Derivatives Daily Detailed Turnover Report

Date of Prinout:

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
3 Month JHB Inter-Bank Averag					
JBAR On 06/07/2005 JBar			Buy	50	379,650.00
JBAR On 06/07/2005 JBar			Sell	50	0.00
JBAR On 06/07/2005 JBar			Buy	50	385,000.00
JBAR On 06/07/2005 JBar			Sell	50	0.00
JBAR On 06/07/2005 JBar			Buy	50	385,000.00
JBAR On 06/07/2005 JBar			Sell	50	0.00
JBAR On 27/12/2007 JBar			Buy	50	510,250.00
JBAR On 27/12/2007 JBar			Sell	50	0.00
All Bond Index					
ALBI On 07/08/2008 Index Future			Buy	1	0.00
ALBI On 07/08/2008 Index Future			Sell	1	0.00
ALBI On 07/08/2008 Index Future			Buy	1	0.00
ALBI On 07/08/2008 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Buy	1	0.00
ALBI On 05/02/2009 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Buy	1	0.00
ALBI On 05/02/2009 Index Future			Buy	1	0.00
ALBI On 05/02/2009 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Buy	1	0.00
ALBI On 05/02/2009 Index Future			Sell	1	0.00
ALBI On 07/05/2009 Index Future			Buy	1	0.00
ALBI On 07/05/2009 Index Future			Sell	1	0.00

ALBI On 05/02/2009	Index Future	Buy	1	0.00
ALBI On 05/02/2009	Index Future	Sell	1	0.00
ALBI On 07/05/2009	Index Future	Buy	1	0.00
ALBI On 07/05/2009	Index Future	Sell	1	0.00
ALBI On 07/05/2009	Index Future	Sell	1	0.00
ALBI On 07/05/2009	Index Future	Buy	1	0.00
ALBI On 07/05/2009	Index Future	Sell	1	0.00
ALBI On 07/05/2009	Index Future	Buy	1	0.00
ALBI On 07/05/2009	Index Future	Sell	1	0.00
ALBI On 07/05/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00
ALBI On 06/08/2009	Index Future	Buy	1	0.00
ALBI On 06/08/2009	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 06/08/2009 Index Future			Sell	1	0.00
ALBI On 06/08/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00
ALBI On 05/11/2009 Index Future			Sell	1	0.00
ALBI On 05/11/2009 Index Future			Buy	1	0.00

ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 05/11/2009	Index Future	Buy	1	0.00
ALBI On 05/11/2009	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 04/02/2010 Index Future			Sell	1	0.00
ALBI On 04/02/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00

ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 04/02/2010	Index Future	Buy	1	0.00
ALBI On 04/02/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00

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ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00
ALBI On 06/05/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 06/05/2010 Index Future			Buy	1	0.00

ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
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ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
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ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 06/05/2010	Index Future	Buy	1	0.00
ALBI On 06/05/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
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ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00

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ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00

ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Sell	1	0.00
ALBI On 05/08/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00

ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Buy	1	0.00
ALBI On 05/08/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00

ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00

ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 04/11/2010	Index Future	Buy	1	0.00
ALBI On 04/11/2010	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 04/11/2010 Index Future			Buy	1	0.00
ALBI On 04/11/2010 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00
ALBI On 03/02/2011 Index Future			Sell	1	0.00
ALBI On 03/02/2011 Index Future			Buy	1	0.00

ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 03/02/2011	Index Future	Buy	1	0.00
ALBI On 03/02/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Sell	1	0.00
ALBI On 05/05/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00

ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Sell	1	0.00
ALBI On 05/05/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 04/08/2011	Index Future	Sell	1	0.00
ALBI On 04/08/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 04/08/2011 Index Future			Buy	1	0.00
ALBI On 04/08/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00

ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00

ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00

ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00
ALBI On 03/11/2011	Index Future	Sell	1	0.00
ALBI On 03/11/2011	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 02/02/2012 Index Future			Sell	1	0.00
ALBI On 02/02/2012 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 03/11/2011 Index Future			Buy	1	0.00
ALBI On 02/02/2012 Index Future			Sell	1	0.00
ALBI On 02/02/2012 Index Future			Buy	1	0.00
ALBI On 03/11/2011 Index Future			Sell	1	0.00
ALBI On 02/02/2012 Index Future			Buy	1	0.00
ALBI On 02/02/2012 Index Future			Sell	1	0.00
ALBI On 02/02/2012 Index Future			Sell	1	0.00
ALBI On 02/02/2012 Index Future			Buy	1	0.00
ALBI On 03/05/2012 Index Future			Buy	1	0.00
ALBI On 03/05/2012 Index Future			Sell	1	0.00
ALBI On 05/02/2009 Index Future			Buy	2	0.00

ALBI On 05/02/2009	Index Future	Sell	2	0.00
ALBI On 05/02/2009	Index Future	Sell	2	0.00
ALBI On 05/02/2009	Index Future	Buy	2	0.00
ALBI On 07/05/2009	Index Future	Buy	2	0.00
ALBI On 07/05/2009	Index Future	Sell	2	0.00
ALBI On 06/08/2009	Index Future	Sell	2	0.00
ALBI On 06/08/2009	Index Future	Buy	2	0.00
ALBI On 06/08/2009	Index Future	Sell	2	0.00
ALBI On 06/08/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 05/11/2009	Index Future	Buy	2	0.00
ALBI On 05/11/2009	Index Future	Sell	2	0.00
ALBI On 04/02/2010	Index Future	Buy	2	0.00
ALBI On 04/02/2010	Index Future	Sell	2	0.00
ALBI On 04/02/2010	Index Future	Sell	2	0.00
ALBI On 04/02/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 04/02/2010 Index Future			Buy	2	0.00
ALBI On 04/02/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00

ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 06/05/2010	Index Future	Buy	2	0.00
ALBI On 06/05/2010	Index Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 06/05/2010 Index Future			Buy	2	0.00
ALBI On 06/05/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00

ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Sell	2	0.00
ALBI On 05/08/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00

ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 05/08/2010	Index Future	Buy	2	0.00
ALBI On 05/08/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 03/02/2011 Index Future			Sell	2	0.00
ALBI On 03/02/2011 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Buy	2	0.00
ALBI On 03/02/2011 Index Future			Buy	2	0.00
ALBI On 03/02/2011 Index Future			Sell	2	0.00
ALBI On 03/02/2011 Index Future			Sell	2	0.00
ALBI On 03/02/2011 Index Future			Buy	2	0.00
ALBI On 03/02/2011 Index Future			Buy	2	0.00
ALBI On 03/02/2011 Index Future			Sell	2	0.00
ALBI On 04/11/2010 Index Future			Sell	2	0.00

ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Buy	2	0.00
ALBI On 04/11/2010	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 05/05/2011	Index Future	Sell	2	0.00
ALBI On 05/05/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Buy	2	0.00
ALBI On 03/02/2011	Index Future	Sell	2	0.00
ALBI On 05/05/2011	Index Future	Buy	2	0.00
ALBI On 05/05/2011	Index Future	Sell	2	0.00
ALBI On 05/05/2011	Index Future	Buy	2	0.00
ALBI On 05/05/2011	Index Future	Sell	2	0.00
ALBI On 05/05/2011	Index Future	Buy	2	0.00
ALBI On 05/05/2011	Index Future	Sell	2	0.00
ALBI On 05/05/2011	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Buy	2	0.00
ALBI On 04/08/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Sell	2	0.00
ALBI On 05/05/2011 Index Future			Buy	2	0.00

ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 04/08/2011	Index Future	Buy	2	0.00
ALBI On 04/08/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00

ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Buy	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00
ALBI On 03/11/2011	Index Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Sell	2	0.00
ALBI On 03/11/2011 Index Future			Buy	2	0.00
ALBI On 02/02/2012 Index Future			Buy	2	0.00
ALBI On 02/02/2012 Index Future			Sell	2	0.00
ALBI On 03/05/2012 Index Future			Buy	2	0.00
ALBI On 03/05/2012 Index Future			Sell	2	0.00
ALBI On 03/05/2012 Index Future			Sell	2	0.00
ALBI On 03/05/2012 Index Future			Buy	2	0.00
ALBI On 05/02/2009 Index Future			Buy	3	0.00
ALBI On 05/02/2009 Index Future			Sell	3	0.00
ALBI On 05/02/2009 Index Future			Buy	3	0.00
ALBI On 05/02/2009 Index Future			Sell	3	0.00
ALBI On 05/02/2009 Index Future			Buy	3	0.00
ALBI On 05/02/2009 Index Future			Sell	3	0.00
ALBI On 07/05/2009 Index Future			Sell	3	0.00
ALBI On 07/05/2009 Index Future			Buy	3	0.00
ALBI On 07/05/2009 Index Future			Buy	3	0.00
ALBI On 07/05/2009 Index Future			Sell	3	0.00
ALBI On 07/05/2009 Index Future			Sell	3	0.00
ALBI On 07/05/2009 Index Future			Buy	3	0.00
ALBI On 06/08/2009 Index Future			Sell	3	0.00
ALBI On 06/08/2009 Index Future			Buy	3	0.00
ALBI On 06/08/2009 Index Future			Buy	3	0.00
ALBI On 06/08/2009 Index Future			Sell	3	0.00
ALBI On 05/11/2009 Index Future			Sell	3	0.00
ALBI On 05/11/2009 Index Future			Buy	3	0.00

ALBI On 05/11/2009	Index Future	Sell	3	0.00
ALBI On 05/11/2009	Index Future	Buy	3	0.00
ALBI On 05/11/2009	Index Future	Buy	3	0.00
ALBI On 05/11/2009	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Buy	3	0.00
ALBI On 04/02/2010	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Buy	3	0.00
ALBI On 04/02/2010	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Buy	3	0.00
ALBI On 04/02/2010	Index Future	Sell	3	0.00
ALBI On 04/02/2010	Index Future	Buy	3	0.00
ALBI On 04/02/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 06/05/2010	Index Future	Buy	3	0.00
ALBI On 06/05/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00
ALBI On 05/08/2010 Index Future			Sell	3	0.00
ALBI On 05/08/2010 Index Future			Buy	3	0.00

ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00
ALBI On 03/02/2011	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00
ALBI On 03/02/2011	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Sell	3	0.00
ALBI On 05/08/2010	Index Future	Buy	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 04/11/2010 Index Future			Sell	3	0.00
ALBI On 04/11/2010 Index Future			Buy	3	0.00
ALBI On 03/02/2011 Index Future			Buy	3	0.00
ALBI On 03/02/2011 Index Future			Sell	3	0.00
ALBI On 03/02/2011 Index Future			Buy	3	0.00
ALBI On 03/02/2011 Index Future			Sell	3	0.00

ALBI On 04/11/2010	Index Future	Sell	3	0.00
ALBI On 04/11/2010	Index Future	Buy	3	0.00
ALBI On 03/02/2011	Index Future	Sell	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00
ALBI On 03/02/2011	Index Future	Sell	3	0.00
ALBI On 03/02/2011	Index Future	Buy	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Sell	3	0.00
ALBI On 05/05/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00
ALBI On 04/08/2011	Index Future	Sell	3	0.00
ALBI On 04/08/2011	Index Future	Buy	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/08/2011 Index Future			Buy	3	0.00
ALBI On 04/08/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 04/08/2011 Index Future			Sell	3	0.00
ALBI On 04/08/2011 Index Future			Buy	3	0.00
ALBI On 04/08/2011 Index Future			Buy	3	0.00
ALBI On 04/08/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Sell	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00
ALBI On 03/11/2011 Index Future			Buy	3	0.00

ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 03/11/2011	Index Future	Buy	3	0.00
ALBI On 02/02/2012	Index Future	Sell	3	0.00
ALBI On 02/02/2012	Index Future	Buy	3	0.00
ALBI On 03/11/2011	Index Future	Sell	3	0.00
ALBI On 07/05/2009	Index Future	Buy	4	0.00
ALBI On 07/05/2009	Index Future	Sell	4	0.00
ALBI On 06/08/2009	Index Future	Buy	4	0.00
ALBI On 06/08/2009	Index Future	Sell	4	0.00
ALBI On 06/08/2009	Index Future	Sell	4	0.00
ALBI On 06/08/2009	Index Future	Buy	4	0.00
ALBI On 04/02/2010	Index Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Buy	4	0.00
ALBI On 05/11/2009 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Buy	4	0.00
ALBI On 05/11/2009 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Buy	4	0.00
ALBI On 05/11/2009 Index Future			Sell	4	0.00
ALBI On 05/11/2009 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Sell	4	0.00
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 04/02/2010 Index Future			Sell	4	0.00
ALBI On 04/02/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00
ALBI On 06/05/2010 Index Future			Buy	4	0.00
ALBI On 06/05/2010 Index Future			Sell	4	0.00

ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Sell	4	0.00
ALBI On 06/05/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Sell	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Sell	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Sell	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 05/08/2010 Index Future			Sell	4	0.00
ALBI On 05/08/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00

ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Buy	4	0.00
ALBI On 05/08/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00
ALBI On 04/11/2010	Index Future	Buy	4	0.00
ALBI On 04/11/2010	Index Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Buy	4	0.00
ALBI On 03/02/2011 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Buy	4	0.00
ALBI On 04/11/2010 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Buy	4	0.00
ALBI On 03/02/2011 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Buy	4	0.00
ALBI On 03/02/2011 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Sell	4	0.00
ALBI On 03/02/2011 Index Future			Buy	4	0.00
ALBI On 05/05/2011 Index Future			Buy	4	0.00
ALBI On 05/05/2011 Index Future			Sell	4	0.00
ALBI On 04/08/2011 Index Future			Buy	4	0.00
ALBI On 04/08/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Sell	4	0.00
ALBI On 03/11/2011 Index Future			Buy	4	0.00

ALBI On 03/11/2011	Index Future	Sell	4	0.00
ALBI On 03/11/2011	Index Future	Buy	4	0.00
ALBI On 03/11/2011	Index Future	Buy	4	0.00
ALBI On 03/11/2011	Index Future	Sell	4	0.00
ALBI On 03/11/2011	Index Future	Buy	4	0.00
ALBI On 03/11/2011	Index Future	Sell	4	0.00
ALBI On 03/11/2011	Index Future	Sell	4	0.00
ALBI On 03/11/2011	Index Future	Buy	4	0.00
ALBI On 02/02/2012	Index Future	Buy	4	0.00
ALBI On 03/11/2011	Index Future	Sell	4	0.00
ALBI On 03/11/2011	Index Future	Buy	4	0.00
ALBI On 02/02/2012	Index Future	Sell	4	0.00
ALBI On 02/08/2012	Index Future	Buy	4	0.00
ALBI On 02/08/2012	Index Future	Sell	4	0.00
ALBI On 06/08/2009	Index Future	Buy	5	0.00
ALBI On 06/08/2009	Index Future	Sell	5	0.00
ALBI On 05/11/2009	Index Future	Sell	5	0.00
ALBI On 05/11/2009	Index Future	Buy	5	0.00
ALBI On 05/11/2009	Index Future	Sell	5	0.00
ALBI On 05/11/2009	Index Future	Buy	5	0.00
ALBI On 05/11/2009	Index Future	Sell	5	0.00
ALBI On 05/11/2009	Index Future	Buy	5	0.00
ALBI On 05/11/2009	Index Future	Buy	5	0.00
ALBI On 05/11/2009	Index Future	Sell	5	0.00
ALBI On 06/05/2010	Index Future	Sell	5	0.00
ALBI On 06/05/2010	Index Future	Buy	5	0.00
ALBI On 06/05/2010	Index Future	Sell	5	0.00
ALBI On 06/05/2010	Index Future	Buy	5	0.00
ALBI On 06/05/2010	Index Future	Sell	5	0.00
ALBI On 06/05/2010	Index Future	Buy	5	0.00
ALBI On 06/05/2010	Index Future	Buy	5	0.00
ALBI On 06/05/2010	Index Future	Sell	5	0.00
ALBI On 06/05/2010	Index Future	Buy	5	0.00
ALBI On 06/05/2010	Index Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 05/08/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00
ALBI On 04/11/2010 Index Future			Sell	5	0.00
ALBI On 04/11/2010 Index Future			Buy	5	0.00
ALBI On 05/08/2010 Index Future			Sell	5	0.00

ALBI On 05/08/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 03/02/2011	Index Future	Sell	5	0.00
ALBI On 03/02/2011	Index Future	Buy	5	0.00
ALBI On 03/02/2011	Index Future	Sell	5	0.00
ALBI On 03/02/2011	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 03/02/2011	Index Future	Buy	5	0.00
ALBI On 03/02/2011	Index Future	Sell	5	0.00
ALBI On 04/11/2010	Index Future	Buy	5	0.00
ALBI On 04/11/2010	Index Future	Sell	5	0.00
ALBI On 03/02/2011	Index Future	Sell	5	0.00
ALBI On 03/02/2011	Index Future	Buy	5	0.00
ALBI On 05/05/2011	Index Future	Buy	5	0.00
ALBI On 05/05/2011	Index Future	Sell	5	0.00
ALBI On 04/08/2011	Index Future	Sell	5	0.00
ALBI On 04/08/2011	Index Future	Buy	5	0.00
ALBI On 05/05/2011	Index Future	Buy	5	0.00
ALBI On 05/05/2011	Index Future	Sell	5	0.00
ALBI On 04/08/2011	Index Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/08/2011 Index Future			Buy	5	0.00
ALBI On 04/08/2011 Index Future			Buy	5	0.00
ALBI On 04/08/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 04/08/2011 Index Future			Sell	5	0.00
ALBI On 04/08/2011 Index Future			Buy	5	0.00
ALBI On 04/08/2011 Index Future			Buy	5	0.00
ALBI On 04/08/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Buy	5	0.00
ALBI On 02/02/2012 Index Future			Sell	5	0.00
ALBI On 02/02/2012 Index Future			Buy	5	0.00
ALBI On 03/11/2011 Index Future			Sell	5	0.00
ALBI On 02/02/2012 Index Future			Buy	5	0.00
ALBI On 02/02/2012 Index Future			Sell	5	0.00
ALBI On 05/02/2009 Index Future			Buy	6	0.00
ALBI On 05/02/2009 Index Future			Sell	6	0.00
ALBI On 05/02/2009 Index Future			Sell	6	0.00
ALBI On 05/02/2009 Index Future			Buy	6	0.00
ALBI On 06/08/2009 Index Future			Sell	6	0.00
ALBI On 06/08/2009 Index Future			Buy	6	0.00

ALBI On 06/08/2009	Index Future	Sell	6	0.00
ALBI On 06/08/2009	Index Future	Buy	6	0.00
ALBI On 04/02/2010	Index Future	Buy	6	0.00
ALBI On 04/02/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 06/05/2010	Index Future	Buy	6	0.00
ALBI On 06/05/2010	Index Future	Sell	6	0.00
ALBI On 05/08/2010	Index Future	Buy	6	0.00
ALBI On 05/08/2010	Index Future	Sell	6	0.00
ALBI On 05/08/2010	Index Future	Sell	6	0.00
ALBI On 05/08/2010	Index Future	Buy	6	0.00
ALBI On 05/08/2010	Index Future	Buy	6	0.00
ALBI On 05/08/2010	Index Future	Sell	6	0.00
ALBI On 05/08/2010	Index Future	Buy	6	0.00
ALBI On 05/08/2010	Index Future	Sell	6	0.00
ALBI On 04/11/2010	Index Future	Sell	6	0.00
ALBI On 04/11/2010	Index Future	Buy	6	0.00
ALBI On 04/11/2010	Index Future	Buy	6	0.00
ALBI On 04/11/2010	Index Future	Sell	6	0.00
ALBI On 04/11/2010	Index Future	Sell	6	0.00
ALBI On 04/11/2010	Index Future	Buy	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/02/2011 Index Future			Buy	6	0.00
ALBI On 03/02/2011 Index Future			Sell	6	0.00
ALBI On 03/02/2011 Index Future			Sell	6	0.00
ALBI On 03/02/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Buy	6	0.00
ALBI On 05/05/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Buy	6	0.00
ALBI On 04/08/2011 Index Future			Buy	6	0.00
ALBI On 04/08/2011 Index Future			Sell	6	0.00
ALBI On 04/08/2011 Index Future			Buy	6	0.00
ALBI On 04/08/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Buy	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Buy	6	0.00
ALBI On 03/11/2011 Index Future			Buy	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Buy	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Buy	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00
ALBI On 03/11/2011 Index Future			Sell	6	0.00

ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 02/02/2012	Index Future	Sell	6	0.00
ALBI On 02/02/2012	Index Future	Buy	6	0.00
ALBI On 03/11/2011	Index Future	Sell	6	0.00
ALBI On 03/11/2011	Index Future	Buy	6	0.00
ALBI On 02/02/2012	Index Future	Buy	6	0.00
ALBI On 02/02/2012	Index Future	Sell	6	0.00
ALBI On 03/05/2012	Index Future	Buy	6	0.00
ALBI On 03/05/2012	Index Future	Sell	6	0.00
ALBI On 03/05/2012	Index Future	Buy	6	0.00
ALBI On 03/05/2012	Index Future	Sell	6	0.00
ALBI On 02/08/2012	Index Future	Sell	6	0.00
ALBI On 02/08/2012	Index Future	Buy	6	0.00
ALBI On 02/08/2012	Index Future	Buy	6	0.00
ALBI On 02/08/2012	Index Future	Sell	6	0.00
ALBI On 05/11/2009	Index Future	Buy	7	0.00
ALBI On 05/11/2009	Index Future	Sell	7	0.00
ALBI On 06/05/2010	Index Future	Sell	7	0.00
ALBI On 06/05/2010	Index Future	Buy	7	0.00
ALBI On 04/02/2010	Index Future	Sell	7	0.00
ALBI On 04/02/2010	Index Future	Buy	7	0.00
ALBI On 04/02/2010	Index Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/02/2010 Index Future			Buy	7	0.00
ALBI On 06/05/2010 Index Future			Buy	7	0.00
ALBI On 06/05/2010 Index Future			Sell	7	0.00
ALBI On 05/08/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Sell	7	0.00
ALBI On 06/05/2010 Index Future			Sell	7	0.00
ALBI On 06/05/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Sell	7	0.00
ALBI On 05/08/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Sell	7	0.00
ALBI On 05/08/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Sell	7	0.00
ALBI On 04/11/2010 Index Future			Buy	7	0.00
ALBI On 04/11/2010 Index Future			Sell	7	0.00
ALBI On 05/08/2010 Index Future			Buy	7	0.00
ALBI On 05/08/2010 Index Future			Sell	7	0.00
ALBI On 04/11/2010 Index Future			Sell	7	0.00
ALBI On 04/11/2010 Index Future			Buy	7	0.00
ALBI On 04/11/2010 Index Future			Buy	7	0.00
ALBI On 04/11/2010 Index Future			Sell	7	0.00
ALBI On 04/11/2010 Index Future			Sell	7	0.00
ALBI On 04/11/2010 Index Future			Buy	7	0.00
ALBI On 03/02/2011 Index Future			Sell	7	0.00
ALBI On 03/02/2011 Index Future			Buy	7	0.00
ALBI On 03/02/2011 Index Future			Sell	7	0.00
ALBI On 03/02/2011 Index Future			Buy	7	0.00
ALBI On 03/02/2011 Index Future			Sell	7	0.00
ALBI On 03/02/2011 Index Future			Buy	7	0.00
ALBI On 05/05/2011 Index Future			Buy	7	0.00
ALBI On 05/05/2011 Index Future			Sell	7	0.00

ALBI On 04/08/2011	Index Future	Sell	7	0.00
ALBI On 04/08/2011	Index Future	Buy	7	0.00
ALBI On 04/08/2011	Index Future	Sell	7	0.00
ALBI On 04/08/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 03/11/2011	Index Future	Sell	7	0.00
ALBI On 03/11/2011	Index Future	Buy	7	0.00
ALBI On 07/02/2008	Index Future	Buy	8	0.00
ALBI On 07/02/2008	Index Future	Sell	8	0.00
ALBI On 07/02/2008	Index Future	Sell	8	0.00
ALBI On 07/02/2008	Index Future	Buy	8	0.00
ALBI On 06/08/2009	Index Future	Sell	8	0.00
ALBI On 06/08/2009	Index Future	Buy	8	0.00
ALBI On 06/08/2009	Index Future	Buy	8	0.00
ALBI On 06/08/2009	Index Future	Sell	8	0.00
ALBI On 04/02/2010	Index Future	Buy	8	0.00
ALBI On 04/02/2010	Index Future	Sell	8	0.00
ALBI On 06/05/2010	Index Future	Buy	8	0.00
ALBI On 06/05/2010	Index Future	Sell	8	0.00
ALBI On 06/05/2010	Index Future	Buy	8	0.00
ALBI On 06/05/2010	Index Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	8	0.00
ALBI On 06/05/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 06/05/2010 Index Future			Buy	8	0.00
ALBI On 06/05/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Sell	8	0.00
ALBI On 05/08/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00
ALBI On 04/11/2010 Index Future			Buy	8	0.00
ALBI On 04/11/2010 Index Future			Sell	8	0.00

ALBI On 04/11/2010	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Sell	8	0.00
ALBI On 03/11/2011	Index Future	Buy	8	0.00
ALBI On 02/02/2012	Index Future	Buy	8	0.00
ALBI On 02/02/2012	Index Future	Sell	8	0.00
ALBI On 02/02/2012	Index Future	Sell	8	0.00
ALBI On 02/02/2012	Index Future	Buy	8	0.00
ALBI On 03/05/2012	Index Future	Sell	8	0.00
ALBI On 03/05/2012	Index Future	Buy	8	0.00
ALBI On 03/05/2012	Index Future	Sell	8	0.00
ALBI On 03/05/2012	Index Future	Buy	8	0.00
ALBI On 07/02/2008	Index Future	Sell	9	0.00
ALBI On 07/02/2008	Index Future	Buy	9	0.00
ALBI On 06/08/2009	Index Future	Buy	9	0.00
ALBI On 06/08/2009	Index Future	Sell	9	0.00
ALBI On 06/08/2009	Index Future	Sell	9	0.00
ALBI On 05/11/2009	Index Future	Buy	9	0.00
ALBI On 06/08/2009	Index Future	Buy	9	0.00
ALBI On 05/11/2009	Index Future	Sell	9	0.00
ALBI On 05/11/2009	Index Future	Buy	9	0.00
ALBI On 05/11/2009	Index Future	Sell	9	0.00
ALBI On 05/11/2009	Index Future	Buy	9	0.00
ALBI On 05/11/2009	Index Future	Sell	9	0.00
ALBI On 05/11/2009	Index Future	Sell	9	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/11/2009 Index Future			Buy	9	0.00
ALBI On 05/11/2009 Index Future			Buy	9	0.00
ALBI On 05/11/2009 Index Future			Sell	9	0.00
ALBI On 06/05/2010 Index Future			Sell	9	0.00
ALBI On 06/05/2010 Index Future			Buy	9	0.00
ALBI On 05/08/2010 Index Future			Sell	9	0.00
ALBI On 05/08/2010 Index Future			Buy	9	0.00
ALBI On 03/02/2011 Index Future			Sell	9	0.00
ALBI On 03/02/2011 Index Future			Buy	9	0.00
ALBI On 05/05/2011 Index Future			Sell	9	0.00
ALBI On 05/05/2011 Index Future			Buy	9	0.00
ALBI On 04/08/2011 Index Future			Buy	9	0.00
ALBI On 04/08/2011 Index Future			Sell	9	0.00
ALBI On 04/08/2011 Index Future			Buy	9	0.00
ALBI On 04/08/2011 Index Future			Sell	9	0.00
ALBI On 03/11/2011 Index Future			Buy	9	0.00
ALBI On 03/11/2011 Index Future			Sell	9	0.00
ALBI On 03/11/2011 Index Future			Buy	9	0.00
ALBI On 03/11/2011 Index Future			Sell	9	0.00
ALBI On 07/02/2008 Index Future			Buy	10	0.00
ALBI On 07/02/2008 Index Future			Sell	10	0.00
ALBI On 07/02/2008 Index Future			Sell	10	0.00
ALBI On 07/02/2008 Index Future			Buy	10	0.00
ALBI On 05/02/2009 Index Future			Sell	10	0.00
ALBI On 05/02/2009 Index Future			Buy	10	0.00
ALBI On 05/02/2009 Index Future			Buy	10	0.00
ALBI On 05/02/2009 Index Future			Sell	10	0.00
ALBI On 06/08/2009 Index Future			Buy	10	0.00
ALBI On 06/08/2009 Index Future			Sell	10	0.00
ALBI On 05/11/2009 Index Future			Buy	10	0.00
ALBI On 05/11/2009 Index Future			Sell	10	0.00

ALBI On 05/11/2009	Index Future	Buy	10	0.00
ALBI On 05/11/2009	Index Future	Sell	10	0.00
ALBI On 05/11/2009	Index Future	Sell	10	0.00
ALBI On 05/11/2009	Index Future	Buy	10	0.00
ALBI On 06/05/2010	Index Future	Sell	10	0.00
ALBI On 06/05/2010	Index Future	Buy	10	0.00
ALBI On 04/02/2010	Index Future	Buy	10	0.00
ALBI On 04/02/2010	Index Future	Sell	10	0.00
ALBI On 06/05/2010	Index Future	Buy	10	0.00
ALBI On 06/05/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Sell	10	0.00
ALBI On 05/08/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Buy	10	0.00
ALBI On 04/11/2010	Index Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/02/2011 Index Future			Buy	10	0.00
ALBI On 03/02/2011 Index Future			Sell	10	0.00
ALBI On 04/08/2011 Index Future			Sell	10	0.00
ALBI On 04/08/2011 Index Future			Buy	10	0.00
ALBI On 04/08/2011 Index Future			Buy	10	0.00
ALBI On 04/08/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Buy	10	0.00
ALBI On 03/11/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Buy	10	0.00
ALBI On 03/11/2011 Index Future			Buy	10	0.00
ALBI On 03/11/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Buy	10	0.00
ALBI On 03/11/2011 Index Future			Sell	10	0.00
ALBI On 03/11/2011 Index Future			Buy	10	0.00
ALBI On 07/05/2009 Index Future			Sell	11	0.00
ALBI On 07/05/2009 Index Future			Buy	11	0.00
ALBI On 04/02/2010 Index Future			Buy	11	0.00
ALBI On 04/02/2010 Index Future			Sell	11	0.00
ALBI On 04/02/2010 Index Future			Sell	11	0.00
ALBI On 04/02/2010 Index Future			Buy	11	0.00
ALBI On 05/08/2010 Index Future			Buy	11	0.00
ALBI On 05/08/2010 Index Future			Sell	11	0.00
ALBI On 05/08/2010 Index Future			Buy	11	0.00
ALBI On 05/08/2010 Index Future			Sell	11	0.00
ALBI On 04/11/2010 Index Future			Sell	11	0.00
ALBI On 04/11/2010 Index Future			Buy	11	0.00
ALBI On 05/08/2010 Index Future			Buy	11	0.00
ALBI On 05/08/2010 Index Future			Sell	11	0.00
ALBI On 04/11/2010 Index Future			Buy	11	0.00

ALBI On 04/11/2010	Index Future	Sell	11	0.00
ALBI On 04/11/2010	Index Future	Sell	11	0.00
ALBI On 04/11/2010	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Buy	11	0.00
ALBI On 04/11/2010	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Buy	11	0.00
ALBI On 03/02/2011	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Sell	11	0.00
ALBI On 03/02/2011	Index Future	Buy	11	0.00
ALBI On 05/05/2011	Index Future	Sell	11	0.00
ALBI On 05/05/2011	Index Future	Buy	11	0.00
ALBI On 05/05/2011	Index Future	Buy	11	0.00
ALBI On 05/05/2011	Index Future	Sell	11	0.00
ALBI On 03/11/2011	Index Future	Buy	11	0.00
ALBI On 03/11/2011	Index Future	Sell	11	0.00
ALBI On 03/11/2011	Index Future	Buy	11	0.00
ALBI On 03/11/2011	Index Future	Sell	11	0.00
ALBI On 03/11/2011	Index Future	Buy	11	0.00
ALBI On 02/02/2012	Index Future	Sell	11	0.00
ALBI On 02/02/2012	Index Future	Buy	11	0.00
ALBI On 03/11/2011	Index Future	Sell	11	0.00
ALBI On 07/05/2009	Index Future	Sell	12	0.00
ALBI On 07/05/2009	Index Future	Buy	12	0.00
ALBI On 06/05/2010	Index Future	Buy	12	0.00
ALBI On 06/05/2010	Index Future	Sell	12	0.00
ALBI On 05/08/2010	Index Future	Buy	12	0.00
ALBI On 05/08/2010	Index Future	Sell	12	0.00
ALBI On 05/05/2011	Index Future	Buy	12	0.00
ALBI On 05/05/2011	Index Future	Sell	12	0.00
ALBI On 04/08/2011	Index Future	Sell	12	0.00
ALBI On 04/08/2011	Index Future	Buy	12	0.00
ALBI On 04/08/2011	Index Future	Sell	12	0.00
ALBI On 04/08/2011	Index Future	Buy	12	0.00
ALBI On 03/11/2011	Index Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Sell	12	0.00
ALBI On 03/11/2011 Index Future			Buy	12	0.00
ALBI On 03/11/2011 Index Future			Sell	12	0.00
ALBI On 02/02/2012 Index Future			Sell	12	0.00
ALBI On 02/02/2012 Index Future			Buy	12	0.00
ALBI On 02/02/2012 Index Future			Sell	12	0.00
ALBI On 02/02/2012 Index Future			Buy	12	0.00
ALBI On 02/02/2012 Index Future			Sell	12	0.00
ALBI On 02/02/2012 Index Future			Buy	12	0.00
ALBI On 02/02/2012 Index Future			Sell	12	0.00
ALBI On 02/02/2012 Index Future			Buy	12	0.00
ALBI On 03/05/2012 Index Future			Sell	12	0.00
ALBI On 03/05/2012 Index Future			Buy	12	0.00
ALBI On 03/05/2012 Index Future			Sell	12	0.00
ALBI On 02/08/2012 Index Future			Buy	12	0.00
ALBI On 03/05/2012 Index Future			Buy	12	0.00
ALBI On 02/08/2012 Index Future			Sell	12	0.00
ALBI On 02/08/2012 Index Future			Buy	12	0.00
ALBI On 02/08/2012 Index Future			Sell	12	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 05/02/2009 Index Future			Buy	13	0.00
ALBI On 05/02/2009 Index Future			Sell	13	0.00
ALBI On 07/05/2009 Index Future			Buy	13	0.00
ALBI On 07/05/2009 Index Future			Sell	13	0.00
ALBI On 06/08/2009 Index Future			Buy	13	0.00
ALBI On 06/08/2009 Index Future			Sell	13	0.00
ALBI On 05/11/2009 Index Future			Sell	13	0.00
ALBI On 05/11/2009 Index Future			Buy	13	0.00

ALBI On 04/02/2010	Index Future	Buy	13	0.00
ALBI On 04/02/2010	Index Future	Sell	13	0.00
ALBI On 06/05/2010	Index Future	Buy	13	0.00
ALBI On 06/05/2010	Index Future	Sell	13	0.00
ALBI On 05/08/2010	Index Future	Buy	13	0.00
ALBI On 05/08/2010	Index Future	Sell	13	0.00
ALBI On 06/05/2010	Index Future	Buy	13	0.00
ALBI On 06/05/2010	Index Future	Sell	13	0.00
ALBI On 05/08/2010	Index Future	Buy	13	0.00
ALBI On 05/08/2010	Index Future	Sell	13	0.00
ALBI On 05/08/2010	Index Future	Sell	13	0.00
ALBI On 05/08/2010	Index Future	Buy	13	0.00
ALBI On 04/11/2010	Index Future	Buy	13	0.00
ALBI On 04/11/2010	Index Future	Sell	13	0.00
ALBI On 04/11/2010	Index Future	Sell	13	0.00
ALBI On 04/11/2010	Index Future	Buy	13	0.00
ALBI On 05/05/2011	Index Future	Buy	13	0.00
ALBI On 05/05/2011	Index Future	Sell	13	0.00
ALBI On 04/08/2011	Index Future	Sell	13	0.00
ALBI On 04/08/2011	Index Future	Buy	13	0.00
ALBI On 04/08/2011	Index Future	Buy	13	0.00
ALBI On 04/08/2011	Index Future	Sell	13	0.00
ALBI On 03/11/2011	Index Future	Buy	13	0.00
ALBI On 03/11/2011	Index Future	Sell	13	0.00
ALBI On 03/11/2011	Index Future	Sell	13	0.00
ALBI On 03/11/2011	Index Future	Buy	13	0.00
ALBI On 03/11/2011	Index Future	Buy	13	0.00
ALBI On 03/11/2011	Index Future	Sell	13	0.00
ALBI On 07/05/2009	Index Future	Sell	14	0.00
ALBI On 07/05/2009	Index Future	Buy	14	0.00
ALBI On 06/05/2010	Index Future	Buy	14	0.00
ALBI On 06/05/2010	Index Future	Sell	14	0.00
ALBI On 05/08/2010	Index Future	Buy	14	0.00
ALBI On 05/08/2010	Index Future	Sell	14	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Buy	14	0.00
ALBI On 04/11/2010 Index Future			Sell	14	0.00
ALBI On 04/11/2010 Index Future			Buy	14	0.00
ALBI On 04/11/2010 Index Future			Sell	14	0.00
ALBI On 04/11/2010 Index Future			Sell	14	0.00
ALBI On 04/11/2010 Index Future			Buy	14	0.00
ALBI On 04/08/2011 Index Future			Sell	14	0.00
ALBI On 04/08/2011 Index Future			Buy	14	0.00
ALBI On 04/08/2011 Index Future			Sell	14	0.00
ALBI On 04/08/2011 Index Future			Buy	14	0.00
ALBI On 03/11/2011 Index Future			Sell	14	0.00
ALBI On 03/11/2011 Index Future			Buy	14	0.00
ALBI On 03/11/2011 Index Future			Buy	14	0.00
ALBI On 03/11/2011 Index Future			Sell	14	0.00
ALBI On 03/11/2011 Index Future			Buy	14	0.00
ALBI On 03/11/2011 Index Future			Sell	14	0.00
ALBI On 03/11/2011 Index Future			Buy	14	0.00
ALBI On 03/11/2011 Index Future			Sell	14	0.00
ALBI On 05/11/2009 Index Future			Sell	15	0.00
ALBI On 05/11/2009 Index Future			Buy	15	0.00
ALBI On 06/05/2010 Index Future			Buy	15	0.00
ALBI On 06/05/2010 Index Future			Sell	15	0.00
ALBI On 06/05/2010 Index Future			Buy	15	0.00
ALBI On 06/05/2010 Index Future			Sell	15	0.00
ALBI On 06/05/2010 Index Future			Buy	15	0.00
ALBI On 06/05/2010 Index Future			Sell	15	0.00
ALBI On 05/08/2010 Index Future			Sell	15	0.00
ALBI On 05/08/2010 Index Future			Buy	15	0.00
ALBI On 05/08/2010 Index Future			Buy	15	0.00
ALBI On 05/08/2010 Index Future			Sell	15	0.00
ALBI On 05/08/2010 Index Future			Buy	15	0.00

ALBI On 05/08/2010	Index Future	Sell	15	0.00
ALBI On 05/08/2010	Index Future	Buy	15	0.00
ALBI On 05/08/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 04/11/2010	Index Future	Sell	15	0.00
ALBI On 04/11/2010	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 03/02/2011	Index Future	Sell	15	0.00
ALBI On 03/02/2011	Index Future	Buy	15	0.00
ALBI On 05/05/2011	Index Future	Buy	15	0.00
ALBI On 05/05/2011	Index Future	Sell	15	0.00
ALBI On 04/08/2011	Index Future	Sell	15	0.00
ALBI On 04/08/2011	Index Future	Buy	15	0.00
ALBI On 05/05/2011	Index Future	Sell	15	0.00
ALBI On 05/05/2011	Index Future	Buy	15	0.00
ALBI On 04/08/2011	Index Future	Buy	15	0.00
ALBI On 04/08/2011	Index Future	Sell	15	0.00
ALBI On 03/11/2011	Index Future	Sell	15	0.00
ALBI On 03/11/2011	Index Future	Buy	15	0.00
ALBI On 03/11/2011	Index Future	Sell	15	0.00
ALBI On 03/11/2011	Index Future	Buy	15	0.00
ALBI On 03/11/2011	Index Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Buy	15	0.00
ALBI On 02/02/2012 Index Future			Sell	15	0.00
ALBI On 02/02/2012 Index Future			Buy	15	0.00
ALBI On 03/05/2012 Index Future			Buy	15	0.00
ALBI On 03/05/2012 Index Future			Sell	15	0.00
ALBI On 06/05/2010 Index Future			Buy	16	0.00
ALBI On 06/05/2010 Index Future			Sell	16	0.00
ALBI On 06/05/2010 Index Future			Buy	16	0.00
ALBI On 06/05/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 03/02/2011 Index Future			Buy	16	0.00
ALBI On 03/02/2011 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 03/02/2011 Index Future			Buy	16	0.00
ALBI On 03/02/2011 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Sell	16	0.00
ALBI On 05/08/2010 Index Future			Buy	16	0.00
ALBI On 04/11/2010 Index Future			Sell	16	0.00
ALBI On 04/11/2010 Index Future			Buy	16	0.00
ALBI On 04/11/2010 Index Future			Buy	16	0.00
ALBI On 04/11/2010 Index Future			Sell	16	0.00

ALBI On 04/11/2010	Index Future	Sell	16	0.00
ALBI On 04/11/2010	Index Future	Buy	16	0.00
ALBI On 03/02/2011	Index Future	Sell	16	0.00
ALBI On 03/02/2011	Index Future	Buy	16	0.00
ALBI On 03/11/2011	Index Future	Sell	16	0.00
ALBI On 03/11/2011	Index Future	Buy	16	0.00
ALBI On 03/11/2011	Index Future	Buy	16	0.00
ALBI On 03/11/2011	Index Future	Sell	16	0.00
ALBI On 03/11/2011	Index Future	Sell	16	0.00
ALBI On 03/11/2011	Index Future	Buy	16	0.00
ALBI On 03/11/2011	Index Future	Sell	16	0.00
ALBI On 03/11/2011	Index Future	Buy	16	0.00
ALBI On 05/11/2009	Index Future	Buy	17	0.00
ALBI On 05/11/2009	Index Future	Sell	17	0.00
ALBI On 06/05/2010	Index Future	Buy	17	0.00
ALBI On 06/05/2010	Index Future	Sell	17	0.00
ALBI On 05/08/2010	Index Future	Sell	17	0.00
ALBI On 05/08/2010	Index Future	Buy	17	0.00
ALBI On 06/05/2010	Index Future	Buy	17	0.00
ALBI On 06/05/2010	Index Future	Sell	17	0.00
ALBI On 05/08/2010	Index Future	Buy	17	0.00
ALBI On 05/08/2010	Index Future	Sell	17	0.00
ALBI On 04/11/2010	Index Future	Sell	17	0.00
ALBI On 04/11/2010	Index Future	Buy	17	0.00
ALBI On 03/02/2011	Index Future	Buy	17	0.00
ALBI On 03/02/2011	Index Future	Sell	17	0.00
ALBI On 04/02/2010	Index Future	Sell	18	0.00
ALBI On 04/02/2010	Index Future	Buy	18	0.00
ALBI On 06/05/2010	Index Future	Buy	18	0.00
ALBI On 06/05/2010	Index Future	Sell	18	0.00
ALBI On 05/08/2010	Index Future	Buy	18	0.00
ALBI On 05/08/2010	Index Future	Sell	18	0.00
ALBI On 04/11/2010	Index Future	Sell	18	0.00
ALBI On 04/11/2010	Index Future	Buy	18	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/05/2011 Index Future			Buy	18	0.00
ALBI On 05/05/2011 Index Future			Sell	18	0.00
ALBI On 05/05/2011 Index Future			Buy	18	0.00
ALBI On 05/05/2011 Index Future			Sell	18	0.00
ALBI On 04/08/2011 Index Future			Sell	18	0.00
ALBI On 04/08/2011 Index Future			Buy	18	0.00
ALBI On 04/08/2011 Index Future			Buy	18	0.00
ALBI On 04/08/2011 Index Future			Sell	18	0.00
ALBI On 03/11/2011 Index Future			Sell	18	0.00
ALBI On 03/11/2011 Index Future			Buy	18	0.00
ALBI On 05/02/2009 Index Future			Buy	19	0.00
ALBI On 05/02/2009 Index Future			Sell	19	0.00
ALBI On 06/05/2010 Index Future			Sell	19	0.00
ALBI On 06/05/2010 Index Future			Buy	19	0.00
ALBI On 03/11/2011 Index Future			Buy	19	0.00
ALBI On 03/11/2011 Index Future			Sell	19	0.00
ALBI On 05/02/2009 Index Future			Buy	20	0.00
ALBI On 05/02/2009 Index Future			Sell	20	0.00
ALBI On 06/05/2010 Index Future			Sell	20	0.00
ALBI On 06/05/2010 Index Future			Buy	20	0.00
ALBI On 05/08/2010 Index Future			Sell	20	0.00
ALBI On 05/08/2010 Index Future			Buy	20	0.00
ALBI On 05/08/2010 Index Future			Buy	20	0.00
ALBI On 05/08/2010 Index Future			Sell	20	0.00
ALBI On 04/11/2010 Index Future			Sell	20	0.00
ALBI On 04/11/2010 Index Future			Buy	20	0.00
ALBI On 05/08/2010 Index Future			Buy	20	0.00
ALBI On 05/08/2010 Index Future			Sell	20	0.00
ALBI On 04/11/2010 Index Future			Sell	20	0.00
ALBI On 04/11/2010 Index Future			Buy	20	0.00
ALBI On 04/11/2010 Index Future			Buy	20	0.00

ALBI On 04/11/2010	Index Future	Sell	20	0.00
ALBI On 03/02/2011	Index Future	Sell	20	0.00
ALBI On 03/02/2011	Index Future	Buy	20	0.00
ALBI On 03/02/2011	Index Future	Sell	20	0.00
ALBI On 03/02/2011	Index Future	Buy	20	0.00
ALBI On 03/02/2011	Index Future	Sell	20	0.00
ALBI On 03/02/2011	Index Future	Buy	20	0.00
ALBI On 03/02/2011	Index Future	Sell	20	0.00
ALBI On 03/02/2011	Index Future	Buy	20	0.00
ALBI On 05/05/2011	Index Future	Buy	20	0.00
ALBI On 05/05/2011	Index Future	Sell	20	0.00
ALBI On 04/08/2011	Index Future	Buy	20	0.00
ALBI On 04/08/2011	Index Future	Sell	20	0.00
ALBI On 03/11/2011	Index Future	Buy	20	0.00
ALBI On 03/11/2011	Index Future	Sell	20	0.00
ALBI On 03/11/2011	Index Future	Sell	20	0.00
ALBI On 03/11/2011	Index Future	Buy	20	0.00
ALBI On 04/08/2011	Index Future	Sell	21	0.00
ALBI On 04/08/2011	Index Future	Buy	21	0.00
ALBI On 03/11/2011	Index Future	Buy	21	0.00
ALBI On 03/11/2011	Index Future	Sell	21	0.00
ALBI On 02/02/2012	Index Future	Buy	21	0.00
ALBI On 02/02/2012	Index Future	Sell	21	0.00
ALBI On 05/08/2010	Index Future	Buy	22	0.00
ALBI On 05/08/2010	Index Future	Sell	22	0.00
ALBI On 04/11/2010	Index Future	Buy	22	0.00
ALBI On 04/11/2010	Index Future	Sell	22	0.00
ALBI On 03/11/2011	Index Future	Buy	22	0.00
ALBI On 03/11/2011	Index Future	Sell	22	0.00
ALBI On 03/11/2011	Index Future	Sell	22	0.00
ALBI On 03/11/2011	Index Future	Buy	22	0.00
ALBI On 06/05/2010	Index Future	Sell	23	0.00
ALBI On 06/05/2010	Index Future	Buy	23	0.00
ALBI On 05/08/2010	Index Future	Buy	23	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 05/08/2010 Index Future			Sell	23	0.00
ALBI On 05/08/2010 Index Future			Buy	23	0.00
ALBI On 05/08/2010 Index Future			Sell	23	0.00
ALBI On 04/11/2010 Index Future			Buy	23	0.00
ALBI On 04/11/2010 Index Future			Sell	23	0.00
ALBI On 04/11/2010 Index Future			Buy	24	0.00
ALBI On 04/11/2010 Index Future			Sell	24	0.00
ALBI On 03/02/2011 Index Future			Sell	24	0.00
ALBI On 03/02/2011 Index Future			Buy	24	0.00
ALBI On 06/08/2009 Index Future			Buy	25	0.00
ALBI On 06/08/2009 Index Future			Sell	25	0.00
ALBI On 04/02/2010 Index Future			Sell	25	0.00
ALBI On 04/02/2010 Index Future			Buy	25	0.00
ALBI On 06/05/2010 Index Future			Buy	25	0.00
ALBI On 06/05/2010 Index Future			Sell	25	0.00
ALBI On 05/08/2010 Index Future			Sell	25	0.00
ALBI On 05/08/2010 Index Future			Buy	25	0.00
ALBI On 04/11/2010 Index Future			Buy	25	0.00
ALBI On 04/11/2010 Index Future			Sell	25	0.00
ALBI On 04/11/2010 Index Future			Sell	25	0.00
ALBI On 04/11/2010 Index Future			Buy	25	0.00
ALBI On 04/11/2010 Index Future			Buy	25	0.00
ALBI On 04/11/2010 Index Future			Sell	25	0.00
ALBI On 03/02/2011 Index Future			Sell	25	0.00
ALBI On 03/02/2011 Index Future			Buy	25	0.00
ALBI On 03/11/2011 Index Future			Buy	25	0.00
ALBI On 03/11/2011 Index Future			Sell	25	0.00
ALBI On 02/02/2012 Index Future			Buy	25	0.00
ALBI On 02/02/2012 Index Future			Sell	25	0.00
ALBI On 03/05/2012 Index Future			Sell	25	0.00
ALBI On 03/05/2012 Index Future			Buy	25	0.00

ALBI On 02/02/2012	Index Future	Buy	25	0.00
ALBI On 02/02/2012	Index Future	Sell	25	0.00
ALBI On 03/05/2012	Index Future	Sell	25	0.00
ALBI On 03/05/2012	Index Future	Buy	25	0.00
ALBI On 02/08/2012	Index Future	Sell	25	0.00
ALBI On 02/08/2012	Index Future	Buy	25	0.00
ALBI On 05/02/2009	Index Future	Buy	26	0.00
ALBI On 05/02/2009	Index Future	Sell	26	0.00
ALBI On 05/02/2009	Index Future	Sell	26	0.00
ALBI On 05/02/2009	Index Future	Buy	26	0.00
ALBI On 05/11/2009	Index Future	Buy	26	0.00
ALBI On 05/11/2009	Index Future	Sell	26	0.00
ALBI On 05/08/2010	Index Future	Sell	26	0.00
ALBI On 05/08/2010	Index Future	Buy	26	0.00
ALBI On 05/08/2010	Index Future	Buy	26	0.00
ALBI On 05/08/2010	Index Future	Sell	26	0.00
ALBI On 03/11/2011	Index Future	Buy	26	0.00
ALBI On 03/11/2011	Index Future	Sell	26	0.00
ALBI On 03/11/2011	Index Future	Sell	26	0.00
ALBI On 03/11/2011	Index Future	Buy	26	0.00
ALBI On 05/08/2010	Index Future	Buy	27	0.00
ALBI On 05/08/2010	Index Future	Sell	27	0.00
ALBI On 03/11/2011	Index Future	Sell	27	0.00
ALBI On 03/11/2011	Index Future	Buy	27	0.00
ALBI On 06/11/2008	Index Future	Sell	28	0.00
ALBI On 06/11/2008	Index Future	Buy	28	0.00
ALBI On 04/02/2010	Index Future	Sell	28	0.00
ALBI On 04/02/2010	Index Future	Buy	28	0.00
ALBI On 05/08/2010	Index Future	Sell	28	0.00
ALBI On 05/08/2010	Index Future	Buy	28	0.00
ALBI On 04/11/2010	Index Future	Sell	28	0.00
ALBI On 04/11/2010	Index Future	Buy	28	0.00
ALBI On 03/02/2011	Index Future	Buy	28	0.00
ALBI On 03/02/2011	Index Future	Sell	28	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Sell	28	0.00
ALBI On 03/11/2011 Index Future			Buy	28	0.00
ALBI On 05/02/2009 Index Future			Buy	29	0.00
ALBI On 05/02/2009 Index Future			Sell	29	0.00
ALBI On 07/05/2009 Index Future			Sell	29	0.00
ALBI On 07/05/2009 Index Future			Buy	29	0.00
ALBI On 06/05/2010 Index Future			Sell	29	0.00
ALBI On 06/05/2010 Index Future			Buy	29	0.00
ALBI On 05/08/2010 Index Future			Buy	29	0.00
ALBI On 05/08/2010 Index Future			Sell	29	0.00
ALBI On 04/11/2010 Index Future			Sell	29	0.00
ALBI On 04/11/2010 Index Future			Buy	29	0.00
ALBI On 04/11/2010 Index Future			Buy	29	0.00
ALBI On 04/11/2010 Index Future			Sell	29	0.00
ALBI On 03/02/2011 Index Future			Sell	29	0.00
ALBI On 03/02/2011 Index Future			Buy	29	0.00
ALBI On 05/05/2011 Index Future			Sell	30	0.00
ALBI On 05/05/2011 Index Future			Buy	30	0.00
ALBI On 05/05/2011 Index Future			Buy	30	0.00
ALBI On 05/05/2011 Index Future			Sell	30	0.00
ALBI On 03/05/2012 Index Future			Sell	30	0.00
ALBI On 03/05/2012 Index Future			Buy	30	0.00
ALBI On 03/05/2012 Index Future			Buy	30	0.00
ALBI On 03/05/2012 Index Future			Sell	30	0.00
ALBI On 04/02/2010 Index Future			Buy	32	0.00
ALBI On 04/02/2010 Index Future			Sell	32	0.00
ALBI On 04/02/2010 Index Future			Sell	32	0.00
ALBI On 04/02/2010 Index Future			Buy	32	0.00
ALBI On 03/02/2011 Index Future			Sell	32	0.00
ALBI On 03/02/2011 Index Future			Buy	32	0.00
ALBI On 03/02/2011 Index Future			Sell	32	0.00

ALBI On 03/02/2011	Index Future	Buy	32	0.00
ALBI On 05/05/2011	Index Future	Buy	32	0.00
ALBI On 03/02/2011	Index Future	Buy	32	0.00
ALBI On 03/02/2011	Index Future	Sell	32	0.00
ALBI On 05/05/2011	Index Future	Sell	32	0.00
ALBI On 05/05/2011	Index Future	Buy	32	0.00
ALBI On 05/05/2011	Index Future	Sell	32	0.00
ALBI On 04/08/2011	Index Future	Sell	32	0.00
ALBI On 04/08/2011	Index Future	Buy	32	0.00
ALBI On 03/11/2011	Index Future	Sell	32	0.00
ALBI On 03/11/2011	Index Future	Buy	32	0.00
ALBI On 04/08/2011	Index Future	Sell	32	0.00
ALBI On 04/08/2011	Index Future	Buy	32	0.00
ALBI On 04/08/2011	Index Future	Buy	32	0.00
ALBI On 04/08/2011	Index Future	Sell	32	0.00
ALBI On 06/08/2009	Index Future	Sell	33	0.00
ALBI On 06/08/2009	Index Future	Buy	33	0.00
ALBI On 04/02/2010	Index Future	Sell	33	0.00
ALBI On 04/02/2010	Index Future	Buy	33	0.00
ALBI On 04/02/2010	Index Future	Buy	33	0.00
ALBI On 04/02/2010	Index Future	Sell	33	0.00
ALBI On 04/02/2010	Index Future	Buy	33	0.00
ALBI On 04/02/2010	Index Future	Sell	33	0.00
ALBI On 04/02/2010	Index Future	Buy	33	0.00
ALBI On 04/02/2010	Index Future	Sell	33	0.00
ALBI On 04/11/2010	Index Future	Sell	33	0.00
ALBI On 03/02/2011	Index Future	Buy	33	0.00
ALBI On 04/11/2010	Index Future	Buy	33	0.00
ALBI On 03/02/2011	Index Future	Sell	33	0.00
ALBI On 03/11/2011	Index Future	Buy	33	0.00
ALBI On 03/11/2011	Index Future	Sell	33	0.00
ALBI On 04/02/2010	Index Future	Buy	34	0.00
ALBI On 04/02/2010	Index Future	Sell	34	0.00
ALBI On 06/05/2010	Index Future	Sell	34	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	34	0.00
ALBI On 05/08/2010 Index Future			Buy	34	0.00
ALBI On 05/08/2010 Index Future			Sell	34	0.00
ALBI On 04/11/2010 Index Future			Buy	34	0.00
ALBI On 03/02/2011 Index Future			Sell	34	0.00
ALBI On 04/11/2010 Index Future			Sell	34	0.00
ALBI On 03/02/2011 Index Future			Buy	34	0.00
ALBI On 07/05/2009 Index Future			Buy	35	0.00
ALBI On 07/05/2009 Index Future			Sell	35	0.00
ALBI On 07/05/2009 Index Future			Buy	35	0.00
ALBI On 07/05/2009 Index Future			Sell	35	0.00
ALBI On 04/02/2010 Index Future			Sell	35	0.00
ALBI On 04/02/2010 Index Future			Buy	35	0.00
ALBI On 05/08/2010 Index Future			Buy	36	0.00
ALBI On 05/08/2010 Index Future			Sell	36	0.00
ALBI On 04/11/2010 Index Future			Buy	36	0.00
ALBI On 04/11/2010 Index Future			Sell	36	0.00
ALBI On 05/08/2010 Index Future			Buy	37	0.00
ALBI On 05/08/2010 Index Future			Sell	37	0.00
ALBI On 05/08/2010 Index Future			Buy	37	0.00
ALBI On 05/08/2010 Index Future			Sell	37	0.00
ALBI On 04/11/2010 Index Future			Buy	37	0.00
ALBI On 04/11/2010 Index Future			Sell	37	0.00
ALBI On 05/08/2010 Index Future			Sell	38	0.00
ALBI On 05/08/2010 Index Future			Buy	38	0.00
ALBI On 05/08/2010 Index Future			Sell	38	0.00
ALBI On 05/08/2010 Index Future			Buy	38	0.00
ALBI On 03/11/2011 Index Future			Sell	38	0.00
ALBI On 03/11/2011 Index Future			Buy	38	0.00
ALBI On 06/05/2010 Index Future			Buy	39	0.00
ALBI On 06/05/2010 Index Future			Sell	39	0.00

ALBI On 03/02/2011	Index Future	Sell	39	0.00
ALBI On 03/02/2011	Index Future	Buy	39	0.00
ALBI On 04/11/2010	Index Future	Buy	39	0.00
ALBI On 04/11/2010	Index Future	Sell	39	0.00
ALBI On 03/02/2011	Index Future	Sell	39	0.00
ALBI On 03/02/2011	Index Future	Buy	39	0.00
ALBI On 03/02/2011	Index Future	Buy	39	0.00
ALBI On 05/05/2011	Index Future	Sell	39	0.00
ALBI On 03/02/2011	Index Future	Sell	39	0.00
ALBI On 05/05/2011	Index Future	Buy	39	0.00
ALBI On 05/05/2011	Index Future	Buy	39	0.00
ALBI On 05/05/2011	Index Future	Sell	39	0.00
ALBI On 04/08/2011	Index Future	Sell	39	0.00
ALBI On 04/08/2011	Index Future	Buy	39	0.00
ALBI On 04/08/2011	Index Future	Sell	39	0.00
ALBI On 03/11/2011	Index Future	Buy	39	0.00
ALBI On 03/11/2011	Index Future	Sell	39	0.00
ALBI On 04/08/2011	Index Future	Buy	39	0.00
ALBI On 03/11/2011	Index Future	Sell	39	0.00
ALBI On 03/11/2011	Index Future	Buy	39	0.00
ALBI On 03/11/2011	Index Future	Sell	39	0.00
ALBI On 03/11/2011	Index Future	Buy	39	0.00
ALBI On 05/08/2010	Index Future	Buy	40	0.00
ALBI On 05/08/2010	Index Future	Sell	40	0.00
ALBI On 04/11/2010	Index Future	Buy	40	0.00
ALBI On 04/11/2010	Index Future	Sell	40	0.00
ALBI On 03/02/2011	Index Future	Buy	40	0.00
ALBI On 03/02/2011	Index Future	Sell	40	0.00
ALBI On 05/05/2011	Index Future	Sell	40	0.00
ALBI On 05/05/2011	Index Future	Buy	40	0.00
ALBI On 03/11/2011	Index Future	Buy	40	0.00
ALBI On 03/11/2011	Index Future	Sell	40	0.00
ALBI On 04/08/2011	Index Future	Sell	40	0.00
ALBI On 04/08/2011	Index Future	Buy	40	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/11/2011 Index Future			Buy	40	0.00
ALBI On 03/11/2011 Index Future			Sell	40	0.00
ALBI On 04/08/2011 Index Future			Buy	40	0.00
ALBI On 04/08/2011 Index Future			Sell	40	0.00
ALBI On 03/11/2011 Index Future			Sell	40	0.00
ALBI On 03/11/2011 Index Future			Buy	40	0.00
ALBI On 03/11/2011 Index Future			Sell	41	0.00
ALBI On 03/11/2011 Index Future			Buy	41	0.00
ALBI On 07/05/2009 Index Future			Buy	42	0.00
ALBI On 07/05/2009 Index Future			Sell	42	0.00
ALBI On 06/08/2009 Index Future			Sell	42	0.00
ALBI On 06/08/2009 Index Future			Buy	42	0.00
ALBI On 03/11/2011 Index Future			Sell	42	0.00
ALBI On 03/11/2011 Index Future			Buy	42	0.00
ALBI On 05/11/2009 Index Future			Buy	44	0.00
ALBI On 05/11/2009 Index Future			Sell	44	0.00
ALBI On 04/11/2010 Index Future			Sell	44	0.00
ALBI On 04/11/2010 Index Future			Buy	44	0.00
ALBI On 03/02/2011 Index Future			Buy	44	0.00
ALBI On 03/02/2011 Index Future			Sell	44	0.00
ALBI On 03/02/2011 Index Future			Buy	44	0.00
ALBI On 03/02/2011 Index Future			Sell	44	0.00
ALBI On 06/05/2010 Index Future			Buy	45	0.00
ALBI On 06/05/2010 Index Future			Sell	45	0.00
ALBI On 06/05/2010 Index Future			Buy	45	0.00
ALBI On 06/05/2010 Index Future			Sell	45	0.00
ALBI On 05/08/2010 Index Future			Buy	45	0.00
ALBI On 05/08/2010 Index Future			Sell	45	0.00
ALBI On 05/08/2010 Index Future			Buy	45	0.00
ALBI On 05/08/2010 Index Future			Sell	45	0.00
ALBI On 05/08/2010 Index Future			Sell	45	0.00

ALBI On 05/08/2010	Index Future	Buy	45	0.00
ALBI On 05/08/2010	Index Future	Sell	45	0.00
ALBI On 05/08/2010	Index Future	Buy	45	0.00
ALBI On 05/08/2010	Index Future	Buy	45	0.00
ALBI On 05/08/2010	Index Future	Sell	45	0.00
ALBI On 04/11/2010	Index Future	Buy	45	0.00
ALBI On 04/11/2010	Index Future	Sell	45	0.00
ALBI On 03/11/2011	Index Future	Buy	45	0.00
ALBI On 03/11/2011	Index Future	Sell	45	0.00
ALBI On 05/08/2010	Index Future	Buy	46	0.00
ALBI On 05/08/2010	Index Future	Sell	46	0.00
ALBI On 05/08/2010	Index Future	Sell	46	0.00
ALBI On 05/08/2010	Index Future	Buy	46	0.00
ALBI On 03/11/2011	Index Future	Sell	46	0.00
ALBI On 03/11/2011	Index Future	Buy	46	0.00
ALBI On 05/08/2010	Index Future	Buy	47	0.00
ALBI On 05/08/2010	Index Future	Sell	47	0.00
ALBI On 04/11/2010	Index Future	Sell	47	0.00
ALBI On 04/11/2010	Index Future	Buy	47	0.00
ALBI On 05/08/2010	Index Future	Buy	47	0.00
ALBI On 05/08/2010	Index Future	Sell	47	0.00
ALBI On 07/05/2009	Index Future	Buy	48	0.00
ALBI On 07/05/2009	Index Future	Sell	48	0.00
ALBI On 05/08/2010	Index Future	Buy	48	0.00
ALBI On 05/08/2010	Index Future	Sell	48	0.00
ALBI On 07/05/2009	Index Future	Buy	49	0.00
ALBI On 07/05/2009	Index Future	Sell	49	0.00
ALBI On 05/08/2010	Index Future	Sell	49	0.00
ALBI On 05/08/2010	Index Future	Buy	49	0.00
ALBI On 04/11/2010	Index Future	Sell	49	0.00
ALBI On 04/11/2010	Index Future	Buy	49	0.00
ALBI On 04/08/2011	Index Future	Buy	49	0.00
ALBI On 04/08/2011	Index Future	Sell	49	0.00
ALBI On 04/08/2011	Index Future	Sell	49	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/08/2011 Index Future			Buy	49	0.00
ALBI On 03/11/2011 Index Future			Buy	49	0.00
ALBI On 03/11/2011 Index Future			Sell	49	0.00
ALBI On 05/02/2009 Index Future			Sell	50	0.00
ALBI On 05/02/2009 Index Future			Buy	50	0.00
ALBI On 06/05/2010 Index Future			Sell	50	0.00
ALBI On 06/05/2010 Index Future			Buy	50	0.00
ALBI On 06/05/2010 Index Future			Sell	50	0.00
ALBI On 06/05/2010 Index Future			Buy	50	0.00
ALBI On 05/08/2010 Index Future			Buy	50	0.00
ALBI On 05/08/2010 Index Future			Sell	50	0.00
ALBI On 03/11/2011 Index Future			Sell	50	0.00
ALBI On 03/11/2011 Index Future			Buy	50	0.00
ALBI On 03/11/2011 Index Future			Sell	50	0.00
ALBI On 03/11/2011 Index Future			Buy	50	0.00
ALBI On 05/02/2009 Index Future			Sell	51	0.00
ALBI On 05/02/2009 Index Future			Buy	51	0.00
ALBI On 05/02/2009 Index Future			Buy	51	0.00
ALBI On 05/02/2009 Index Future			Sell	51	0.00
ALBI On 06/05/2010 Index Future			Sell	51	0.00
ALBI On 06/05/2010 Index Future			Buy	51	0.00
ALBI On 06/05/2010 Index Future			Sell	51	0.00
ALBI On 06/05/2010 Index Future			Buy	51	0.00
ALBI On 05/08/2010 Index Future			Buy	51	0.00
ALBI On 05/08/2010 Index Future			Sell	51	0.00
ALBI On 04/11/2010 Index Future			Buy	51	0.00
ALBI On 04/11/2010 Index Future			Sell	51	0.00
ALBI On 05/11/2009 Index Future			Buy	52	0.00
ALBI On 05/11/2009 Index Future			Sell	52	0.00
ALBI On 05/08/2010 Index Future			Sell	53	0.00
ALBI On 05/08/2010 Index Future			Buy	53	0.00

ALBI On 06/08/2009	Index Future	Buy	55	0.00
ALBI On 06/08/2009	Index Future	Sell	55	0.00
ALBI On 05/11/2009	Index Future	Sell	55	0.00
ALBI On 05/11/2009	Index Future	Buy	55	0.00
ALBI On 05/08/2010	Index Future	Buy	55	0.00
ALBI On 05/08/2010	Index Future	Sell	55	0.00
ALBI On 05/08/2010	Index Future	Sell	56	0.00
ALBI On 05/08/2010	Index Future	Buy	56	0.00
ALBI On 04/11/2010	Index Future	Sell	56	0.00
ALBI On 04/11/2010	Index Future	Buy	56	0.00
ALBI On 04/11/2010	Index Future	Buy	56	0.00
ALBI On 04/11/2010	Index Future	Sell	56	0.00
ALBI On 04/11/2010	Index Future	Buy	56	0.00
ALBI On 04/11/2010	Index Future	Sell	56	0.00
ALBI On 03/02/2011	Index Future	Sell	56	0.00
ALBI On 03/02/2011	Index Future	Buy	56	0.00
ALBI On 06/08/2009	Index Future	Buy	57	0.00
ALBI On 06/08/2009	Index Future	Sell	57	0.00
ALBI On 03/11/2011	Index Future	Sell	57	0.00
ALBI On 03/11/2011	Index Future	Buy	57	0.00
ALBI On 05/02/2009	Index Future	Sell	58	0.00
ALBI On 05/02/2009	Index Future	Buy	58	0.00
ALBI On 05/02/2009	Index Future	Buy	58	0.00
ALBI On 05/02/2009	Index Future	Sell	58	0.00
ALBI On 06/11/2008	Index Future	Sell	58	0.00
ALBI On 06/11/2008	Index Future	Buy	58	0.00
ALBI On 06/11/2008	Index Future	Sell	58	0.00
ALBI On 06/11/2008	Index Future	Buy	58	0.00
ALBI On 06/11/2008	Index Future	Buy	58	0.00
ALBI On 06/11/2008	Index Future	Sell	58	0.00
ALBI On 06/08/2009	Index Future	Buy	59	0.00
ALBI On 06/08/2009	Index Future	Sell	59	0.00
ALBI On 05/11/2009	Index Future	Buy	59	0.00
ALBI On 05/11/2009	Index Future	Sell	59	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	59	0.00
ALBI On 06/05/2010 Index Future			Sell	59	0.00
ALBI On 05/08/2010 Index Future			Buy	59	0.00
ALBI On 05/08/2010 Index Future			Sell	59	0.00
ALBI On 03/11/2011 Index Future			Sell	59	0.00
ALBI On 03/11/2011 Index Future			Buy	59	0.00
ALBI On 03/11/2011 Index Future			Sell	60	0.00
ALBI On 03/11/2011 Index Future			Buy	60	0.00
ALBI On 04/11/2010 Index Future			Sell	61	0.00
ALBI On 04/11/2010 Index Future			Buy	61	0.00
ALBI On 03/02/2011 Index Future			Buy	61	0.00
ALBI On 03/02/2011 Index Future			Sell	61	0.00
ALBI On 03/11/2011 Index Future			Sell	61	0.00
ALBI On 03/11/2011 Index Future			Buy	61	0.00
ALBI On 04/08/2011 Index Future			Sell	62	0.00
ALBI On 04/08/2011 Index Future			Buy	62	0.00
ALBI On 03/11/2011 Index Future			Sell	62	0.00
ALBI On 03/11/2011 Index Future			Buy	62	0.00
ALBI On 05/08/2010 Index Future			Buy	63	0.00
ALBI On 05/08/2010 Index Future			Sell	63	0.00
ALBI On 04/11/2010 Index Future			Sell	63	0.00
ALBI On 04/11/2010 Index Future			Buy	63	0.00
ALBI On 05/11/2009 Index Future			Buy	64	0.00
ALBI On 05/11/2009 Index Future			Sell	64	0.00
ALBI On 04/02/2010 Index Future			Sell	64	0.00
ALBI On 04/02/2010 Index Future			Buy	64	0.00
ALBI On 04/11/2010 Index Future			Buy	65	0.00
ALBI On 04/11/2010 Index Future			Sell	65	0.00
ALBI On 03/02/2011 Index Future			Sell	65	0.00
ALBI On 03/02/2011 Index Future			Buy	65	0.00
ALBI On 03/11/2011 Index Future			Sell	65	0.00

ALBI On 03/11/2011	Index Future	Buy	65	0.00
ALBI On 06/05/2010	Index Future	Buy	66	0.00
ALBI On 05/08/2010	Index Future	Sell	66	0.00
ALBI On 06/05/2010	Index Future	Sell	66	0.00
ALBI On 05/08/2010	Index Future	Buy	66	0.00
ALBI On 05/08/2010	Index Future	Sell	66	0.00
ALBI On 05/08/2010	Index Future	Buy	66	0.00
ALBI On 04/02/2010	Index Future	Sell	67	0.00
ALBI On 04/02/2010	Index Future	Buy	67	0.00
ALBI On 03/11/2011	Index Future	Buy	67	0.00
ALBI On 03/11/2011	Index Future	Sell	67	0.00
ALBI On 03/11/2011	Index Future	Sell	69	0.00
ALBI On 03/11/2011	Index Future	Buy	69	0.00
ALBI On 07/05/2009	Index Future	Buy	70	0.00
ALBI On 07/05/2009	Index Future	Sell	70	0.00
ALBI On 05/11/2009	Index Future	Buy	70	0.00
ALBI On 05/11/2009	Index Future	Sell	70	0.00
ALBI On 06/05/2010	Index Future	Buy	70	0.00
ALBI On 06/05/2010	Index Future	Sell	70	0.00
ALBI On 05/08/2010	Index Future	Sell	70	0.00
ALBI On 05/08/2010	Index Future	Buy	70	0.00
ALBI On 05/05/2011	Index Future	Buy	72	0.00
ALBI On 05/05/2011	Index Future	Sell	72	0.00
ALBI On 04/08/2011	Index Future	Sell	72	0.00
ALBI On 04/08/2011	Index Future	Buy	72	0.00
ALBI On 03/11/2011	Index Future	Sell	75	0.00
ALBI On 03/11/2011	Index Future	Buy	75	0.00
ALBI On 02/02/2012	Index Future	Sell	75	0.00
ALBI On 02/02/2012	Index Future	Buy	75	0.00
ALBI On 02/02/2012	Index Future	Buy	75	0.00
ALBI On 02/02/2012	Index Future	Sell	75	0.00
ALBI On 05/08/2010	Index Future	Buy	76	0.00
ALBI On 05/08/2010	Index Future	Sell	76	0.00
ALBI On 04/11/2010	Index Future	Buy	76	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/11/2010 Index Future			Sell	76	0.00
ALBI On 03/11/2011 Index Future			Buy	76	0.00
ALBI On 03/11/2011 Index Future			Sell	76	0.00
ALBI On 07/02/2008 Index Future			Sell	77	0.00
ALBI On 07/02/2008 Index Future			Buy	77	0.00
ALBI On 06/11/2008 Index Future			Buy	77	0.00
ALBI On 06/11/2008 Index Future			Sell	77	0.00
ALBI On 05/11/2009 Index Future			Sell	77	0.00
ALBI On 05/11/2009 Index Future			Buy	77	0.00
ALBI On 05/08/2010 Index Future			Buy	80	0.00
ALBI On 05/08/2010 Index Future			Sell	80	0.00
ALBI On 04/11/2010 Index Future			Sell	80	0.00
ALBI On 04/11/2010 Index Future			Buy	80	0.00
ALBI On 04/11/2010 Index Future			Buy	80	0.00
ALBI On 04/11/2010 Index Future			Sell	80	0.00
ALBI On 03/02/2011 Index Future			Sell	80	0.00
ALBI On 03/02/2011 Index Future			Buy	80	0.00
ALBI On 02/02/2012 Index Future			Sell	80	0.00
ALBI On 03/11/2011 Index Future			Buy	80	0.00
ALBI On 03/11/2011 Index Future			Sell	80	0.00
ALBI On 02/02/2012 Index Future			Buy	80	0.00
ALBI On 03/11/2011 Index Future			Buy	80	0.00
ALBI On 02/02/2012 Index Future			Sell	80	0.00
ALBI On 02/02/2012 Index Future			Buy	80	0.00
ALBI On 03/11/2011 Index Future			Sell	80	0.00
ALBI On 03/05/2012 Index Future			Buy	80	0.00
ALBI On 02/02/2012 Index Future			Sell	80	0.00
ALBI On 02/02/2012 Index Future			Buy	80	0.00
ALBI On 03/05/2012 Index Future			Sell	80	0.00
ALBI On 03/05/2012 Index Future			Buy	80	0.00
ALBI On 02/08/2012 Index Future			Sell	80	0.00

ALBI On 03/05/2012	Index Future	Sell	80	0.00
ALBI On 02/08/2012	Index Future	Buy	80	0.00
ALBI On 04/11/2010	Index Future	Buy	81	0.00
ALBI On 04/11/2010	Index Future	Sell	81	0.00
ALBI On 03/02/2011	Index Future	Sell	81	0.00
ALBI On 03/02/2011	Index Future	Buy	81	0.00
ALBI On 05/05/2011	Index Future	Buy	81	0.00
ALBI On 05/05/2011	Index Future	Sell	81	0.00
ALBI On 03/02/2011	Index Future	Sell	81	0.00
ALBI On 03/02/2011	Index Future	Buy	81	0.00
ALBI On 07/05/2009	Index Future	Buy	83	0.00
ALBI On 07/05/2009	Index Future	Sell	83	0.00
ALBI On 05/08/2010	Index Future	Buy	83	0.00
ALBI On 05/08/2010	Index Future	Sell	83	0.00
ALBI On 05/08/2010	Index Future	Sell	83	0.00
ALBI On 05/08/2010	Index Future	Buy	83	0.00
ALBI On 04/11/2010	Index Future	Sell	83	0.00
ALBI On 04/11/2010	Index Future	Buy	83	0.00
ALBI On 06/05/2010	Index Future	Buy	85	0.00
ALBI On 06/05/2010	Index Future	Sell	85	0.00
ALBI On 05/08/2010	Index Future	Sell	85	0.00
ALBI On 05/08/2010	Index Future	Buy	85	0.00
ALBI On 05/11/2009	Index Future	Buy	87	0.00
ALBI On 04/02/2010	Index Future	Sell	87	0.00
ALBI On 04/02/2010	Index Future	Buy	87	0.00
ALBI On 05/11/2009	Index Future	Sell	87	0.00
ALBI On 03/11/2011	Index Future	Buy	88	0.00
ALBI On 03/11/2011	Index Future	Sell	88	0.00
ALBI On 04/02/2010	Index Future	Buy	90	0.00
ALBI On 04/02/2010	Index Future	Sell	90	0.00
ALBI On 06/05/2010	Index Future	Sell	90	0.00
ALBI On 06/05/2010	Index Future	Buy	90	0.00
ALBI On 05/08/2010	Index Future	Sell	94	0.00
ALBI On 05/08/2010	Index Future	Buy	94	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/02/2010 Index Future			Sell	97	0.00
ALBI On 04/02/2010 Index Future			Buy	97	0.00
ALBI On 06/05/2010 Index Future			Sell	100	0.00
ALBI On 06/05/2010 Index Future			Buy	100	0.00
ALBI On 05/08/2010 Index Future			Sell	100	0.00
ALBI On 05/08/2010 Index Future			Buy	100	0.00
ALBI On 05/08/2010 Index Future			Sell	100	0.00
ALBI On 05/08/2010 Index Future			Buy	100	0.00
ALBI On 04/11/2010 Index Future			Sell	100	0.00
ALBI On 04/11/2010 Index Future			Buy	100	0.00
ALBI On 04/11/2010 Index Future			Buy	100	0.00
ALBI On 04/11/2010 Index Future			Sell	100	0.00
ALBI On 03/02/2011 Index Future			Buy	100	0.00
ALBI On 03/02/2011 Index Future			Sell	100	0.00
ALBI On 03/02/2011 Index Future			Sell	100	0.00
ALBI On 03/02/2011 Index Future			Buy	100	0.00
ALBI On 05/05/2011 Index Future			Sell	100	0.00
ALBI On 05/05/2011 Index Future			Buy	100	0.00
ALBI On 05/05/2011 Index Future			Buy	100	0.00
ALBI On 05/05/2011 Index Future			Sell	100	0.00
ALBI On 04/08/2011 Index Future			Sell	100	0.00
ALBI On 04/08/2011 Index Future			Buy	100	0.00
ALBI On 04/08/2011 Index Future			Buy	100	0.00
ALBI On 04/08/2011 Index Future			Sell	100	0.00
ALBI On 03/11/2011 Index Future			Buy	100	0.00
ALBI On 03/11/2011 Index Future			Sell	100	0.00
ALBI On 03/11/2011 Index Future			Sell	100	0.00
ALBI On 03/11/2011 Index Future			Buy	100	0.00
ALBI On 02/02/2012 Index Future			Sell	100	0.00
ALBI On 02/02/2012 Index Future			Buy	100	0.00
ALBI On 03/05/2012 Index Future			Buy	100	0.00

ALBI On 03/05/2012	Index Future	Sell	100	0.00
ALBI On 02/02/2012	Index Future	Buy	100	0.00
ALBI On 02/02/2012	Index Future	Sell	100	0.00
ALBI On 03/05/2012	Index Future	Sell	100	0.00
ALBI On 03/05/2012	Index Future	Buy	100	0.00
ALBI On 02/08/2012	Index Future	Sell	100	0.00
ALBI On 02/08/2012	Index Future	Buy	100	0.00
ALBI On 05/08/2010	Index Future	Sell	101	0.00
ALBI On 05/08/2010	Index Future	Buy	101	0.00
ALBI On 02/08/2012	Index Future	Buy	107	0.00
ALBI On 03/05/2012	Index Future	Sell	107	0.00
ALBI On 03/05/2012	Index Future	Buy	107	0.00
ALBI On 02/08/2012	Index Future	Sell	107	0.00
ALBI On 07/05/2009	Index Future	Buy	115	0.00
ALBI On 07/05/2009	Index Future	Sell	115	0.00
ALBI On 05/08/2010	Index Future	Buy	116	0.00
ALBI On 05/08/2010	Index Future	Sell	116	0.00
ALBI On 06/05/2010	Index Future	Sell	118	0.00
ALBI On 06/05/2010	Index Future	Buy	118	0.00
ALBI On 05/08/2010	Index Future	Buy	118	0.00
ALBI On 05/08/2010	Index Future	Sell	118	0.00
ALBI On 02/08/2012	Index Future	Sell	118	0.00
ALBI On 02/02/2012	Index Future	Buy	118	0.00
ALBI On 02/02/2012	Index Future	Sell	118	0.00
ALBI On 02/08/2012	Index Future	Buy	118	0.00
ALBI On 06/05/2010	Index Future	Buy	122	0.00
ALBI On 06/05/2010	Index Future	Sell	122	0.00
ALBI On 07/05/2009	Index Future	Sell	124	0.00
ALBI On 07/05/2009	Index Future	Buy	124	0.00
ALBI On 05/08/2010	Index Future	Buy	129	0.00
ALBI On 05/08/2010	Index Future	Sell	129	0.00
ALBI On 02/02/2012	Index Future	Buy	129	0.00
ALBI On 03/05/2012	Index Future	Sell	129	0.00
ALBI On 03/05/2012	Index Future	Buy	129	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 02/02/2012 Index Future			Sell	129	0.00
ALBI On 05/05/2011 Index Future			Buy	131	0.00
ALBI On 05/05/2011 Index Future			Sell	131	0.00
ALBI On 04/08/2011 Index Future			Sell	131	0.00
ALBI On 04/08/2011 Index Future			Buy	131	0.00
ALBI On 05/08/2010 Index Future			Buy	137	0.00
ALBI On 05/08/2010 Index Future			Sell	137	0.00
ALBI On 04/02/2010 Index Future			Sell	141	0.00
ALBI On 04/02/2010 Index Future			Buy	141	0.00
ALBI On 04/08/2011 Index Future			Sell	141	0.00
ALBI On 03/11/2011 Index Future			Buy	141	0.00
ALBI On 03/11/2011 Index Future			Sell	141	0.00
ALBI On 04/08/2011 Index Future			Buy	141	0.00
ALBI On 05/11/2009 Index Future			Buy	150	0.00
ALBI On 05/11/2009 Index Future			Sell	150	0.00
ALBI On 04/02/2010 Index Future			Buy	150	0.00
ALBI On 04/02/2010 Index Future			Sell	150	0.00
ALBI On 05/08/2010 Index Future			Buy	150	0.00
ALBI On 05/08/2010 Index Future			Sell	150	0.00
ALBI On 05/08/2010 Index Future			Buy	150	0.00
ALBI On 05/08/2010 Index Future			Sell	150	0.00
ALBI On 04/11/2010 Index Future			Buy	150	0.00
ALBI On 04/11/2010 Index Future			Sell	150	0.00
ALBI On 04/11/2010 Index Future			Buy	151	0.00
ALBI On 04/11/2010 Index Future			Sell	151	0.00
ALBI On 05/08/2010 Index Future			Sell	154	0.00
ALBI On 05/08/2010 Index Future			Buy	154	0.00
ALBI On 05/08/2010 Index Future			Buy	160	0.00
ALBI On 05/08/2010 Index Future			Sell	160	0.00
ALBI On 06/05/2010 Index Future			Buy	161	0.00
ALBI On 06/05/2010 Index Future			Sell	161	0.00

ALBI On 04/02/2010	Index Future	Buy	164	0.00
ALBI On 04/02/2010	Index Future	Sell	164	0.00
ALBI On 06/05/2010	Index Future	Sell	164	0.00
ALBI On 06/05/2010	Index Future	Buy	164	0.00
ALBI On 01/11/2007	Index Future	Sell	166	0.00
ALBI On 01/11/2007	Index Future	Buy	166	0.00
ALBI On 01/11/2007	Index Future	Buy	166	0.00
ALBI On 01/11/2007	Index Future	Sell	166	0.00
ALBI On 04/11/2010	Index Future	Buy	166	0.00
ALBI On 04/11/2010	Index Future	Sell	166	0.00
ALBI On 03/02/2011	Index Future	Buy	166	0.00
ALBI On 03/02/2011	Index Future	Sell	166	0.00
ALBI On 05/05/2011	Index Future	Sell	166	0.00
ALBI On 05/05/2011	Index Future	Buy	166	0.00
ALBI On 04/02/2010	Index Future	Sell	167	0.00
ALBI On 04/02/2010	Index Future	Buy	167	0.00
ALBI On 04/02/2010	Index Future	Sell	169	0.00
ALBI On 04/02/2010	Index Future	Buy	169	0.00
ALBI On 03/05/2012	Index Future	Sell	171	0.00
ALBI On 03/05/2012	Index Future	Buy	171	0.00
ALBI On 02/08/2012	Index Future	Sell	171	0.00
ALBI On 02/08/2012	Index Future	Buy	171	0.00
ALBI On 05/11/2009	Index Future	Buy	172	0.00
ALBI On 05/11/2009	Index Future	Sell	172	0.00
ALBI On 02/02/2012	Index Future	Sell	175	0.00
ALBI On 03/11/2011	Index Future	Buy	175	0.00
ALBI On 03/11/2011	Index Future	Sell	175	0.00
ALBI On 02/02/2012	Index Future	Buy	175	0.00
ALBI On 02/02/2012	Index Future	Sell	177	0.00
ALBI On 03/05/2012	Index Future	Buy	177	0.00
ALBI On 03/05/2012	Index Future	Sell	177	0.00
ALBI On 02/02/2012	Index Future	Buy	177	0.00
ALBI On 04/02/2010	Index Future	Buy	178	0.00
ALBI On 04/02/2010	Index Future	Sell	178	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Sell	178	0.00
ALBI On 06/05/2010 Index Future			Buy	178	0.00
ALBI On 04/02/2010 Index Future			Sell	179	0.00
ALBI On 05/11/2009 Index Future			Sell	179	0.00
ALBI On 04/02/2010 Index Future			Buy	179	0.00
ALBI On 05/11/2009 Index Future			Buy	179	0.00
ALBI On 04/02/2010 Index Future			Sell	179	0.00
ALBI On 04/02/2010 Index Future			Buy	179	0.00
ALBI On 05/11/2009 Index Future			Buy	179	0.00
ALBI On 05/11/2009 Index Future			Sell	179	0.00
ALBI On 05/08/2010 Index Future			Sell	180	0.00
ALBI On 05/08/2010 Index Future			Buy	180	0.00
ALBI On 05/05/2011 Index Future			Sell	184	0.00
ALBI On 05/05/2011 Index Future			Buy	184	0.00
ALBI On 03/05/2012 Index Future			Sell	194	0.00
ALBI On 03/05/2012 Index Future			Buy	194	0.00
ALBI On 02/08/2012 Index Future			Sell	194	0.00
ALBI On 02/08/2012 Index Future			Buy	194	0.00
ALBI On 06/08/2009 Index Future			Buy	200	0.00
ALBI On 07/05/2009 Index Future			Sell	200	0.00
ALBI On 07/05/2009 Index Future			Buy	200	0.00
ALBI On 06/08/2009 Index Future			Sell	200	0.00
ALBI On 03/02/2011 Index Future			Buy	212	0.00
ALBI On 03/02/2011 Index Future			Sell	212	0.00
ALBI On 05/08/2010 Index Future			Buy	214	0.00
ALBI On 05/08/2010 Index Future			Sell	214	0.00
ALBI On 05/08/2010 Index Future			Sell	223	0.00
ALBI On 05/08/2010 Index Future			Buy	223	0.00
ALBI On 03/11/2011 Index Future			Buy	224	0.00
ALBI On 03/11/2011 Index Future			Sell	224	0.00
ALBI On 02/02/2012 Index Future			Buy	224	0.00

ALBI On 02/02/2012	Index Future	Sell	224	0.00
ALBI On 02/02/2012	Index Future	Buy	224	0.00
ALBI On 03/05/2012	Index Future	Sell	224	0.00
ALBI On 02/02/2012	Index Future	Sell	224	0.00
ALBI On 03/05/2012	Index Future	Buy	224	0.00
ALBI On 07/05/2009	Index Future	Buy	225	0.00
ALBI On 07/05/2009	Index Future	Sell	225	0.00
ALBI On 05/08/2010	Index Future	Sell	225	0.00
ALBI On 05/08/2010	Index Future	Buy	225	0.00
ALBI On 04/11/2010	Index Future	Sell	225	0.00
ALBI On 03/02/2011	Index Future	Buy	225	0.00
ALBI On 04/11/2010	Index Future	Buy	225	0.00
ALBI On 03/02/2011	Index Future	Sell	225	0.00
ALBI On 03/02/2011	Index Future	Sell	225	0.00
ALBI On 03/02/2011	Index Future	Buy	225	0.00
ALBI On 03/02/2011	Index Future	Buy	225	0.00
ALBI On 03/02/2011	Index Future	Sell	225	0.00
ALBI On 05/05/2011	Index Future	Sell	225	0.00
ALBI On 05/05/2011	Index Future	Buy	225	0.00
ALBI On 05/05/2011	Index Future	Buy	225	0.00
ALBI On 05/05/2011	Index Future	Sell	225	0.00
ALBI On 04/08/2011	Index Future	Sell	225	0.00
ALBI On 04/08/2011	Index Future	Buy	225	0.00
ALBI On 04/11/2010	Index Future	Sell	226	0.00
ALBI On 04/11/2010	Index Future	Buy	226	0.00
ALBI On 05/08/2010	Index Future	Buy	226	0.00
ALBI On 05/08/2010	Index Future	Sell	226	0.00
ALBI On 04/02/2010	Index Future	Buy	228	0.00
ALBI On 04/02/2010	Index Future	Sell	228	0.00
ALBI On 06/05/2010	Index Future	Buy	228	0.00
ALBI On 06/05/2010	Index Future	Sell	228	0.00
ALBI On 04/02/2010	Index Future	Buy	229	0.00
ALBI On 04/02/2010	Index Future	Sell	229	0.00
ALBI On 06/05/2010	Index Future	Sell	229	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 06/05/2010 Index Future			Buy	229	0.00
ALBI On 03/11/2011 Index Future			Sell	232	0.00
ALBI On 03/11/2011 Index Future			Buy	232	0.00
ALBI On 02/02/2012 Index Future			Buy	232	0.00
ALBI On 02/02/2012 Index Future			Sell	232	0.00
ALBI On 04/02/2010 Index Future			Sell	234	0.00
ALBI On 04/02/2010 Index Future			Buy	234	0.00
ALBI On 03/11/2011 Index Future			Buy	234	0.00
ALBI On 03/11/2011 Index Future			Sell	234	0.00
ALBI On 04/08/2011 Index Future			Buy	234	0.00
ALBI On 04/08/2011 Index Future			Sell	234	0.00
ALBI On 04/08/2011 Index Future			Buy	234	0.00
ALBI On 04/08/2011 Index Future			Sell	234	0.00
ALBI On 07/05/2009 Index Future			Sell	239	0.00
ALBI On 07/05/2009 Index Future			Buy	239	0.00
ALBI On 06/08/2009 Index Future			Sell	250	0.00
ALBI On 05/11/2009 Index Future			Buy	250	0.00
ALBI On 06/08/2009 Index Future			Buy	250	0.00
ALBI On 05/11/2009 Index Future			Sell	250	0.00
ALBI On 04/02/2010 Index Future			Buy	250	0.00
ALBI On 04/02/2010 Index Future			Sell	250	0.00
ALBI On 06/05/2010 Index Future			Sell	250	0.00
ALBI On 06/05/2010 Index Future			Buy	250	0.00
ALBI On 05/08/2010 Index Future			Sell	252	0.00
ALBI On 05/08/2010 Index Future			Buy	252	0.00
ALBI On 06/08/2009 Index Future			Buy	266	0.00
ALBI On 06/08/2009 Index Future			Sell	266	0.00
ALBI On 05/11/2009 Index Future			Buy	266	0.00
ALBI On 05/11/2009 Index Future			Sell	266	0.00
ALBI On 04/02/2010 Index Future			Buy	277	0.00
ALBI On 04/02/2010 Index Future			Sell	277	0.00

ALBI On 06/05/2010	Index Future	Sell	277	0.00
ALBI On 06/05/2010	Index Future	Buy	277	0.00
ALBI On 07/05/2009	Index Future	Buy	285	0.00
ALBI On 07/05/2009	Index Future	Sell	285	0.00
ALBI On 03/11/2011	Index Future	Sell	287	0.00
ALBI On 03/11/2011	Index Future	Buy	287	0.00
ALBI On 04/11/2010	Index Future	Buy	299	0.00
ALBI On 04/11/2010	Index Future	Sell	299	0.00
ALBI On 03/02/2011	Index Future	Sell	299	0.00
ALBI On 03/02/2011	Index Future	Buy	299	0.00
ALBI On 03/11/2011	Index Future	Sell	300	0.00
ALBI On 03/11/2011	Index Future	Buy	300	0.00
ALBI On 03/02/2011	Index Future	Buy	302	0.00
ALBI On 05/05/2011	Index Future	Sell	302	0.00
ALBI On 05/05/2011	Index Future	Buy	302	0.00
ALBI On 03/02/2011	Index Future	Sell	302	0.00
ALBI On 04/08/2011	Index Future	Sell	302	0.00
ALBI On 04/08/2011	Index Future	Buy	302	0.00
ALBI On 05/05/2011	Index Future	Buy	302	0.00
ALBI On 05/05/2011	Index Future	Sell	302	0.00
ALBI On 03/11/2011	Index Future	Sell	302	0.00
ALBI On 03/11/2011	Index Future	Buy	302	0.00
ALBI On 04/08/2011	Index Future	Buy	302	0.00
ALBI On 04/08/2011	Index Future	Sell	302	0.00
ALBI On 04/08/2011	Index Future	Buy	302	0.00
ALBI On 04/08/2011	Index Future	Sell	302	0.00
ALBI On 03/11/2011	Index Future	Buy	302	0.00
ALBI On 03/11/2011	Index Future	Sell	302	0.00
ALBI On 02/02/2012	Index Future	Buy	302	0.00
ALBI On 02/02/2012	Index Future	Sell	302	0.00
ALBI On 03/05/2012	Index Future	Sell	302	0.00
ALBI On 03/05/2012	Index Future	Buy	302	0.00
ALBI On 02/02/2012	Index Future	Buy	302	0.00
ALBI On 02/02/2012	Index Future	Sell	302	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 03/05/2012 Index Future			Buy	302	0.00
ALBI On 03/05/2012 Index Future			Sell	302	0.00
ALBI On 02/08/2012 Index Future			Sell	302	0.00
ALBI On 02/08/2012 Index Future			Buy	302	0.00
ALBI On 07/05/2009 Index Future			Buy	307	0.00
ALBI On 07/05/2009 Index Future			Sell	307	0.00
ALBI On 06/08/2009 Index Future			Buy	307	0.00
ALBI On 06/08/2009 Index Future			Sell	307	0.00
ALBI On 03/02/2011 Index Future			Sell	324	0.00
ALBI On 03/02/2011 Index Future			Buy	324	0.00
ALBI On 06/05/2010 Index Future			Buy	331	0.00
ALBI On 06/05/2010 Index Future			Sell	331	0.00
ALBI On 05/08/2010 Index Future			Buy	331	0.00
ALBI On 05/08/2010 Index Future			Sell	331	0.00
ALBI On 07/05/2009 Index Future			Sell	332	0.00
ALBI On 07/05/2009 Index Future			Buy	332	0.00
ALBI On 05/02/2009 Index Future			Buy	340	0.00
ALBI On 05/02/2009 Index Future			Sell	340	0.00
ALBI On 03/11/2011 Index Future			Sell	341	0.00
ALBI On 03/11/2011 Index Future			Buy	341	0.00
ALBI On 04/11/2010 Index Future			Sell	382	0.00
ALBI On 04/11/2010 Index Future			Buy	382	0.00
ALBI On 03/02/2011 Index Future			Sell	382	0.00
ALBI On 03/02/2011 Index Future			Buy	382	0.00
ALBI On 04/11/2010 Index Future			Sell	450	0.00
ALBI On 04/11/2010 Index Future			Buy	450	0.00
ALBI On 05/08/2010 Index Future			Buy	450	0.00
ALBI On 05/08/2010 Index Future			Sell	450	0.00
ALBI On 07/02/2008 Index Future			Sell	508	0.00
ALBI On 07/02/2008 Index Future			Buy	508	0.00
ALBI On 03/05/2012 Index Future			Sell	521	0.00

ALBI On 03/05/2012	Index Future	Buy	521	0.00
ALBI On 03/05/2012	Index Future	Sell	521	0.00
ALBI On 02/08/2012	Index Future	Buy	521	0.00
ALBI On 03/05/2012	Index Future	Buy	521	0.00
ALBI On 02/08/2012	Index Future	Sell	521	0.00
ALBI On 03/05/2012	Index Future	Buy	521	0.00
ALBI On 03/05/2012	Index Future	Sell	521	0.00
ALBI On 02/08/2012	Index Future	Sell	521	0.00
ALBI On 02/08/2012	Index Future	Buy	521	0.00
ALBI On 05/02/2009	Index Future	Sell	529	0.00
ALBI On 05/02/2009	Index Future	Buy	529	0.00
ALBI On 06/11/2008	Index Future	Buy	545	0.00
ALBI On 06/11/2008	Index Future	Sell	545	0.00
ALBI On 03/11/2011	Index Future	Buy	551	0.00
ALBI On 03/11/2011	Index Future	Sell	551	0.00
ALBI On 02/02/2012	Index Future	Buy	551	0.00
ALBI On 02/02/2012	Index Future	Sell	551	0.00
ALBI On 03/05/2012	Index Future	Buy	551	0.00
ALBI On 03/05/2012	Index Future	Sell	551	0.00
ALBI On 02/02/2012	Index Future	Buy	551	0.00
ALBI On 02/02/2012	Index Future	Sell	551	0.00
ALBI On 04/11/2010	Index Future	Buy	557	0.00
ALBI On 04/11/2010	Index Future	Sell	557	0.00
ALBI On 03/02/2011	Index Future	Buy	557	0.00
ALBI On 03/02/2011	Index Future	Sell	557	0.00
ALBI On 03/02/2011	Index Future	Buy	559	0.00
ALBI On 03/02/2011	Index Future	Sell	559	0.00
ALBI On 05/05/2011	Index Future	Buy	559	0.00
ALBI On 05/05/2011	Index Future	Sell	559	0.00
ALBI On 05/05/2011	Index Future	Sell	559	0.00
ALBI On 05/05/2011	Index Future	Buy	559	0.00
ALBI On 04/08/2011	Index Future	Sell	559	0.00
ALBI On 04/08/2011	Index Future	Buy	559	0.00
ALBI On 04/08/2011	Index Future	Buy	568	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ALBI On 04/08/2011 Index Future			Sell	568	0.00
ALBI On 03/11/2011 Index Future			Sell	568	0.00
ALBI On 03/11/2011 Index Future			Buy	568	0.00
ALBI On 02/05/2008 Index Future			Sell	594	0.00
ALBI On 02/05/2008 Index Future			Buy	594	0.00
ALBI On 07/02/2008 Index Future			Buy	594	0.00
ALBI On 07/02/2008 Index Future			Sell	594	0.00
ALBI On 02/05/2008 Index Future			Buy	594	0.00
ALBI On 02/05/2008 Index Future			Sell	594	0.00
ALBI On 06/11/2008 Index Future			Sell	594	0.00
ALBI On 06/11/2008 Index Future			Buy	594	0.00
ALBI On 07/08/2008 Index Future			Buy	594	0.00
ALBI On 07/08/2008 Index Future			Sell	594	0.00
ALBI On 07/08/2008 Index Future			Sell	594	0.00
ALBI On 07/08/2008 Index Future			Buy	594	0.00
ALBI On 04/11/2010 Index Future			Buy	638	0.00
ALBI On 04/11/2010 Index Future			Sell	638	0.00
ALBI On 05/08/2010 Index Future			Buy	723	0.00
ALBI On 05/08/2010 Index Future			Sell	723	0.00
ALBI On 04/11/2010 Index Future			Sell	723	0.00
ALBI On 04/11/2010 Index Future			Buy	723	0.00
ALBI On 07/02/2008 Index Future			Sell	2,740	0.00
ALBI On 07/02/2008 Index Future			Buy	2,740	0.00
ALBI On 07/02/2008 Index Future			Buy	2,740	0.00
ALBI On 07/02/2008 Index Future			Sell	2,740	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00
ALBI On 05/02/2009 Index Future			Buy	8,300	0.00
ALBI On 05/02/2009 Index Future			Sell	8,300	0.00

All Bond Index Term Split 1-3 Y

AL13 On 07/05/2009	Index Future	Sell	3	0.00
AL13 On 07/05/2009	Index Future	Buy	3	0.00
AL13 On 07/05/2009	Index Future	Buy	3	0.00
AL13 On 07/05/2009	Index Future	Sell	3	0.00
AL13 On 06/08/2009	Index Future	Sell	3	0.00
AL13 On 06/08/2009	Index Future	Buy	3	0.00
AL13 On 06/08/2009	Index Future	Buy	3	0.00
AL13 On 06/08/2009	Index Future	Sell	3	0.00
AL13 On 07/05/2009	Index Future	Sell	4	0.00
AL13 On 07/05/2009	Index Future	Buy	4	0.00
AL13 On 07/05/2009	Index Future	Buy	4	0.00
AL13 On 07/05/2009	Index Future	Sell	4	0.00
AL13 On 06/08/2009	Index Future	Sell	4	0.00
AL13 On 06/08/2009	Index Future	Buy	4	0.00
AL13 On 06/08/2009	Index Future	Buy	4	0.00
AL13 On 06/08/2009	Index Future	Sell	4	0.00
AL13 On 05/11/2009	Index Future	Sell	10	0.00
AL13 On 05/11/2009	Index Future	Buy	10	0.00
AL13 On 05/11/2009	Index Future	Sell	10	0.00
AL13 On 05/11/2009	Index Future	Buy	10	0.00
AL13 On 04/02/2010	Index Future	Sell	10	0.00
AL13 On 04/02/2010	Index Future	Buy	10	0.00
AL13 On 04/02/2010	Index Future	Sell	12	0.00
AL13 On 04/02/2010	Index Future	Buy	12	0.00
AL13 On 04/02/2010	Index Future	Sell	22	0.00
AL13 On 04/02/2010	Index Future	Buy	22	0.00

All Bond Term Splits 7-12 Year

AL7T On 04/02/2010	Index Future	Sell	1	0.00
AL7T On 04/02/2010	Index Future	Buy	1	0.00
AL7T On 04/02/2010	Index Future	Sell	1	0.00
AL7T On 04/02/2010	Index Future	Buy	1	0.00
AL7T On 04/02/2010	Index Future	Sell	1	0.00
AL7T On 04/02/2010	Index Future	Buy	1	0.00
AL7T On 04/02/2010	Index Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 04/02/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00
AL7T On 06/05/2010 Index Future			Sell	1	0.00
AL7T On 06/05/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 04/11/2010 Index Future			Sell	1	0.00
AL7T On 04/11/2010 Index Future			Buy	1	0.00
AL7T On 05/08/2010 Index Future			Sell	1	0.00
AL7T On 05/08/2010 Index Future			Buy	1	0.00

AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 05/08/2010	Index Future	Sell	1	0.00
AL7T On 05/08/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00
AL7T On 04/11/2010	Index Future	Sell	1	0.00
AL7T On 04/11/2010	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 04/11/2010 Index Future			Buy	1	0.00
AL7T On 04/11/2010 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 05/05/2011 Index Future			Buy	1	0.00
AL7T On 05/05/2011 Index Future			Sell	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 05/05/2011 Index Future			Sell	1	0.00
AL7T On 05/05/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 05/05/2011 Index Future			Sell	1	0.00
AL7T On 05/05/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Buy	1	0.00
AL7T On 03/02/2011 Index Future			Sell	1	0.00
AL7T On 05/05/2011 Index Future			Sell	1	0.00

AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Buy	1	0.00
AL7T On 03/02/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Sell	1	0.00
AL7T On 04/08/2011	Index Future	Buy	1	0.00
AL7T On 05/05/2011	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 05/05/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 05/05/2011 Index Future			Buy	1	0.00
AL7T On 05/05/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 04/08/2011 Index Future			Buy	1	0.00
AL7T On 04/08/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Buy	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Buy	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Buy	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Buy	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Sell	1	0.00
AL7T On 03/11/2011 Index Future			Buy	1	0.00

AL7T On 03/11/2011	Index Future	Sell	1	0.00
AL7T On 03/11/2011	Index Future	Buy	1	0.00
AL7T On 03/11/2011	Index Future	Buy	1	0.00
AL7T On 03/11/2011	Index Future	Sell	1	0.00
AL7T On 04/02/2010	Index Future	Sell	2	0.00
AL7T On 04/02/2010	Index Future	Buy	2	0.00
AL7T On 04/02/2010	Index Future	Sell	2	0.00
AL7T On 04/02/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 06/05/2010	Index Future	Sell	2	0.00
AL7T On 06/05/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Buy	2	0.00
AL7T On 04/11/2010	Index Future	Sell	2	0.00
AL7T On 05/08/2010	Index Future	Buy	2	0.00
AL7T On 05/08/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Sell	2	0.00
AL7T On 04/11/2010	Index Future	Buy	2	0.00
AL7T On 03/11/2011	Index Future	Sell	2	0.00
AL7T On 03/11/2011	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 03/05/2012 Index Future			Sell	2	0.00
AL7T On 03/05/2012 Index Future			Buy	2	0.00
AL7T On 04/02/2010 Index Future			Sell	3	0.00
AL7T On 04/02/2010 Index Future			Buy	3	0.00
AL7T On 04/02/2010 Index Future			Sell	3	0.00
AL7T On 04/02/2010 Index Future			Buy	3	0.00
AL7T On 06/05/2010 Index Future			Sell	3	0.00
AL7T On 06/05/2010 Index Future			Buy	3	0.00
AL7T On 06/05/2010 Index Future			Sell	3	0.00
AL7T On 06/05/2010 Index Future			Buy	3	0.00
AL7T On 06/05/2010 Index Future			Sell	3	0.00
AL7T On 06/05/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Sell	3	0.00
AL7T On 05/08/2010 Index Future			Buy	3	0.00
AL7T On 06/05/2010 Index Future			Buy	3	0.00
AL7T On 06/05/2010 Index Future			Sell	3	0.00
AL7T On 05/08/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Sell	3	0.00
AL7T On 06/05/2010 Index Future			Sell	3	0.00
AL7T On 06/05/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Sell	3	0.00
AL7T On 05/08/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Sell	3	0.00
AL7T On 04/11/2010 Index Future			Buy	3	0.00
AL7T On 04/11/2010 Index Future			Sell	3	0.00
AL7T On 05/08/2010 Index Future			Buy	3	0.00
AL7T On 05/08/2010 Index Future			Sell	3	0.00
AL7T On 04/11/2010 Index Future			Buy	3	0.00
AL7T On 04/11/2010 Index Future			Sell	3	0.00
AL7T On 03/05/2012 Index Future			Buy	3	0.00

AL7T On 03/05/2012	Index Future	Sell	3	0.00
AL7T On 04/08/2011	Index Future	Buy	4	0.00
AL7T On 04/08/2011	Index Future	Sell	4	0.00
AL7T On 03/11/2011	Index Future	Sell	4	0.00
AL7T On 03/11/2011	Index Future	Buy	4	0.00
AL7T On 04/08/2011	Index Future	Buy	5	0.00
AL7T On 04/08/2011	Index Future	Sell	5	0.00
AL7T On 04/02/2010	Index Future	Sell	10	0.00
AL7T On 04/02/2010	Index Future	Buy	10	0.00
AL7T On 06/05/2010	Index Future	Sell	10	0.00
AL7T On 06/05/2010	Index Future	Buy	10	0.00
AL7T On 06/05/2010	Index Future	Sell	10	0.00
AL7T On 06/05/2010	Index Future	Buy	10	0.00
AL7T On 05/08/2010	Index Future	Sell	10	0.00
AL7T On 05/08/2010	Index Future	Buy	10	0.00
AL7T On 05/08/2010	Index Future	Buy	10	0.00
AL7T On 05/08/2010	Index Future	Sell	10	0.00
AL7T On 04/11/2010	Index Future	Buy	10	0.00
AL7T On 04/11/2010	Index Future	Sell	10	0.00
AL7T On 04/11/2010	Index Future	Buy	10	0.00
AL7T On 04/11/2010	Index Future	Sell	10	0.00
AL7T On 03/02/2011	Index Future	Sell	10	0.00
AL7T On 03/02/2011	Index Future	Buy	10	0.00
AL7T On 03/02/2011	Index Future	Buy	10	0.00
AL7T On 03/02/2011	Index Future	Sell	10	0.00
AL7T On 05/05/2011	Index Future	Sell	10	0.00
AL7T On 05/05/2011	Index Future	Buy	10	0.00
AL7T On 05/05/2011	Index Future	Buy	10	0.00
AL7T On 05/05/2011	Index Future	Sell	10	0.00
AL7T On 04/08/2011	Index Future	Sell	10	0.00
AL7T On 04/08/2011	Index Future	Buy	10	0.00
AL7T On 04/08/2011	Index Future	Sell	10	0.00
AL7T On 04/08/2011	Index Future	Buy	10	0.00
AL7T On 04/08/2011	Index Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
AL7T On 04/08/2011 Index Future			Buy	10	0.00
AL7T On 03/11/2011 Index Future			Sell	10	0.00
AL7T On 03/11/2011 Index Future			Buy	10	0.00
AL7T On 04/08/2011 Index Future			Sell	12	0.00
AL7T On 04/08/2011 Index Future			Buy	12	0.00
AL7T On 03/11/2011 Index Future			Buy	12	0.00
AL7T On 03/11/2011 Index Future			Sell	12	0.00
AL7T On 02/08/2012 Index Future			Sell	12	0.00
AL7T On 03/05/2012 Index Future			Buy	12	0.00
AL7T On 03/05/2012 Index Future			Sell	12	0.00
AL7T On 02/08/2012 Index Future			Buy	12	0.00
AL7T On 03/02/2011 Index Future			Buy	13	0.00
AL7T On 03/02/2011 Index Future			Sell	13	0.00
AL7T On 03/05/2012 Index Future			Sell	13	0.00
AL7T On 02/08/2012 Index Future			Buy	13	0.00
AL7T On 03/05/2012 Index Future			Buy	13	0.00
AL7T On 02/08/2012 Index Future			Sell	13	0.00
AL7T On 05/08/2010 Index Future			Buy	14	0.00
AL7T On 05/08/2010 Index Future			Sell	14	0.00
AL7T On 04/11/2010 Index Future			Buy	14	0.00
AL7T On 04/11/2010 Index Future			Sell	14	0.00
AL7T On 04/11/2010 Index Future			Buy	14	0.00
AL7T On 04/11/2010 Index Future			Sell	14	0.00
AL7T On 03/02/2011 Index Future			Buy	14	0.00
AL7T On 03/02/2011 Index Future			Sell	14	0.00
AL7T On 05/05/2011 Index Future			Sell	14	0.00
AL7T On 05/05/2011 Index Future			Buy	14	0.00
AL7T On 05/05/2011 Index Future			Buy	14	0.00
AL7T On 05/05/2011 Index Future			Sell	14	0.00
AL7T On 04/08/2011 Index Future			Sell	14	0.00
AL7T On 04/08/2011 Index Future			Buy	14	0.00

AL7T On 03/11/2011	Index Future	Sell	14	0.00
AL7T On 02/02/2012	Index Future	Buy	14	0.00
AL7T On 03/11/2011	Index Future	Buy	14	0.00
AL7T On 02/02/2012	Index Future	Sell	14	0.00
AL7T On 03/05/2012	Index Future	Sell	14	0.00
AL7T On 02/02/2012	Index Future	Buy	14	0.00
AL7T On 02/02/2012	Index Future	Sell	14	0.00
AL7T On 03/05/2012	Index Future	Buy	14	0.00
AL7T On 04/08/2011	Index Future	Sell	16	0.00
AL7T On 04/08/2011	Index Future	Buy	16	0.00
AL7T On 03/11/2011	Index Future	Buy	16	0.00
AL7T On 02/02/2012	Index Future	Sell	16	0.00
AL7T On 02/02/2012	Index Future	Buy	16	0.00
AL7T On 03/11/2011	Index Future	Sell	16	0.00
AL7T On 03/05/2012	Index Future	Buy	16	0.00
AL7T On 02/02/2012	Index Future	Sell	16	0.00
AL7T On 02/02/2012	Index Future	Buy	16	0.00
AL7T On 03/05/2012	Index Future	Sell	16	0.00
AL7T On 05/08/2010	Index Future	Buy	20	0.00
AL7T On 05/08/2010	Index Future	Sell	20	0.00
AL7T On 04/02/2010	Index Future	Sell	34	0.00
AL7T On 04/02/2010	Index Future	Buy	34	0.00
AL7T On 06/05/2010	Index Future	Sell	34	0.00
AL7T On 06/05/2010	Index Future	Buy	34	0.00
AL7T On 06/05/2010	Index Future	Sell	34	0.00
AL7T On 06/05/2010	Index Future	Buy	34	0.00
AL7T On 05/08/2010	Index Future	Sell	34	0.00
AL7T On 05/08/2010	Index Future	Buy	34	0.00
AL7T On 04/02/2010	Index Future	Buy	58	0.00
AL7T On 04/02/2010	Index Future	Sell	58	0.00
AL7T On 04/11/2010	Index Future	Buy	12,000	0.00
AL7T On 04/11/2010	Index Future	Sell	12,000	0.00
AL7T On 04/11/2010	Index Future	Sell	12,000	0.00
AL7T On 04/11/2010	Index Future	Buy	12,000	0.00

Any Day Expiry CAAB USD

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
CAAB On 18/03/2011 Can-Do Future			Buy	1,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	1,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	72,471	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	72,471	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	72,576	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	72,576	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	91,244	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	91,244	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	100,000	0.00
CAAB On 18/03/2011 Can-Do Future			Buy	286,989	0.00
CAAB On 18/03/2011 Can-Do Future			Sell	286,989	0.00

ANY DAY EXPIRY CAAC EUR

CAAC On 18/03/2011	Can-Do Future			Buy	1,000	0.00
CAAC On 18/03/2011	Can-Do Future			Sell	1,000	0.00
CAAC On 18/03/2011	Can-Do Future			Buy	6,857	0.00
CAAC On 18/03/2011	Can-Do Future			Sell	6,857	0.00
ANY DAY EXPIRY CAAF USD						
CAAF On 03/08/2011	Can-Do Future			Buy	500	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	500	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	500	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	500	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	500	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	500	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	1,000	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	1,000	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	1,000	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	1,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Sell	1,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Buy	1,000	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	4,000	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	4,000	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	5,000	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	5,000	0.00
CAAF On 03/08/2011	Can-Do Future			Buy	10,000	0.00
CAAF On 03/08/2011	Can-Do Future			Sell	10,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.70	Call	Sell	11,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.70	Call	Buy	11,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Sell	11,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Buy	11,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Sell	11,000	0.00
CAAF On 03/08/2011	Can-Do Future	6.80	Call	Buy	11,000	0.00
ANY DAY EXPIRY CAAG USD						
CAAG On 24/10/2011	Can-Do Future	7.40	Call	Sell	6,757	0.00
CAAG On 24/10/2011	Can-Do Future	7.40	Call	Buy	6,757	0.00
CAAG On 24/10/2011	Can-Do Future	7.00	Call	Sell	7,143	0.00
CAAG On 24/10/2011	Can-Do Future	7.00	Call	Buy	7,143	0.00
CAAG On 24/10/2011	Can-Do Future	7.00	Call	Buy	7,143	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
CAAG On 24/10/2011 Can-Do Future	7.00	Call	Sell	7,143	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Sell	10,457	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Buy	10,457	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Buy	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Sell	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	9.00	Call	Buy	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	9.00	Call	Sell	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Sell	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Buy	11,111	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Buy	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Sell	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Buy	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Sell	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Buy	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.75	Call	Sell	11,429	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Buy	11,765	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Sell	11,765	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Sell	11,765	0.00
CAAG On 24/10/2011 Can-Do Future	8.50	Call	Buy	11,765	0.00
ANY DAY EXPIRY CAAH USD					
CAAH On 10/08/2011 Can-Do Future	6.70	Put	Sell	20,000	0.00
CAAH On 10/08/2011 Can-Do Future	6.70	Put	Buy	20,000	0.00
ANY DAY EXPIRY CAAI USD					
CAAI On 26/08/2011 Can-Do Future	7.05	Put	Sell	25,000	0.00
CAAI On 26/08/2011 Can-Do Future	7.05	Put	Buy	25,000	0.00
ANY DAY EXPIRY CAAJ USD					
CAAJ On 20/10/2011 Any day expiry	7.70	Put	Sell	16,500	0.00
CAAJ On 20/10/2011 Any day expiry	7.70	Put	Buy	16,500	0.00
CAAJ On 20/10/2011 Any day expiry	7.70	Put	Buy	16,500	0.00
CAAJ On 20/10/2011 Any day expiry	7.70	Put	Sell	16,500	0.00
ANY DAY EXPIRY CAAW USD					
CAAW On 20/04/2012 Any day expiry			Sell	1,340	0.00

CAAW On 20/04/2012 Any day expiry	Buy	1,340	0.00
CAAW On 20/04/2012 Any day expiry	Buy	1,340	0.00
CAAW On 20/04/2012 Any day expiry	Sell	1,340	0.00
ANY DAY EXPIRY DAAA USD			
DAAA On 29/03/2012 Any day expiry	Sell	406	0.00
DAAA On 29/03/2012 Any day expiry	Buy	406	0.00
DAAA On 29/03/2012 Any day expiry	Sell	756	0.00
DAAA On 29/03/2012 Any day expiry	Buy	756	0.00
DAAA On 29/03/2012 Any day expiry	Buy	756	0.00
DAAA On 29/03/2012 Any day expiry	Sell	756	0.00
DAAA On 29/03/2012 Any day expiry	Sell	966	0.00
DAAA On 29/03/2012 Any day expiry	Buy	966	0.00
DAAA On 29/03/2012 Any day expiry	Buy	1,372	0.00
DAAA On 29/03/2012 Any day expiry	Sell	1,372	0.00
ANY DAY EXPIRY DAAB USD			
DAAB On 29/02/2012 Any day expiry	Sell	6,500	0.00
DAAB On 29/02/2012 Any day expiry	Buy	6,500	0.00
DAAB On 29/02/2012 Any day expiry	Sell	6,500	0.00
DAAB On 29/02/2012 Any day expiry	Buy	6,500	0.00
ANY DAY EXPIRY DAAC NZD			
DAAC On 30/03/2012 Any day expiry	Sell	500	0.00
DAAC On 30/03/2012 Any day expiry	Buy	500	0.00
DAAC On 30/03/2012 Any day expiry	Buy	500	0.00
DAAC On 30/03/2012 Any day expiry	Sell	500	0.00
ANY DAY EXPIRY DAAD AUD			
DAAD On 30/03/2012 Any day expiry	Sell	1,000	0.00
DAAD On 30/03/2012 Any day expiry	Buy	1,000	0.00
DAAD On 30/03/2012 Any day expiry	Sell	1,000	0.00
DAAD On 30/03/2012 Any day expiry	Buy	1,000	0.00
ANY DAY EXPIRY DAAE NZD			
DAAE On 30/04/2012 Any day expiry	Sell	500	0.00
DAAE On 30/04/2012 Any day expiry	Buy	500	0.00
DAAE On 30/04/2012 Any day expiry	Buy	1,000	0.00
DAAE On 30/04/2012 Any day expiry	Sell	1,000	0.00
DAAE On 30/04/2012 Any day expiry	Sell	1,000	0.00
DAAE On 30/04/2012 Any day expiry	Buy	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
DAAE On 30/04/2012 Any day expiry	6.37	Call	Sell	2,000	0.00
DAAE On 30/04/2012 Any day expiry	6.37	Call	Buy	2,000	0.00
ANY DAY EXPIRY DAAF AUD					
DAAF On 30/04/2012 Any day expiry			Buy	1,000	0.00
DAAF On 30/04/2012 Any day expiry			Sell	1,000	0.00
DAAF On 30/04/2012 Any day expiry			Buy	1,000	0.00
DAAF On 30/04/2012 Any day expiry			Sell	1,000	0.00
ANY DAY EXPIRY DAAG USD					
DAAG On 30/04/2012 Any day expiry			Sell	500	0.00
DAAG On 30/04/2012 Any day expiry			Buy	500	0.00
ANY DAY EXPIRY DAAH USD					
DAAH On 28/06/2012 Any day expiry			Sell	1,000	0.00
DAAH On 28/06/2012 Any day expiry			Buy	1,000	0.00
DAAH On 28/06/2012 Any day expiry			Buy	1,020	0.00
DAAH On 28/06/2012 Any day expiry			Sell	1,020	0.00
DAAH On 28/06/2012 Any day expiry			Buy	2,340	0.00
DAAH On 28/06/2012 Any day expiry			Sell	2,340	0.00
DAAH On 28/06/2012 Any day expiry	8.25	Call	Sell	5,480	0.00
DAAH On 28/06/2012 Any day expiry	8.25	Call	Buy	5,480	0.00
DAAH On 28/06/2012 Any day expiry	8.25	Call	Buy	5,480	0.00
DAAH On 28/06/2012 Any day expiry	8.25	Call	Sell	5,480	0.00
DAAH On 28/06/2012 Any day expiry	7.40	Put	Buy	5,480	0.00
DAAH On 28/06/2012 Any day expiry	7.40	Put	Sell	5,480	0.00
DAAH On 28/06/2012 Any day expiry	7.40	Put	Sell	5,480	0.00
DAAH On 28/06/2012 Any day expiry	7.40	Put	Buy	5,480	0.00
ANY DAY EXPIRY DAUS USD					
DAUS On 31/05/2012 Any day expiry	8.25	Call	Sell	4,110	0.00
DAUS On 31/05/2012 Any day expiry	8.25	Call	Buy	4,110	0.00
DAUS On 31/05/2012 Any day expiry	8.51	Call	Buy	4,110	0.00
DAUS On 31/05/2012 Any day expiry	8.51	Call	Sell	4,110	0.00
DAUS On 31/05/2012 Any day expiry	8.25	Call	Buy	4,110	0.00
DAUS On 31/05/2012 Any day expiry	8.25	Call	Sell	4,110	0.00

DAUS On 31/05/2012	Any day expiry	7.40	Put	Sell	4,110	0.00
DAUS On 31/05/2012	Any day expiry	7.40	Put	Buy	4,110	0.00
DAUS On 31/05/2012	Any day expiry	7.72	Put	Sell	4,110	0.00
DAUS On 31/05/2012	Any day expiry	7.72	Put	Buy	4,110	0.00
DAUS On 31/05/2012	Any day expiry	7.40	Put	Buy	4,110	0.00
DAUS On 31/05/2012	Any day expiry	7.40	Put	Sell	4,110	0.00
DAUS On 31/07/2012	Any day expiry	8.25	Call	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	8.25	Call	Sell	4,800	0.00
DAUS On 31/07/2012	Any day expiry	8.51	Call	Sell	4,800	0.00
DAUS On 31/07/2012	Any day expiry	8.51	Call	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	8.25	Call	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	8.25	Call	Sell	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.40	Put	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.40	Put	Sell	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.72	Put	Sell	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.72	Put	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.40	Put	Buy	4,800	0.00
DAUS On 31/07/2012	Any day expiry	7.40	Put	Sell	4,800	0.00
DAUS On 29/06/2012	Any day expiry	8.25	Call	Sell	5,480	0.00
DAUS On 29/06/2012	Any day expiry	8.25	Call	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	8.51	Call	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	8.51	Call	Sell	5,480	0.00
DAUS On 29/06/2012	Any day expiry	8.25	Call	Sell	5,480	0.00
DAUS On 29/06/2012	Any day expiry	8.25	Call	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.40	Put	Sell	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.40	Put	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.72	Put	Sell	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.72	Put	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.40	Put	Buy	5,480	0.00
DAUS On 29/06/2012	Any day expiry	7.40	Put	Sell	5,480	0.00
DAUS On 31/08/2012	Any day expiry	8.25	Call	Sell	6,170	0.00
DAUS On 31/08/2012	Any day expiry	8.25	Call	Buy	6,170	0.00
DAUS On 31/08/2012	Any day expiry	8.51	Call	Sell	6,170	0.00
DAUS On 31/08/2012	Any day expiry	8.51	Call	Buy	6,170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
DAUS On 31/08/2012 Any day expiry	8.25	Call	Sell	6,170	0.00
DAUS On 31/08/2012 Any day expiry	8.25	Call	Buy	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.40	Put	Sell	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.40	Put	Buy	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.72	Put	Buy	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.72	Put	Sell	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.40	Put	Buy	6,170	0.00
DAUS On 31/08/2012 Any day expiry	7.40	Put	Sell	6,170	0.00
DAUS On 27/12/2012 Any day expiry	8.51	Call	Buy	7,530	0.00
DAUS On 27/12/2012 Any day expiry	8.51	Call	Sell	7,530	0.00
DAUS On 27/12/2012 Any day expiry	7.72	Put	Sell	7,530	0.00
DAUS On 27/12/2012 Any day expiry	7.72	Put	Buy	7,530	0.00
DAUS On 28/09/2012 Any day expiry	8.25	Call	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	8.25	Call	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	8.51	Call	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	8.51	Call	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	8.25	Call	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	8.25	Call	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.40	Put	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.40	Put	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Sell	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.72	Put	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.40	Put	Buy	7,540	0.00
DAUS On 28/09/2012 Any day expiry	7.40	Put	Sell	7,540	0.00
DAUS On 31/10/2012 Any day expiry	8.25	Call	Buy	8,220	0.00
DAUS On 31/10/2012 Any day expiry	8.25	Call	Sell	8,220	0.00
DAUS On 31/10/2012 Any day expiry	8.51	Call	Sell	8,220	0.00

DAUS On 31/10/2012	Any day expiry	8.51	Call	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.25	Call	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.25	Call	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.40	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.40	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.51	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.51	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.51	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	8.51	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Sell	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.72	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.40	Put	Buy	8,220	0.00
DAUS On 31/10/2012	Any day expiry	7.40	Put	Sell	8,220	0.00
DAUS On 30/11/2012	Any day expiry	8.51	Call	Sell	8,440	0.00
DAUS On 30/11/2012	Any day expiry	8.51	Call	Buy	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Sell	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Buy	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Sell	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Buy	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Sell	8,440	0.00
DAUS On 30/11/2012	Any day expiry	7.72	Put	Buy	8,440	0.00
Can-Do CAAA USD						
CAAA On 28/02/2011	Can-Do Future			Buy	5,000	0.00
CAAA On 28/02/2011	Can-Do Future			Sell	5,000	0.00
CAAA On 28/02/2011	Can-Do Future			Sell	5,000	0.00
CAAA On 28/02/2011	Can-Do Future			Buy	5,000	0.00
CAAA On 28/02/2011	Can-Do Future	7.15	Call	Sell	20,000	0.00
CAAA On 28/02/2011	Can-Do Future	7.15	Call	Buy	20,000	0.00
Credit Index						
CRD1 On 01/02/2007	Index Future			Sell	2	0.00
CRD1 On 01/02/2007	Index Future			Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
CRDI On 02/11/2006 Index Future			Buy	2	0.00
CRDI On 02/11/2006 Index Future			Sell	2	0.00
CRD1 On 01/02/2007 Index Future			Buy	2	0.00
CRD1 On 01/02/2007 Index Future			Sell	2	0.00
CRD1 On 03/05/2007 Index Future			Sell	2	0.00
CRD1 On 03/05/2007 Index Future			Buy	2	0.00
CRD1 On 03/05/2007 Index Future			Sell	2	0.00
CRD1 On 03/05/2007 Index Future			Buy	2	0.00
CRD1 On 06/11/2008 Index Future			Sell	2	0.00
CRD1 On 06/11/2008 Index Future			Buy	2	0.00
CRD1 On 06/11/2008 Index Future			Sell	2	0.00
CRD1 On 06/11/2008 Index Future			Buy	2	0.00
CRD1 On 06/11/2008 Index Future			Buy	2	0.00
CRD1 On 06/11/2008 Index Future			Sell	2	0.00
CRD1 On 06/11/2008 Index Future			Buy	2	0.00
CRD1 On 06/11/2008 Index Future			Sell	2	0.00
CRD1 On 06/08/2009 Index Future			Sell	2	0.00
CRD1 On 06/08/2009 Index Future			Buy	2	0.00
CRD1 On 05/11/2009 Index Future			Buy	2	0.00
CRD1 On 06/08/2009 Index Future			Buy	2	0.00
CRD1 On 05/11/2009 Index Future			Sell	2	0.00
CRD1 On 06/08/2009 Index Future			Sell	2	0.00
CRD1 On 04/02/2010 Index Future			Buy	2	0.00
CRD1 On 04/02/2010 Index Future			Sell	2	0.00
CRD1 On 05/11/2009 Index Future			Buy	2	0.00
CRD1 On 05/11/2009 Index Future			Sell	2	0.00
CRD1 On 04/02/2010 Index Future			Buy	2	0.00
CRD1 On 04/02/2010 Index Future			Sell	2	0.00
CRD1 On 06/05/2010 Index Future			Sell	2	0.00
CRD1 On 06/05/2010 Index Future			Buy	2	0.00
CRD1 On 06/05/2010 Index Future			Sell	2	0.00

CRD1 On 06/05/2010	Index Future	Buy	2	0.00
CRD1 On 05/08/2010	Index Future	Buy	2	0.00
CRD1 On 05/08/2010	Index Future	Sell	2	0.00
CRD1 On 05/08/2010	Index Future	Buy	2	0.00
CRD1 On 05/08/2010	Index Future	Sell	2	0.00
CRD1 On 04/11/2010	Index Future	Sell	2	0.00
CRD1 On 04/11/2010	Index Future	Buy	2	0.00
CRD1 On 04/11/2010	Index Future	Buy	2	0.00
CRD1 On 04/11/2010	Index Future	Sell	2	0.00
CRD1 On 03/02/2011	Index Future	Sell	2	0.00
CRD1 On 03/02/2011	Index Future	Buy	2	0.00
CRD1 On 03/02/2011	Index Future	Buy	2	0.00
CRD1 On 05/05/2011	Index Future	Sell	2	0.00
CRD1 On 03/02/2011	Index Future	Sell	2	0.00
CRD1 On 05/05/2011	Index Future	Buy	2	0.00
CRD1 On 05/05/2011	Index Future	Sell	2	0.00
CRD1 On 04/08/2011	Index Future	Buy	2	0.00
CRD1 On 05/05/2011	Index Future	Buy	2	0.00
CRD1 On 04/08/2011	Index Future	Sell	2	0.00
CRD1 On 05/05/2011	Index Future	Buy	2	0.00
CRD1 On 05/05/2011	Index Future	Sell	2	0.00
CRD1 On 04/08/2011	Index Future	Sell	2	0.00
CRD1 On 04/08/2011	Index Future	Buy	2	0.00
CRD1 On 01/02/2007	Index Future	Sell	8	0.00
CRD1 On 01/02/2007	Index Future	Buy	8	0.00
CRDI On 02/11/2006	Index Future	Buy	8	0.00
CRDI On 02/11/2006	Index Future	Sell	8	0.00
CRD1 On 01/02/2007	Index Future	Buy	8	0.00
CRD1 On 01/02/2007	Index Future	Sell	8	0.00
CRD1 On 03/05/2007	Index Future	Sell	8	0.00
CRD1 On 03/05/2007	Index Future	Buy	8	0.00
CRD1 On 01/11/2007	Index Future	Buy	8	0.00
CRD1 On 01/11/2007	Index Future	Sell	8	0.00
CRD1 On 01/11/2007	Index Future	Buy	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
CRD1 On 01/11/2007 Index Future			Sell	8	0.00
CRD1 On 06/11/2008 Index Future			Buy	8	0.00
CRD1 On 06/11/2008 Index Future			Sell	8	0.00
CRDI On 02/11/2006 Index Future			Buy	10	0.00
CRDI On 02/11/2006 Index Future			Sell	10	0.00
CRD1 On 03/05/2007 Index Future			Buy	10	0.00
CRD1 On 03/05/2007 Index Future			Sell	10	0.00
CRD1 On 02/08/2007 Index Future			Sell	10	0.00
CRD1 On 02/08/2007 Index Future			Buy	10	0.00
CRD1 On 02/08/2007 Index Future			Sell	10	0.00
CRD1 On 02/08/2007 Index Future			Buy	10	0.00
ES33 Bond Future					
ES33 On 02/08/2012 Bond Future			Sell	1	0.00
ES33 On 02/08/2012 Bond Future			Buy	1	844.02
ES33 On 02/08/2012 Bond Future			Sell	1	0.00
ES33 On 02/08/2012 Bond Future			Buy	1	844.02
ES33 On 02/08/2012 Bond Future			Buy	2	1,687.27
ES33 On 02/08/2012 Bond Future			Sell	2	0.00
ES33 On 02/08/2012 Bond Future			Buy	5	4,220.10
ES33 On 02/08/2012 Bond Future			Sell	5	0.00
ES33 On 02/08/2012 Bond Future			Buy	5	4,220.10
ES33 On 02/08/2012 Bond Future			Sell	5	0.00
ES33 On 02/08/2012 Bond Future			Sell	5	0.00
ES33 On 02/08/2012 Bond Future			Buy	5	4,220.10
ES33 On 02/08/2012 Bond Future			Sell	5	0.00
ES33 On 02/08/2012 Bond Future			Buy	5	4,220.10
ES33 On 02/08/2012 Bond Future			Sell	15	0.00
ES33 On 02/08/2012 Bond Future			Buy	15	12,660.31
ES33 On 02/08/2012 Bond Future			Sell	20	0.00
ES33 On 02/08/2012 Bond Future			Buy	20	16,880.42
ES33 On 02/08/2012 Bond Future			Buy	25	21,090.94

ES33 On 02/08/2012	Bond Future	Sell	25	0.00
ES33 On 02/08/2012	Bond Future	Sell	28	0.00
ES33 On 02/08/2012	Bond Future	Buy	28	23,621.85
ES33 On 02/08/2012	Bond Future	Sell	30	0.00
ES33 On 02/08/2012	Bond Future	Buy	30	25,309.12
ES33 On 02/08/2012	Bond Future	Buy	30	25,320.62
ES33 On 02/08/2012	Bond Future	Sell	30	0.00
ES33 On 02/08/2012	Bond Future	Sell	40	0.00
ES33 On 02/08/2012	Bond Future	Buy	40	33,745.50
ES33 On 02/08/2012	Bond Future	Buy	40	33,760.83
ES33 On 02/08/2012	Bond Future	Sell	40	0.00
ES33 On 02/08/2012	Bond Future	Sell	45	0.00
ES33 On 02/08/2012	Bond Future	Buy	45	37,980.94
ES33 On 02/08/2012	Bond Future	Buy	50	42,201.04
ES33 On 02/08/2012	Bond Future	Sell	50	0.00
ES33 On 02/08/2012	Bond Future	Sell	55	0.00
ES33 On 02/08/2012	Bond Future	Buy	55	46,421.14
ES33 On 02/08/2012	Bond Future	Sell	95	0.00
ES33 On 02/08/2012	Bond Future	Buy	95	80,145.55
ES33 On 02/08/2012	Bond Future	Buy	105	88,622.18
ES33 On 02/08/2012	Bond Future	Sell	105	0.00
ES33 On 02/08/2012	Bond Future	Sell	275	0.00
ES33 On 02/08/2012	Bond Future	Buy	275	232,105.72
ES33 On 02/08/2012	Bond Future	Buy	455	384,029.46
ES33 On 02/08/2012	Bond Future	Sell	455	0.00
ES33 On 02/08/2012	Bond Future	Buy	670	565,493.94
ES33 On 02/08/2012	Bond Future	Sell	670	0.00
ES33 On 02/08/2012	Bond Future	Buy	1,023	863,433.28
ES33 On 02/08/2012	Bond Future	Sell	1,023	0.00
ES33 On 02/08/2012	Bond Future	Sell	1,195	0.00
ES33 On 02/08/2012	Bond Future	Buy	1,195	1,008,604.86
Govi Total Return Index				
GOVI On 02/11/2006	GOVI	Sell	1	0.00
GOVI On 02/11/2006	GOVI	Buy	1	2,376.10
GOVI On 02/11/2006	GOVI	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/11/2006 GOVI			Buy	1	2,376.10
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,535.09
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,574.42
GOVI On 03/05/2007 GOVI			Buy	1	2,573.34
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,578.30
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,578.30
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.41
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.41
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.41
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.41
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.41
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,564.93
GOVI On 03/05/2007 GOVI			Sell	1	0.00
GOVI On 03/05/2007 GOVI			Buy	1	2,564.93
GOVI On 02/08/2007 GOVI			Buy	1	2,618.81
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,618.81
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,617.80
GOVI On 02/08/2007 GOVI			Sell	1	0.00

GOVI On 02/08/2007	GOVI	Buy	1	2,622.68
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,622.68
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,622.68
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,630.87
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,572.18
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,574.30
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,574.30
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,574.30
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,574.30
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,574.30
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,572.18
GOVI On 02/08/2007	GOVI	Buy	1	2,553.56
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,534.28
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,534.28
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,534.28
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,505.04
GOVI On 02/08/2007	GOVI	Sell	1	0.00
GOVI On 02/08/2007	GOVI	Buy	1	2,505.04

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,505.04
GOVI On 02/08/2007 GOVI			Buy	1	2,505.04
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,505.04
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,505.04
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,505.04
GOVI On 02/08/2007 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	1	2,506.76
GOVI On 07/02/2008 GOVI			Sell	1	0.00
GOVI On 07/02/2008 GOVI			Buy	1	2,653.69
GOVI On 07/08/2008 GOVI			Buy	1	2,706.11
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,706.11
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,669.38
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,688.34
GOVI On 07/08/2008 GOVI			Buy	1	2,528.96
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,528.96
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,528.96
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Sell	1	0.00
GOVI On 07/08/2008 GOVI			Buy	1	2,509.59
GOVI On 07/08/2008 GOVI			Sell	1	0.00

GOVI On 07/08/2008	GOVI	Buy	1	2,480.05
GOVI On 07/08/2008	GOVI	Sell	1	0.00
GOVI On 07/08/2008	GOVI	Buy	1	2,478.45
GOVI On 07/08/2008	GOVI	Sell	1	0.00
GOVI On 07/08/2008	GOVI	Buy	1	2,478.45
GOVI On 07/08/2008	GOVI	Sell	1	0.00
GOVI On 07/08/2008	GOVI	Buy	1	2,478.45
GOVI On 05/02/2009	GOVI	Buy	1	2,788.80
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 07/08/2008	GOVI	Sell	1	0.00
GOVI On 07/08/2008	GOVI	Buy	1	2,632.61
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,814.07
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,788.54
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,783.03
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,783.03
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,772.90
GOVI On 05/02/2009	GOVI	Buy	1	2,851.87
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,851.87
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,851.87
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,911.11
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,911.56
GOVI On 05/02/2009	GOVI	Sell	1	0.00
GOVI On 05/02/2009	GOVI	Buy	1	2,939.39
GOVI On 05/02/2009	GOVI	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 05/02/2009 GOVI			Buy	1	2,941.70
GOVI On 07/05/2009 GOVI			Sell	1	0.00
GOVI On 07/05/2009 GOVI			Buy	1	2,911.74
GOVI On 06/08/2009 GOVI			Sell	1	0.00
GOVI On 06/08/2009 GOVI			Buy	1	2,936.23
GOVI On 06/08/2009 GOVI			Sell	1	0.00
GOVI On 06/08/2009 GOVI			Buy	1	2,932.20
GOVI On 06/05/2010 GOVI			Buy	1	3,106.06
GOVI On 06/05/2010 GOVI			Sell	1	0.00
GOVI On 06/05/2010 GOVI			Sell	1	0.00
GOVI On 06/05/2010 GOVI			Buy	1	3,132.47
GOVI On 06/05/2010 GOVI			Sell	1	0.00
GOVI On 06/05/2010 GOVI			Buy	1	3,165.16
GOVI On 06/05/2010 GOVI			Sell	1	0.00
GOVI On 06/05/2010 GOVI			Buy	1	3,197.37
GOVI On 05/08/2010 GOVI			Buy	1	3,185.19
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Buy	1	3,208.33
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Buy	1	3,183.35
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Buy	1	3,194.76
GOVI On 05/08/2010 GOVI			Buy	1	3,206.41
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 05/08/2010 GOVI			Buy	1	3,213.97
GOVI On 05/08/2010 GOVI			Buy	1	3,198.40
GOVI On 05/08/2010 GOVI			Sell	1	0.00
GOVI On 04/11/2010 GOVI			Buy	1	3,341.08
GOVI On 04/11/2010 GOVI			Sell	1	0.00

GOVI On 04/11/2010	GOVI	Buy	1	3,341.08
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 05/08/2010	GOVI	Buy	1	3,288.41
GOVI On 05/08/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Buy	1	3,436.59
GOVI On 04/11/2010	GOVI	Buy	1	3,453.00
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Buy	1	3,453.00
GOVI On 04/11/2010	GOVI	Buy	1	3,452.43
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Sell	1	0.00
GOVI On 04/11/2010	GOVI	Buy	1	3,449.19
GOVI On 03/02/2011	GOVI	Sell	1	0.00
GOVI On 03/02/2011	GOVI	Buy	1	3,513.04
GOVI On 03/02/2011	GOVI	Buy	1	3,420.70
GOVI On 03/02/2011	GOVI	Sell	1	0.00
GOVI On 03/02/2011	GOVI	Sell	1	0.00
GOVI On 03/02/2011	GOVI	Buy	1	3,444.61
GOVI On 05/05/2011	GOVI	Sell	1	0.00
GOVI On 05/05/2011	GOVI	Buy	1	3,396.82
GOVI On 05/05/2011	GOVI	Sell	1	0.00
GOVI On 05/05/2011	GOVI	Buy	1	3,428.95
GOVI On 05/05/2011	GOVI	Sell	1	0.00
GOVI On 05/05/2011	GOVI	Buy	1	3,478.04
GOVI On 04/08/2011	GOVI	Buy	1	3,565.40
GOVI On 04/08/2011	GOVI	Sell	1	0.00
GOVI On 04/08/2011	GOVI	Buy	1	3,546.78
GOVI On 04/08/2011	GOVI	Sell	1	0.00
GOVI On 04/08/2011	GOVI	Buy	1	3,544.01
GOVI On 04/08/2011	GOVI	Sell	1	0.00
GOVI On 03/11/2011	GOVI	Buy	1	3,766.61
GOVI On 03/11/2011	GOVI	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 03/11/2011 GOVI			Sell	1	0.00
GOVI On 03/11/2011 GOVI			Buy	1	3,770.23
GOVI On 03/11/2011 GOVI			Sell	1	0.00
GOVI On 03/11/2011 GOVI			Buy	1	3,690.15
GOVI On 03/11/2011 GOVI			Buy	1	3,680.16
GOVI On 03/11/2011 GOVI			Sell	1	0.00
GOVI On 03/11/2011 GOVI			Sell	1	0.00
GOVI On 03/11/2011 GOVI			Buy	1	3,680.16
GOVI On 02/02/2012 GOVI			Sell	1	0.00
GOVI On 02/02/2012 GOVI			Buy	1	3,750.13
GOVI On 02/02/2012 GOVI			Buy	1	3,790.28
GOVI On 02/02/2012 GOVI			Sell	1	0.00
GOVI On 02/02/2012 GOVI			Buy	1	3,743.34
GOVI On 02/02/2012 GOVI			Sell	1	0.00
GOVI On 02/02/2012 GOVI			Buy	1	3,808.77
GOVI On 02/02/2012 GOVI			Sell	1	0.00
GOVI On 03/05/2012 GOVI			Buy	1	3,884.06
GOVI On 03/05/2012 GOVI			Sell	1	0.00
GOVI On 03/05/2012 GOVI			Sell	1	0.00
GOVI On 03/05/2012 GOVI			Buy	1	3,870.49
GOVI On 03/05/2012 GOVI			Buy	1	3,862.27
GOVI On 03/05/2012 GOVI			Sell	1	0.00
GOVI On 03/05/2012 GOVI			Sell	1	0.00
GOVI On 03/05/2012 GOVI			Buy	1	3,855.63
GOVI On 03/05/2012 GOVI			Buy	1	3,852.95
GOVI On 03/05/2012 GOVI			Sell	1	0.00
GOVI On 02/08/2012 GOVI			Buy	1	3,955.77
GOVI On 02/08/2012 GOVI			Sell	1	0.00
GOVI On 02/08/2007 GOVI			Buy	2	5,234.82
GOVI On 02/08/2007 GOVI			Sell	2	0.00
GOVI On 02/08/2007 GOVI			Buy	2	5,234.82

GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,234.82
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,234.82
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,234.82
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,245.36
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,261.74
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,148.60
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,068.56
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,068.56
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,010.08
GOVI On 02/08/2007	GOVI	Sell	2	0.00
GOVI On 02/08/2007	GOVI	Buy	2	5,010.08
GOVI On 07/02/2008	GOVI	Sell	2	0.00
GOVI On 07/02/2008	GOVI	Buy	2	5,276.08
GOVI On 02/05/2008	GOVI	Buy	2	5,368.60
GOVI On 02/05/2008	GOVI	Sell	2	0.00
GOVI On 07/08/2008	GOVI	Buy	2	5,412.22
GOVI On 07/08/2008	GOVI	Sell	2	0.00
GOVI On 02/05/2008	GOVI	Sell	2	0.00
GOVI On 02/05/2008	GOVI	Buy	2	5,195.00
GOVI On 05/02/2009	GOVI	Buy	2	5,283.58
GOVI On 05/02/2009	GOVI	Sell	2	0.00
GOVI On 05/02/2009	GOVI	Buy	2	5,577.60
GOVI On 05/02/2009	GOVI	Sell	2	0.00
GOVI On 07/08/2008	GOVI	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 07/08/2008 GOVI			Buy	2	5,265.22
GOVI On 07/08/2008 GOVI			Sell	2	0.00
GOVI On 07/08/2008 GOVI			Buy	2	5,265.22
GOVI On 05/02/2009 GOVI			Buy	2	5,577.60
GOVI On 05/02/2009 GOVI			Sell	2	0.00
GOVI On 06/11/2008 GOVI			Sell	2	0.00
GOVI On 06/11/2008 GOVI			Buy	2	5,481.74
GOVI On 05/02/2009 GOVI			Buy	2	6,198.24
GOVI On 05/02/2009 GOVI			Sell	2	0.00
GOVI On 05/02/2009 GOVI			Buy	2	6,198.24
GOVI On 05/02/2009 GOVI			Sell	2	0.00
GOVI On 06/08/2009 GOVI			Sell	2	0.00
GOVI On 06/08/2009 GOVI			Buy	2	5,872.46
GOVI On 04/02/2010 GOVI			Sell	2	0.00
GOVI On 04/02/2010 GOVI			Buy	2	5,999.24
GOVI On 06/05/2010 GOVI			Buy	2	6,226.14
GOVI On 06/05/2010 GOVI			Sell	2	0.00
GOVI On 05/08/2010 GOVI			Sell	2	0.00
GOVI On 05/08/2010 GOVI			Buy	2	6,389.32
GOVI On 05/08/2010 GOVI			Sell	2	0.00
GOVI On 05/08/2010 GOVI			Buy	2	6,412.82
GOVI On 03/11/2011 GOVI			Sell	2	0.00
GOVI On 03/11/2011 GOVI			Buy	2	7,428.76
GOVI On 03/11/2011 GOVI			Buy	2	7,366.38
GOVI On 03/11/2011 GOVI			Sell	2	0.00
GOVI On 03/05/2012 GOVI			Buy	2	7,741.46
GOVI On 03/05/2012 GOVI			Sell	2	0.00
GOVI On 02/08/2012 GOVI			Buy	2	7,943.66
GOVI On 02/08/2012 GOVI			Sell	2	0.00
GOVI On 02/08/2012 GOVI			Sell	2	0.00
GOVI On 02/08/2012 GOVI			Buy	2	7,943.66

GOVI On 02/11/2006	GOVI	Sell	3	0.00
GOVI On 02/11/2006	GOVI	Buy	3	7,506.78
GOVI On 02/11/2006	GOVI	Sell	3	0.00
GOVI On 02/11/2006	GOVI	Buy	3	7,276.89
GOVI On 02/11/2006	GOVI	Buy	3	7,244.70
GOVI On 02/11/2006	GOVI	Sell	3	0.00
GOVI On 03/08/2006	GOVI	Sell	3	0.00
GOVI On 03/08/2006	GOVI	Buy	3	6,968.22
GOVI On 03/08/2006	GOVI	Sell	3	0.00
GOVI On 03/08/2006	GOVI	Buy	3	6,968.22
GOVI On 03/05/2007	GOVI	Buy	3	7,639.26
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Buy	3	7,734.90
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Buy	3	7,734.90
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 02/08/2007	GOVI	Buy	3	7,852.23
GOVI On 02/08/2007	GOVI	Sell	3	0.00
GOVI On 02/08/2007	GOVI	Buy	3	7,852.23
GOVI On 02/08/2007	GOVI	Sell	3	0.00
GOVI On 02/08/2007	GOVI	Buy	3	7,852.23
GOVI On 02/08/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Buy	3	7,658.22
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 02/08/2007	GOVI	Buy	3	7,839.66
GOVI On 02/08/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Buy	3	7,694.79
GOVI On 03/05/2007	GOVI	Sell	3	0.00
GOVI On 03/05/2007	GOVI	Buy	3	7,694.79
GOVI On 02/08/2007	GOVI	Buy	3	7,856.43
GOVI On 02/08/2007	GOVI	Sell	3	0.00
GOVI On 02/08/2007	GOVI	Buy	3	7,856.43
GOVI On 02/08/2007	GOVI	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2007 GOVI			Buy	3	7,868.04
GOVI On 02/08/2007 GOVI			Sell	3	0.00
GOVI On 02/08/2007 GOVI			Sell	3	0.00
GOVI On 02/08/2007 GOVI			Buy	3	7,602.84
GOVI On 02/05/2008 GOVI			Sell	3	0.00
GOVI On 02/05/2008 GOVI			Buy	3	7,950.06
GOVI On 07/02/2008 GOVI			Buy	3	7,755.03
GOVI On 07/02/2008 GOVI			Sell	3	0.00
GOVI On 07/08/2008 GOVI			Buy	3	7,586.88
GOVI On 07/08/2008 GOVI			Sell	3	0.00
GOVI On 05/02/2009 GOVI			Buy	3	8,366.40
GOVI On 05/02/2009 GOVI			Sell	3	0.00
GOVI On 07/08/2008 GOVI			Sell	3	0.00
GOVI On 07/08/2008 GOVI			Buy	3	7,897.83
GOVI On 06/11/2008 GOVI			Sell	3	0.00
GOVI On 06/11/2008 GOVI			Buy	3	8,186.25
GOVI On 05/02/2009 GOVI			Sell	3	0.00
GOVI On 05/02/2009 GOVI			Buy	3	8,572.08
GOVI On 05/02/2009 GOVI			Buy	3	8,876.70
GOVI On 05/02/2009 GOVI			Sell	3	0.00
GOVI On 06/08/2009 GOVI			Sell	3	0.00
GOVI On 06/08/2009 GOVI			Buy	3	8,724.60
GOVI On 05/05/2011 GOVI			Buy	3	10,339.80
GOVI On 05/05/2011 GOVI			Sell	3	0.00
GOVI On 02/02/2012 GOVI			Sell	3	0.00
GOVI On 02/02/2012 GOVI			Buy	3	11,339.04
GOVI On 03/05/2012 GOVI			Buy	3	11,583.09
GOVI On 03/05/2012 GOVI			Sell	3	0.00
GOVI On 03/05/2012 GOVI			Sell	3	0.00
GOVI On 03/05/2012 GOVI			Buy	3	11,530.29
GOVI On 03/08/2006 GOVI			Sell	4	0.00

GOVI On 03/08/2006	GOVI	Buy	4	9,290.96
GOVI On 02/08/2007	GOVI	Buy	4	10,469.64
GOVI On 02/08/2007	GOVI	Sell	4	0.00
GOVI On 02/08/2007	GOVI	Buy	4	10,469.64
GOVI On 02/08/2007	GOVI	Sell	4	0.00
GOVI On 02/08/2007	GOVI	Buy	4	10,536.40
GOVI On 02/08/2007	GOVI	Sell	4	0.00
GOVI On 07/02/2008	GOVI	Sell	4	0.00
GOVI On 07/02/2008	GOVI	Buy	4	10,987.64
GOVI On 02/08/2007	GOVI	Sell	4	0.00
GOVI On 02/08/2007	GOVI	Buy	4	10,297.20
GOVI On 02/08/2007	GOVI	Sell	4	0.00
GOVI On 02/08/2007	GOVI	Buy	4	10,020.16
GOVI On 02/05/2008	GOVI	Sell	4	0.00
GOVI On 02/05/2008	GOVI	Buy	4	10,539.04
GOVI On 07/08/2008	GOVI	Buy	4	10,824.44
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 02/05/2008	GOVI	Buy	4	10,172.36
GOVI On 02/05/2008	GOVI	Sell	4	0.00
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 07/08/2008	GOVI	Buy	4	10,475.20
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 07/08/2008	GOVI	Buy	4	10,224.28
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 07/08/2008	GOVI	Buy	4	9,913.80
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 07/08/2008	GOVI	Buy	4	10,254.28
GOVI On 07/08/2008	GOVI	Buy	4	10,556.88
GOVI On 07/08/2008	GOVI	Sell	4	0.00
GOVI On 06/11/2008	GOVI	Sell	4	0.00
GOVI On 06/11/2008	GOVI	Buy	4	10,863.48
GOVI On 06/11/2008	GOVI	Buy	4	11,108.24
GOVI On 06/11/2008	GOVI	Sell	4	0.00
GOVI On 05/02/2009	GOVI	Buy	4	11,429.44

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 05/02/2009 GOVI			Sell	4	0.00
GOVI On 05/02/2009 GOVI			Buy	4	11,407.48
GOVI On 05/02/2009 GOVI			Sell	4	0.00
GOVI On 05/02/2009 GOVI			Buy	4	11,620.12
GOVI On 05/02/2009 GOVI			Sell	4	0.00
GOVI On 07/05/2009 GOVI			Sell	4	0.00
GOVI On 07/05/2009 GOVI			Buy	4	11,551.52
GOVI On 06/08/2009 GOVI			Buy	4	11,773.08
GOVI On 06/08/2009 GOVI			Sell	4	0.00
GOVI On 06/08/2009 GOVI			Sell	4	0.00
GOVI On 06/08/2009 GOVI			Buy	4	11,632.80
GOVI On 06/08/2009 GOVI			Sell	4	0.00
GOVI On 06/08/2009 GOVI			Buy	4	11,703.20
GOVI On 06/08/2009 GOVI			Sell	4	0.00
GOVI On 06/08/2009 GOVI			Buy	4	11,703.20
GOVI On 05/11/2009 GOVI			Buy	4	12,024.44
GOVI On 05/11/2009 GOVI			Sell	4	0.00
GOVI On 04/11/2010 GOVI			Buy	4	13,710.40
GOVI On 04/11/2010 GOVI			Sell	4	0.00
GOVI On 05/05/2005 GOVI			Sell	5	0.00
GOVI On 05/05/2005 GOVI			Buy	5	10,624.20
GOVI On 05/05/2005 GOVI			Sell	5	0.00
GOVI On 05/05/2005 GOVI			Buy	5	10,808.95
GOVI On 05/05/2005 GOVI			Buy	5	10,804.90
GOVI On 05/05/2005 GOVI			Sell	5	0.00
GOVI On 04/05/2006 GOVI			Sell	5	0.00
GOVI On 04/05/2006 GOVI			Buy	5	11,656.75
GOVI On 04/05/2006 GOVI			Sell	5	0.00
GOVI On 04/05/2006 GOVI			Buy	5	11,812.15
GOVI On 03/08/2006 GOVI			Buy	5	11,703.70
GOVI On 03/08/2006 GOVI			Sell	5	0.00

GOVI On 01/02/2007	GOVI	Buy	5	12,430.75
GOVI On 01/02/2007	GOVI	Sell	5	0.00
GOVI On 02/08/2007	GOVI	Buy	5	13,087.05
GOVI On 02/08/2007	GOVI	Sell	5	0.00
GOVI On 03/05/2007	GOVI	Sell	5	0.00
GOVI On 03/05/2007	GOVI	Buy	5	12,875.45
GOVI On 02/08/2007	GOVI	Buy	5	13,170.50
GOVI On 02/08/2007	GOVI	Sell	5	0.00
GOVI On 02/08/2007	GOVI	Buy	5	13,113.40
GOVI On 02/08/2007	GOVI	Sell	5	0.00
GOVI On 07/02/2008	GOVI	Buy	5	12,908.30
GOVI On 07/02/2008	GOVI	Sell	5	0.00
GOVI On 07/08/2008	GOVI	Buy	5	13,530.55
GOVI On 07/08/2008	GOVI	Sell	5	0.00
GOVI On 07/08/2008	GOVI	Buy	5	12,644.80
GOVI On 07/08/2008	GOVI	Sell	5	0.00
GOVI On 05/02/2009	GOVI	Sell	5	0.00
GOVI On 05/02/2009	GOVI	Buy	5	13,915.15
GOVI On 06/05/2010	GOVI	Buy	5	15,816.10
GOVI On 06/05/2010	GOVI	Sell	5	0.00
GOVI On 05/08/2010	GOVI	Buy	5	16,105.35
GOVI On 05/08/2010	GOVI	Sell	5	0.00
GOVI On 04/11/2010	GOVI	Sell	5	0.00
GOVI On 04/11/2010	GOVI	Buy	5	17,172.95
GOVI On 05/05/2011	GOVI	Buy	5	17,144.75
GOVI On 05/05/2011	GOVI	Sell	5	0.00
GOVI On 02/02/2012	GOVI	Sell	5	0.00
GOVI On 02/02/2012	GOVI	Buy	5	19,084.60
GOVI On 03/05/2007	GOVI	Buy	6	15,435.48
GOVI On 03/05/2007	GOVI	Sell	6	0.00
GOVI On 02/08/2007	GOVI	Buy	6	15,704.46
GOVI On 02/08/2007	GOVI	Sell	6	0.00
GOVI On 03/05/2007	GOVI	Sell	6	0.00
GOVI On 03/05/2007	GOVI	Buy	6	15,389.58

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2007 GOVI			Buy	6	15,712.86
GOVI On 02/08/2007 GOVI			Sell	6	0.00
GOVI On 07/02/2008 GOVI			Sell	6	0.00
GOVI On 07/02/2008 GOVI			Buy	6	15,488.04
GOVI On 02/05/2008 GOVI			Buy	6	15,863.16
GOVI On 02/05/2008 GOVI			Sell	6	0.00
GOVI On 02/05/2008 GOVI			Sell	6	0.00
GOVI On 02/05/2008 GOVI			Buy	6	15,936.66
GOVI On 05/02/2009 GOVI			Buy	6	15,850.74
GOVI On 05/02/2009 GOVI			Sell	6	0.00
GOVI On 06/08/2009 GOVI			Sell	6	0.00
GOVI On 06/08/2009 GOVI			Buy	6	18,354.90
GOVI On 06/05/2010 GOVI			Sell	6	0.00
GOVI On 06/05/2010 GOVI			Buy	6	19,152.00
GOVI On 05/08/2010 GOVI			Sell	6	0.00
GOVI On 05/08/2010 GOVI			Buy	6	19,326.42
GOVI On 03/02/2011 GOVI			Buy	6	20,544.42
GOVI On 03/02/2011 GOVI			Sell	6	0.00
GOVI On 05/05/2011 GOVI			Buy	6	20,685.00
GOVI On 05/05/2011 GOVI			Sell	6	0.00
GOVI On 03/11/2011 GOVI			Buy	6	22,204.20
GOVI On 03/11/2011 GOVI			Sell	6	0.00
GOVI On 03/11/2011 GOVI			Buy	6	22,204.20
GOVI On 03/11/2011 GOVI			Sell	6	0.00
GOVI On 02/05/2008 GOVI			Sell	7	0.00
GOVI On 02/05/2008 GOVI			Buy	7	18,540.06
GOVI On 02/05/2008 GOVI			Sell	7	0.00
GOVI On 02/05/2008 GOVI			Buy	7	17,801.63
GOVI On 07/08/2008 GOVI			Buy	7	18,331.60
GOVI On 07/08/2008 GOVI			Sell	7	0.00
GOVI On 07/08/2008 GOVI			Sell	7	0.00

GOVI On 07/08/2008	GOVI	Buy	7	18,325.93
GOVI On 07/08/2008	GOVI	Sell	7	0.00
GOVI On 07/08/2008	GOVI	Buy	7	18,428.27
GOVI On 05/02/2009	GOVI	Buy	7	19,521.60
GOVI On 05/02/2009	GOVI	Sell	7	0.00
GOVI On 07/08/2008	GOVI	Sell	7	0.00
GOVI On 07/08/2008	GOVI	Buy	7	18,474.54
GOVI On 06/11/2008	GOVI	Buy	7	19,011.09
GOVI On 06/11/2008	GOVI	Sell	7	0.00
GOVI On 05/02/2009	GOVI	Sell	7	0.00
GOVI On 05/02/2009	GOVI	Buy	7	19,481.21
GOVI On 06/11/2008	GOVI	Sell	7	0.00
GOVI On 06/11/2008	GOVI	Buy	7	19,439.42
GOVI On 04/11/2010	GOVI	Buy	7	24,239.53
GOVI On 04/11/2010	GOVI	Sell	7	0.00
GOVI On 03/05/2012	GOVI	Buy	7	26,942.23
GOVI On 03/05/2012	GOVI	Sell	7	0.00
GOVI On 02/08/2007	GOVI	Buy	8	20,939.28
GOVI On 02/08/2007	GOVI	Sell	8	0.00
GOVI On 07/02/2008	GOVI	Buy	8	20,942.08
GOVI On 07/02/2008	GOVI	Sell	8	0.00
GOVI On 07/08/2008	GOVI	Buy	8	20,413.44
GOVI On 07/08/2008	GOVI	Sell	8	0.00
GOVI On 05/02/2009	GOVI	Buy	8	23,444.56
GOVI On 05/02/2009	GOVI	Sell	8	0.00
GOVI On 05/02/2009	GOVI	Sell	8	0.00
GOVI On 05/02/2009	GOVI	Buy	8	24,017.28
GOVI On 05/02/2009	GOVI	Buy	8	24,792.96
GOVI On 05/02/2009	GOVI	Sell	8	0.00
GOVI On 04/11/2010	GOVI	Buy	8	27,408.08
GOVI On 04/11/2010	GOVI	Sell	8	0.00
GOVI On 03/05/2012	GOVI	Sell	8	0.00
GOVI On 03/05/2012	GOVI	Buy	8	31,068.56
GOVI On 02/08/2012	GOVI	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2012 GOVI			Buy	8	31,469.52
GOVI On 02/02/2006 GOVI			Buy	9	20,737.62
GOVI On 02/02/2006 GOVI			Sell	9	0.00
GOVI On 02/08/2007 GOVI			Buy	9	23,556.69
GOVI On 02/08/2007 GOVI			Sell	9	0.00
GOVI On 02/08/2007 GOVI			Buy	9	23,556.69
GOVI On 02/08/2007 GOVI			Sell	9	0.00
GOVI On 05/02/2009 GOVI			Buy	9	25,099.20
GOVI On 05/02/2009 GOVI			Sell	9	0.00
GOVI On 05/02/2009 GOVI			Sell	9	0.00
GOVI On 05/02/2009 GOVI			Buy	9	25,047.27
GOVI On 03/08/2006 GOVI			Buy	10	23,210.90
GOVI On 03/08/2006 GOVI			Sell	10	0.00
GOVI On 02/11/2006 GOVI			Sell	10	0.00
GOVI On 02/11/2006 GOVI			Buy	10	23,392.60
GOVI On 02/11/2006 GOVI			Sell	10	0.00
GOVI On 02/11/2006 GOVI			Buy	10	23,392.60
GOVI On 02/11/2006 GOVI			Buy	10	23,793.50
GOVI On 02/11/2006 GOVI			Sell	10	0.00
GOVI On 02/08/2007 GOVI			Sell	10	0.00
GOVI On 02/08/2007 GOVI			Buy	10	26,341.00
GOVI On 03/05/2007 GOVI			Buy	10	25,750.90
GOVI On 03/05/2007 GOVI			Sell	10	0.00
GOVI On 07/02/2008 GOVI			Sell	10	0.00
GOVI On 07/02/2008 GOVI			Buy	10	26,441.90
GOVI On 07/08/2008 GOVI			Sell	10	0.00
GOVI On 07/08/2008 GOVI			Buy	10	26,326.10
GOVI On 05/02/2009 GOVI			Sell	10	0.00
GOVI On 05/02/2009 GOVI			Buy	10	30,991.20
GOVI On 07/05/2009 GOVI			Sell	10	0.00
GOVI On 07/05/2009 GOVI			Buy	10	29,163.90

GOVI On 04/11/2010	GOVI	Buy	10	34,377.20
GOVI On 04/11/2010	GOVI	Sell	10	0.00
GOVI On 03/02/2011	GOVI	Sell	10	0.00
GOVI On 03/02/2011	GOVI	Buy	10	34,876.10
GOVI On 01/02/2007	GOVI	Buy	11	27,126.00
GOVI On 01/02/2007	GOVI	Sell	11	0.00
GOVI On 01/02/2007	GOVI	Buy	11	27,465.35
GOVI On 01/02/2007	GOVI	Sell	11	0.00
GOVI On 02/08/2007	GOVI	Sell	11	0.00
GOVI On 02/08/2007	GOVI	Buy	11	27,877.08
GOVI On 02/08/2007	GOVI	Sell	11	0.00
GOVI On 02/08/2007	GOVI	Buy	11	27,555.44
GOVI On 02/08/2007	GOVI	Sell	12	0.00
GOVI On 02/08/2007	GOVI	Buy	12	30,891.60
GOVI On 07/02/2008	GOVI	Sell	12	0.00
GOVI On 07/02/2008	GOVI	Buy	12	31,413.12
GOVI On 02/08/2007	GOVI	Buy	13	34,094.84
GOVI On 02/08/2007	GOVI	Sell	13	0.00
GOVI On 05/02/2009	GOVI	Buy	13	37,844.43
GOVI On 05/02/2009	GOVI	Sell	13	0.00
GOVI On 05/02/2009	GOVI	Buy	14	36,985.06
GOVI On 05/02/2009	GOVI	Sell	14	0.00
GOVI On 02/11/2006	GOVI	Buy	15	35,383.35
GOVI On 02/11/2006	GOVI	Sell	15	0.00
GOVI On 03/08/2006	GOVI	Sell	15	0.00
GOVI On 03/08/2006	GOVI	Buy	15	34,841.10
GOVI On 02/11/2006	GOVI	Sell	15	0.00
GOVI On 02/11/2006	GOVI	Buy	15	35,279.55
GOVI On 02/11/2006	GOVI	Sell	15	0.00
GOVI On 02/11/2006	GOVI	Buy	15	35,489.10
GOVI On 02/11/2006	GOVI	Buy	15	35,393.40
GOVI On 02/11/2006	GOVI	Sell	15	0.00
GOVI On 03/05/2007	GOVI	Buy	15	38,588.70
GOVI On 03/05/2007	GOVI	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2007 GOVI			Sell	15	0.00
GOVI On 02/08/2007 GOVI			Buy	15	38,014.20
GOVI On 07/02/2008 GOVI			Sell	15	0.00
GOVI On 07/02/2008 GOVI			Buy	15	39,370.65
GOVI On 07/02/2008 GOVI			Sell	15	0.00
GOVI On 07/02/2008 GOVI			Buy	15	39,733.05
GOVI On 07/02/2008 GOVI			Sell	15	0.00
GOVI On 07/02/2008 GOVI			Buy	15	39,662.85
GOVI On 02/05/2008 GOVI			Buy	15	38,182.95
GOVI On 02/05/2008 GOVI			Sell	15	0.00
GOVI On 07/08/2008 GOVI			Sell	15	0.00
GOVI On 07/08/2008 GOVI			Buy	15	39,350.40
GOVI On 07/08/2008 GOVI			Buy	15	38,275.20
GOVI On 07/08/2008 GOVI			Sell	15	0.00
GOVI On 02/11/2006 GOVI			Sell	16	0.00
GOVI On 02/11/2006 GOVI			Buy	16	38,683.04
GOVI On 02/11/2006 GOVI			Sell	16	0.00
GOVI On 02/11/2006 GOVI			Buy	16	38,683.04
GOVI On 02/08/2007 GOVI			Sell	16	0.00
GOVI On 02/08/2007 GOVI			Buy	16	41,188.80
GOVI On 07/08/2008 GOVI			Sell	16	0.00
GOVI On 07/08/2008 GOVI			Buy	16	39,655.20
GOVI On 07/05/2009 GOVI			Sell	16	0.00
GOVI On 07/05/2009 GOVI			Buy	16	47,293.12
GOVI On 03/08/2005 GOVI			Buy	17	37,341.18
GOVI On 03/08/2005 GOVI			Sell	17	0.00
GOVI On 03/08/2005 GOVI			Buy	17	37,810.55
GOVI On 03/08/2005 GOVI			Sell	17	0.00
GOVI On 03/11/2005 GOVI			Sell	17	0.00
GOVI On 03/11/2005 GOVI			Buy	17	38,431.90
GOVI On 02/02/2006 GOVI			Sell	17	0.00

GOVI On 02/02/2006	GOVI	Buy	17	40,251.75
GOVI On 04/05/2006	GOVI	Buy	17	40,933.96
GOVI On 04/05/2006	GOVI	Sell	17	0.00
GOVI On 02/08/2007	GOVI	Sell	17	0.00
GOVI On 02/08/2007	GOVI	Buy	17	42,585.68
GOVI On 03/05/2007	GOVI	Sell	18	0.00
GOVI On 03/05/2007	GOVI	Buy	18	46,168.74
GOVI On 02/08/2007	GOVI	Buy	18	47,138.58
GOVI On 02/08/2007	GOVI	Sell	18	0.00
GOVI On 07/08/2008	GOVI	Buy	18	45,930.24
GOVI On 07/08/2008	GOVI	Sell	18	0.00
GOVI On 07/05/2009	GOVI	Sell	18	0.00
GOVI On 07/05/2009	GOVI	Buy	18	52,495.02
GOVI On 06/08/2009	GOVI	Sell	18	0.00
GOVI On 06/08/2009	GOVI	Buy	18	53,478.90
GOVI On 03/05/2012	GOVI	Sell	18	0.00
GOVI On 03/05/2012	GOVI	Buy	18	69,574.32
GOVI On 04/05/2006	GOVI	Buy	19	45,748.58
GOVI On 04/05/2006	GOVI	Sell	19	0.00
GOVI On 02/08/2007	GOVI	Buy	19	49,830.92
GOVI On 02/08/2007	GOVI	Sell	19	0.00
GOVI On 06/08/2009	GOVI	Sell	19	0.00
GOVI On 06/08/2009	GOVI	Buy	19	55,788.37
GOVI On 04/11/2010	GOVI	Buy	19	65,596.17
GOVI On 04/11/2010	GOVI	Sell	19	0.00
GOVI On 04/05/2006	GOVI	Sell	20	0.00
GOVI On 04/05/2006	GOVI	Buy	20	48,068.60
GOVI On 02/11/2006	GOVI	Sell	20	0.00
GOVI On 02/11/2006	GOVI	Buy	20	47,441.20
GOVI On 02/08/2007	GOVI	Sell	20	0.00
GOVI On 02/08/2007	GOVI	Buy	20	51,486.00
GOVI On 07/02/2008	GOVI	Buy	20	52,481.20
GOVI On 07/02/2008	GOVI	Sell	20	0.00
GOVI On 01/11/2007	GOVI	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 01/11/2007 GOVI			Buy	20	51,220.40
GOVI On 06/11/2008 GOVI			Buy	20	57,661.60
GOVI On 06/11/2008 GOVI			Sell	20	0.00
GOVI On 01/11/2007 GOVI			Sell	20	0.00
GOVI On 01/11/2007 GOVI			Buy	20	52,126.80
GOVI On 07/08/2008 GOVI			Sell	20	0.00
GOVI On 07/08/2008 GOVI			Buy	20	53,065.00
GOVI On 04/02/2010 GOVI			Buy	20	60,391.60
GOVI On 05/11/2009 GOVI			Sell	20	0.00
GOVI On 04/02/2010 GOVI			Sell	20	0.00
GOVI On 05/11/2009 GOVI			Buy	20	59,329.80
GOVI On 04/08/2011 GOVI			Buy	20	70,768.40
GOVI On 04/08/2011 GOVI			Sell	20	0.00
GOVI On 02/08/2007 GOVI			Sell	22	0.00
GOVI On 02/08/2007 GOVI			Buy	22	56,634.60
GOVI On 02/08/2007 GOVI			Sell	22	0.00
GOVI On 02/08/2007 GOVI			Buy	22	55,754.16
GOVI On 07/08/2008 GOVI			Sell	22	0.00
GOVI On 07/08/2008 GOVI			Buy	22	54,525.90
GOVI On 02/08/2007 GOVI			Buy	23	60,200.43
GOVI On 02/08/2007 GOVI			Sell	23	0.00
GOVI On 02/08/2007 GOVI			Sell	23	0.00
GOVI On 02/08/2007 GOVI			Buy	23	57,615.92
GOVI On 06/11/2008 GOVI			Sell	23	0.00
GOVI On 06/11/2008 GOVI			Buy	23	62,529.64
GOVI On 07/02/2008 GOVI			Buy	25	66,140.50
GOVI On 07/02/2008 GOVI			Sell	25	0.00
GOVI On 07/02/2008 GOVI			Buy	25	65,957.50
GOVI On 07/02/2008 GOVI			Sell	25	0.00
GOVI On 06/11/2008 GOVI			Sell	25	0.00
GOVI On 06/11/2008 GOVI			Buy	25	68,273.75

GOVI On 05/02/2009	GOVI	Buy	26	74,148.62
GOVI On 05/02/2009	GOVI	Sell	26	0.00
GOVI On 03/05/2012	GOVI	Sell	26	0.00
GOVI On 03/05/2012	GOVI	Buy	26	100,917.44
GOVI On 02/08/2012	GOVI	Sell	26	0.00
GOVI On 02/08/2012	GOVI	Buy	26	101,393.76
GOVI On 02/02/2012	GOVI	Buy	27	100,866.87
GOVI On 02/02/2012	GOVI	Sell	27	0.00
GOVI On 07/08/2008	GOVI	Sell	28	0.00
GOVI On 07/08/2008	GOVI	Buy	28	69,396.60
GOVI On 06/08/2009	GOVI	Buy	28	83,220.76
GOVI On 06/08/2009	GOVI	Sell	28	0.00
GOVI On 03/08/2006	GOVI	Buy	29	66,949.11
GOVI On 03/08/2006	GOVI	Sell	29	0.00
GOVI On 02/11/2006	GOVI	Sell	29	0.00
GOVI On 02/11/2006	GOVI	Buy	29	68,203.65
GOVI On 01/02/2007	GOVI	Buy	29	71,514.00
GOVI On 01/02/2007	GOVI	Sell	29	0.00
GOVI On 02/11/2006	GOVI	Sell	29	0.00
GOVI On 02/11/2006	GOVI	Buy	29	70,113.01
GOVI On 03/05/2007	GOVI	Buy	29	74,365.86
GOVI On 03/05/2007	GOVI	Sell	29	0.00
GOVI On 01/02/2007	GOVI	Buy	29	72,473.61
GOVI On 01/02/2007	GOVI	Sell	29	0.00
GOVI On 03/05/2007	GOVI	Sell	29	0.00
GOVI On 03/05/2007	GOVI	Buy	29	74,382.97
GOVI On 02/08/2007	GOVI	Buy	29	75,945.49
GOVI On 02/08/2007	GOVI	Sell	29	0.00
GOVI On 07/08/2008	GOVI	Buy	29	73,339.84
GOVI On 07/08/2008	GOVI	Sell	29	0.00
GOVI On 07/05/2009	GOVI	Sell	29	0.00
GOVI On 06/08/2009	GOVI	Buy	29	86,192.93
GOVI On 07/05/2009	GOVI	Buy	29	84,575.31
GOVI On 06/08/2009	GOVI	Sell	29	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 06/08/2009 GOVI			Buy	29	83,129.37
GOVI On 06/08/2009 GOVI			Sell	29	0.00
GOVI On 02/11/2006 GOVI			Sell	30	0.00
GOVI On 02/11/2006 GOVI			Buy	30	72,855.90
GOVI On 03/05/2007 GOVI			Buy	30	76,052.70
GOVI On 03/05/2007 GOVI			Sell	30	0.00
GOVI On 07/02/2008 GOVI			Buy	30	82,407.30
GOVI On 07/02/2008 GOVI			Sell	30	0.00
GOVI On 02/08/2007 GOVI			Sell	30	0.00
GOVI On 02/08/2007 GOVI			Buy	30	75,151.20
GOVI On 07/08/2008 GOVI			Buy	30	81,183.30
GOVI On 07/08/2008 GOVI			Sell	30	0.00
GOVI On 06/11/2008 GOVI			Buy	30	80,778.90
GOVI On 06/11/2008 GOVI			Sell	30	0.00
GOVI On 02/11/2006 GOVI			Sell	31	0.00
GOVI On 02/11/2006 GOVI			Buy	31	75,156.71
GOVI On 01/02/2007 GOVI			Buy	31	76,446.00
GOVI On 01/02/2007 GOVI			Sell	31	0.00
GOVI On 02/11/2006 GOVI			Sell	31	0.00
GOVI On 02/11/2006 GOVI			Buy	31	74,948.39
GOVI On 02/08/2007 GOVI			Buy	32	83,925.76
GOVI On 02/08/2007 GOVI			Sell	32	0.00
GOVI On 02/08/2007 GOVI			Sell	32	0.00
GOVI On 02/08/2007 GOVI			Buy	32	81,096.96
GOVI On 05/02/2009 GOVI			Buy	33	87,179.07
GOVI On 05/02/2009 GOVI			Sell	33	0.00
GOVI On 02/02/2006 GOVI			Buy	34	78,342.12
GOVI On 02/02/2006 GOVI			Sell	34	0.00
GOVI On 04/05/2006 GOVI			Buy	36	86,681.52
GOVI On 04/05/2006 GOVI			Sell	36	0.00
GOVI On 04/05/2006 GOVI			Sell	36	0.00

GOVI On 04/05/2006	GOVI	Buy	36	87,224.40
GOVI On 03/08/2006	GOVI	Buy	36	88,678.08
GOVI On 03/08/2006	GOVI	Sell	36	0.00
GOVI On 01/02/2007	GOVI	Buy	37	92,466.33
GOVI On 01/02/2007	GOVI	Sell	37	0.00
GOVI On 05/02/2009	GOVI	Buy	37	105,519.19
GOVI On 05/02/2009	GOVI	Sell	37	0.00
GOVI On 04/11/2010	GOVI	Buy	38	126,273.24
GOVI On 04/11/2010	GOVI	Sell	38	0.00
GOVI On 02/08/2007	GOVI	Buy	40	104,696.40
GOVI On 02/08/2007	GOVI	Sell	40	0.00
GOVI On 01/11/2007	GOVI	Sell	40	0.00
GOVI On 01/11/2007	GOVI	Buy	40	102,440.80
GOVI On 06/11/2008	GOVI	Buy	40	115,323.20
GOVI On 06/11/2008	GOVI	Sell	40	0.00
GOVI On 01/11/2007	GOVI	Sell	40	0.00
GOVI On 01/11/2007	GOVI	Buy	40	104,253.60
GOVI On 07/08/2008	GOVI	Sell	40	0.00
GOVI On 07/08/2008	GOVI	Buy	40	103,585.20
GOVI On 07/08/2008	GOVI	Buy	40	103,565.20
GOVI On 07/08/2008	GOVI	Sell	40	0.00
GOVI On 06/11/2008	GOVI	Buy	40	108,496.00
GOVI On 06/11/2008	GOVI	Sell	40	0.00
GOVI On 07/08/2008	GOVI	Buy	41	110,950.51
GOVI On 07/08/2008	GOVI	Sell	41	0.00
GOVI On 07/08/2008	GOVI	Buy	42	106,216.32
GOVI On 07/08/2008	GOVI	Sell	42	0.00
GOVI On 05/05/2011	GOVI	Buy	42	144,312.42
GOVI On 05/05/2011	GOVI	Sell	42	0.00
GOVI On 04/11/2010	GOVI	Buy	44	150,814.40
GOVI On 04/11/2010	GOVI	Sell	44	0.00
GOVI On 07/05/2009	GOVI	Sell	45	0.00
GOVI On 07/05/2009	GOVI	Buy	45	137,273.85
GOVI On 05/08/2010	GOVI	Sell	45	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 05/08/2010 GOVI			Buy	45	146,403.00
GOVI On 05/08/2010 GOVI			Sell	45	0.00
GOVI On 05/08/2010 GOVI			Buy	45	147,886.65
GOVI On 04/11/2010 GOVI			Buy	45	150,254.55
GOVI On 04/11/2010 GOVI			Sell	45	0.00
GOVI On 03/02/2011 GOVI			Sell	45	0.00
GOVI On 04/11/2010 GOVI			Buy	45	155,943.45
GOVI On 04/11/2010 GOVI			Sell	45	0.00
GOVI On 03/02/2011 GOVI			Buy	45	158,193.45
GOVI On 03/02/2011 GOVI			Sell	45	0.00
GOVI On 03/02/2011 GOVI			Buy	45	152,950.05
GOVI On 05/05/2011 GOVI			Buy	45	155,002.95
GOVI On 05/05/2011 GOVI			Sell	45	0.00
GOVI On 05/05/2011 GOVI			Sell	45	0.00
GOVI On 04/08/2011 GOVI			Buy	45	158,601.15
GOVI On 05/05/2011 GOVI			Buy	45	156,374.55
GOVI On 04/08/2011 GOVI			Sell	45	0.00
GOVI On 05/05/2011 GOVI			Sell	45	0.00
GOVI On 05/05/2011 GOVI			Buy	45	156,374.55
GOVI On 04/08/2011 GOVI			Buy	45	158,601.15
GOVI On 04/08/2011 GOVI			Sell	45	0.00
GOVI On 04/08/2011 GOVI			Sell	45	0.00
GOVI On 04/08/2011 GOVI			Buy	45	158,710.95
GOVI On 04/11/2010 GOVI			Buy	48	164,524.80
GOVI On 04/11/2010 GOVI			Sell	48	0.00
GOVI On 04/08/2011 GOVI			Sell	48	0.00
GOVI On 03/11/2011 GOVI			Buy	48	176,859.36
GOVI On 04/08/2011 GOVI			Buy	48	174,408.00
GOVI On 03/11/2011 GOVI			Sell	48	0.00
GOVI On 04/02/2010 GOVI			Buy	50	151,154.00
GOVI On 04/02/2010 GOVI			Sell	50	0.00

GOVI On 04/02/2010	GOVI	Buy	50	150,337.50
GOVI On 04/02/2010	GOVI	Sell	50	0.00
GOVI On 04/02/2010	GOVI	Buy	50	150,427.50
GOVI On 04/02/2010	GOVI	Sell	50	0.00
GOVI On 04/02/2010	GOVI	Buy	50	150,202.00
GOVI On 04/02/2010	GOVI	Sell	50	0.00
GOVI On 04/02/2010	GOVI	Buy	50	150,874.00
GOVI On 04/02/2010	GOVI	Sell	50	0.00
GOVI On 04/02/2010	GOVI	Buy	50	149,884.50
GOVI On 04/02/2010	GOVI	Sell	50	0.00
GOVI On 03/11/2011	GOVI	Sell	50	0.00
GOVI On 03/11/2011	GOVI	Buy	50	185,832.00
GOVI On 02/02/2012	GOVI	Sell	50	0.00
GOVI On 02/02/2012	GOVI	Buy	50	188,520.00
GOVI On 05/02/2009	GOVI	Buy	51	145,445.37
GOVI On 05/02/2009	GOVI	Sell	51	0.00
GOVI On 02/08/2007	GOVI	Buy	52	136,105.32
GOVI On 02/08/2007	GOVI	Sell	52	0.00
GOVI On 05/02/2009	GOVI	Buy	52	145,017.60
GOVI On 05/02/2009	GOVI	Sell	52	0.00
GOVI On 06/05/2010	GOVI	Sell	52	0.00
GOVI On 06/05/2010	GOVI	Buy	52	159,816.28
GOVI On 03/05/2007	GOVI	Buy	53	135,910.02
GOVI On 03/05/2007	GOVI	Sell	53	0.00
GOVI On 03/05/2007	GOVI	Sell	53	0.00
GOVI On 03/05/2007	GOVI	Buy	53	135,941.29
GOVI On 02/08/2007	GOVI	Buy	53	138,796.93
GOVI On 02/08/2007	GOVI	Sell	53	0.00
GOVI On 07/08/2008	GOVI	Buy	53	139,210.33
GOVI On 07/08/2008	GOVI	Sell	53	0.00
GOVI On 06/11/2008	GOVI	Sell	53	0.00
GOVI On 06/11/2008	GOVI	Buy	53	143,392.56
GOVI On 07/08/2008	GOVI	Buy	54	136,563.84
GOVI On 07/08/2008	GOVI	Sell	54	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 05/08/2010 GOVI			Sell	54	0.00
GOVI On 05/08/2010 GOVI			Buy	54	172,378.26
GOVI On 06/05/2010 GOVI			Buy	55	172,526.20
GOVI On 06/05/2010 GOVI			Sell	55	0.00
GOVI On 04/05/2006 GOVI			Sell	57	0.00
GOVI On 04/05/2006 GOVI			Buy	57	133,179.36
GOVI On 07/08/2008 GOVI			Buy	57	154,248.27
GOVI On 07/08/2008 GOVI			Sell	57	0.00
GOVI On 03/11/2005 GOVI			Sell	58	0.00
GOVI On 03/11/2005 GOVI			Buy	58	131,120.60
GOVI On 01/11/2007 GOVI			Sell	59	0.00
GOVI On 01/11/2007 GOVI			Buy	59	157,486.93
GOVI On 01/11/2007 GOVI			Buy	59	157,185.44
GOVI On 01/11/2007 GOVI			Sell	59	0.00
GOVI On 07/08/2008 GOVI			Sell	59	0.00
GOVI On 07/08/2008 GOVI			Buy	59	155,323.99
GOVI On 06/11/2008 GOVI			Sell	60	0.00
GOVI On 06/11/2008 GOVI			Buy	60	162,535.80
GOVI On 05/08/2010 GOVI			Buy	61	200,460.64
GOVI On 05/08/2010 GOVI			Sell	61	0.00
GOVI On 04/11/2010 GOVI			Sell	61	0.00
GOVI On 04/11/2010 GOVI			Buy	61	203,846.75
GOVI On 05/11/2009 GOVI			Sell	62	0.00
GOVI On 05/11/2009 GOVI			Buy	62	184,151.16
GOVI On 05/11/2009 GOVI			Buy	62	184,664.52
GOVI On 05/11/2009 GOVI			Sell	62	0.00
GOVI On 04/02/2010 GOVI			Sell	63	0.00
GOVI On 04/02/2010 GOVI			Buy	63	191,034.90
GOVI On 04/11/2010 GOVI			Buy	63	218,997.45
GOVI On 04/11/2010 GOVI			Sell	63	0.00
GOVI On 03/02/2011 GOVI			Sell	63	0.00

GOVI On 03/02/2011	GOVI	Buy	63	222,328.26
GOVI On 04/02/2010	GOVI	Buy	65	196,175.20
GOVI On 04/02/2010	GOVI	Sell	65	0.00
GOVI On 02/08/2007	GOVI	Buy	66	171,447.54
GOVI On 02/08/2007	GOVI	Sell	66	0.00
GOVI On 03/02/2011	GOVI	Buy	66	224,241.60
GOVI On 03/02/2011	GOVI	Sell	66	0.00
GOVI On 05/05/2011	GOVI	Sell	66	0.00
GOVI On 05/05/2011	GOVI	Buy	66	227,540.94
GOVI On 04/02/2010	GOVI	Buy	67	202,385.56
GOVI On 04/02/2010	GOVI	Sell	67	0.00
GOVI On 05/05/2011	GOVI	Buy	68	236,329.92
GOVI On 05/05/2011	GOVI	Sell	68	0.00
GOVI On 02/08/2007	GOVI	Sell	69	0.00
GOVI On 02/08/2007	GOVI	Buy	69	183,154.98
GOVI On 02/08/2007	GOVI	Buy	69	174,238.11
GOVI On 02/08/2007	GOVI	Sell	69	0.00
GOVI On 04/02/2010	GOVI	Sell	70	0.00
GOVI On 04/02/2010	GOVI	Buy	70	211,592.50
GOVI On 04/02/2010	GOVI	Buy	73	218,000.63
GOVI On 04/02/2010	GOVI	Sell	73	0.00
GOVI On 05/02/2009	GOVI	Buy	76	211,948.80
GOVI On 05/02/2009	GOVI	Sell	76	0.00
GOVI On 04/05/2006	GOVI	Sell	78	0.00
GOVI On 04/05/2006	GOVI	Buy	78	188,094.66
GOVI On 06/08/2009	GOVI	Sell	79	0.00
GOVI On 06/08/2009	GOVI	Buy	79	235,404.99
GOVI On 07/05/2009	GOVI	Sell	80	0.00
GOVI On 07/05/2009	GOVI	Buy	80	242,672.80
GOVI On 06/08/2009	GOVI	Buy	80	233,017.60
GOVI On 06/08/2009	GOVI	Sell	80	0.00
GOVI On 06/11/2008	GOVI	Buy	81	225,511.29
GOVI On 06/11/2008	GOVI	Sell	81	0.00
GOVI On 05/02/2009	GOVI	Sell	81	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 05/02/2009 GOVI			Buy	81	232,294.23
GOVI On 05/02/2009 GOVI			Buy	81	232,294.23
GOVI On 05/02/2009 GOVI			Sell	81	0.00
GOVI On 05/02/2009 GOVI			Sell	81	0.00
GOVI On 05/02/2009 GOVI			Buy	81	232,257.78
GOVI On 07/05/2009 GOVI			Buy	81	236,528.91
GOVI On 07/05/2009 GOVI			Sell	81	0.00
GOVI On 05/02/2009 GOVI			Buy	84	248,246.04
GOVI On 05/02/2009 GOVI			Sell	84	0.00
GOVI On 04/11/2010 GOVI			Buy	84	290,230.92
GOVI On 04/11/2010 GOVI			Sell	84	0.00
GOVI On 03/02/2011 GOVI			Sell	84	0.00
GOVI On 03/02/2011 GOVI			Buy	84	294,722.40
GOVI On 02/02/2012 GOVI			Sell	84	0.00
GOVI On 03/05/2012 GOVI			Buy	84	326,292.96
GOVI On 03/05/2012 GOVI			Sell	84	0.00
GOVI On 02/02/2012 GOVI			Buy	84	321,678.84
GOVI On 05/02/2009 GOVI			Sell	85	0.00
GOVI On 05/02/2009 GOVI			Buy	85	238,245.65
GOVI On 07/08/2008 GOVI			Sell	87	0.00
GOVI On 07/08/2008 GOVI			Buy	87	229,037.07
GOVI On 03/11/2005 GOVI			Sell	88	0.00
GOVI On 03/11/2005 GOVI			Buy	88	198,941.60
GOVI On 03/05/2012 GOVI			Buy	89	347,765.72
GOVI On 03/05/2012 GOVI			Sell	89	0.00
GOVI On 02/08/2012 GOVI			Sell	89	0.00
GOVI On 02/08/2012 GOVI			Buy	89	352,852.96
GOVI On 02/08/2012 GOVI			Buy	89	352,063.53
GOVI On 02/08/2012 GOVI			Sell	89	0.00
GOVI On 02/02/2006 GOVI			Sell	92	0.00
GOVI On 02/02/2006 GOVI			Buy	92	217,833.00

GOVI On 04/05/2006	GOVI	Buy	92	221,524.96
GOVI On 04/05/2006	GOVI	Sell	92	0.00
GOVI On 04/05/2006	GOVI	Sell	92	0.00
GOVI On 04/05/2006	GOVI	Buy	92	222,906.80
GOVI On 03/08/2006	GOVI	Buy	92	226,621.76
GOVI On 03/08/2006	GOVI	Sell	92	0.00
GOVI On 03/08/2006	GOVI	Buy	92	212,390.28
GOVI On 03/08/2006	GOVI	Sell	92	0.00
GOVI On 02/11/2006	GOVI	Sell	92	0.00
GOVI On 02/11/2006	GOVI	Buy	92	216,370.20
GOVI On 01/02/2007	GOVI	Buy	92	216,370.20
GOVI On 01/02/2007	GOVI	Sell	92	0.00
GOVI On 01/02/2007	GOVI	Sell	92	0.00
GOVI On 01/02/2007	GOVI	Buy	92	216,370.20
GOVI On 02/11/2006	GOVI	Buy	92	216,370.20
GOVI On 02/11/2006	GOVI	Sell	92	0.00
GOVI On 06/11/2008	GOVI	Sell	95	0.00
GOVI On 06/11/2008	GOVI	Buy	95	259,777.50
GOVI On 03/02/2011	GOVI	Sell	97	0.00
GOVI On 03/02/2011	GOVI	Buy	97	329,730.16
GOVI On 05/05/2011	GOVI	Sell	97	0.00
GOVI On 05/05/2011	GOVI	Buy	97	334,420.11
GOVI On 02/02/2012	GOVI	Sell	97	0.00
GOVI On 02/02/2012	GOVI	Buy	97	371,091.93
GOVI On 03/05/2012	GOVI	Buy	97	376,458.94
GOVI On 03/05/2012	GOVI	Sell	97	0.00
GOVI On 03/11/2005	GOVI	Sell	100	0.00
GOVI On 03/11/2005	GOVI	Buy	100	226,070.00
GOVI On 03/11/2005	GOVI	Sell	100	0.00
GOVI On 03/11/2005	GOVI	Buy	100	226,070.00
GOVI On 03/11/2005	GOVI	Sell	100	0.00
GOVI On 03/11/2005	GOVI	Buy	100	226,070.00
GOVI On 04/02/2010	GOVI	Buy	100	301,582.00
GOVI On 04/02/2010	GOVI	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 04/02/2010 GOVI			Buy	100	301,644.00
GOVI On 04/02/2010 GOVI			Sell	100	0.00
GOVI On 04/02/2010 GOVI			Buy	100	300,027.00
GOVI On 04/02/2010 GOVI			Sell	100	0.00
GOVI On 04/02/2010 GOVI			Buy	100	298,187.00
GOVI On 04/02/2010 GOVI			Sell	100	0.00
GOVI On 05/02/2009 GOVI			Buy	101	281,668.80
GOVI On 05/02/2009 GOVI			Sell	101	0.00
GOVI On 03/11/2011 GOVI			Sell	102	0.00
GOVI On 03/11/2011 GOVI			Buy	102	377,983.44
GOVI On 03/05/2012 GOVI			Buy	102	383,407.80
GOVI On 03/05/2012 GOVI			Sell	102	0.00
GOVI On 03/05/2012 GOVI			Sell	102	0.00
GOVI On 03/05/2012 GOVI			Buy	102	383,407.80
GOVI On 02/02/2012 GOVI			Buy	102	383,407.80
GOVI On 02/02/2012 GOVI			Sell	102	0.00
GOVI On 05/02/2009 GOVI			Sell	104	0.00
GOVI On 05/02/2009 GOVI			Buy	104	311,399.92
GOVI On 05/08/2010 GOVI			Buy	110	351,848.20
GOVI On 05/08/2010 GOVI			Sell	110	0.00
GOVI On 05/08/2010 GOVI			Buy	110	351,848.20
GOVI On 05/08/2010 GOVI			Sell	110	0.00
GOVI On 03/05/2007 GOVI			Buy	113	290,985.17
GOVI On 03/05/2007 GOVI			Sell	113	0.00
GOVI On 04/05/2006 GOVI			Buy	114	254,608.74
GOVI On 04/05/2006 GOVI			Sell	114	0.00
GOVI On 04/08/2011 GOVI			Sell	114	0.00
GOVI On 04/08/2011 GOVI			Buy	114	413,702.58
GOVI On 03/11/2011 GOVI			Buy	114	419,517.72
GOVI On 03/11/2011 GOVI			Sell	114	0.00
GOVI On 07/08/2008 GOVI			Sell	115	0.00

GOVI On 07/08/2008	GOVI	Buy	115	302,750.15
GOVI On 02/08/2012	GOVI	Sell	116	0.00
GOVI On 03/05/2012	GOVI	Buy	116	454,693.32
GOVI On 03/05/2012	GOVI	Sell	116	0.00
GOVI On 02/08/2012	GOVI	Buy	116	461,344.76
GOVI On 01/11/2007	GOVI	Sell	118	0.00
GOVI On 01/11/2007	GOVI	Buy	118	304,366.84
GOVI On 04/02/2010	GOVI	Sell	120	0.00
GOVI On 04/02/2010	GOVI	Buy	120	367,153.20
GOVI On 02/11/2006	GOVI	Buy	121	293,852.13
GOVI On 02/11/2006	GOVI	Sell	121	0.00
GOVI On 03/05/2007	GOVI	Sell	121	0.00
GOVI On 03/05/2007	GOVI	Buy	121	306,745.89
GOVI On 04/05/2006	GOVI	Sell	133	0.00
GOVI On 04/05/2006	GOVI	Buy	133	311,419.50
GOVI On 05/05/2011	GOVI	Buy	134	466,147.14
GOVI On 05/05/2011	GOVI	Sell	134	0.00
GOVI On 04/08/2011	GOVI	Buy	134	473,029.38
GOVI On 04/08/2011	GOVI	Sell	134	0.00
GOVI On 05/02/2009	GOVI	Sell	141	0.00
GOVI On 05/02/2009	GOVI	Buy	141	417,204.90
GOVI On 07/05/2009	GOVI	Buy	141	427,234.23
GOVI On 07/05/2009	GOVI	Sell	141	0.00
GOVI On 05/02/2009	GOVI	Buy	146	425,022.06
GOVI On 05/02/2009	GOVI	Sell	146	0.00
GOVI On 04/02/2010	GOVI	Buy	150	453,790.50
GOVI On 04/02/2010	GOVI	Sell	150	0.00
GOVI On 05/11/2009	GOVI	Sell	152	0.00
GOVI On 05/11/2009	GOVI	Buy	152	461,780.56
GOVI On 05/08/2010	GOVI	Buy	154	503,065.64
GOVI On 05/08/2010	GOVI	Sell	154	0.00
GOVI On 04/11/2010	GOVI	Sell	154	0.00
GOVI On 04/11/2010	GOVI	Buy	154	511,301.56
GOVI On 02/08/2007	GOVI	Sell	175	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 02/08/2007 GOVI			Buy	175	458,046.75
GOVI On 02/08/2007 GOVI			Sell	175	0.00
GOVI On 02/08/2007 GOVI			Buy	175	460,967.50
GOVI On 04/02/2010 GOVI			Sell	200	0.00
GOVI On 04/02/2010 GOVI			Buy	200	610,610.00
GOVI On 04/02/2010 GOVI			Sell	200	0.00
GOVI On 04/02/2010 GOVI			Buy	200	608,088.00
GOVI On 04/02/2010 GOVI			Sell	200	0.00
GOVI On 04/02/2010 GOVI			Buy	200	610,022.00
GOVI On 04/02/2010 GOVI			Sell	200	0.00
GOVI On 04/02/2010 GOVI			Buy	200	611,740.00
GOVI On 04/05/2006 GOVI			Sell	228	0.00
GOVI On 04/05/2006 GOVI			Buy	228	509,217.48
GOVI On 06/08/2009 GOVI			Sell	231	0.00
GOVI On 06/08/2009 GOVI			Buy	231	678,269.13
GOVI On 06/08/2009 GOVI			Sell	231	0.00
GOVI On 06/08/2009 GOVI			Buy	231	678,821.22
GOVI On 02/11/2006 GOVI			Buy	239	570,399.79
GOVI On 02/11/2006 GOVI			Sell	239	0.00
GOVI On 06/05/2010 GOVI			Buy	265	841,125.90
GOVI On 06/05/2010 GOVI			Sell	265	0.00
GOVI On 05/08/2010 GOVI			Sell	265	0.00
GOVI On 05/08/2010 GOVI			Buy	265	855,987.10
GOVI On 04/02/2010 GOVI			Buy	270	815,772.60
GOVI On 04/02/2010 GOVI			Sell	270	0.00
GOVI On 05/02/2009 GOVI			Sell	271	0.00
GOVI On 05/02/2009 GOVI			Buy	271	759,244.44
GOVI On 06/05/2010 GOVI			Sell	272	0.00
GOVI On 06/05/2010 GOVI			Buy	272	836,519.68
GOVI On 04/02/2010 GOVI			Buy	272	821,652.16
GOVI On 04/02/2010 GOVI			Sell	272	0.00

GOVI On 04/05/2006	GOVI	Buy	298	722,834.76
GOVI On 04/05/2006	GOVI	Sell	298	0.00
GOVI On 02/11/2006	GOVI	Sell	298	0.00
GOVI On 02/11/2006	GOVI	Buy	298	748,772.68
GOVI On 05/02/2009	GOVI	Sell	356	0.00
GOVI On 05/02/2009	GOVI	Buy	356	940,477.24
GOVI On 05/02/2009	GOVI	Sell	362	0.00
GOVI On 05/02/2009	GOVI	Buy	362	1,083,911.26
GOVI On 02/02/2006	GOVI	Sell	397	0.00
GOVI On 02/02/2006	GOVI	Buy	397	939,996.75
GOVI On 04/05/2006	GOVI	Buy	397	955,928.36
GOVI On 04/05/2006	GOVI	Sell	397	0.00
GOVI On 04/02/2010	GOVI	Buy	400	1,214,904.00
GOVI On 04/02/2010	GOVI	Sell	400	0.00
GOVI On 03/08/2006	GOVI	Buy	430	992,693.70
GOVI On 03/08/2006	GOVI	Sell	430	0.00
GOVI On 02/11/2006	GOVI	Sell	430	0.00
GOVI On 02/11/2006	GOVI	Buy	430	1,011,295.50
GOVI On 04/05/2006	GOVI	Sell	433	0.00
GOVI On 04/05/2006	GOVI	Buy	433	1,049,115.70
GOVI On 03/08/2006	GOVI	Buy	433	1,066,600.24
GOVI On 03/08/2006	GOVI	Sell	433	0.00
GOVI On 03/11/2005	GOVI	Sell	463	0.00
GOVI On 03/11/2005	GOVI	Buy	463	1,046,065.16
GOVI On 02/02/2006	GOVI	Sell	463	0.00
GOVI On 02/02/2006	GOVI	Buy	463	1,063,705.46
GOVI On 03/11/2005	GOVI	Sell	463	0.00
GOVI On 03/11/2005	GOVI	Buy	463	1,046,380.00
GOVI On 02/11/2006	GOVI	Buy	475	1,128,433.75
GOVI On 02/11/2006	GOVI	Sell	475	0.00
GOVI On 05/11/2009	GOVI	Sell	481	0.00
GOVI On 05/11/2009	GOVI	Buy	481	1,440,239.06
GOVI On 06/08/2009	GOVI	Buy	486	1,427,182.74
GOVI On 06/08/2009	GOVI	Sell	486	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
GOVI On 04/02/2010 GOVI			Sell	522	0.00
GOVI On 04/02/2010 GOVI			Buy	522	1,577,191.68
GOVI On 05/11/2009 GOVI			Buy	609	1,807,712.97
GOVI On 05/11/2009 GOVI			Sell	609	0.00
Inflation Linked Bond Index					
ILBI On 07/08/2008 Index Future			Sell	1	0.00
ILBI On 07/08/2008 Index Future			Buy	1	0.00
ILBI On 06/11/2008 Index Future			Sell	1	0.00
ILBI On 06/11/2008 Index Future			Buy	1	0.00
ILBI On 07/08/2008 Index Future			Buy	1	0.00
ILBI On 07/08/2008 Index Future			Sell	1	0.00
ILBI On 06/11/2008 Index Future			Buy	1	0.00
ILBI On 06/11/2008 Index Future			Sell	1	0.00
ILBI On 05/02/2009 Index Future			Sell	1	0.00
ILBI On 05/02/2009 Index Future			Buy	1	0.00
ILBI On 05/02/2009 Index Future			Sell	1	0.00
ILBI On 05/02/2009 Index Future			Buy	1	0.00
ILBI On 06/08/2009 Index Future			Sell	1	0.00
ILBI On 06/08/2009 Index Future			Buy	1	0.00
ILBI On 04/02/2010 Index Future			Sell	1	0.00
ILBI On 04/02/2010 Index Future			Buy	1	0.00
ILBI On 04/02/2010 Index Future			Sell	1	0.00
ILBI On 04/02/2010 Index Future			Buy	1	0.00
ILBI On 05/08/2010 Index Future			Sell	1	0.00
ILBI On 05/08/2010 Index Future			Buy	1	0.00
ILBI On 04/11/2010 Index Future			Sell	1	0.00
ILBI On 04/11/2010 Index Future			Buy	1	0.00
ILBI On 04/11/2010 Index Future			Sell	1	0.00
ILBI On 04/11/2010 Index Future			Buy	1	0.00
ILBI On 04/11/2010 Index Future			Sell	1	0.00
ILBI On 04/11/2010 Index Future			Buy	1	0.00

ILBI On 05/02/2009	Index Future	Buy	2	0.00
ILBI On 05/02/2009	Index Future	Sell	2	0.00
ILBI On 07/05/2009	Index Future	Sell	2	0.00
ILBI On 07/05/2009	Index Future	Buy	2	0.00
ILBI On 07/05/2009	Index Future	Buy	2	0.00
ILBI On 07/05/2009	Index Future	Sell	2	0.00
ILBI On 06/08/2009	Index Future	Sell	2	0.00
ILBI On 06/08/2009	Index Future	Buy	2	0.00
ILBI On 04/11/2010	Index Future	Sell	2	0.00
ILBI On 04/11/2010	Index Future	Buy	2	0.00
ILBI On 06/08/2009	Index Future	Buy	3	0.00
ILBI On 06/08/2009	Index Future	Sell	3	0.00
ILBI On 05/11/2009	Index Future	Sell	3	0.00
ILBI On 05/11/2009	Index Future	Buy	3	0.00
ILBI On 05/11/2009	Index Future	Buy	3	0.00
ILBI On 05/11/2009	Index Future	Sell	3	0.00
ILBI On 04/02/2010	Index Future	Sell	3	0.00
ILBI On 04/02/2010	Index Future	Buy	3	0.00
ILBI On 06/05/2010	Index Future	Sell	3	0.00
ILBI On 06/05/2010	Index Future	Buy	3	0.00
ILBI On 05/08/2010	Index Future	Sell	3	0.00
ILBI On 05/08/2010	Index Future	Buy	3	0.00
ILBI On 04/02/2010	Index Future	Buy	5	0.00
ILBI On 04/02/2010	Index Future	Sell	5	0.00
ILBI On 06/05/2010	Index Future	Sell	5	0.00
ILBI On 06/05/2010	Index Future	Buy	5	0.00
ILBI On 06/05/2010	Index Future	Sell	8	0.00
ILBI On 06/05/2010	Index Future	Buy	8	0.00
ILBI On 05/08/2010	Index Future	Sell	8	0.00
ILBI On 05/08/2010	Index Future	Buy	8	0.00
ILBI On 02/02/2012	Index Future	Buy	11	0.00
ILBI On 02/02/2012	Index Future	Sell	11	0.00
ILBI On 04/02/2010	Index Future	Sell	12	0.00
ILBI On 04/02/2010	Index Future	Buy	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ILBI On 05/08/2010 Index Future			Buy	12	0.00
ILBI On 05/08/2010 Index Future			Sell	12	0.00
ILBI On 04/11/2010 Index Future			Sell	12	0.00
ILBI On 04/11/2010 Index Future			Buy	12	0.00
ILBI On 03/05/2012 Index Future			Buy	15	0.00
ILBI On 03/05/2012 Index Future			Sell	15	0.00
ILBI On 03/05/2012 Index Future			Buy	15	0.00
ILBI On 03/05/2012 Index Future			Sell	15	0.00
ILBI On 02/08/2012 Index Future			Buy	15	0.00
ILBI On 02/08/2012 Index Future			Sell	15	0.00
ILBI On 06/05/2010 Index Future			Buy	16	0.00
ILBI On 06/05/2010 Index Future			Sell	16	0.00
ILBI On 04/11/2010 Index Future			Buy	17	0.00
ILBI On 04/11/2010 Index Future			Sell	17	0.00
ILBI On 03/02/2011 Index Future			Sell	17	0.00
ILBI On 03/02/2011 Index Future			Buy	17	0.00
ILBI On 03/02/2011 Index Future			Buy	17	0.00
ILBI On 03/02/2011 Index Future			Sell	17	0.00
ILBI On 03/02/2011 Index Future			Buy	17	0.00
ILBI On 03/02/2011 Index Future			Sell	17	0.00
ILBI On 02/08/2012 Index Future			Buy	17	0.00
ILBI On 02/08/2012 Index Future			Sell	17	0.00
ILBI On 02/02/2012 Index Future			Sell	22	0.00
ILBI On 02/02/2012 Index Future			Buy	22	0.00
ILBI On 06/05/2010 Index Future			Sell	28	0.00
ILBI On 06/05/2010 Index Future			Buy	28	0.00
ILBI On 02/02/2012 Index Future			Sell	29	0.00
ILBI On 02/02/2012 Index Future			Buy	29	0.00
ILBI On 06/05/2010 Index Future			Sell	33	0.00
ILBI On 06/05/2010 Index Future			Buy	33	0.00
ILBI On 02/02/2012 Index Future			Buy	48	0.00

ILBI On 02/02/2012	Index Future	Sell	48	0.00
ILBI On 04/02/2010	Index Future	Sell	64	0.00
ILBI On 04/02/2010	Index Future	Buy	64	0.00
ILBI On 02/08/2012	Index Future	Sell	64	0.00
ILBI On 02/08/2012	Index Future	Buy	64	0.00
ILBI On 02/02/2012	Index Future	Sell	88	0.00
ILBI On 02/08/2012	Index Future	Buy	88	0.00
ILBI On 02/08/2012	Index Future	Sell	88	0.00
ILBI On 02/02/2012	Index Future	Buy	88	0.00
ILBI On 02/02/2012	Index Future	Sell	96	0.00
ILBI On 02/02/2012	Index Future	Buy	96	0.00
ILBI On 04/11/2010	Index Future	Buy	141	0.00
ILBI On 04/11/2010	Index Future	Sell	141	0.00
ILBI On 04/11/2010	Index Future	Sell	141	0.00
ILBI On 04/11/2010	Index Future	Buy	141	0.00
ILBI On 04/11/2010	Index Future	Buy	141	0.00
ILBI On 04/11/2010	Index Future	Sell	141	0.00
ILBI On 03/02/2011	Index Future	Sell	141	0.00
ILBI On 03/02/2011	Index Future	Buy	141	0.00
ILBI On 03/02/2011	Index Future	Buy	141	0.00
ILBI On 03/02/2011	Index Future	Sell	141	0.00
ILBI On 04/02/2010	Index Future	Sell	150	0.00
ILBI On 04/02/2010	Index Future	Buy	150	0.00
ILBI On 04/02/2010	Index Future	Sell	195	0.00
ILBI On 04/02/2010	Index Future	Buy	195	0.00
ILBI On 03/02/2011	Index Future	Sell	336	0.00
ILBI On 03/02/2011	Index Future	Buy	336	0.00
ILBI On 05/05/2011	Index Future	Buy	336	0.00
ILBI On 05/05/2011	Index Future	Sell	336	0.00
ILBI On 05/05/2011	Index Future	Buy	336	0.00
ILBI On 05/05/2011	Index Future	Sell	336	0.00
ILBI On 04/11/2010	Index Future	Buy	353	0.00
ILBI On 04/11/2010	Index Future	Sell	353	0.00
ILBI On 03/02/2011	Index Future	Sell	353	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
ILBI On 03/02/2011	Index Future			Buy	353	0.00
ILBI On 04/02/2010	Index Future			Buy	421	0.00
ILBI On 04/02/2010	Index Future			Sell	421	0.00
ILBI On 06/05/2010	Index Future			Sell	428	0.00
ILBI On 06/05/2010	Index Future			Buy	428	0.00
ILBI On 06/05/2010	Index Future			Sell	489	0.00
ILBI On 06/05/2010	Index Future			Buy	489	0.00
ILBI On 05/08/2010	Index Future			Sell	489	0.00
ILBI On 05/08/2010	Index Future			Buy	489	0.00
ILBI On 05/08/2010	Index Future			Buy	489	0.00
ILBI On 05/08/2010	Index Future			Sell	489	0.00
ILBI On 04/11/2010	Index Future			Buy	494	0.00
ILBI On 04/11/2010	Index Future			Sell	494	0.00
ILBI On 03/02/2011	Index Future			Sell	672	0.00
ILBI On 03/02/2011	Index Future			Buy	672	0.00
ILBI On 05/05/2011	Index Future			Buy	672	0.00
ILBI On 05/05/2011	Index Future			Sell	672	0.00
ILBI On 03/02/2011	Index Future			Buy	1,344	0.00
ILBI On 03/02/2011	Index Future			Sell	1,344	0.00
ILBI On 05/05/2011	Index Future			Sell	1,344	0.00
ILBI On 05/05/2011	Index Future			Buy	1,344	0.00
Jibar Tradeable Future						
JBAF On 15/12/2010	Jibar Tradeable Future			Buy	1	0.00
JBAF On 15/12/2010	Jibar Tradeable Future			Sell	1	0.00
JBAF On 15/12/2010	Jibar Tradeable Future			Buy	1	0.00
JBAF On 15/12/2010	Jibar Tradeable Future			Sell	1	0.00
JBAF On 19/01/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 19/01/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future			Sell	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future			Buy	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future			Buy	1	0.00

JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1	0.00
JBAF On 18/01/2012	Jibar Tradeable Future	Buy	1	0.00
JBAF On 18/01/2012	Jibar Tradeable Future	Sell	1	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	2	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	2	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	2	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	2	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	5	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	5	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	10	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	10	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	10	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	10	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	10	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	10	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	20	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	20	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	23	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	23	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	23	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	23	0.00

JBAF On 19/12/2012	Jibar Tradeable Future	Buy	23	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	23	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	25	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	30	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	30	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	40	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	40	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Buy	50	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Sell	50	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	50	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Buy	50	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	60	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	60	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	100	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	100	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	100	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 15/06/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/12/2010 Jibar Tradeable Future			Sell	100	0.00
JBAF On 15/12/2010 Jibar Tradeable Future			Buy	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	100	0.00

JBAF On 21/12/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	100	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Buy	100	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Sell	100	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Buy	100	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Sell	100	0.00
JBAF On 18/01/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 18/01/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Buy	100	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Sell	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	100	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	100	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Sell	150	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Buy	150	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	190	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	190	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	190	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	190	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	200	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	200	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	200	0.00

JBAF On 21/12/2011	Jibar Tradeable Future	Buy	200	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	200	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	200	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	200	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Buy	200	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	200	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Buy	200	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	200	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	200	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	210	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	210	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	220	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	220	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	230	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	230	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	250	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	250	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	250	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	250	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	250	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	250	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	250	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	250	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	250	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	250	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	250	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	250	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	250	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	250	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	250	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	250	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	250	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	250	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	250	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	250	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	250	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	250	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	250	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	250	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	250	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 18/09/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	250	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	250	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	270	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	270	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	280	0.00

JBAF On 19/09/2012	Jibar Tradeable Future	Buy	280	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	290	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	290	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Buy	290	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Sell	290	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	290	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	290	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	290	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	290	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	290	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	290	0.00
JBAF On 20/03/2013	Jibar Tradeable Future	Buy	290	0.00
JBAF On 20/03/2013	Jibar Tradeable Future	Sell	290	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	300	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	300	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	300	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	300	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Buy	300	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Sell	300	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	400	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	400	0.00
JBAF On 19/10/2011	Jibar Tradeable Future	Buy	450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 19/10/2011 Jibar Tradeable Future			Sell	450	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/07/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/07/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 15/09/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 15/09/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/07/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/07/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 15/09/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 15/09/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/04/2010 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/04/2010 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Sell	500	0.00

JBAF On 21/07/2010	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/07/2010	Jibar Tradeable Future	Sell	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	500	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 19/06/2013 Jibar Tradeable Future			Buy	500	0.00

JBAF On 19/06/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 20/03/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 20/03/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 19/12/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/01/2012	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/01/2012	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Buy	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Sell	500	0.00
JBAF On 18/12/2013	Jibar Tradeable Future	Buy	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Buy	500	0.00
JBAF On 18/12/2013 Jibar Tradeable Future			Sell	500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	501	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	501	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	510	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	510	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	600	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	600	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Sell	700	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Buy	700	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Buy	700	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Sell	700	0.00
JBAF On 18/01/2012 Jibar Tradeable Future			Buy	700	0.00
JBAF On 18/01/2012 Jibar Tradeable Future			Sell	700	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Buy	710	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Sell	710	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	750	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	750	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	750	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	750	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	750	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	750	0.00

JBAF On 20/03/2013	Jibar Tradeable Future	Buy	750	0.00
JBAF On 20/03/2013	Jibar Tradeable Future	Sell	750	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	800	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	800	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	900	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	900	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	950	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	950	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	950	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	950	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 20/04/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 20/04/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/04/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 19/12/2012 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 20/03/2013 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Buy	1,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Sell	1,000	0.00
JBAF On 16/11/2011 Jibar Tradeable Future			Sell	1,000	0.00

JBAF On 16/11/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 16/11/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 16/11/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 16/11/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 16/11/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 19/06/2013	Jibar Tradeable Future	Buy	1,000	0.00
JBAF On 19/06/2013	Jibar Tradeable Future	Sell	1,000	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Sell	1,001	0.00
JBAF On 18/05/2011	Jibar Tradeable Future	Buy	1,001	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	1,100	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	1,100	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Buy	1,100	0.00
JBAF On 18/09/2013	Jibar Tradeable Future	Sell	1,100	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	1,200	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	1,200	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	1,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	1,500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	1,500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Sell	1,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	1,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	1,500	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Sell	2,000	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	2,000	0.00
JBAF On 20/07/2011	Jibar Tradeable Future	Buy	2,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 20/07/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 18/05/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Sell	2,000	0.00
JBAF On 19/10/2011 Jibar Tradeable Future			Buy	2,000	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	2,490	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	2,490	0.00
JBAF On 15/12/2009 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 15/12/2009 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 15/12/2009 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 15/12/2009 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 15/06/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 15/06/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 15/06/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 15/06/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 15/06/2011 Jibar Tradeable Future			Buy	2,500	0.00

JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 17/02/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 17/02/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 17/02/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 17/02/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/01/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 17/02/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/02/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 18/08/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 16/03/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 17/03/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00

JBAF On 21/12/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/03/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/07/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/07/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/06/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/09/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 17/11/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 17/11/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 17/11/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 17/11/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Buy	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 15/12/2010 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00

JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 16/02/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/02/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 16/02/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 16/02/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/12/2011	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/03/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 20/06/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	2,500	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	2,500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 16/02/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 16/02/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 19/09/2012 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,500	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,700	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,700	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,700	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,700	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Sell	2,790	0.00
JBAF On 21/09/2011 Jibar Tradeable Future			Buy	2,790	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Sell	2,790	0.00
JBAF On 21/12/2011 Jibar Tradeable Future			Buy	2,790	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Sell	2,790	0.00
JBAF On 20/03/2012 Jibar Tradeable Future			Buy	2,790	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Sell	2,790	0.00
JBAF On 20/06/2012 Jibar Tradeable Future			Buy	2,790	0.00
JBAF On 19/01/2011 Jibar Tradeable Future			Sell	2,791	0.00

JBAF On 19/01/2011	Jibar Tradeable Future	Buy	2,791	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	3,790	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	3,790	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Sell	5,000	0.00
JBAF On 19/01/2011	Jibar Tradeable Future	Buy	5,000	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Buy	7,600	0.00
JBAF On 15/12/2010	Jibar Tradeable Future	Sell	7,600	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Buy	7,800	0.00
JBAF On 21/09/2011	Jibar Tradeable Future	Sell	7,800	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Sell	40,100	0.00
JBAF On 19/09/2012	Jibar Tradeable Future	Buy	40,100	0.00
Knock-In Barrier Option				
CABC On 18/06/2012	Can-Do Future	Sell	16,000	0.00
CABC On 18/06/2012	Can-Do Future	Buy	16,000	0.00
CABD On 18/06/2012	Can-Do Future	Sell	16,000	0.00
CABD On 18/06/2012	Can-Do Future	Buy	16,000	0.00
CABC On 18/06/2012	Can-Do Future	Buy	16,000	0.00
CABC On 18/06/2012	Can-Do Future	Sell	16,000	0.00
Knock-Out Barrier Option				
CAAZ On 18/06/2012	Can-Do Future	Sell	60	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	60	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	123	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	123	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	209	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	209	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	260	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	260	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	325	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	325	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	520	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	520	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	601	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	601	0.00
CAAZ On 18/06/2012	Can-Do Future	Sell	650	0.00
CAAZ On 18/06/2012	Can-Do Future	Buy	650	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
CAAZ On 18/06/2012 Can-Do Future			Sell	842	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	842	0.00
CAAZ On 18/06/2012 Can-Do Future			Sell	1,199	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	1,199	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	1,684	0.00
CAAZ On 18/06/2012 Can-Do Future			Sell	1,684	0.00
CAAZ On 18/06/2012 Can-Do Future			Sell	2,215	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	2,215	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	2,835	0.00
CAAZ On 18/06/2012 Can-Do Future			Sell	2,835	0.00
CAAZ On 18/06/2012 Can-Do Future			Sell	5,670	0.00
CAAZ On 18/06/2012 Can-Do Future			Buy	5,670	0.00
CABB On 18/06/2012 Can-Do Future			Sell	8,000	0.00
CABB On 18/06/2012 Can-Do Future			Buy	8,000	0.00
CABA On 18/06/2012 Can-Do Future			Sell	8,000	0.00
CABA On 18/06/2012 Can-Do Future			Buy	8,000	0.00
CABA On 18/06/2012 Can-Do Future			Buy	8,000	0.00
CABA On 18/06/2012 Can-Do Future			Sell	8,000	0.00
CAAP On 19/12/2011 Can-Do Future			Sell	12,346	0.00
CAAP On 19/12/2011 Can-Do Future			Buy	12,346	0.00
CAAM On 19/12/2011 Can-Do Future			Sell	12,423	0.00
CAAM On 19/12/2011 Can-Do Future			Buy	12,423	0.00
CAAS On 31/01/2012 Can-Do Future			Buy	12,500	0.00
CAAS On 31/01/2012 Can-Do Future			Sell	12,500	0.00
CAAT On 29/02/2012 Can-Do Future			Sell	12,500	0.00
CAAT On 29/02/2012 Can-Do Future			Buy	12,500	0.00
CAAX On 30/03/2012 Can-Do Future			Buy	12,500	0.00
CAAX On 30/03/2012 Can-Do Future			Sell	12,500	0.00
CAAY On 30/04/2012 Can-Do Future			Buy	12,500	0.00
CAAY On 30/04/2012 Can-Do Future			Sell	12,500	0.00
CAAV On 29/02/2012 Can-Do Future			Sell	12,987	0.00

CAAV On 29/02/2012	Can-Do Future	Buy	12,987	0.00
CAAL On 19/12/2011	Can-Do Future	Sell	18,519	0.00
CAAL On 19/12/2011	Can-Do Future	Buy	18,519	0.00
CAAU On 31/01/2012	Can-Do Future	Buy	19,481	0.00
CAAU On 31/01/2012	Can-Do Future	Sell	19,481	0.00
Knock-out Barrier Option Dow				
CAAD On 19/09/2011	Can-Do Future	Sell	22,388	0.00
CAAD On 19/09/2011	Can-Do Future	Buy	22,388	0.00
CAAD On 19/09/2011	Can-Do Future	Sell	22,388	0.00
CAAD On 19/09/2011	Can-Do Future	Buy	22,388	0.00
CAAD On 19/09/2011	Can-Do Future	Sell	22,388	0.00
CAAD On 19/09/2011	Can-Do Future	Buy	22,388	0.00
Knock-out Barrier Option Up a				
CAAE On 19/09/2011	Can-Do Future	Buy	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	10,949	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	10,949	0.00
CAAK On 19/12/2011	Can-Do Future	Sell	12,659	0.00
CAAK On 19/12/2011	Can-Do Future	Buy	12,659	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	21,898	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	21,898	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	21,898	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	21,898	0.00
CAAE On 19/09/2011	Can-Do Future	Buy	21,898	0.00
CAAE On 19/09/2011	Can-Do Future	Sell	21,898	0.00
Knock-Out Call Option				
CAAR On 19/12/2011	Can-Do Future	Sell	18,750	0.00
CAAR On 19/12/2011	Can-Do Future	Buy	18,750	0.00
New Inflation Linked Index				
IGOV On 03/02/2011	Index Future	Sell	1	0.00
IGOV On 03/02/2011	Index Future	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
IGOV On 05/05/2011 Index Future			Sell	1	0.00
IGOV On 05/05/2011 Index Future			Buy	1	0.00
IGOV On 05/05/2011 Index Future			Sell	1	0.00
IGOV On 05/05/2011 Index Future			Buy	1	0.00
IGOV On 05/05/2011 Index Future			Sell	1	0.00
IGOV On 05/05/2011 Index Future			Buy	1	0.00
IGOV On 04/08/2011 Index Future			Sell	1	0.00
IGOV On 04/08/2011 Index Future			Buy	1	0.00
IGOV On 04/08/2011 Index Future			Sell	1	0.00
IGOV On 04/08/2011 Index Future			Buy	1	0.00
IGOV On 03/11/2011 Index Future			Sell	1	0.00
IGOV On 03/11/2011 Index Future			Buy	1	0.00
IGOV On 03/11/2011 Index Future			Sell	1	0.00
IGOV On 03/11/2011 Index Future			Buy	1	0.00
IGOV On 03/11/2011 Index Future			Sell	1	0.00
IGOV On 03/11/2011 Index Future			Buy	1	0.00
IGOV On 02/02/2012 Index Future			Sell	1	0.00
IGOV On 02/02/2012 Index Future			Buy	1	0.00
IGOV On 02/02/2012 Index Future			Sell	1	0.00
IGOV On 02/02/2012 Index Future			Buy	1	0.00
IGOV On 02/02/2012 Index Future			Buy	1	0.00
IGOV On 02/02/2012 Index Future			Sell	1	0.00
IGOV On 02/02/2012 Index Future			Sell	1	0.00
IGOV On 02/02/2012 Index Future			Buy	1	0.00
IGOV On 03/05/2012 Index Future			Sell	1	0.00
IGOV On 03/05/2012 Index Future			Buy	1	0.00
IGOV On 03/05/2012 Index Future			Sell	1	0.00
IGOV On 03/05/2012 Index Future			Buy	1	0.00
IGOV On 02/08/2012 Index Future			Buy	1	0.00
IGOV On 02/08/2012 Index Future			Sell	1	0.00
IGOV On 03/02/2011 Index Future			Sell	2	0.00

IGOV On 03/02/2011	Index Future	Buy	2	0.00
IGOV On 03/02/2011	Index Future	Sell	2	0.00
IGOV On 03/02/2011	Index Future	Buy	2	0.00
IGOV On 05/05/2011	Index Future	Sell	2	0.00
IGOV On 05/05/2011	Index Future	Buy	2	0.00
IGOV On 05/05/2011	Index Future	Sell	2	0.00
IGOV On 05/05/2011	Index Future	Buy	2	0.00
IGOV On 05/05/2011	Index Future	Sell	2	0.00
IGOV On 05/05/2011	Index Future	Buy	2	0.00
IGOV On 05/05/2011	Index Future	Sell	2	0.00
IGOV On 05/05/2011	Index Future	Buy	2	0.00
IGOV On 04/08/2011	Index Future	Sell	2	0.00
IGOV On 04/08/2011	Index Future	Buy	2	0.00
IGOV On 04/08/2011	Index Future	Sell	2	0.00
IGOV On 04/08/2011	Index Future	Buy	2	0.00
IGOV On 04/08/2011	Index Future	Buy	2	0.00
IGOV On 04/08/2011	Index Future	Sell	2	0.00
IGOV On 03/11/2011	Index Future	Sell	2	0.00
IGOV On 03/11/2011	Index Future	Buy	2	0.00
IGOV On 03/11/2011	Index Future	Sell	2	0.00
IGOV On 03/11/2011	Index Future	Buy	2	0.00
IGOV On 03/11/2011	Index Future	Sell	2	0.00
IGOV On 03/11/2011	Index Future	Buy	2	0.00
IGOV On 03/11/2011	Index Future	Sell	2	0.00
IGOV On 03/11/2011	Index Future	Buy	2	0.00
IGOV On 02/02/2012	Index Future	Sell	2	0.00
IGOV On 02/02/2012	Index Future	Buy	2	0.00
IGOV On 02/02/2012	Index Future	Sell	2	0.00
IGOV On 02/02/2012	Index Future	Buy	2	0.00
IGOV On 02/02/2012	Index Future	Sell	2	0.00
IGOV On 02/02/2012	Index Future	Buy	2	0.00
IGOV On 03/05/2012	Index Future	Buy	2	0.00
IGOV On 02/08/2012	Index Future	Sell	2	0.00
IGOV On 02/08/2012	Index Future	Buy	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
IGOV On 03/05/2012 Index Future			Sell	2	0.00
IGOV On 04/08/2011 Index Future			Sell	3	0.00
IGOV On 04/08/2011 Index Future			Buy	3	0.00
IGOV On 02/02/2012 Index Future			Sell	3	0.00
IGOV On 02/02/2012 Index Future			Buy	3	0.00
IGOV On 03/02/2011 Index Future			Buy	4	0.00
IGOV On 03/02/2011 Index Future			Sell	4	0.00
IGOV On 04/08/2011 Index Future			Sell	4	0.00
IGOV On 04/08/2011 Index Future			Buy	4	0.00
IGOV On 03/11/2011 Index Future			Buy	4	0.00
IGOV On 03/11/2011 Index Future			Sell	4	0.00
IGOV On 03/11/2011 Index Future			Buy	4	0.00
IGOV On 03/11/2011 Index Future			Sell	4	0.00
IGOV On 03/05/2012 Index Future			Sell	4	0.00
IGOV On 03/05/2012 Index Future			Buy	4	0.00
IGOV On 04/08/2011 Index Future			Sell	5	0.00
IGOV On 04/08/2011 Index Future			Buy	5	0.00
IGOV On 03/02/2011 Index Future			Sell	8	0.00
IGOV On 03/02/2011 Index Future			Buy	8	0.00
IGOV On 02/02/2012 Index Future			Sell	10	0.00
IGOV On 02/02/2012 Index Future			Buy	10	0.00
IGOV On 03/05/2012 Index Future			Sell	13	0.00
IGOV On 03/05/2012 Index Future			Buy	13	0.00
IGOV On 03/02/2011 Index Future			Buy	17	0.00
IGOV On 03/02/2011 Index Future			Sell	17	0.00
IGOV On 02/08/2012 Index Future			Sell	23	0.00
IGOV On 02/08/2012 Index Future			Buy	23	0.00
IGOV On 03/05/2012 Index Future			Buy	28	0.00
IGOV On 02/08/2012 Index Future			Sell	28	0.00
IGOV On 02/08/2012 Index Future			Buy	28	0.00
IGOV On 03/05/2012 Index Future			Sell	28	0.00

IGOV On 03/05/2012	Index Future	Sell	30	0.00
IGOV On 03/05/2012	Index Future	Buy	30	0.00
IGOV On 05/05/2011	Index Future	Sell	56	0.00
IGOV On 05/05/2011	Index Future	Buy	56	0.00
IGOV On 05/05/2011	Index Future	Buy	67	0.00
IGOV On 05/05/2011	Index Future	Sell	67	0.00
IGOV On 04/08/2011	Index Future	Sell	67	0.00
IGOV On 04/08/2011	Index Future	Buy	67	0.00
IGOV On 04/08/2011	Index Future	Buy	83	0.00
IGOV On 03/11/2011	Index Future	Sell	83	0.00
IGOV On 03/11/2011	Index Future	Buy	83	0.00
IGOV On 04/08/2011	Index Future	Sell	83	0.00
IGOV On 03/11/2011	Index Future	Buy	90	0.00
IGOV On 02/02/2012	Index Future	Sell	90	0.00
IGOV On 02/02/2012	Index Future	Buy	90	0.00
IGOV On 03/11/2011	Index Future	Sell	90	0.00
IGOV On 03/05/2012	Index Future	Sell	113	0.00
IGOV On 02/02/2012	Index Future	Buy	113	0.00
IGOV On 02/02/2012	Index Future	Sell	113	0.00
IGOV On 03/05/2012	Index Future	Buy	113	0.00
IGOV On 02/08/2012	Index Future	Buy	131	0.00
IGOV On 02/08/2012	Index Future	Sell	131	0.00
IGOV On 03/05/2012	Index Future	Sell	132	0.00
IGOV On 03/05/2012	Index Future	Buy	132	0.00
IGOV On 04/08/2011	Index Future	Buy	210	0.00
IGOV On 04/08/2011	Index Future	Sell	210	0.00
IGOV On 04/08/2011	Index Future	Buy	349	0.00
IGOV On 04/08/2011	Index Future	Sell	349	0.00
IGOV On 04/08/2011	Index Future	Buy	351	0.00
IGOV On 04/08/2011	Index Future	Sell	351	0.00
IGOV On 02/02/2012	Index Future	Sell	401	0.00
IGOV On 02/02/2012	Index Future	Buy	401	0.00
IGOV On 03/05/2012	Index Future	Buy	401	0.00
IGOV On 02/02/2012	Index Future	Sell	401	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
IGOV On 03/05/2012 Index Future			Sell	401	0.00
IGOV On 02/02/2012 Index Future			Buy	401	0.00
IGOV On 02/08/2012 Index Future			Sell	401	0.00
IGOV On 03/05/2012 Index Future			Buy	401	0.00
IGOV On 03/05/2012 Index Future			Sell	401	0.00
IGOV On 02/08/2012 Index Future			Buy	401	0.00
IGOV On 04/08/2011 Index Future			Sell	910	0.00
IGOV On 04/08/2011 Index Future			Buy	910	0.00
Other Bond Index					
OTH1 On 01/02/2007 Index Future			Sell	2	0.00
OTH1 On 01/02/2007 Index Future			Buy	2	0.00
OTHI On 02/11/2006 Index Future			Buy	2	0.00
OTHI On 02/11/2006 Index Future			Sell	2	0.00
OTH1 On 01/02/2007 Index Future			Buy	2	0.00
OTH1 On 01/02/2007 Index Future			Sell	2	0.00
OTH1 On 03/05/2007 Index Future			Sell	2	0.00
OTH1 On 03/05/2007 Index Future			Buy	2	0.00
OTH1 On 03/05/2007 Index Future			Buy	2	0.00
OTH1 On 03/05/2007 Index Future			Sell	2	0.00
OTH1 On 06/11/2008 Index Future			Sell	3	0.00
OTH1 On 06/11/2008 Index Future			Buy	3	0.00
OTH1 On 06/11/2008 Index Future			Sell	3	0.00
OTH1 On 06/11/2008 Index Future			Buy	3	0.00
OTH1 On 06/11/2008 Index Future			Buy	3	0.00
OTH1 On 06/11/2008 Index Future			Sell	3	0.00
OTH1 On 06/11/2008 Index Future			Buy	3	0.00
OTH1 On 06/11/2008 Index Future			Sell	3	0.00
OTH1 On 06/08/2009 Index Future			Sell	3	0.00
OTH1 On 06/08/2009 Index Future			Buy	3	0.00
OTH1 On 06/08/2009 Index Future			Buy	3	0.00
OTH1 On 05/11/2009 Index Future			Sell	3	0.00

OTH1 On 06/08/2009	Index Future	Sell	3	0.00
OTH1 On 05/11/2009	Index Future	Buy	3	0.00
OTH1 On 05/11/2009	Index Future	Buy	3	0.00
OTH1 On 04/02/2010	Index Future	Buy	3	0.00
OTH1 On 04/02/2010	Index Future	Sell	3	0.00
OTH1 On 05/11/2009	Index Future	Sell	3	0.00
OTH1 On 04/02/2010	Index Future	Buy	3	0.00
OTH1 On 04/02/2010	Index Future	Sell	3	0.00
OTH1 On 06/05/2010	Index Future	Sell	3	0.00
OTH1 On 06/05/2010	Index Future	Buy	3	0.00
OTH1 On 05/08/2010	Index Future	Buy	3	0.00
OTH1 On 05/08/2010	Index Future	Sell	3	0.00
OTH1 On 06/05/2010	Index Future	Sell	3	0.00
OTH1 On 06/05/2010	Index Future	Buy	3	0.00
OTH1 On 05/08/2010	Index Future	Buy	3	0.00
OTH1 On 05/08/2010	Index Future	Sell	3	0.00
OTH1 On 04/11/2010	Index Future	Sell	3	0.00
OTH1 On 04/11/2010	Index Future	Buy	3	0.00
OTH1 On 04/11/2010	Index Future	Buy	3	0.00
OTH1 On 04/11/2010	Index Future	Sell	3	0.00
OTH1 On 03/02/2011	Index Future	Sell	3	0.00
OTH1 On 03/02/2011	Index Future	Buy	3	0.00
OTH1 On 03/02/2011	Index Future	Sell	3	0.00
OTH1 On 05/05/2011	Index Future	Buy	3	0.00
OTH1 On 03/02/2011	Index Future	Buy	3	0.00
OTH1 On 05/05/2011	Index Future	Sell	3	0.00
OTH1 On 05/05/2011	Index Future	Buy	3	0.00
OTH1 On 04/08/2011	Index Future	Sell	3	0.00
OTH1 On 05/05/2011	Index Future	Sell	3	0.00
OTH1 On 04/08/2011	Index Future	Buy	3	0.00
OTH1 On 03/05/2007	Index Future	Buy	8	0.00
OTH1 On 03/05/2007	Index Future	Sell	8	0.00
OTH1 On 03/05/2007	Index Future	Sell	10	0.00
OTH1 On 03/05/2007	Index Future	Buy	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
OTH1 On 01/11/2007 Index Future			Buy	12	0.00
OTH1 On 01/11/2007 Index Future			Sell	12	0.00
OTH1 On 01/11/2007 Index Future			Buy	12	0.00
OTH1 On 01/11/2007 Index Future			Sell	12	0.00
OTH1 On 06/11/2008 Index Future			Buy	12	0.00
OTH1 On 06/11/2008 Index Future			Sell	12	0.00
OTH1 On 01/02/2007 Index Future			Sell	13	0.00
OTH1 On 01/02/2007 Index Future			Buy	13	0.00
OTHI On 02/11/2006 Index Future			Buy	13	0.00
OTHI On 02/11/2006 Index Future			Sell	13	0.00
OTH1 On 01/02/2007 Index Future			Buy	13	0.00
OTH1 On 01/02/2007 Index Future			Sell	13	0.00
OTH1 On 03/05/2007 Index Future			Buy	13	0.00
OTH1 On 03/05/2007 Index Future			Sell	13	0.00
OTHI On 02/11/2006 Index Future			Buy	15	0.00
OTHI On 02/11/2006 Index Future			Sell	15	0.00
OTH1 On 03/05/2007 Index Future			Buy	15	0.00
OTH1 On 03/05/2007 Index Future			Sell	15	0.00
OTH1 On 02/08/2007 Index Future			Sell	15	0.00
OTH1 On 02/08/2007 Index Future			Buy	15	0.00
OTH1 On 02/08/2007 Index Future			Sell	15	0.00
OTH1 On 02/08/2007 Index Future			Buy	15	0.00
R153 Bond Future					
R153 On 05/05/2005 Bond Future			Buy	1	1,265.46
R153 On 05/05/2005 Bond Future			Sell	1	0.00
R153 On 05/05/2005 Bond Future			Buy	1	1,265.46
R153 On 05/05/2005 Bond Future			Sell	1	0.00
R153 On 05/05/2005 Bond Future			Sell	1	0.00
R153 On 05/05/2005 Bond Future			Buy	1	1,265.46
R153 On 04/08/2005 Bond Future			Buy	1	1,276.98
R153 On 04/08/2005 Bond Future			Sell	1	0.00

R153 On 03/11/2005	Bond Future	Buy	1	1,245.39
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,245.39
R153 On 03/11/2005	Bond Future	Buy	1	1,245.39
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,237.78
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,237.33
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,237.33
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,231.97
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,231.97
R153 On 03/11/2005	Bond Future	Buy	1	1,230.63
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,230.63
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,230.54
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,230.54
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,229.96
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,229.96
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,230.05
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,230.05
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,223.98

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,223.98
R153 On 03/11/2005 Bond Future			Buy	1	1,223.89
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,223.89
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,227.74
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,227.83
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,227.83
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,227.83
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,226.19
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,224.07
R153 On 03/11/2005 Bond Future			Buy	1	1,225.31
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,223.98
R153 On 03/11/2005 Bond Future			Buy	1	1,225.31
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,222.57
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,222.57
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,225.31
R153 On 03/11/2005 Bond Future			Sell	1	0.00

R153 On 03/11/2005	Bond Future	Buy	1	1,224.86
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,223.98
R153 On 03/11/2005	Bond Future	Buy	1	1,224.42
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,225.31
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,225.66
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,225.66
R153 On 03/11/2005	Bond Future	Buy	1	1,225.97
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,227.30
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,243.53
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,223.98
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,224.86
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,223.98
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,222.65
R153 On 03/11/2005	Bond Future	Buy	1	1,223.32
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,222.65
R153 On 02/02/2006	Bond Future	Buy	1	1,243.53
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Buy	1	1,223.32
R153 On 03/11/2005	Bond Future	Sell	1	0.00
R153 On 03/11/2005	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/11/2005 Bond Future			Buy	1	1,223.98
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,221.99
R153 On 03/11/2005 Bond Future			Buy	1	1,227.97
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,229.30
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,229.30
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,229.30
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,228.68
R153 On 02/02/2006 Bond Future			Buy	1	1,249.41
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,230.41
R153 On 03/11/2005 Bond Future			Sell	1	0.00
R153 On 03/11/2005 Bond Future			Buy	1	1,231.08
R153 On 02/02/2006 Bond Future			Buy	1	1,251.01
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,251.01
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,269.62
R153 On 02/02/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,269.62
R153 On 04/05/2006 Bond Future			Buy	1	1,231.40
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 02/02/2006 Bond Future			Buy	1	1,278.39
R153 On 02/02/2006 Bond Future			Sell	1	0.00

R153 On 02/02/2006	Bond Future	Buy	1	1,278.39
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,278.48
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,275.23
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,274.15
R153 On 04/05/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,274.24
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,274.24
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 04/05/2006	Bond Future	Buy	1	1,229.76
R153 On 02/02/2006	Bond Future	Buy	1	1,273.07
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 04/05/2006	Bond Future	Buy	1	1,228.94
R153 On 04/05/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,274.28
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,274.28
R153 On 02/02/2006	Bond Future	Sell	1	0.00
R153 On 02/02/2006	Bond Future	Buy	1	1,275.01
R153 On 02/02/2006	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/08/2006 Bond Future			Buy	1	1,254.44
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,232.43
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,233.25
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,234.28
R153 On 04/05/2006 Bond Future			Buy	1	1,230.38
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,230.17
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,237.99
R153 On 03/08/2006 Bond Future			Buy	1	1,257.75
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 03/08/2006 Bond Future			Buy	1	1,257.75
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 03/08/2006 Bond Future			Buy	1	1,257.75
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Sell	1	0.00
R153 On 04/05/2006 Bond Future			Buy	1	1,234.69
R153 On 03/08/2006 Bond Future			Buy	1	1,203.47
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 03/08/2006 Bond Future			Sell	1	0.00
R153 On 03/08/2006 Bond Future			Buy	1	1,208.26
R153 On 02/11/2006 Bond Future			Buy	1	1,161.46
R153 On 02/11/2006 Bond Future			Sell	1	0.00
R153 On 02/11/2006 Bond Future			Sell	1	0.00
R153 On 02/11/2006 Bond Future			Buy	1	1,175.41
R153 On 03/05/2007 Bond Future			Sell	1	0.00

R153 On 03/05/2007	Bond Future			Buy	1	1,158.04
R153 On 01/02/2007	Bond Future			Buy	1	1,204.62
R153 On 01/02/2007	Bond Future			Sell	1	0.00
R153 On 03/05/2007	Bond Future			Sell	1	0.00
R153 On 03/05/2007	Bond Future			Buy	1	1,165.22
R153 On 01/02/2007	Bond Future			Sell	1	0.00
R153 On 01/02/2007	Bond Future			Buy	1	1,203.62
R153 On 01/02/2007	Bond Future			Sell	1	0.00
R153 On 01/02/2007	Bond Future			Buy	1	1,198.24
R153 On 02/08/2007	Bond Future			Sell	1	0.00
R153 On 02/08/2007	Bond Future			Buy	1	1,191.83
R153 On 01/11/2007	Bond Future			Sell	1	0.00
R153 On 01/11/2007	Bond Future			Buy	1	1,113.31
R153 On 01/11/2007	Bond Future			Sell	1	0.00
R153 On 01/11/2007	Bond Future			Buy	1	1,116.81
R153 On 02/05/2008	Bond Future			Buy	1	1,101.89
R153 On 02/05/2008	Bond Future			Sell	1	0.00
R153 On 07/08/2008	Bond Future			Buy	1	1,106.05
R153 On 07/08/2008	Bond Future			Sell	1	0.00
R153 On 07/08/2008	Bond Future			Buy	1	1,106.05
R153 On 07/08/2008	Bond Future			Sell	1	0.00
R153 On 07/08/2008	Bond Future			Sell	1	0.00
R153 On 07/08/2008	Bond Future			Buy	1	1,103.87
R153 On 06/11/2008	Bond Future			Sell	1	0.00
R153 On 06/11/2008	Bond Future			Buy	1	1,078.88
R153 On 06/11/2008	Bond Future			Sell	1	0.00
R153 On 06/11/2008	Bond Future			Buy	1	1,084.17
R153 On 06/11/2008	Bond Future			Buy	1	1,088.95
R153 On 06/11/2008	Bond Future			Sell	1	0.00
R153 On 05/02/2009	Bond Future			Sell	1	0.00
R153 On 05/02/2009	Bond Future			Buy	1	1,121.18
R153 On 02/02/2006	Bond Future	8.25	Call	Sell	1	0.00
R153 On 02/02/2006	Bond Future	8.25	Call	Buy	1	0.00
R153 On 02/02/2006	Bond Future	7.75	Call	Buy	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/02/2006 Bond Future	7.75	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.80	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.80	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.80	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.80	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	8.25	Call	Buy	1	0.00
R153 On 02/02/2006 Bond Future	8.25	Call	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.75	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.25	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.25	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.25	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.25	Put	Sell	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Put	Buy	1	0.00
R153 On 02/02/2006 Bond Future	7.05	Put	Sell	1	0.00

R153 On 02/11/2006	Bond Future	8.25	Put	Sell	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	1	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	1	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	1	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,490.78
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,461.26
R153 On 03/11/2005	Bond Future			Buy	2	2,455.49
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Sell	2	0.00
R153 On 03/11/2005	Bond Future			Buy	2	2,448.14

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/11/2005 Bond Future			Buy	2	2,445.31
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,446.19
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,449.29
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,451.06
R153 On 03/11/2005 Bond Future			Buy	2	2,450.44
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,450.44
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,452.38
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,452.83
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Buy	2	2,499.65
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,454.60
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,457.35
R153 On 03/11/2005 Bond Future			Sell	2	0.00
R153 On 03/11/2005 Bond Future			Buy	2	2,457.35
R153 On 02/02/2006 Bond Future			Buy	2	2,498.81
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Buy	2	2,498.81
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Sell	2	0.00
R153 On 02/02/2006 Bond Future			Buy	2	2,506.15
R153 On 02/02/2006 Bond Future			Buy	2	2,507.25

R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,502.60
R153 On 02/02/2006	Bond Future	Buy	2	2,502.18
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,508.10
R153 On 02/02/2006	Bond Future	Buy	2	2,511.06
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,539.24
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,463.62
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,548.30
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,548.30
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,459.52
R153 On 02/02/2006	Bond Future	Sell	2	0.00
R153 On 02/02/2006	Bond Future	Buy	2	2,548.73
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,461.98
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,466.42
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,466.09
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,460.34
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,469.71
R153 On 04/05/2006	Bond Future	Sell	2	0.00
R153 On 04/05/2006	Bond Future	Buy	2	2,469.38
R153 On 04/05/2006	Bond Future	Sell	2	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 04/05/2006 Bond Future			Buy	2	2,480.11
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,477.21
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,469.38
R153 On 04/05/2006 Bond Future			Buy	2	2,461.57
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,461.16
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,461.57
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,461.16
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Sell	2	0.00
R153 On 04/05/2006 Bond Future			Buy	2	2,475.97
R153 On 03/08/2006 Bond Future			Buy	2	2,413.20
R153 On 03/08/2006 Bond Future			Sell	2	0.00
R153 On 01/02/2007 Bond Future			Buy	2	2,398.39
R153 On 01/02/2007 Bond Future			Sell	2	0.00
R153 On 01/02/2007 Bond Future			Buy	2	2,399.84
R153 On 01/02/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Buy	2	2,326.22
R153 On 03/05/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Buy	2	2,324.24
R153 On 03/05/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Buy	2	2,321.95
R153 On 03/05/2007 Bond Future			Buy	2	2,331.38
R153 On 03/05/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Sell	2	0.00
R153 On 03/05/2007 Bond Future			Buy	2	2,327.84

R153 On 03/05/2007	Bond Future			Buy	2	2,333.56
R153 On 03/05/2007	Bond Future			Sell	2	0.00
R153 On 03/05/2007	Bond Future			Buy	2	2,333.56
R153 On 03/05/2007	Bond Future			Sell	2	0.00
R153 On 02/08/2007	Bond Future			Sell	2	0.00
R153 On 02/08/2007	Bond Future			Buy	2	2,359.81
R153 On 02/08/2007	Bond Future			Sell	2	0.00
R153 On 02/08/2007	Bond Future			Buy	2	2,327.99
R153 On 02/08/2007	Bond Future			Sell	2	0.00
R153 On 02/08/2007	Bond Future			Buy	2	2,327.99
R153 On 02/08/2007	Bond Future			Sell	2	0.00
R153 On 02/08/2007	Bond Future			Buy	2	2,324.90
R153 On 01/11/2007	Bond Future			Sell	2	0.00
R153 On 01/11/2007	Bond Future			Buy	2	2,226.61
R153 On 01/11/2007	Bond Future			Sell	2	0.00
R153 On 01/11/2007	Bond Future			Buy	2	2,225.18
R153 On 07/08/2008	Bond Future			Buy	2	2,204.95
R153 On 07/08/2008	Bond Future			Sell	2	0.00
R153 On 06/11/2008	Bond Future			Buy	2	2,131.73
R153 On 06/11/2008	Bond Future			Sell	2	0.00
R153 On 06/11/2008	Bond Future			Buy	2	2,158.10
R153 On 06/11/2008	Bond Future			Sell	2	0.00
R153 On 06/11/2008	Bond Future			Buy	2	2,158.10
R153 On 06/11/2008	Bond Future			Sell	2	0.00
R153 On 05/02/2009	Bond Future			Buy	2	2,242.36
R153 On 05/02/2009	Bond Future			Sell	2	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	2	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	2	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	2	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	2	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	2	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	2	0.00
R153 On 03/11/2005	Bond Future			Sell	3	0.00
R153 On 03/11/2005	Bond Future			Buy	3	3,671.94

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/02/2006 Bond Future			Buy	3	3,747.58
R153 On 02/02/2006 Bond Future			Sell	3	0.00
R153 On 02/02/2006 Bond Future			Buy	3	3,822.45
R153 On 04/05/2006 Bond Future			Sell	3	0.00
R153 On 02/02/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Buy	3	3,689.28
R153 On 02/02/2006 Bond Future			Sell	3	0.00
R153 On 02/02/2006 Bond Future			Buy	3	3,828.94
R153 On 04/05/2006 Bond Future			Buy	3	3,696.66
R153 On 04/05/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Buy	3	3,713.96
R153 On 03/08/2006 Bond Future			Buy	3	3,773.24
R153 On 03/08/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Buy	3	3,713.96
R153 On 04/05/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Sell	3	0.00
R153 On 04/05/2006 Bond Future			Buy	3	3,713.96
R153 On 03/08/2006 Bond Future			Sell	3	0.00
R153 On 03/08/2006 Bond Future			Buy	3	3,636.99
R153 On 01/02/2007 Bond Future			Sell	3	0.00
R153 On 01/02/2007 Bond Future			Buy	3	3,608.59
R153 On 02/08/2007 Bond Future			Buy	3	3,576.63
R153 On 02/08/2007 Bond Future			Sell	3	0.00
R153 On 02/08/2007 Bond Future			Buy	3	3,576.63
R153 On 02/08/2007 Bond Future			Sell	3	0.00
R153 On 02/08/2007 Bond Future			Sell	3	0.00
R153 On 02/08/2007 Bond Future			Buy	3	3,568.98
R153 On 02/08/2007 Bond Future			Sell	3	0.00
R153 On 02/08/2007 Bond Future			Buy	3	3,475.18
R153 On 02/08/2007 Bond Future			Sell	3	0.00

R153 On 02/08/2007	Bond Future	Buy	3	3,486.68
R153 On 01/11/2007	Bond Future	Sell	3	0.00
R153 On 01/11/2007	Bond Future	Buy	3	3,339.92
R153 On 01/11/2007	Bond Future	Sell	3	0.00
R153 On 01/11/2007	Bond Future	Buy	3	3,335.15
R153 On 07/02/2008	Bond Future	Buy	3	3,432.06
R153 On 07/02/2008	Bond Future	Sell	3	0.00
R153 On 07/08/2008	Bond Future	Buy	3	3,250.05
R153 On 07/08/2008	Bond Future	Sell	3	0.00
R153 On 05/02/2009	Bond Future	Buy	3	3,327.70
R153 On 05/02/2009	Bond Future	Sell	3	0.00
R153 On 07/08/2008	Bond Future	Sell	3	0.00
R153 On 07/08/2008	Bond Future	Buy	3	3,334.48
R153 On 06/11/2008	Bond Future	Sell	3	0.00
R153 On 06/11/2008	Bond Future	Buy	3	3,256.21
R153 On 05/02/2009	Bond Future	Sell	3	0.00
R153 On 05/02/2009	Bond Future	Buy	3	3,447.53
R153 On 03/11/2005	Bond Future	Buy	4	4,981.56
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Buy	4	4,981.56
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Buy	4	4,951.12
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Buy	4	4,906.54
R153 On 03/11/2005	Bond Future	Buy	4	4,901.22
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Buy	4	4,890.62
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Sell	4	0.00
R153 On 03/11/2005	Bond Future	Buy	4	4,888.85
R153 On 03/08/2006	Bond Future	Sell	4	0.00
R153 On 03/08/2006	Bond Future	Buy	4	4,795.00
R153 On 02/11/2006	Bond Future	Sell	4	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/11/2006	Bond Future			Buy	4	4,660.40
R153 On 01/02/2007	Bond Future			Sell	4	0.00
R153 On 01/02/2007	Bond Future			Buy	4	4,792.96
R153 On 01/02/2007	Bond Future			Sell	4	0.00
R153 On 01/02/2007	Bond Future			Buy	4	4,792.96
R153 On 03/05/2007	Bond Future			Sell	4	0.00
R153 On 03/05/2007	Bond Future			Buy	4	4,689.87
R153 On 02/08/2007	Bond Future			Sell	4	0.00
R153 On 02/08/2007	Bond Future			Buy	4	4,752.40
R153 On 01/11/2007	Bond Future			Sell	4	0.00
R153 On 01/11/2007	Bond Future			Buy	4	4,450.35
R153 On 01/11/2007	Bond Future			Sell	4	0.00
R153 On 01/11/2007	Bond Future			Buy	4	4,444.61
R153 On 07/08/2008	Bond Future			Sell	4	0.00
R153 On 07/08/2008	Bond Future			Buy	4	4,329.85
R153 On 07/08/2008	Bond Future			Buy	4	4,418.60
R153 On 07/08/2008	Bond Future			Sell	4	0.00
R153 On 06/11/2008	Bond Future			Buy	4	4,335.12
R153 On 06/11/2008	Bond Future			Sell	4	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	4	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	4	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	4	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	4	0.00
R153 On 03/11/2005	Bond Future			Buy	5	6,193.39
R153 On 03/11/2005	Bond Future			Sell	5	0.00
R153 On 03/11/2005	Bond Future			Buy	5	6,190.02
R153 On 03/11/2005	Bond Future			Sell	5	0.00
R153 On 03/11/2005	Bond Future			Buy	5	6,126.53
R153 On 03/11/2005	Bond Future			Sell	5	0.00
R153 On 03/11/2005	Bond Future			Sell	5	0.00
R153 On 03/11/2005	Bond Future			Buy	5	6,148.71

R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,138.72
R153 On 03/11/2005	Bond Future	Buy	5	6,125.98
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,125.98
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,142.05
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,133.17
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,135.39
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,137.61
R153 On 03/11/2005	Bond Future	Buy	5	6,122.77
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,122.77
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,113.27
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,109.96
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 03/11/2005	Bond Future	Buy	5	6,111.07
R153 On 03/11/2005	Bond Future	Buy	5	6,138.72
R153 On 03/11/2005	Bond Future	Sell	5	0.00
R153 On 02/02/2006	Bond Future	Buy	5	6,266.01
R153 On 02/02/2006	Bond Future	Sell	5	0.00
R153 On 02/02/2006	Bond Future	Buy	5	6,313.82
R153 On 02/02/2006	Bond Future	Sell	5	0.00
R153 On 02/02/2006	Bond Future	Buy	5	6,345.96
R153 On 02/02/2006	Bond Future	Sell	5	0.00
R153 On 02/02/2006	Bond Future	Buy	5	6,377.23
R153 On 02/02/2006	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/02/2006 Bond Future			Sell	5	0.00
R153 On 02/02/2006 Bond Future			Buy	5	6,380.48
R153 On 04/05/2006 Bond Future			Sell	5	0.00
R153 On 04/05/2006 Bond Future			Buy	5	6,222.05
R153 On 04/05/2006 Bond Future			Sell	5	0.00
R153 On 04/05/2006 Bond Future			Buy	5	6,181.68
R153 On 04/05/2006 Bond Future			Sell	5	0.00
R153 On 04/05/2006 Bond Future			Buy	5	6,182.71
R153 On 04/05/2006 Bond Future			Sell	5	0.00
R153 On 04/05/2006 Bond Future			Buy	5	6,182.71
R153 On 03/08/2006 Bond Future			Buy	5	6,277.65
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,269.30
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,270.27
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,224.53
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,218.20
R153 On 03/08/2006 Bond Future			Buy	5	6,216.66
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,216.66
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,216.66
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,216.66
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Buy	5	6,127.59
R153 On 03/08/2006 Bond Future			Sell	5	0.00
R153 On 03/08/2006 Bond Future			Sell	5	0.00

R153 On 03/08/2006	Bond Future	Buy	5	6,127.96
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,130.22
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,130.60
R153 On 03/08/2006	Bond Future	Buy	5	6,121.01
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,121.95
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,122.70
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,036.88
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,033.19
R153 On 03/08/2006	Bond Future	Sell	5	0.00
R153 On 03/08/2006	Bond Future	Buy	5	6,019.94
R153 On 02/11/2006	Bond Future	Buy	5	5,827.23
R153 On 02/11/2006	Bond Future	Sell	5	0.00
R153 On 02/11/2006	Bond Future	Buy	5	5,803.83
R153 On 02/11/2006	Bond Future	Sell	5	0.00
R153 On 02/11/2006	Bond Future	Sell	5	0.00
R153 On 02/11/2006	Bond Future	Buy	5	5,802.96
R153 On 02/11/2006	Bond Future	Sell	5	0.00
R153 On 02/11/2006	Bond Future	Buy	5	5,813.17
R153 On 01/02/2007	Bond Future	Buy	5	5,995.81
R153 On 01/02/2007	Bond Future	Sell	5	0.00
R153 On 03/05/2007	Bond Future	Buy	5	5,872.85
R153 On 03/05/2007	Bond Future	Sell	5	0.00
R153 On 03/05/2007	Bond Future	Buy	5	5,868.61
R153 On 03/05/2007	Bond Future	Sell	5	0.00
R153 On 03/05/2007	Bond Future	Sell	5	0.00
R153 On 03/05/2007	Bond Future	Buy	5	5,815.55
R153 On 03/05/2007	Bond Future	Sell	5	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/05/2007 Bond Future			Buy	5	5,815.55
R153 On 03/05/2007 Bond Future			Buy	5	5,833.90
R153 On 03/05/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,961.06
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,932.71
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,925.94
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,874.27
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,816.19
R153 On 02/08/2007 Bond Future			Sell	5	0.00
R153 On 02/08/2007 Bond Future			Buy	5	5,817.59
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,562.94
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,558.58
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,584.03
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,578.49
R153 On 07/02/2008 Bond Future			Buy	5	5,705.01
R153 On 07/02/2008 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,591.65
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 01/11/2007 Bond Future			Buy	5	5,621.06
R153 On 01/11/2007 Bond Future			Sell	5	0.00
R153 On 06/11/2008 Bond Future			Buy	5	5,400.70
R153 On 06/11/2008 Bond Future			Sell	5	0.00

R153 On 03/11/2005	Bond Future	9.00	Put	Sell	5	0.00
R153 On 03/11/2005	Bond Future	9.00	Put	Buy	5	0.00
R153 On 03/11/2005	Bond Future	9.00	Put	Buy	5	0.00
R153 On 03/11/2005	Bond Future	9.00	Put	Sell	5	0.00
R153 On 03/11/2005	Bond Future	8.25	Put	Sell	5	0.00
R153 On 03/11/2005	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	5	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	5	0.00
R153 On 03/11/2005	Bond Future			Buy	6	7,347.32
R153 On 03/11/2005	Bond Future			Sell	6	0.00
R153 On 03/11/2005	Bond Future			Sell	6	0.00
R153 On 03/11/2005	Bond Future			Buy	6	7,363.80
R153 On 02/02/2006	Bond Future			Sell	6	0.00
R153 On 02/02/2006	Bond Future			Buy	6	7,580.43
R153 On 02/02/2006	Bond Future			Buy	6	7,644.89
R153 On 02/02/2006	Bond Future			Sell	6	0.00
R153 On 04/05/2006	Bond Future			Buy	6	7,378.57
R153 On 04/05/2006	Bond Future			Sell	6	0.00
R153 On 02/11/2006	Bond Future			Buy	6	7,021.96
R153 On 02/11/2006	Bond Future			Sell	6	0.00
R153 On 03/05/2007	Bond Future			Buy	6	7,023.34
R153 On 03/05/2007	Bond Future			Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/05/2007 Bond Future			Buy	6	7,009.28
R153 On 03/05/2007 Bond Future			Sell	6	0.00
R153 On 03/05/2007 Bond Future			Sell	6	0.00
R153 On 03/05/2007 Bond Future			Buy	6	6,972.71
R153 On 03/05/2007 Bond Future			Sell	6	0.00
R153 On 03/05/2007 Bond Future			Buy	6	6,972.71
R153 On 02/08/2007 Bond Future			Sell	6	0.00
R153 On 02/08/2007 Bond Future			Buy	6	7,137.97
R153 On 02/08/2007 Bond Future			Sell	6	0.00
R153 On 02/08/2007 Bond Future			Buy	6	7,101.63
R153 On 02/08/2007 Bond Future			Sell	6	0.00
R153 On 02/08/2007 Bond Future			Buy	6	7,092.50
R153 On 07/02/2008 Bond Future			Buy	6	6,851.48
R153 On 07/02/2008 Bond Future			Sell	6	0.00
R153 On 01/11/2007 Bond Future			Buy	6	6,718.20
R153 On 01/11/2007 Bond Future			Sell	6	0.00
R153 On 07/08/2008 Bond Future			Buy	6	6,499.55
R153 On 07/08/2008 Bond Future			Sell	6	0.00
R153 On 07/08/2008 Bond Future			Buy	6	6,484.90
R153 On 07/08/2008 Bond Future			Sell	6	0.00
R153 On 06/11/2008 Bond Future			Buy	6	6,486.39
R153 On 06/11/2008 Bond Future			Sell	6	0.00
R153 On 06/11/2008 Bond Future			Buy	6	6,532.96
R153 On 06/11/2008 Bond Future			Sell	6	0.00
R153 On 03/11/2005 Bond Future			Buy	7	8,576.37
R153 On 03/11/2005 Bond Future			Sell	7	0.00
R153 On 03/11/2005 Bond Future			Buy	7	8,558.58
R153 On 03/11/2005 Bond Future			Sell	7	0.00
R153 On 01/02/2007 Bond Future			Sell	7	0.00
R153 On 01/02/2007 Bond Future			Buy	7	8,420.73
R153 On 03/05/2007 Bond Future			Sell	7	0.00

R153 On 03/05/2007	Bond Future	Buy	7	8,126.81
R153 On 03/05/2007	Bond Future	Sell	7	0.00
R153 On 03/05/2007	Bond Future	Buy	7	8,126.81
R153 On 03/05/2007	Bond Future	Buy	7	8,159.83
R153 On 03/05/2007	Bond Future	Sell	7	0.00
R153 On 03/05/2007	Bond Future	Buy	7	8,159.83
R153 On 03/05/2007	Bond Future	Sell	7	0.00
R153 On 03/05/2007	Bond Future	Sell	7	0.00
R153 On 03/05/2007	Bond Future	Buy	7	8,147.42
R153 On 03/05/2007	Bond Future	Sell	7	0.00
R153 On 03/05/2007	Bond Future	Buy	7	8,147.42
R153 On 02/08/2007	Bond Future	Sell	7	0.00
R153 On 02/08/2007	Bond Future	Buy	7	8,316.70
R153 On 02/08/2007	Bond Future	Sell	7	0.00
R153 On 02/08/2007	Bond Future	Buy	7	8,140.69
R153 On 07/02/2008	Bond Future	Buy	7	7,984.23
R153 On 07/02/2008	Bond Future	Sell	7	0.00
R153 On 01/11/2007	Bond Future	Sell	7	0.00
R153 On 01/11/2007	Bond Future	Buy	7	7,782.02
R153 On 01/11/2007	Bond Future	Sell	7	0.00
R153 On 01/11/2007	Bond Future	Buy	7	7,778.07
R153 On 07/08/2008	Bond Future	Buy	7	7,626.35
R153 On 07/08/2008	Bond Future	Sell	7	0.00
R153 On 07/08/2008	Bond Future	Buy	7	7,690.49
R153 On 07/08/2008	Bond Future	Sell	7	0.00
R153 On 06/11/2008	Bond Future	Buy	7	7,568.40
R153 On 06/11/2008	Bond Future	Sell	7	0.00
R153 On 02/11/2006	Bond Future	Sell	8	0.00
R153 On 02/11/2006	Bond Future	Buy	8	9,309.68
R153 On 01/02/2007	Bond Future	Buy	8	9,593.57
R153 On 01/02/2007	Bond Future	Sell	8	0.00
R153 On 01/02/2007	Bond Future	Buy	8	9,593.57
R153 On 01/02/2007	Bond Future	Sell	8	0.00
R153 On 01/02/2007	Bond Future	Buy	8	9,599.37

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 01/02/2007 Bond Future			Sell	8	0.00
R153 On 01/02/2007 Bond Future			Buy	8	9,599.37
R153 On 01/02/2007 Bond Future			Sell	8	0.00
R153 On 01/02/2007 Bond Future			Sell	8	0.00
R153 On 01/02/2007 Bond Future			Buy	8	9,618.66
R153 On 03/05/2007 Bond Future			Buy	8	9,292.98
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 03/05/2007 Bond Future			Buy	8	9,380.49
R153 On 03/05/2007 Bond Future			Buy	8	9,364.46
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 03/05/2007 Bond Future			Buy	8	9,379.74
R153 On 03/05/2007 Bond Future			Buy	8	9,345.71
R153 On 03/05/2007 Bond Future			Sell	8	0.00
R153 On 02/08/2007 Bond Future			Sell	8	0.00
R153 On 02/08/2007 Bond Future			Buy	8	9,517.29
R153 On 02/08/2007 Bond Future			Sell	8	0.00
R153 On 02/08/2007 Bond Future			Buy	8	9,492.33
R153 On 01/11/2007 Bond Future			Sell	8	0.00
R153 On 01/11/2007 Bond Future			Buy	8	8,925.59
R153 On 01/11/2007 Bond Future			Buy	8	8,946.64
R153 On 01/11/2007 Bond Future			Sell	8	0.00
R153 On 01/11/2007 Bond Future			Buy	8	8,993.70
R153 On 01/11/2007 Bond Future			Sell	8	0.00
R153 On 07/08/2008 Bond Future			Buy	8	8,748.78
R153 On 07/08/2008 Bond Future			Sell	8	0.00
R153 On 03/11/2005 Bond Future			Buy	9	11,208.50
R153 On 03/11/2005 Bond Future			Sell	9	0.00
R153 On 03/11/2005 Bond Future			Sell	9	0.00
R153 On 03/11/2005 Bond Future			Buy	9	11,208.50

R153 On 02/02/2006	Bond Future	Buy	9	11,234.04
R153 On 02/02/2006	Bond Future	Sell	9	0.00
R153 On 02/02/2006	Bond Future	Sell	9	0.00
R153 On 02/02/2006	Bond Future	Buy	9	11,492.66
R153 On 03/05/2007	Bond Future	Buy	9	10,571.13
R153 On 03/05/2007	Bond Future	Sell	9	0.00
R153 On 03/05/2007	Bond Future	Buy	9	10,563.50
R153 On 03/05/2007	Bond Future	Sell	9	0.00
R153 On 03/05/2007	Bond Future	Sell	9	0.00
R153 On 03/05/2007	Bond Future	Buy	9	10,552.21
R153 On 03/05/2007	Bond Future	Buy	9	10,503.82
R153 On 03/05/2007	Bond Future	Sell	9	0.00
R153 On 02/08/2007	Bond Future	Sell	9	0.00
R153 On 02/08/2007	Bond Future	Buy	9	10,692.90
R153 On 02/08/2007	Bond Future	Sell	9	0.00
R153 On 02/08/2007	Bond Future	Buy	9	10,666.68
R153 On 03/11/2005	Bond Future	Buy	10	12,391.26
R153 On 03/11/2005	Bond Future	Sell	10	0.00
R153 On 03/11/2005	Bond Future	Sell	10	0.00
R153 On 03/11/2005	Bond Future	Buy	10	12,288.54
R153 On 02/02/2006	Bond Future	Buy	10	12,482.27
R153 On 02/02/2006	Bond Future	Sell	10	0.00
R153 On 02/02/2006	Bond Future	Sell	10	0.00
R153 On 02/02/2006	Bond Future	Buy	10	12,629.77
R153 On 02/02/2006	Bond Future	Sell	10	0.00
R153 On 02/02/2006	Bond Future	Buy	10	12,719.47
R153 On 03/08/2006	Bond Future	Sell	10	0.00
R153 On 03/08/2006	Bond Future	Buy	10	12,391.61
R153 On 03/08/2006	Bond Future	Sell	10	0.00
R153 On 03/08/2006	Bond Future	Buy	10	12,367.97
R153 On 03/08/2006	Bond Future	Buy	10	12,263.45
R153 On 03/08/2006	Bond Future	Sell	10	0.00
R153 On 03/08/2006	Bond Future	Sell	10	0.00
R153 On 03/08/2006	Bond Future	Buy	10	12,255.17

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/08/2006 Bond Future			Buy	10	12,039.15
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,037.68
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	11,974.35
R153 On 03/08/2006 Bond Future			Buy	10	12,093.70
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,078.92
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,044.30
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,042.83
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Sell	10	0.00
R153 On 03/08/2006 Bond Future			Buy	10	12,077.08
R153 On 02/11/2006 Bond Future			Sell	10	0.00
R153 On 02/11/2006 Bond Future			Buy	10	11,650.64
R153 On 02/11/2006 Bond Future			Buy	10	11,649.25
R153 On 02/11/2006 Bond Future			Sell	10	0.00
R153 On 02/11/2006 Bond Future			Buy	10	11,621.15
R153 On 02/11/2006 Bond Future			Sell	10	0.00
R153 On 01/02/2007 Bond Future			Sell	10	0.00
R153 On 01/02/2007 Bond Future			Buy	10	11,998.88
R153 On 02/08/2007 Bond Future			Sell	10	0.00
R153 On 02/08/2007 Bond Future			Buy	10	11,865.41
R153 On 02/08/2007 Bond Future			Sell	10	0.00
R153 On 02/08/2007 Bond Future			Buy	10	11,851.87
R153 On 02/08/2007 Bond Future			Sell	10	0.00
R153 On 02/08/2007 Bond Future			Buy	10	11,836.05
R153 On 02/08/2007 Bond Future			Buy	10	11,748.54

R153 On 02/08/2007	Bond Future			Sell	10	0.00
R153 On 01/11/2007	Bond Future			Sell	10	0.00
R153 On 01/11/2007	Bond Future			Buy	10	11,111.53
R153 On 01/11/2007	Bond Future			Sell	10	0.00
R153 On 01/11/2007	Bond Future			Buy	10	11,168.07
R153 On 01/11/2007	Bond Future			Buy	10	11,196.99
R153 On 01/11/2007	Bond Future			Sell	10	0.00
R153 On 01/11/2007	Bond Future			Buy	10	11,169.62
R153 On 01/11/2007	Bond Future			Sell	10	0.00
R153 On 05/02/2009	Bond Future			Buy	10	11,211.81
R153 On 05/02/2009	Bond Future			Sell	10	0.00
R153 On 04/05/2006	Bond Future	7.25	Put	Sell	10	0.00
R153 On 04/05/2006	Bond Future	7.25	Put	Buy	10	0.00
R153 On 04/05/2006	Bond Future	7.25	Put	Sell	10	0.00
R153 On 04/05/2006	Bond Future	7.25	Put	Buy	10	0.00
R153 On 04/05/2006	Bond Future			Buy	11	13,584.29
R153 On 04/05/2006	Bond Future			Sell	11	0.00
R153 On 03/08/2006	Bond Future			Sell	11	0.00
R153 On 03/08/2006	Bond Future			Buy	11	13,798.87
R153 On 04/05/2006	Bond Future			Buy	11	13,590.63
R153 On 04/05/2006	Bond Future			Sell	11	0.00
R153 On 02/08/2007	Bond Future			Sell	11	0.00
R153 On 02/08/2007	Bond Future			Buy	11	13,019.66
R153 On 02/08/2007	Bond Future			Sell	11	0.00
R153 On 02/08/2007	Bond Future			Buy	11	13,002.92
R153 On 02/08/2007	Bond Future			Buy	11	12,910.89
R153 On 02/08/2007	Bond Future			Sell	11	0.00
R153 On 01/11/2007	Bond Future			Sell	11	0.00
R153 On 01/11/2007	Bond Future			Buy	11	12,272.69
R153 On 01/11/2007	Bond Future			Buy	11	12,301.62
R153 On 01/11/2007	Bond Future			Sell	11	0.00
R153 On 01/11/2007	Bond Future			Buy	11	12,366.34
R153 On 01/11/2007	Bond Future			Sell	11	0.00
R153 On 07/08/2008	Bond Future			Buy	11	11,891.37

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 07/08/2008	Bond Future			Sell	11	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	11	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	11	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	11	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	11	0.00
R153 On 03/08/2006	Bond Future			Sell	12	0.00
R153 On 03/08/2006	Bond Future			Buy	12	14,758.70
R153 On 01/02/2007	Bond Future			Sell	12	0.00
R153 On 01/02/2007	Bond Future			Buy	12	14,427.99
R153 On 03/05/2007	Bond Future			Buy	12	13,939.47
R153 On 03/05/2007	Bond Future			Sell	12	0.00
R153 On 02/08/2007	Bond Future			Sell	12	0.00
R153 On 02/08/2007	Bond Future			Buy	12	14,185.00
R153 On 07/02/2008	Bond Future			Sell	12	0.00
R153 On 07/02/2008	Bond Future			Buy	12	13,697.34
R153 On 02/08/2007	Bond Future	7.75	Put	Sell	12	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Buy	12	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Buy	12	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Sell	12	0.00
R153 On 02/02/2006	Bond Future			Buy	13	16,226.95
R153 On 02/02/2006	Bond Future			Sell	13	0.00
R153 On 02/02/2006	Bond Future			Buy	13	16,564.49
R153 On 02/02/2006	Bond Future			Sell	13	0.00
R153 On 02/02/2006	Bond Future			Sell	13	0.00
R153 On 02/02/2006	Bond Future			Buy	13	16,564.49
R153 On 02/02/2006	Bond Future			Buy	13	16,608.96
R153 On 02/02/2006	Bond Future			Sell	13	0.00
R153 On 02/02/2006	Bond Future			Sell	13	0.00
R153 On 02/02/2006	Bond Future			Buy	13	16,592.06
R153 On 02/11/2006	Bond Future			Sell	13	0.00
R153 On 02/11/2006	Bond Future			Buy	13	15,215.61

R153 On 01/02/2007	Bond Future	Buy	13	15,519.05
R153 On 01/02/2007	Bond Future	Sell	13	0.00
R153 On 03/05/2007	Bond Future	Buy	13	15,269.41
R153 On 03/05/2007	Bond Future	Sell	13	0.00
R153 On 03/05/2007	Bond Future	Buy	13	15,258.39
R153 On 03/05/2007	Bond Future	Sell	13	0.00
R153 On 03/05/2007	Bond Future	Buy	13	15,217.24
R153 On 03/05/2007	Bond Future	Sell	13	0.00
R153 On 03/05/2007	Bond Future	Buy	13	15,186.78
R153 On 03/05/2007	Bond Future	Sell	13	0.00
R153 On 02/08/2007	Bond Future	Sell	13	0.00
R153 On 02/08/2007	Bond Future	Buy	13	15,273.11
R153 On 02/08/2007	Bond Future	Sell	13	0.00
R153 On 02/08/2007	Bond Future	Buy	13	15,055.84
R153 On 06/11/2008	Bond Future	Sell	13	0.00
R153 On 06/11/2008	Bond Future	Buy	13	13,989.74
R153 On 05/02/2009	Bond Future	Buy	13	14,843.32
R153 On 05/02/2009	Bond Future	Sell	13	0.00
R153 On 03/11/2005	Bond Future	Buy	14	17,152.74
R153 On 03/11/2005	Bond Future	Sell	14	0.00
R153 On 03/11/2005	Bond Future	Buy	14	17,117.16
R153 On 03/11/2005	Bond Future	Sell	14	0.00
R153 On 02/11/2006	Bond Future	Buy	14	16,384.58
R153 On 02/11/2006	Bond Future	Sell	14	0.00
R153 On 01/02/2007	Bond Future	Buy	14	16,788.28
R153 On 01/02/2007	Bond Future	Sell	14	0.00
R153 On 01/11/2007	Bond Future	Sell	14	0.00
R153 On 01/11/2007	Bond Future	Buy	14	15,635.30
R153 On 01/11/2007	Bond Future	Buy	14	15,675.79
R153 On 01/11/2007	Bond Future	Sell	14	0.00
R153 On 03/11/2005	Bond Future	Sell	15	0.00
R153 On 03/11/2005	Bond Future	Buy	15	18,680.83
R153 On 03/11/2005	Bond Future	Buy	15	18,368.31
R153 On 03/11/2005	Bond Future	Sell	15	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/11/2006	Bond Future			Sell	15	0.00
R153 On 02/11/2006	Bond Future			Buy	15	17,388.16
R153 On 02/11/2006	Bond Future			Buy	15	17,440.04
R153 On 02/11/2006	Bond Future			Sell	15	0.00
R153 On 02/11/2006	Bond Future			Sell	15	0.00
R153 On 02/11/2006	Bond Future			Buy	15	17,492.13
R153 On 02/11/2006	Bond Future			Buy	15	17,492.13
R153 On 02/11/2006	Bond Future			Sell	15	0.00
R153 On 02/11/2006	Bond Future			Buy	15	17,485.87
R153 On 02/11/2006	Bond Future			Sell	15	0.00
R153 On 01/11/2007	Bond Future			Sell	15	0.00
R153 On 01/11/2007	Bond Future			Buy	15	16,684.60
R153 On 03/05/2007	Bond Future			Sell	16	0.00
R153 On 03/05/2007	Bond Future			Buy	16	18,760.98
R153 On 01/11/2007	Bond Future			Sell	16	0.00
R153 On 01/11/2007	Bond Future			Buy	16	17,791.98
R153 On 02/08/2007	Bond Future			Buy	16	18,439.90
R153 On 02/08/2007	Bond Future			Sell	16	0.00
R153 On 06/11/2008	Bond Future			Buy	16	17,346.68
R153 On 06/11/2008	Bond Future			Sell	16	0.00
R153 On 05/02/2009	Bond Future			Sell	17	0.00
R153 On 05/02/2009	Bond Future			Buy	17	19,060.08
R153 On 05/02/2009	Bond Future			Sell	17	0.00
R153 On 05/02/2009	Bond Future			Buy	17	19,394.18
R153 On 02/08/2007	Bond Future	7.75	Put	Sell	17	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Buy	17	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Buy	17	0.00
R153 On 02/08/2007	Bond Future	7.75	Put	Sell	17	0.00
R153 On 03/05/2007	Bond Future			Sell	18	0.00
R153 On 03/05/2007	Bond Future			Buy	18	21,106.10
R153 On 03/05/2007	Bond Future			Sell	18	0.00

R153 On 03/05/2007	Bond Future			Buy	18	21,104.41
R153 On 02/08/2007	Bond Future			Buy	18	21,126.91
R153 On 02/08/2007	Bond Future			Sell	18	0.00
R153 On 07/02/2008	Bond Future			Sell	18	0.00
R153 On 07/02/2008	Bond Future			Buy	18	20,568.33
R153 On 03/11/2005	Bond Future			Sell	20	0.00
R153 On 03/11/2005	Bond Future			Buy	20	24,907.78
R153 On 02/02/2006	Bond Future			Sell	20	0.00
R153 On 02/02/2006	Bond Future			Buy	20	25,276.63
R153 On 02/02/2006	Bond Future			Buy	20	25,418.25
R153 On 02/02/2006	Bond Future			Sell	20	0.00
R153 On 02/02/2006	Bond Future			Buy	20	25,482.97
R153 On 02/02/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,316.58
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,320.06
R153 On 02/11/2006	Bond Future			Buy	20	23,317.28
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,308.93
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,215.31
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,211.85
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,252.70
R153 On 02/11/2006	Bond Future			Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	20	23,274.20
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	20	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	20	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Buy	20	0.00
R153 On 04/05/2006	Bond Future	8.25	Put	Sell	20	0.00
R153 On 02/11/2006	Bond Future			Buy	22	25,506.43

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/11/2006 Bond Future			Sell	22	0.00
R153 On 02/11/2006 Bond Future			Sell	22	0.00
R153 On 02/11/2006 Bond Future			Buy	22	25,581.78
R153 On 07/02/2008 Bond Future			Sell	22	0.00
R153 On 07/02/2008 Bond Future			Buy	22	25,097.91
R153 On 03/08/2006 Bond Future			Buy	23	28,887.91
R153 On 03/08/2006 Bond Future			Sell	23	0.00
R153 On 03/08/2006 Bond Future			Buy	23	28,883.45
R153 On 03/08/2006 Bond Future			Sell	23	0.00
R153 On 03/08/2006 Bond Future			Sell	23	0.00
R153 On 03/08/2006 Bond Future			Buy	23	28,238.88
R153 On 03/08/2006 Bond Future			Sell	23	0.00
R153 On 03/08/2006 Bond Future			Buy	23	28,243.21
R153 On 03/08/2006 Bond Future			Buy	23	27,696.81
R153 On 03/08/2006 Bond Future			Sell	23	0.00
R153 On 02/05/2008 Bond Future			Sell	23	0.00
R153 On 02/05/2008 Bond Future			Buy	23	25,314.75
R153 On 02/05/2008 Bond Future			Buy	23	25,314.75
R153 On 02/05/2008 Bond Future			Sell	23	0.00
R153 On 02/08/2007 Bond Future			Buy	24	28,156.25
R153 On 02/08/2007 Bond Future			Sell	24	0.00
R153 On 03/11/2005 Bond Future			Buy	25	30,629.89
R153 On 03/11/2005 Bond Future			Sell	25	0.00
R153 On 04/05/2006 Bond Future			Buy	25	30,873.38
R153 On 04/05/2006 Bond Future			Sell	25	0.00
R153 On 03/08/2006 Bond Future			Sell	25	0.00
R153 On 03/08/2006 Bond Future			Buy	25	31,361.07
R153 On 04/05/2006 Bond Future			Buy	25	30,887.80
R153 On 04/05/2006 Bond Future			Sell	25	0.00
R153 On 03/08/2006 Bond Future			Sell	25	0.00
R153 On 03/08/2006 Bond Future			Buy	25	30,747.29

R153 On 02/11/2006	Bond Future	Sell	25	0.00
R153 On 02/11/2006	Bond Future	Buy	25	29,018.27
R153 On 02/11/2006	Bond Future	Sell	25	0.00
R153 On 02/11/2006	Bond Future	Buy	25	29,027.78
R153 On 02/08/2007	Bond Future	Buy	25	29,342.93
R153 On 02/08/2007	Bond Future	Sell	25	0.00
R153 On 02/05/2008	Bond Future	Sell	25	0.00
R153 On 02/05/2008	Bond Future	Buy	25	27,595.55
R153 On 06/11/2008	Bond Future	Sell	25	0.00
R153 On 06/11/2008	Bond Future	Buy	25	26,989.65
R153 On 06/11/2008	Bond Future	Buy	25	26,964.89
R153 On 06/11/2008	Bond Future	Sell	25	0.00
R153 On 03/05/2007	Bond Future	Sell	26	0.00
R153 On 03/05/2007	Bond Future	Buy	26	30,336.26
R153 On 02/08/2007	Bond Future	Buy	26	30,956.78
R153 On 02/08/2007	Bond Future	Sell	26	0.00
R153 On 02/08/2007	Bond Future	Buy	26	30,546.21
R153 On 02/08/2007	Bond Future	Sell	26	0.00
R153 On 07/02/2008	Bond Future	Sell	26	0.00
R153 On 07/02/2008	Bond Future	Buy	26	29,613.85
R153 On 02/02/2006	Bond Future	Buy	28	34,950.36
R153 On 02/02/2006	Bond Future	Sell	28	0.00
R153 On 02/02/2006	Bond Future	Sell	28	0.00
R153 On 02/02/2006	Bond Future	Buy	28	35,677.37
R153 On 02/02/2006	Bond Future	Buy	28	35,677.37
R153 On 02/02/2006	Bond Future	Sell	28	0.00
R153 On 02/02/2006	Bond Future	Sell	28	0.00
R153 On 02/02/2006	Bond Future	Buy	28	35,736.74
R153 On 03/11/2005	Bond Future	Buy	29	35,456.98
R153 On 03/11/2005	Bond Future	Sell	29	0.00
R153 On 02/08/2007	Bond Future	Sell	29	0.00
R153 On 02/08/2007	Bond Future	Buy	29	33,755.87
R153 On 07/02/2008	Bond Future	Sell	30	0.00
R153 On 07/02/2008	Bond Future	Buy	30	34,280.55

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 06/11/2008 Bond Future			Sell	30	0.00
R153 On 06/11/2008 Bond Future			Buy	30	32,403.71
R153 On 03/11/2005 Bond Future			Buy	31	37,961.18
R153 On 03/11/2005 Bond Future			Sell	31	0.00
R153 On 01/02/2007 Bond Future			Sell	31	0.00
R153 On 01/02/2007 Bond Future			Buy	31	37,204.72
R153 On 02/05/2008 Bond Future			Sell	32	0.00
R153 On 02/05/2008 Bond Future			Buy	32	35,259.68
R153 On 06/11/2008 Bond Future			Sell	32	0.00
R153 On 06/11/2008 Bond Future			Buy	32	34,751.82
R153 On 01/02/2007 Bond Future			Sell	33	0.00
R153 On 01/02/2007 Bond Future			Buy	33	39,676.98
R153 On 03/05/2007 Bond Future			Buy	34	39,495.17
R153 On 03/05/2007 Bond Future			Sell	34	0.00
R153 On 07/08/2008 Bond Future			Buy	34	37,531.53
R153 On 07/08/2008 Bond Future			Sell	34	0.00
R153 On 01/11/2007 Bond Future			Buy	35	38,919.96
R153 On 01/11/2007 Bond Future			Sell	35	0.00
R153 On 02/08/2007 Bond Future			Sell	35	0.00
R153 On 02/08/2007 Bond Future			Buy	35	40,337.28
R153 On 03/05/2007 Bond Future			Sell	36	0.00
R153 On 03/05/2007 Bond Future			Buy	36	42,212.21
R153 On 02/05/2008 Bond Future			Sell	36	0.00
R153 On 02/05/2008 Bond Future			Buy	36	39,364.76
R153 On 07/02/2008 Bond Future			Sell	37	0.00
R153 On 07/02/2008 Bond Future			Buy	37	42,210.13
R153 On 02/05/2008 Bond Future			Buy	39	42,901.60
R153 On 02/05/2008 Bond Future			Sell	39	0.00
R153 On 02/05/2008 Bond Future			Sell	39	0.00
R153 On 02/05/2008 Bond Future			Buy	39	42,901.60
R153 On 02/08/2007 Bond Future			Sell	42	0.00

R153 On 02/08/2007	Bond Future	Buy	42	49,343.88
R153 On 02/08/2007	Bond Future	Buy	42	49,273.44
R153 On 02/08/2007	Bond Future	Sell	42	0.00
R153 On 03/11/2005	Bond Future	Sell	43	0.00
R153 On 03/11/2005	Bond Future	Buy	43	53,551.72
R153 On 07/02/2008	Bond Future	Sell	43	0.00
R153 On 07/02/2008	Bond Future	Buy	43	48,976.75
R153 On 03/05/2007	Bond Future	Sell	44	0.00
R153 On 03/05/2007	Bond Future	Buy	44	51,588.56
R153 On 02/11/2006	Bond Future	Sell	45	0.00
R153 On 02/11/2006	Bond Future	Buy	45	52,669.44
R153 On 01/02/2007	Bond Future	Buy	45	53,719.79
R153 On 01/02/2007	Bond Future	Sell	45	0.00
R153 On 01/11/2007	Bond Future	Buy	45	50,589.58
R153 On 01/11/2007	Bond Future	Sell	45	0.00
R153 On 07/02/2008	Bond Future	Sell	45	0.00
R153 On 07/02/2008	Bond Future	Buy	45	51,420.83
R153 On 06/11/2008	Bond Future	Buy	47	50,351.06
R153 On 06/11/2008	Bond Future	Sell	47	0.00
R153 On 02/08/2007	Bond Future	Buy	48	57,150.97
R153 On 02/08/2007	Bond Future	Sell	48	0.00
R153 On 03/05/2007	Bond Future	Sell	48	0.00
R153 On 03/05/2007	Bond Future	Buy	48	56,005.41
R153 On 02/11/2006	Bond Future	Buy	49	56,809.77
R153 On 02/11/2006	Bond Future	Sell	49	0.00
R153 On 02/11/2006	Bond Future	Sell	49	0.00
R153 On 02/11/2006	Bond Future	Buy	49	56,977.60
R153 On 03/08/2006	Bond Future	Buy	50	60,210.47
R153 On 03/08/2006	Bond Future	Sell	50	0.00
R153 On 03/08/2006	Bond Future	Sell	54	0.00
R153 On 03/08/2006	Bond Future	Buy	54	66,414.15
R153 On 04/05/2006	Bond Future	Buy	55	67,921.44
R153 On 04/05/2006	Bond Future	Sell	55	0.00
R153 On 03/08/2006	Bond Future	Sell	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 03/08/2006 Bond Future			Buy	55	68,994.35
R153 On 04/05/2006 Bond Future			Buy	55	67,953.15
R153 On 04/05/2006 Bond Future			Sell	55	0.00
R153 On 02/11/2006 Bond Future			Sell	55	0.00
R153 On 02/11/2006 Bond Future			Buy	55	64,137.82
R153 On 02/11/2006 Bond Future			Buy	55	64,137.82
R153 On 02/11/2006 Bond Future			Sell	55	0.00
R153 On 02/11/2006 Bond Future			Buy	55	64,114.86
R153 On 02/11/2006 Bond Future			Sell	55	0.00
R153 On 02/08/2007 Bond Future			Buy	55	65,485.49
R153 On 02/08/2007 Bond Future			Sell	55	0.00
R153 On 03/05/2007 Bond Future			Sell	55	0.00
R153 On 03/05/2007 Bond Future			Buy	55	64,172.87
R153 On 07/02/2008 Bond Future			Sell	55	0.00
R153 On 07/02/2008 Bond Future			Buy	55	62,744.78
R153 On 02/08/2007 Bond Future			Buy	57	66,871.10
R153 On 02/08/2007 Bond Future			Sell	57	0.00
R153 On 02/02/2006 Bond Future			Buy	58	72,397.17
R153 On 02/02/2006 Bond Future			Sell	58	0.00
R153 On 02/02/2006 Bond Future			Sell	58	0.00
R153 On 02/02/2006 Bond Future			Buy	58	73,903.12
R153 On 02/02/2006 Bond Future			Buy	58	73,903.12
R153 On 02/02/2006 Bond Future			Sell	58	0.00
R153 On 02/02/2006 Bond Future			Sell	58	0.00
R153 On 02/02/2006 Bond Future			Buy	58	74,026.10
R153 On 01/11/2007 Bond Future			Buy	60	66,719.93
R153 On 01/11/2007 Bond Future			Sell	60	0.00
R153 On 02/08/2007 Bond Future			Sell	60	0.00
R153 On 02/08/2007 Bond Future			Buy	60	69,149.63
R153 On 01/11/2007 Bond Future			Buy	60	67,565.24
R153 On 01/11/2007 Bond Future			Sell	60	0.00

R153 On 07/02/2008	Bond Future	Sell	65	0.00
R153 On 07/02/2008	Bond Future	Buy	65	74,034.62
R153 On 03/11/2005	Bond Future	Buy	68	83,313.30
R153 On 03/11/2005	Bond Future	Sell	68	0.00
R153 On 03/11/2005	Bond Future	Buy	68	83,140.51
R153 On 03/11/2005	Bond Future	Sell	68	0.00
R153 On 07/02/2008	Bond Future	Buy	68	78,305.93
R153 On 07/02/2008	Bond Future	Sell	68	0.00
R153 On 07/02/2008	Bond Future	Buy	68	77,599.20
R153 On 07/02/2008	Bond Future	Sell	68	0.00
R153 On 07/02/2008	Bond Future	Buy	70	80,999.53
R153 On 07/02/2008	Bond Future	Sell	70	0.00
R153 On 02/11/2006	Bond Future	Sell	72	0.00
R153 On 02/11/2006	Bond Future	Buy	72	83,722.19
R153 On 01/11/2007	Bond Future	Buy	72	80,943.32
R153 On 01/11/2007	Bond Future	Sell	72	0.00
R153 On 03/11/2005	Bond Future	Buy	74	90,617.00
R153 On 03/11/2005	Bond Future	Sell	74	0.00
R153 On 03/05/2007	Bond Future	Sell	74	0.00
R153 On 03/05/2007	Bond Future	Buy	74	86,364.73
R153 On 02/08/2007	Bond Future	Buy	74	88,195.70
R153 On 02/08/2007	Bond Future	Sell	74	0.00
R153 On 07/02/2008	Bond Future	Buy	74	84,721.76
R153 On 07/02/2008	Bond Future	Sell	74	0.00
R153 On 02/05/2008	Bond Future	Sell	74	0.00
R153 On 02/05/2008	Bond Future	Buy	74	80,916.45
R153 On 02/08/2007	Bond Future	Buy	77	90,009.59
R153 On 02/08/2007	Bond Future	Sell	77	0.00
R153 On 01/11/2007	Bond Future	Buy	82	91,183.90
R153 On 01/11/2007	Bond Future	Sell	82	0.00
R153 On 02/08/2007	Bond Future	Sell	82	0.00
R153 On 02/08/2007	Bond Future	Buy	82	94,504.49
R153 On 03/11/2005	Bond Future	Sell	84	0.00
R153 On 03/11/2005	Bond Future	Buy	84	103,823.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/08/2007	Bond Future			Buy	84	98,687.77
R153 On 02/08/2007	Bond Future			Sell	84	0.00
R153 On 03/11/2005	Bond Future			Sell	85	0.00
R153 On 03/11/2005	Bond Future			Buy	85	105,858.06
R153 On 07/02/2008	Bond Future			Sell	85	0.00
R153 On 07/02/2008	Bond Future			Buy	85	97,241.75
R153 On 03/05/2007	Bond Future			Sell	88	0.00
R153 On 03/05/2007	Bond Future			Buy	88	103,185.39
R153 On 02/05/2008	Bond Future			Buy	93	100,275.76
R153 On 02/05/2008	Bond Future			Sell	93	0.00
R153 On 07/08/2008	Bond Future			Sell	93	0.00
R153 On 07/08/2008	Bond Future			Buy	93	103,274.51
R153 On 07/08/2008	Bond Future			Buy	93	103,354.77
R153 On 07/08/2008	Bond Future			Sell	93	0.00
R153 On 06/11/2008	Bond Future			Sell	93	0.00
R153 On 06/11/2008	Bond Future			Buy	93	100,271.97
R153 On 06/11/2008	Bond Future			Buy	93	101,101.48
R153 On 06/11/2008	Bond Future			Sell	93	0.00
R153 On 06/11/2008	Bond Future			Buy	93	101,101.48
R153 On 06/11/2008	Bond Future			Sell	93	0.00
R153 On 02/05/2008	Bond Future			Sell	97	0.00
R153 On 02/05/2008	Bond Future			Buy	97	106,880.91
R153 On 01/11/2007	Bond Future			Buy	99	111,297.07
R153 On 01/11/2007	Bond Future			Sell	99	0.00
R153 On 01/11/2007	Bond Future			Buy	100	112,608.74
R153 On 01/11/2007	Bond Future			Sell	100	0.00
R153 On 04/08/2005	Bond Future	9.25	Put	Buy	100	0.00
R153 On 04/08/2005	Bond Future	9.25	Put	Sell	100	0.00
R153 On 04/08/2005	Bond Future	9.25	Put	Buy	100	0.00
R153 On 04/08/2005	Bond Future	9.25	Put	Sell	100	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	100	0.00

R153 On 03/08/2006	Bond Future	7.50	Put	Buy	100	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	100	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	100	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Sell	100	0.00
R153 On 03/08/2006	Bond Future	7.50	Put	Buy	100	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Buy	101	0.00
R153 On 02/11/2006	Bond Future	8.25	Put	Sell	101	0.00
R153 On 06/11/2008	Bond Future			Buy	103	111,737.16
R153 On 06/11/2008	Bond Future			Sell	103	0.00
R153 On 02/11/2006	Bond Future			Buy	107	124,053.98
R153 On 02/11/2006	Bond Future			Sell	107	0.00
R153 On 02/11/2006	Bond Future			Buy	107	124,420.48
R153 On 02/11/2006	Bond Future			Sell	107	0.00
R153 On 03/08/2006	Bond Future			Buy	109	131,258.81
R153 On 03/08/2006	Bond Future			Sell	109	0.00
R153 On 06/11/2008	Bond Future			Sell	109	0.00
R153 On 06/11/2008	Bond Future			Buy	109	118,373.38
R153 On 07/02/2008	Bond Future			Buy	110	127,284.97
R153 On 07/02/2008	Bond Future			Sell	110	0.00
R153 On 03/08/2006	Bond Future			Sell	122	0.00
R153 On 03/08/2006	Bond Future			Buy	122	150,046.78
R153 On 04/05/2006	Bond Future			Buy	123	151,897.03
R153 On 04/05/2006	Bond Future			Sell	123	0.00
R153 On 03/08/2006	Bond Future			Sell	123	0.00
R153 On 03/08/2006	Bond Future			Buy	123	154,296.46
R153 On 04/05/2006	Bond Future			Buy	123	151,967.95
R153 On 04/05/2006	Bond Future			Sell	123	0.00
R153 On 03/11/2005	Bond Future			Sell	126	0.00
R153 On 03/11/2005	Bond Future			Buy	126	156,919.00
R153 On 02/05/2008	Bond Future			Buy	128	140,624.33
R153 On 02/05/2008	Bond Future			Sell	128	0.00
R153 On 02/05/2008	Bond Future			Buy	128	140,624.33
R153 On 02/05/2008	Bond Future			Sell	128	0.00
R153 On 02/05/2008	Bond Future			Buy	128	140,928.79

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/05/2008 Bond Future			Sell	128	0.00
R153 On 02/05/2008 Bond Future			Buy	129	141,949.55
R153 On 02/05/2008 Bond Future			Sell	129	0.00
R153 On 06/11/2008 Bond Future			Sell	135	0.00
R153 On 06/11/2008 Bond Future			Buy	135	145,898.40
R153 On 02/02/2006 Bond Future			Buy	138	172,255.34
R153 On 02/02/2006 Bond Future			Sell	138	0.00
R153 On 02/02/2006 Bond Future			Sell	138	0.00
R153 On 02/02/2006 Bond Future			Buy	138	175,838.47
R153 On 02/02/2006 Bond Future			Buy	138	175,838.47
R153 On 02/02/2006 Bond Future			Sell	138	0.00
R153 On 02/02/2006 Bond Future			Sell	138	0.00
R153 On 02/02/2006 Bond Future			Buy	138	176,131.06
R153 On 01/11/2007 Bond Future			Buy	140	157,652.24
R153 On 01/11/2007 Bond Future			Sell	140	0.00
R153 On 06/11/2008 Bond Future			Sell	140	0.00
R153 On 06/11/2008 Bond Future			Buy	140	149,863.29
R153 On 05/11/2009 Bond Future			Buy	140	148,808.87
R153 On 05/11/2009 Bond Future			Sell	140	0.00
R153 On 05/11/2009 Bond Future			Buy	140	148,808.87
R153 On 05/11/2009 Bond Future			Sell	140	0.00
R153 On 06/11/2008 Bond Future			Buy	146	158,364.97
R153 On 06/11/2008 Bond Future			Sell	146	0.00
R153 On 07/02/2008 Bond Future			Buy	150	173,570.42
R153 On 07/02/2008 Bond Future			Sell	150	0.00
R153 On 02/05/2008 Bond Future			Buy	150	165,221.76
R153 On 02/05/2008 Bond Future			Sell	150	0.00
R153 On 07/08/2008 Bond Future			Buy	150	166,179.53
R153 On 07/08/2008 Bond Future			Sell	150	0.00
R153 On 07/08/2008 Bond Future			Sell	150	0.00
R153 On 07/08/2008 Bond Future			Buy	150	162,217.43

R153 On 07/08/2008	Bond Future			Buy	150	161,617.23
R153 On 07/08/2008	Bond Future			Sell	150	0.00
R153 On 07/02/2008	Bond Future			Buy	153	174,669.73
R153 On 07/02/2008	Bond Future			Sell	153	0.00
R153 On 02/05/2008	Bond Future			Sell	160	0.00
R153 On 02/05/2008	Bond Future			Buy	160	176,611.54
R153 On 02/11/2006	Bond Future			Buy	168	195,200.44
R153 On 02/11/2006	Bond Future			Sell	168	0.00
R153 On 07/05/2009	Bond Future			Sell	169	0.00
R153 On 07/05/2009	Bond Future			Buy	169	186,883.33
R153 On 02/05/2008	Bond Future			Buy	170	187,550.95
R153 On 02/05/2008	Bond Future			Sell	170	0.00
R153 On 02/05/2008	Bond Future			Buy	170	184,529.36
R153 On 02/05/2008	Bond Future			Sell	170	0.00
R153 On 07/02/2008	Bond Future			Sell	176	0.00
R153 On 07/02/2008	Bond Future			Buy	176	201,442.58
R153 On 05/02/2009	Bond Future			Sell	176	0.00
R153 On 05/02/2009	Bond Future			Buy	176	200,610.04
R153 On 05/02/2009	Bond Future			Sell	187	0.00
R153 On 05/02/2009	Bond Future			Buy	187	209,258.76
R153 On 06/11/2008	Bond Future			Buy	190	205,418.42
R153 On 06/11/2008	Bond Future			Sell	190	0.00
R153 On 03/05/2007	Bond Future			Sell	200	0.00
R153 On 03/05/2007	Bond Future			Buy	200	234,411.96
R153 On 03/05/2007	Bond Future			Sell	200	0.00
R153 On 03/05/2007	Bond Future			Buy	200	234,493.46
R153 On 07/08/2008	Bond Future			Sell	200	0.00
R153 On 07/08/2008	Bond Future			Buy	200	216,485.20
R153 On 06/11/2008	Bond Future			Sell	200	0.00
R153 On 06/11/2008	Bond Future			Buy	200	214,979.44
R153 On 04/08/2005	Bond Future	7.75	Call	Buy	200	0.00
R153 On 04/08/2005	Bond Future	7.75	Call	Sell	200	0.00
R153 On 04/08/2005	Bond Future	7.75	Call	Buy	200	0.00
R153 On 04/08/2005	Bond Future	7.75	Call	Sell	200	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 04/08/2005	Bond Future	8.25	Put	Sell	200	0.00
R153 On 04/08/2005	Bond Future	8.25	Put	Buy	200	0.00
R153 On 04/08/2005	Bond Future	8.25	Put	Sell	200	0.00
R153 On 04/08/2005	Bond Future	8.25	Put	Buy	200	0.00
R153 On 07/08/2008	Bond Future			Buy	219	237,114.69
R153 On 07/08/2008	Bond Future			Sell	219	0.00
R153 On 05/02/2009	Bond Future			Buy	224	250,149.56
R153 On 05/02/2009	Bond Future			Sell	224	0.00
R153 On 04/05/2006	Bond Future			Sell	225	0.00
R153 On 04/05/2006	Bond Future			Buy	225	278,314.85
R153 On 03/08/2006	Bond Future			Buy	225	282,800.43
R153 On 03/08/2006	Bond Future			Sell	225	0.00
R153 On 02/11/2006	Bond Future			Buy	240	278,251.92
R153 On 02/11/2006	Bond Future			Sell	240	0.00
R153 On 03/08/2006	Bond Future			Buy	245	295,031.28
R153 On 03/08/2006	Bond Future			Sell	245	0.00
R153 On 06/11/2008	Bond Future	8.75	Call	Buy	250	0.00
R153 On 06/11/2008	Bond Future	8.75	Call	Sell	250	0.00
R153 On 06/11/2008	Bond Future	8.75	Call	Sell	250	0.00
R153 On 06/11/2008	Bond Future	8.75	Call	Buy	250	0.00
R153 On 06/11/2008	Bond Future	9.25	Put	Sell	250	0.00
R153 On 06/11/2008	Bond Future	9.25	Put	Buy	250	0.00
R153 On 06/11/2008	Bond Future	9.25	Put	Buy	250	0.00
R153 On 06/11/2008	Bond Future	9.25	Put	Sell	250	0.00
R153 On 07/08/2008	Bond Future			Buy	281	310,187.08
R153 On 07/08/2008	Bond Future			Sell	281	0.00
R153 On 02/05/2008	Bond Future			Buy	293	322,412.54
R153 On 02/05/2008	Bond Future			Sell	293	0.00
R153 On 02/05/2008	Bond Future			Buy	293	321,897.89
R153 On 02/05/2008	Bond Future			Sell	293	0.00
R153 On 02/05/2008	Bond Future			Buy	293	321,897.89

R153 On 02/05/2008	Bond Future			Sell	293	0.00
R153 On 02/05/2008	Bond Future			Buy	293	322,594.82
R153 On 02/05/2008	Bond Future			Sell	293	0.00
R153 On 02/05/2008	Bond Future			Buy	296	325,713.69
R153 On 02/05/2008	Bond Future			Sell	296	0.00
R153 On 02/05/2008	Bond Future			Buy	297	326,292.40
R153 On 02/05/2008	Bond Future			Sell	297	0.00
R153 On 02/05/2008	Bond Future			Buy	297	326,292.40
R153 On 02/05/2008	Bond Future			Sell	297	0.00
R153 On 02/05/2008	Bond Future			Buy	297	326,998.84
R153 On 02/05/2008	Bond Future			Sell	297	0.00
R153 On 02/05/2008	Bond Future			Sell	300	0.00
R153 On 02/05/2008	Bond Future			Buy	300	330,076.65
R153 On 02/05/2008	Bond Future			Buy	300	330,875.46
R153 On 02/05/2008	Bond Future			Sell	300	0.00
R153 On 06/11/2008	Bond Future			Sell	300	0.00
R153 On 06/11/2008	Bond Future			Buy	300	319,092.69
R153 On 06/11/2008	Bond Future			Buy	300	319,651.23
R153 On 06/11/2008	Bond Future			Sell	300	0.00
R153 On 06/11/2008	Bond Future			Sell	300	0.00
R153 On 06/11/2008	Bond Future			Buy	300	318,220.50
R153 On 06/11/2008	Bond Future			Buy	300	318,998.91
R153 On 06/11/2008	Bond Future			Sell	300	0.00
R153 On 04/08/2005	Bond Future	8.75	Put	Buy	300	0.00
R153 On 04/08/2005	Bond Future	8.75	Put	Sell	300	0.00
R153 On 04/08/2005	Bond Future	9.00	Put	Buy	300	0.00
R153 On 04/08/2005	Bond Future	9.00	Put	Sell	300	0.00
R153 On 04/08/2005	Bond Future	8.75	Put	Buy	300	0.00
R153 On 04/08/2005	Bond Future	8.75	Put	Sell	300	0.00
R153 On 04/08/2005	Bond Future	9.00	Put	Buy	300	0.00
R153 On 04/08/2005	Bond Future	9.00	Put	Sell	300	0.00
R153 On 07/05/2009	Bond Future			Sell	306	0.00
R153 On 07/05/2009	Bond Future			Buy	306	337,743.58
R153 On 01/11/2007	Bond Future			Buy	310	348,812.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 01/11/2007 Bond Future			Sell	310	0.00
R153 On 02/08/2007 Bond Future			Sell	311	0.00
R153 On 02/08/2007 Bond Future			Buy	311	361,565.96
R153 On 07/08/2008 Bond Future			Sell	317	0.00
R153 On 07/08/2008 Bond Future			Buy	317	342,458.87
R153 On 07/02/2008 Bond Future			Sell	330	0.00
R153 On 07/02/2008 Bond Future			Buy	330	376,777.20
R153 On 06/11/2008 Bond Future			Sell	330	0.00
R153 On 06/11/2008 Bond Future			Buy	330	357,714.03
R153 On 06/11/2008 Bond Future			Buy	330	359,178.40
R153 On 06/11/2008 Bond Future			Sell	330	0.00
R153 On 07/02/2008 Bond Future			Sell	350	0.00
R153 On 07/02/2008 Bond Future			Buy	350	404,023.97
R153 On 07/02/2008 Bond Future			Sell	350	0.00
R153 On 07/02/2008 Bond Future			Buy	350	399,325.85
R153 On 07/08/2008 Bond Future			Buy	350	380,093.14
R153 On 07/08/2008 Bond Future			Sell	350	0.00
R153 On 02/05/2008 Bond Future			Buy	351	386,762.16
R153 On 02/05/2008 Bond Future			Sell	351	0.00
R153 On 07/05/2009 Bond Future			Sell	353	0.00
R153 On 07/05/2009 Bond Future			Buy	353	390,353.93
R153 On 07/05/2009 Bond Future			Sell	353	0.00
R153 On 07/05/2009 Bond Future			Buy	353	390,353.93
R153 On 07/05/2009 Bond Future			Sell	353	0.00
R153 On 07/05/2009 Bond Future			Buy	353	390,354.85
R153 On 07/08/2008 Bond Future			Buy	355	388,226.90
R153 On 07/08/2008 Bond Future			Sell	355	0.00
R153 On 01/11/2007 Bond Future			Sell	360	0.00
R153 On 01/11/2007 Bond Future			Buy	360	405,663.70
R153 On 05/02/2009 Bond Future			Sell	368	0.00
R153 On 05/02/2009 Bond Future			Buy	368	419,457.37

R153 On 02/05/2008	Bond Future	Buy	380	419,231.54
R153 On 02/05/2008	Bond Future	Sell	380	0.00
R153 On 02/05/2008	Bond Future	Buy	380	412,477.38
R153 On 02/05/2008	Bond Future	Sell	380	0.00
R153 On 05/02/2009	Bond Future	Buy	400	453,858.32
R153 On 05/02/2009	Bond Future	Sell	400	0.00
R153 On 05/02/2009	Bond Future	Buy	400	455,099.64
R153 On 05/02/2009	Bond Future	Sell	400	0.00
R153 On 07/02/2008	Bond Future	Buy	405	468,187.09
R153 On 07/02/2008	Bond Future	Sell	405	0.00
R153 On 07/02/2008	Bond Future	Buy	409	466,640.78
R153 On 07/02/2008	Bond Future	Sell	409	0.00
R153 On 02/05/2008	Bond Future	Sell	410	0.00
R153 On 02/05/2008	Bond Future	Buy	410	451,773.47
R153 On 02/05/2008	Bond Future	Sell	410	0.00
R153 On 02/05/2008	Bond Future	Buy	410	449,858.81
R153 On 05/02/2009	Bond Future	Buy	434	497,316.56
R153 On 05/02/2009	Bond Future	Sell	434	0.00
R153 On 03/08/2006	Bond Future	Buy	500	627,105.00
R153 On 03/08/2006	Bond Future	Sell	500	0.00
R153 On 03/08/2006	Bond Future	Sell	500	0.00
R153 On 03/08/2006	Bond Future	Buy	500	627,512.55
R153 On 02/05/2008	Bond Future	Buy	500	549,870.55
R153 On 02/05/2008	Bond Future	Sell	500	0.00
R153 On 02/05/2008	Bond Future	Sell	500	0.00
R153 On 02/05/2008	Bond Future	Buy	500	550,020.55
R153 On 07/08/2008	Bond Future	Buy	500	554,699.65
R153 On 07/08/2008	Bond Future	Sell	500	0.00
R153 On 07/08/2008	Bond Future	Buy	500	554,368.35
R153 On 07/08/2008	Bond Future	Sell	500	0.00
R153 On 07/08/2008	Bond Future	Sell	500	0.00
R153 On 07/08/2008	Bond Future	Buy	500	554,345.90
R153 On 07/08/2008	Bond Future	Buy	500	553,307.10
R153 On 07/08/2008	Bond Future	Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 07/08/2008 Bond Future			Sell	500	0.00
R153 On 07/08/2008 Bond Future			Buy	500	552,751.45
R153 On 07/08/2008 Bond Future	8.25	Call	Buy	500	0.00
R153 On 07/08/2008 Bond Future	8.25	Call	Sell	500	0.00
R153 On 07/08/2008 Bond Future			Buy	550	599,082.39
R153 On 07/08/2008 Bond Future			Sell	550	0.00
R153 On 01/11/2007 Bond Future			Sell	600	0.00
R153 On 01/11/2007 Bond Future			Buy	600	676,106.16
R153 On 07/05/2009 Bond Future			Sell	625	0.00
R153 On 07/05/2009 Bond Future			Buy	625	691,138.19
R153 On 06/11/2008 Bond Future			Buy	648	703,724.31
R153 On 06/11/2008 Bond Future			Sell	648	0.00
R153 On 05/02/2009 Bond Future			Sell	648	0.00
R153 On 05/02/2009 Bond Future			Buy	648	724,336.21
R153 On 07/08/2008 Bond Future			Sell	650	0.00
R153 On 07/08/2008 Bond Future			Buy	650	717,796.30
R153 On 07/05/2009 Bond Future			Buy	652	716,992.79
R153 On 07/05/2009 Bond Future			Sell	652	0.00
R153 On 07/05/2009 Bond Future			Buy	652	716,992.79
R153 On 07/05/2009 Bond Future			Sell	652	0.00
R153 On 02/05/2008 Bond Future			Sell	668	0.00
R153 On 02/05/2008 Bond Future			Buy	668	725,148.07
R153 On 07/02/2008 Bond Future			Buy	675	780,311.81
R153 On 07/02/2008 Bond Future			Sell	675	0.00
R153 On 07/02/2008 Bond Future			Sell	675	0.00
R153 On 07/02/2008 Bond Future			Buy	675	770,128.43
R153 On 02/05/2008 Bond Future			Buy	678	747,079.05
R153 On 02/05/2008 Bond Future			Sell	678	0.00
R153 On 02/05/2008 Bond Future			Buy	680	750,203.81
R153 On 02/05/2008 Bond Future			Sell	680	0.00
R153 On 02/05/2008 Bond Future			Buy	682	735,355.59

R153 On 02/05/2008	Bond Future			Sell	682	0.00
R153 On 07/08/2008	Bond Future			Sell	682	0.00
R153 On 07/08/2008	Bond Future			Buy	682	757,346.41
R153 On 07/08/2008	Bond Future			Buy	682	757,934.97
R153 On 07/08/2008	Bond Future			Sell	682	0.00
R153 On 06/11/2008	Bond Future			Sell	682	0.00
R153 On 06/11/2008	Bond Future			Buy	682	735,327.76
R153 On 06/11/2008	Bond Future			Buy	682	741,410.86
R153 On 06/11/2008	Bond Future			Sell	682	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Buy	700	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Sell	700	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Sell	700	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Buy	700	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Buy	700	0.00
R153 On 06/11/2008	Bond Future	9.00	Call	Sell	700	0.00
R153 On 02/05/2008	Bond Future			Sell	718	0.00
R153 On 02/05/2008	Bond Future			Buy	718	774,157.08
R153 On 02/05/2008	Bond Future			Buy	740	816,398.27
R153 On 02/05/2008	Bond Future			Sell	740	0.00
R153 On 02/05/2008	Bond Future			Buy	740	803,245.43
R153 On 02/05/2008	Bond Future			Sell	740	0.00
R153 On 06/11/2008	Bond Future			Sell	790	0.00
R153 On 06/11/2008	Bond Future			Buy	790	858,685.05
R153 On 05/02/2009	Bond Future			Buy	790	882,772.31
R153 On 05/02/2009	Bond Future			Sell	790	0.00
R153 On 05/02/2009	Bond Future			Sell	800	0.00
R153 On 05/02/2009	Bond Future			Buy	800	909,265.60
R153 On 06/11/2008	Bond Future			Sell	823	0.00
R153 On 06/11/2008	Bond Future			Buy	823	885,768.15
R153 On 05/02/2009	Bond Future			Sell	900	0.00
R153 On 05/02/2009	Bond Future			Buy	900	1,006,941.24
R153 On 01/11/2007	Bond Future			Sell	920	0.00
R153 On 01/11/2007	Bond Future			Buy	920	1,036,696.11
R153 On 02/08/2007	Bond Future			Buy	963	1,131,384.79

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 02/08/2007 Bond Future			Sell	963	0.00
R153 On 02/08/2007 Bond Future			Sell	963	0.00
R153 On 02/08/2007 Bond Future			Buy	963	1,131,384.79
R153 On 07/05/2009 Bond Future			Buy	978	1,071,387.36
R153 On 07/05/2009 Bond Future			Sell	978	0.00
R153 On 01/11/2007 Bond Future			Buy	1,000	1,125,019.40
R153 On 01/11/2007 Bond Future			Sell	1,000	0.00
R153 On 07/05/2009 Bond Future			Sell	1,000	0.00
R153 On 07/05/2009 Bond Future			Buy	1,000	1,107,944.70
R153 On 07/02/2008 Bond Future			Sell	1,012	0.00
R153 On 07/02/2008 Bond Future			Buy	1,012	1,157,819.99
R153 On 07/02/2008 Bond Future			Sell	1,021	0.00
R153 On 07/02/2008 Bond Future			Buy	1,021	1,164,890.55
R153 On 02/05/2008 Bond Future			Buy	1,025	1,129,433.66
R153 On 02/05/2008 Bond Future			Sell	1,025	0.00
R153 On 07/02/2008 Bond Future			Buy	1,036	1,197,634.13
R153 On 07/02/2008 Bond Future			Sell	1,036	0.00
R153 On 05/02/2009 Bond Future			Sell	1,041	0.00
R153 On 05/02/2009 Bond Future			Buy	1,041	1,164,911.06
R153 On 05/02/2009 Bond Future			Buy	1,056	1,205,589.69
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 05/02/2009 Bond Future			Buy	1,056	1,203,660.27
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 05/02/2009 Bond Future			Buy	1,056	1,203,653.93
R153 On 05/02/2009 Bond Future			Buy	1,056	1,203,660.27
R153 On 05/02/2009 Bond Future			Sell	1,056	0.00
R153 On 02/05/2008 Bond Future			Buy	1,090	1,183,158.81
R153 On 02/05/2008 Bond Future			Sell	1,090	0.00
R153 On 06/11/2008 Bond Future			Sell	1,127	0.00
R153 On 06/11/2008 Bond Future			Buy	1,127	1,217,829.89

R153 On 06/11/2008	Bond Future	Buy	1,130	1,216,182.28
R153 On 06/11/2008	Bond Future	Sell	1,130	0.00
R153 On 05/02/2009	Bond Future	Buy	1,228	1,407,718.54
R153 On 05/02/2009	Bond Future	Sell	1,228	0.00
R153 On 02/05/2008	Bond Future	Sell	1,271	0.00
R153 On 02/05/2008	Bond Future	Buy	1,271	1,379,735.32
R153 On 02/08/2007	Bond Future	Sell	1,274	0.00
R153 On 02/08/2007	Bond Future	Buy	1,274	1,469,585.12
R153 On 07/08/2008	Bond Future	Sell	1,275	0.00
R153 On 07/08/2008	Bond Future	Buy	1,275	1,416,912.60
R153 On 06/11/2008	Bond Future	Buy	1,275	1,372,923.57
R153 On 06/11/2008	Bond Future	Sell	1,275	0.00
R153 On 07/08/2008	Bond Future	Buy	1,290	1,464,946.58
R153 On 07/08/2008	Bond Future	Sell	1,290	0.00
R153 On 07/08/2008	Bond Future	Sell	1,290	0.00
R153 On 07/08/2008	Bond Future	Buy	1,290	1,432,831.90
R153 On 06/11/2008	Bond Future	Buy	1,290	1,389,529.18
R153 On 06/11/2008	Bond Future	Sell	1,290	0.00
R153 On 01/11/2007	Bond Future	Buy	1,310	1,473,639.04
R153 On 01/11/2007	Bond Future	Sell	1,310	0.00
R153 On 06/11/2008	Bond Future	Sell	1,326	0.00
R153 On 06/11/2008	Bond Future	Buy	1,326	1,433,381.20
R153 On 07/05/2009	Bond Future	Sell	1,500	0.00
R153 On 07/05/2009	Bond Future	Buy	1,500	1,658,731.65
R153 On 05/02/2009	Bond Future	Buy	1,600	1,826,651.04
R153 On 05/02/2009	Bond Future	Sell	1,600	0.00
R153 On 05/02/2009	Bond Future	Buy	1,600	1,823,718.08
R153 On 05/02/2009	Bond Future	Sell	1,600	0.00
R153 On 02/05/2008	Bond Future	Sell	1,611	0.00
R153 On 02/05/2008	Bond Future	Buy	1,611	1,748,822.66
R153 On 07/02/2008	Bond Future	Buy	1,652	1,885,976.39
R153 On 07/02/2008	Bond Future	Sell	1,652	0.00
R153 On 06/11/2008	Bond Future	Buy	1,670	1,804,171.47
R153 On 06/11/2008	Bond Future	Sell	1,670	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R153 On 06/11/2008 Bond Future			Sell	1,670	0.00
R153 On 06/11/2008 Bond Future			Buy	1,670	1,804,171.47
R153 On 02/05/2008 Bond Future			Buy	1,830	2,018,930.85
R153 On 02/05/2008 Bond Future			Sell	1,830	0.00
R153 On 02/05/2008 Bond Future			Sell	1,830	0.00
R153 On 02/05/2008 Bond Future			Buy	1,830	1,999,369.61
R153 On 07/08/2008 Bond Future			Buy	2,011	2,177,996.26
R153 On 07/08/2008 Bond Future			Sell	2,011	0.00
R153 On 07/05/2009 Bond Future			Buy	2,500	2,759,343.00
R153 On 07/05/2009 Bond Future			Sell	2,500	0.00
R153 On 06/11/2008 Bond Future			Sell	2,625	0.00
R153 On 06/11/2008 Bond Future			Buy	2,625	2,835,324.71
R153 On 07/08/2008 Bond Future			Sell	3,259	0.00
R153 On 07/08/2008 Bond Future			Buy	3,259	3,575,723.31
R153 On 06/11/2008 Bond Future			Buy	3,500	3,744,375.25
R153 On 06/11/2008 Bond Future			Sell	3,500	0.00
R153 On 06/11/2008 Bond Future			Sell	3,500	0.00
R153 On 06/11/2008 Bond Future			Buy	3,500	3,800,980.05
R153 On 05/02/2009 Bond Future			Sell	3,510	0.00
R153 On 05/02/2009 Bond Future			Buy	3,510	3,927,070.84
R153 On 07/08/2008 Bond Future			Buy	4,950	5,416,758.77
R153 On 07/08/2008 Bond Future			Sell	4,950	0.00
R153 On 06/11/2008 Bond Future			Buy	5,190	5,614,049.47
R153 On 06/11/2008 Bond Future			Sell	5,190	0.00
R153 On 07/08/2008 Bond Future			Sell	5,500	0.00
R153 On 06/11/2008 Bond Future			Buy	5,500	5,928,864.15
R153 On 07/08/2008 Bond Future			Buy	5,500	6,113,307.75
R153 On 06/11/2008 Bond Future			Sell	5,500	0.00
R153 On 07/08/2008 Bond Future			Buy	5,625	6,251,085.00
R153 On 07/08/2008 Bond Future			Sell	5,625	0.00
R153 On 06/11/2008 Bond Future			Sell	5,625	0.00

R153 On 06/11/2008	Bond Future	Buy	5,625	6,057,015.75
R153 On 02/05/2008	Bond Future	Sell	5,814	0.00
R153 On 02/05/2008	Bond Future	Buy	5,814	6,268,852.48
R153 On 07/08/2008	Bond Future	Buy	5,814	6,451,310.91
R153 On 07/08/2008	Bond Future	Sell	5,814	0.00
R153 On 07/02/2008	Bond Future	Buy	5,902	6,736,809.57
R153 On 07/02/2008	Bond Future	Sell	5,902	0.00
R153 On 02/05/2008	Bond Future	Sell	5,902	0.00
R153 On 02/05/2008	Bond Future	Buy	5,902	6,508,534.97
R153 On 07/08/2008	Bond Future	Sell	6,000	0.00
R153 On 07/08/2008	Bond Future	Buy	6,000	6,614,851.20
R153 On 07/08/2008	Bond Future	Buy	9,063	9,835,160.35
R153 On 07/08/2008	Bond Future	Sell	9,063	0.00
R155 Bond Future				
R155 On 04/02/2010	Bond Future	Buy	31	35,140.90
R155 On 04/02/2010	Bond Future	Sell	31	0.00
R155 On 05/11/2009	Bond Future	Buy	38	42,435.31
R155 On 05/11/2009	Bond Future	Buy	38	42,428.62
R155 On 05/11/2009	Bond Future	Sell	38	0.00
R155 On 05/11/2009	Bond Future	Sell	38	0.00
R155 On 05/11/2009	Bond Future	Buy	38	42,358.40
R155 On 05/11/2009	Bond Future	Sell	38	0.00
R157 Bond Future				
R157 On 04/08/2005	Bond Future	Buy	1	1,366.70
R157 On 04/08/2005	Bond Future	Sell	1	0.00
R157 On 04/08/2005	Bond Future	Sell	1	0.00
R157 On 04/08/2005	Bond Future	Buy	1	1,369.10
R157 On 04/08/2005	Bond Future	Buy	1	1,407.47
R157 On 04/08/2005	Bond Future	Sell	1	0.00
R157 On 04/08/2005	Bond Future	Sell	1	0.00
R157 On 04/08/2005	Bond Future	Buy	1	1,425.12
R157 On 03/11/2005	Bond Future	Buy	1	1,380.76
R157 On 03/11/2005	Bond Future	Sell	1	0.00
R157 On 03/11/2005	Bond Future	Sell	1	0.00
R157 On 03/11/2005	Bond Future	Buy	1	1,407.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/11/2005 Bond Future			Buy	1	1,413.13
R157 On 03/11/2005 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Buy	1	1,404.59
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 03/11/2005 Bond Future			Sell	1	0.00
R157 On 03/11/2005 Bond Future			Buy	1	1,387.98
R157 On 03/11/2005 Bond Future			Sell	1	0.00
R157 On 03/11/2005 Bond Future			Buy	1	1,386.40
R157 On 02/02/2006 Bond Future			Buy	1	1,410.25
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 03/11/2005 Bond Future			Sell	1	0.00
R157 On 03/11/2005 Bond Future			Buy	1	1,387.98
R157 On 02/02/2006 Bond Future			Buy	1	1,411.55
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Buy	1	1,411.55
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Buy	1	1,460.15
R157 On 04/05/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Buy	1	1,460.15
R157 On 04/05/2006 Bond Future			Buy	1	1,416.46
R157 On 04/05/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 02/02/2006 Bond Future			Sell	1	0.00
R157 On 04/05/2006 Bond Future			Buy	1	1,416.46
R157 On 04/05/2006 Bond Future			Sell	1	0.00
R157 On 04/05/2006 Bond Future			Buy	1	1,429.51
R157 On 04/05/2006 Bond Future			Sell	1	0.00
R157 On 04/05/2006 Bond Future			Buy	1	1,429.51
R157 On 03/08/2006 Bond Future			Buy	1	1,452.26
R157 On 03/08/2006 Bond Future			Sell	1	0.00
R157 On 02/11/2006 Bond Future			Buy	1	1,311.97

R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,313.42
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,314.88
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,310.45
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,310.45
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,311.97
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,313.42
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,314.88
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,311.39
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,329.53
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,322.03
R157 On 02/11/2006	Bond Future	Buy	1	1,331.01
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Buy	1	1,319.61
R157 On 02/11/2006	Bond Future	Buy	1	1,382.99
R157 On 02/11/2006	Bond Future	Buy	1	1,382.99
R157 On 02/11/2006	Bond Future	Buy	1	1,382.99
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 02/11/2006	Bond Future	Sell	1	0.00
R157 On 03/05/2007	Bond Future	Buy	1	1,373.19
R157 On 03/05/2007	Bond Future	Sell	1	0.00
R157 On 01/11/2007	Bond Future	Buy	1	1,292.10
R157 On 01/11/2007	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 01/11/2007 Bond Future			Sell	1	0.00
R157 On 01/11/2007 Bond Future			Buy	1	1,319.02
R157 On 05/02/2009 Bond Future			Buy	1	1,279.62
R157 On 05/02/2009 Bond Future			Sell	1	0.00
R157 On 05/02/2009 Bond Future			Sell	1	0.00
R157 On 05/02/2009 Bond Future			Buy	1	1,264.78
R157 On 05/02/2009 Bond Future			Buy	1	1,304.99
R157 On 05/02/2009 Bond Future			Sell	1	0.00
R157 On 06/08/2009 Bond Future			Sell	1	0.00
R157 On 06/08/2009 Bond Future			Buy	1	1,301.56
R157 On 05/11/2009 Bond Future			Buy	1	1,245.51
R157 On 05/11/2009 Bond Future			Sell	1	0.00
R157 On 04/02/2010 Bond Future			Sell	1	0.00
R157 On 04/02/2010 Bond Future			Buy	1	1,276.38
R157 On 05/05/2011 Bond Future			Buy	1	1,220.76
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Buy	1	1,223.00
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Buy	1	1,220.97
R157 On 05/05/2011 Bond Future			Buy	1	1,222.14
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Buy	1	1,221.94
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Sell	1	0.00
R157 On 05/05/2011 Bond Future			Buy	1	79.00
R157 On 04/08/2011 Bond Future			Buy	1	75.00
R157 On 04/08/2011 Bond Future			Sell	1	0.00
R157 On 03/11/2011 Bond Future			Sell	1	0.00
R157 On 03/11/2011 Bond Future			Buy	1	1,210.17
R157 On 04/08/2011 Bond Future			Sell	1	0.00

R157 On 04/08/2011	Bond Future			Buy	1	75.00
R157 On 04/08/2011	Bond Future			Sell	1	0.00
R157 On 04/08/2011	Bond Future			Buy	1	1,262.58
R157 On 04/08/2011	Bond Future			Buy	1	75.20
R157 On 04/08/2011	Bond Future			Sell	1	0.00
R157 On 04/08/2011	Bond Future			Sell	1	0.00
R157 On 04/08/2011	Bond Future			Buy	1	1,260.46
R157 On 03/11/2011	Bond Future			Buy	1	68.00
R157 On 03/11/2011	Bond Future			Sell	1	0.00
R157 On 03/11/2011	Bond Future			Buy	1	1,239.24
R157 On 03/11/2011	Bond Future			Sell	1	0.00
R157 On 03/11/2011	Bond Future			Sell	1	0.00
R157 On 03/11/2011	Bond Future			Buy	1	66.00
R157 On 02/02/2012	Bond Future			Sell	1	0.00
R157 On 02/02/2012	Bond Future			Buy	1	69.90
R157 On 02/02/2012	Bond Future			Sell	1	0.00
R157 On 02/02/2012	Bond Future			Buy	1	66.50
R157 On 02/11/2006	Bond Future	8.65	Call	Buy	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	1	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	1	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	1	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	1	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	1	0.00
R157 On 02/02/2006	Bond Future			Buy	2	2,920.29
R157 On 04/05/2006	Bond Future			Buy	2	2,832.92

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2006 Bond Future			Sell	2	0.00
R157 On 02/02/2006 Bond Future			Buy	2	2,925.41
R157 On 02/02/2006 Bond Future			Sell	2	0.00
R157 On 04/05/2006 Bond Future			Sell	2	0.00
R157 On 03/08/2006 Bond Future			Sell	2	0.00
R157 On 03/08/2006 Bond Future			Buy	2	2,919.33
R157 On 03/08/2006 Bond Future			Buy	2	2,943.41
R157 On 03/08/2006 Bond Future			Sell	2	0.00
R157 On 04/05/2006 Bond Future			Sell	2	0.00
R157 On 04/05/2006 Bond Future			Buy	2	2,859.01
R157 On 03/08/2006 Bond Future			Buy	2	2,904.52
R157 On 03/08/2006 Bond Future			Sell	2	0.00
R157 On 03/08/2006 Bond Future			Buy	2	2,847.91
R157 On 03/08/2006 Bond Future			Sell	2	0.00
R157 On 03/08/2006 Bond Future			Buy	2	2,830.76
R157 On 03/08/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,642.01
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,626.56
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,594.46
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,604.34
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,602.90
R157 On 02/11/2006 Bond Future			Buy	2	2,619.46
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,622.35
R157 On 02/11/2006 Bond Future			Sell	2	0.00
R157 On 02/11/2006 Bond Future			Buy	2	2,625.40

R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Buy	2	2,628.30
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Buy	2	2,631.21
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Buy	2	2,645.52
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Buy	2	2,626.12
R157 On 02/11/2006	Bond Future	Buy	2	2,666.16
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Sell	2	0.00
R157 On 02/11/2006	Bond Future	Buy	2	2,652.43
R157 On 02/11/2006	Bond Future	Buy	2	2,765.98
R157 On 02/11/2006	Bond Future	Buy	2	2,765.98
R157 On 02/11/2006	Bond Future	Buy	2	2,765.98
R157 On 02/11/2006	Bond Future	Buy	2	2,630.48
R157 On 03/05/2007	Bond Future	Buy	2	2,748.61
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Buy	2	2,751.45
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Buy	2	2,727.11
R157 On 03/05/2007	Bond Future	Buy	2	2,750.10
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Buy	2	2,756.53
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Buy	2	2,751.00
R157 On 03/05/2007	Bond Future	Buy	2	2,756.23
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Sell	2	0.00
R157 On 03/05/2007	Bond Future	Buy	2	2,739.98
R157 On 03/05/2007	Bond Future	Sell	2	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/05/2007	Bond Future			Buy	2	2,725.64
R157 On 02/08/2007	Bond Future			Buy	2	2,804.97
R157 On 02/08/2007	Bond Future			Sell	2	0.00
R157 On 01/11/2007	Bond Future			Sell	2	0.00
R157 On 01/11/2007	Bond Future			Sell	2	0.00
R157 On 05/02/2009	Bond Future			Buy	2	2,524.27
R157 On 05/02/2009	Bond Future			Sell	2	0.00
R157 On 05/02/2009	Bond Future			Buy	2	2,791.55
R157 On 05/02/2009	Bond Future			Sell	2	0.00
R157 On 05/02/2009	Bond Future			Buy	2	2,791.55
R157 On 05/02/2009	Bond Future			Sell	2	0.00
R157 On 05/11/2009	Bond Future			Sell	2	0.00
R157 On 05/11/2009	Bond Future			Buy	2	2,491.02
R157 On 05/11/2009	Bond Future			Sell	2	0.00
R157 On 05/11/2009	Bond Future			Buy	2	2,505.85
R157 On 05/11/2009	Bond Future			Sell	2	0.00
R157 On 05/11/2009	Bond Future			Buy	2	2,505.80
R157 On 05/11/2009	Bond Future			Buy	2	2,505.85
R157 On 05/11/2009	Bond Future			Sell	2	0.00
R157 On 04/08/2011	Bond Future			Sell	2	0.00
R157 On 04/08/2011	Bond Future			Buy	2	150.40
R157 On 04/08/2011	Bond Future			Buy	2	2,530.49
R157 On 04/08/2011	Bond Future			Sell	2	0.00
R157 On 03/11/2011	Bond Future			Sell	2	0.00
R157 On 03/11/2011	Bond Future			Buy	2	2,469.20
R157 On 03/05/2012	Bond Future			Buy	2	2,437.44
R157 On 03/05/2012	Bond Future			Sell	2	0.00
R157 On 02/02/2006	Bond Future	8.25	Call	Sell	2	0.00
R157 On 02/02/2006	Bond Future	8.25	Call	Buy	2	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Buy	2	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	2	0.00

R157 On 02/02/2006	Bond Future	8.25	Put	Sell	2	0.00
R157 On 02/02/2006	Bond Future	8.25	Put	Buy	2	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	2	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	2	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	2	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Buy	2	0.00
R157 On 04/08/2005	Bond Future			Sell	3	0.00
R157 On 04/05/2006	Bond Future			Sell	3	0.00
R157 On 02/02/2006	Bond Future			Sell	3	0.00
R157 On 02/02/2006	Bond Future			Buy	3	4,380.44
R157 On 04/05/2006	Bond Future			Buy	3	4,249.37
R157 On 04/05/2006	Bond Future			Sell	3	0.00
R157 On 04/05/2006	Bond Future			Buy	3	4,288.52
R157 On 03/08/2006	Bond Future			Buy	3	4,356.78
R157 On 03/08/2006	Bond Future			Sell	3	0.00
R157 On 03/08/2006	Bond Future			Buy	3	4,356.78
R157 On 03/08/2006	Bond Future			Sell	3	0.00
R157 On 03/08/2006	Bond Future			Buy	3	4,211.46
R157 On 03/08/2006	Bond Future			Sell	3	0.00
R157 On 02/11/2006	Bond Future			Buy	3	3,932.66
R157 On 02/11/2006	Bond Future			Sell	3	0.00
R157 On 02/11/2006	Bond Future			Buy	3	3,949.65
R157 On 02/11/2006	Bond Future			Sell	3	0.00
R157 On 02/11/2006	Bond Future			Buy	3	3,990.14
R157 On 02/11/2006	Bond Future			Sell	3	0.00
R157 On 02/11/2006	Bond Future			Buy	3	3,994.57

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/11/2006 Bond Future			Sell	3	0.00
R157 On 02/11/2006 Bond Future			Sell	3	0.00
R157 On 02/11/2006 Bond Future			Buy	3	3,966.09
R157 On 02/11/2006 Bond Future			Buy	3	4,148.97
R157 On 02/11/2006 Bond Future			Buy	3	4,148.97
R157 On 02/11/2006 Bond Future			Buy	3	4,148.97
R157 On 02/11/2006 Bond Future			Buy	3	4,148.97
R157 On 02/11/2006 Bond Future			Buy	3	3,945.72
R157 On 02/08/2007 Bond Future			Buy	3	4,244.24
R157 On 02/08/2007 Bond Future			Sell	3	0.00
R157 On 03/05/2007 Bond Future			Sell	3	0.00
R157 On 03/05/2007 Bond Future			Buy	3	4,129.63
R157 On 03/05/2007 Bond Future			Buy	3	4,122.47
R157 On 03/05/2007 Bond Future			Sell	3	0.00
R157 On 02/08/2007 Bond Future			Sell	3	0.00
R157 On 02/08/2007 Bond Future			Buy	3	4,175.43
R157 On 02/08/2007 Bond Future			Buy	3	4,205.82
R157 On 02/08/2007 Bond Future			Sell	3	0.00
R157 On 01/11/2007 Bond Future			Buy	3	4,030.91
R157 On 01/11/2007 Bond Future			Sell	3	0.00
R157 On 01/11/2007 Bond Future			Sell	3	0.00
R157 On 01/11/2007 Bond Future			Buy	3	3,979.15
R157 On 05/02/2009 Bond Future			Buy	3	3,804.28
R157 On 05/02/2009 Bond Future			Sell	3	0.00
R157 On 05/02/2009 Bond Future			Sell	3	0.00
R157 On 05/02/2009 Bond Future			Buy	3	3,794.34
R157 On 05/02/2009 Bond Future			Sell	3	0.00
R157 On 05/02/2009 Bond Future			Buy	3	3,897.26
R157 On 05/02/2009 Bond Future			Buy	3	3,897.26
R157 On 05/02/2009 Bond Future			Sell	3	0.00
R157 On 05/02/2009 Bond Future			Buy	3	4,187.32

R157 On 05/02/2009	Bond Future			Sell	3	0.00
R157 On 05/02/2009	Bond Future			Buy	3	4,187.32
R157 On 05/02/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Buy	3	3,758.78
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Buy	3	3,758.78
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Buy	3	3,758.70
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Buy	3	3,758.70
R157 On 05/11/2009	Bond Future			Buy	3	3,758.78
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 05/11/2009	Bond Future			Buy	3	3,758.78
R157 On 05/11/2009	Bond Future			Sell	3	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Buy	3	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Buy	3	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Sell	3	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	3	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Buy	3	0.00
R157 On 02/11/2006	Bond Future			Buy	4	5,243.26
R157 On 02/11/2006	Bond Future			Sell	4	0.00
R157 On 02/11/2006	Bond Future			Buy	4	5,329.94
R157 On 02/11/2006	Bond Future			Sell	4	0.00
R157 On 02/11/2006	Bond Future			Sell	4	0.00
R157 On 02/11/2006	Bond Future			Buy	4	5,329.94
R157 On 02/11/2006	Bond Future			Buy	4	5,531.96
R157 On 02/11/2006	Bond Future			Sell	4	0.00
R157 On 03/05/2007	Bond Future			Buy	4	5,488.29

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/05/2007	Bond Future			Sell	4	0.00
R157 On 01/11/2007	Bond Future			Sell	4	0.00
R157 On 07/08/2008	Bond Future			Buy	4	4,941.35
R157 On 07/08/2008	Bond Future			Sell	4	0.00
R157 On 05/02/2009	Bond Future			Buy	4	5,196.34
R157 On 05/02/2009	Bond Future			Sell	4	0.00
R157 On 05/02/2009	Bond Future			Buy	4	5,583.10
R157 On 05/02/2009	Bond Future			Sell	4	0.00
R157 On 05/02/2009	Bond Future			Buy	4	5,583.10
R157 On 05/02/2009	Bond Future			Sell	4	0.00
R157 On 05/02/2009	Bond Future			Buy	4	5,423.13
R157 On 05/02/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Buy	4	5,011.71
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Buy	4	5,011.71
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Buy	4	5,011.61
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Buy	4	5,011.61
R157 On 05/11/2009	Bond Future			Buy	4	5,011.71
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 05/11/2009	Bond Future			Buy	4	5,011.71
R157 On 05/11/2009	Bond Future			Sell	4	0.00
R157 On 04/11/2010	Bond Future			Buy	4	5,069.27
R157 On 04/11/2010	Bond Future			Sell	4	0.00
R157 On 03/02/2011	Bond Future			Sell	4	0.00
R157 On 03/02/2011	Bond Future			Buy	4	5,172.83
R157 On 02/11/2006	Bond Future	8.65	Call	Buy	4	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Buy	4	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	4	0.00

R157 On 03/08/2006	Bond Future	7.75	Put	Buy	4	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	4	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	4	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	4	0.00
R157 On 03/11/2005	Bond Future			Sell	5	0.00
R157 On 03/11/2005	Bond Future			Buy	5	6,903.80
R157 On 03/11/2005	Bond Future			Buy	5	6,914.15
R157 On 03/11/2005	Bond Future			Sell	5	0.00
R157 On 03/11/2005	Bond Future			Buy	5	6,895.53
R157 On 03/11/2005	Bond Future			Sell	5	0.00
R157 On 03/11/2005	Bond Future			Buy	5	6,874.92
R157 On 03/11/2005	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Buy	5	7,059.38
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Buy	5	7,059.38
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Buy	5	7,249.86
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Buy	5	7,249.86
R157 On 02/02/2006	Bond Future			Buy	5	7,270.99
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 02/02/2006	Bond Future			Buy	5	7,339.22
R157 On 02/02/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Buy	5	7,131.14
R157 On 04/05/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Buy	5	7,146.69
R157 On 04/05/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Buy	5	7,125.69
R157 On 03/08/2006	Bond Future			Buy	5	7,242.47
R157 On 03/08/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future			Buy	5	7,131.56

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 04/05/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	7,128.16
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	7,103.46
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	7,111.81
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,908.53
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,776.91
R157 On 03/08/2006 Bond Future			Buy	5	6,776.91
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,769.85
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,822.89
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 02/11/2006 Bond Future			Buy	5	6,583.48
R157 On 02/11/2006 Bond Future			Buy	5	6,536.37
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Sell	5	0.00
R157 On 03/08/2006 Bond Future			Buy	5	6,754.64
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 02/11/2006 Bond Future			Buy	5	6,550.82
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 02/11/2006 Bond Future			Buy	5	6,545.40
R157 On 02/11/2006 Bond Future			Buy	5	6,525.21
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 02/11/2006 Bond Future			Sell	5	0.00
R157 On 02/11/2006 Bond Future			Buy	5	6,598.07

R157 On 02/11/2006	Bond Future			Buy	5	6,914.96
R157 On 02/11/2006	Bond Future			Buy	5	6,914.96
R157 On 02/08/2007	Bond Future			Sell	5	0.00
R157 On 02/08/2007	Bond Future			Buy	5	6,871.62
R157 On 01/11/2007	Bond Future			Sell	5	0.00
R157 On 01/11/2007	Bond Future			Buy	5	6,511.63
R157 On 02/05/2008	Bond Future			Buy	5	6,168.06
R157 On 02/05/2008	Bond Future			Sell	5	0.00
R157 On 05/02/2009	Bond Future			Buy	5	6,978.87
R157 On 05/02/2009	Bond Future			Sell	5	0.00
R157 On 05/02/2009	Bond Future			Buy	5	6,978.87
R157 On 05/02/2009	Bond Future			Sell	5	0.00
R157 On 05/02/2009	Bond Future			Buy	5	6,978.87
R157 On 05/02/2009	Bond Future			Sell	5	0.00
R157 On 05/02/2009	Bond Future			Buy	5	6,978.87
R157 On 05/02/2009	Bond Future			Sell	5	0.00
R157 On 05/02/2009	Bond Future			Buy	5	6,978.87
R157 On 05/02/2009	Bond Future			Sell	5	0.00
R157 On 05/11/2009	Bond Future			Buy	5	6,227.56
R157 On 05/11/2009	Bond Future			Sell	5	0.00
R157 On 05/11/2009	Bond Future			Sell	5	0.00
R157 On 05/11/2009	Bond Future			Buy	5	6,264.64
R157 On 05/11/2009	Bond Future			Buy	5	6,264.64
R157 On 05/11/2009	Bond Future			Sell	5	0.00
R157 On 05/11/2009	Bond Future			Sell	5	0.00
R157 On 05/11/2009	Bond Future			Buy	5	6,264.51
R157 On 03/11/2011	Bond Future			Buy	5	6,261.82
R157 On 03/11/2011	Bond Future			Sell	5	0.00
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	5	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	5	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Sell	5	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	5	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	5	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	5	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	5	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	5	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	5	0.00
R157 On 03/08/2006	Bond Future			Sell	6	0.00
R157 On 03/08/2006	Bond Future			Buy	6	8,551.88
R157 On 02/11/2006	Bond Future			Buy	6	7,995.49
R157 On 02/11/2006	Bond Future			Sell	6	0.00
R157 On 07/08/2008	Bond Future			Buy	6	7,672.47
R157 On 07/08/2008	Bond Future			Sell	6	0.00
R157 On 05/02/2009	Bond Future			Buy	6	8,374.65
R157 On 05/02/2009	Bond Future			Sell	6	0.00
R157 On 05/02/2009	Bond Future			Buy	6	8,374.65
R157 On 05/02/2009	Bond Future			Sell	6	0.00
R157 On 05/02/2009	Bond Future			Buy	6	8,374.65
R157 On 05/02/2009	Bond Future			Sell	6	0.00
R157 On 07/05/2009	Bond Future			Sell	6	0.00
R157 On 07/05/2009	Bond Future			Buy	6	7,909.19
R157 On 05/11/2009	Bond Future			Buy	6	7,473.07
R157 On 05/11/2009	Bond Future			Sell	6	0.00
R157 On 06/05/2010	Bond Future			Buy	6	7,611.72
R157 On 06/05/2010	Bond Future			Sell	6	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	6	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	6	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	6	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	6	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	6	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	6	0.00
R157 On 02/02/2006	Bond Future			Sell	7	0.00
R157 On 02/02/2006	Bond Future			Buy	7	9,883.14
R157 On 02/02/2006	Bond Future			Sell	7	0.00
R157 On 02/02/2006	Bond Future			Buy	7	10,234.16

R157 On 02/02/2006	Bond Future	Buy	7	10,234.16
R157 On 02/02/2006	Bond Future	Sell	7	0.00
R157 On 02/02/2006	Bond Future	Buy	7	10,221.03
R157 On 02/02/2006	Bond Future	Sell	7	0.00
R157 On 04/05/2006	Bond Future	Buy	7	9,915.20
R157 On 04/05/2006	Bond Future	Sell	7	0.00
R157 On 02/02/2006	Bond Future	Sell	7	0.00
R157 On 02/02/2006	Bond Future	Buy	7	10,265.30
R157 On 04/05/2006	Bond Future	Sell	7	0.00
R157 On 02/11/2006	Bond Future	Sell	7	0.00
R157 On 02/11/2006	Bond Future	Buy	7	9,156.98
R157 On 02/11/2006	Bond Future	Buy	7	9,221.47
R157 On 02/11/2006	Bond Future	Sell	7	0.00
R157 On 02/11/2006	Bond Future	Buy	7	9,680.94
R157 On 07/02/2008	Bond Future	Sell	7	0.00
R157 On 07/02/2008	Bond Future	Buy	7	9,382.27
R157 On 07/08/2008	Bond Future	Buy	7	8,580.72
R157 On 07/08/2008	Bond Future	Sell	7	0.00
R157 On 06/11/2008	Bond Future	Buy	7	8,673.35
R157 On 06/11/2008	Bond Future	Sell	7	0.00
R157 On 05/02/2009	Bond Future	Buy	7	9,093.60
R157 On 05/02/2009	Bond Future	Sell	7	0.00
R157 On 05/02/2009	Bond Future	Buy	7	9,093.60
R157 On 05/02/2009	Bond Future	Sell	7	0.00
R157 On 05/02/2009	Bond Future	Sell	7	0.00
R157 On 05/02/2009	Bond Future	Buy	7	9,134.96
R157 On 05/02/2009	Bond Future	Buy	7	9,770.42
R157 On 05/02/2009	Bond Future	Sell	7	0.00
R157 On 05/11/2009	Bond Future	Buy	7	8,718.58
R157 On 05/11/2009	Bond Future	Sell	7	0.00
R157 On 05/11/2009	Bond Future	Sell	7	0.00
R157 On 05/11/2009	Bond Future	Buy	7	8,770.49
R157 On 05/11/2009	Bond Future	Sell	7	0.00
R157 On 05/11/2009	Bond Future	Buy	7	8,770.49

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 05/11/2009 Bond Future			Buy	7	8,770.31
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 05/11/2009 Bond Future			Buy	7	8,770.31
R157 On 05/11/2009 Bond Future			Buy	7	8,770.49
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 05/11/2009 Bond Future			Buy	7	8,770.49
R157 On 05/11/2009 Bond Future			Sell	7	0.00
R157 On 03/11/2011 Bond Future			Buy	7	8,723.24
R157 On 03/11/2011 Bond Future			Sell	7	0.00
R157 On 04/05/2006 Bond Future	7.50	Call	Buy	7	0.00
R157 On 02/11/2006 Bond Future	7.75	Put	Buy	7	0.00
R157 On 02/11/2006 Bond Future			Sell	8	0.00
R157 On 03/05/2007 Bond Future			Buy	8	10,850.84
R157 On 03/05/2007 Bond Future			Sell	8	0.00
R157 On 07/08/2008 Bond Future			Buy	8	9,806.53
R157 On 07/08/2008 Bond Future			Sell	8	0.00
R157 On 07/08/2008 Bond Future			Buy	8	9,806.53
R157 On 07/08/2008 Bond Future			Sell	8	0.00
R157 On 07/08/2008 Bond Future			Sell	8	0.00
R157 On 07/08/2008 Bond Future			Buy	8	10,142.62
R157 On 07/08/2008 Bond Future			Sell	8	0.00
R157 On 07/08/2008 Bond Future			Buy	8	10,142.62
R157 On 05/02/2009 Bond Future			Sell	8	0.00
R157 On 05/02/2009 Bond Future			Buy	8	10,118.23
R157 On 05/02/2009 Bond Future			Sell	8	0.00
R157 On 05/02/2009 Bond Future			Buy	8	10,118.23
R157 On 05/02/2009 Bond Future			Buy	8	11,166.20
R157 On 05/02/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Sell	8	0.00
R157 On 05/11/2009 Bond Future			Buy	8	9,964.09

R157 On 05/11/2009	Bond Future			Buy	8	10,001.79
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.21
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.21
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.42
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.21
R157 On 05/11/2009	Bond Future			Sell	8	0.00
R157 On 05/11/2009	Bond Future			Buy	8	10,023.21
R157 On 05/05/2011	Bond Future			Buy	8	9,735.92
R157 On 05/05/2011	Bond Future			Sell	8	0.00
R157 On 05/05/2011	Bond Future			Sell	8	0.00
R157 On 05/05/2011	Bond Future			Buy	8	9,764.47
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	8	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	8	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	8	0.00
R157 On 02/11/2006	Bond Future			Buy	9	11,844.37

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/11/2006 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Buy	9	11,234.22
R157 On 02/05/2008 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Buy	9	11,234.22
R157 On 02/05/2008 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Buy	9	11,062.97
R157 On 07/08/2008 Bond Future			Buy	9	11,394.80
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Buy	9	11,394.80
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Sell	9	0.00
R157 On 02/05/2008 Bond Future			Buy	9	11,062.97
R157 On 07/08/2008 Bond Future			Buy	9	11,263.44
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Buy	9	11,263.34
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Buy	9	11,263.44
R157 On 07/08/2008 Bond Future			Buy	9	11,200.59
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Buy	9	11,200.59
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 07/08/2008 Bond Future			Buy	9	10,778.80
R157 On 07/08/2008 Bond Future			Buy	9	10,803.93
R157 On 07/08/2008 Bond Future			Sell	9	0.00
R157 On 05/02/2009 Bond Future			Sell	9	0.00
R157 On 05/02/2009 Bond Future			Buy	9	11,928.65
R157 On 05/02/2009 Bond Future			Buy	9	12,561.97
R157 On 05/02/2009 Bond Future			Sell	9	0.00

R157 On 06/08/2009	Bond Future	Sell	9	0.00
R157 On 06/08/2009	Bond Future	Buy	9	11,714.00
R157 On 06/08/2009	Bond Future	Buy	9	11,473.71
R157 On 06/08/2009	Bond Future	Sell	9	0.00
R157 On 05/11/2009	Bond Future	Buy	9	11,209.61
R157 On 05/11/2009	Bond Future	Sell	9	0.00
R157 On 05/11/2009	Bond Future	Buy	9	11,209.61
R157 On 05/11/2009	Bond Future	Sell	9	0.00
R157 On 05/11/2009	Bond Future	Sell	9	0.00
R157 On 05/11/2009	Bond Future	Buy	9	11,276.35
R157 On 05/11/2009	Bond Future	Sell	9	0.00
R157 On 05/11/2009	Bond Future	Buy	9	11,276.11
R157 On 05/11/2009	Bond Future	Buy	9	11,276.35
R157 On 05/11/2009	Bond Future	Sell	9	0.00
R157 On 06/05/2010	Bond Future	Buy	9	11,382.33
R157 On 06/05/2010	Bond Future	Sell	9	0.00
R157 On 05/05/2011	Bond Future	Sell	9	0.00
R157 On 05/05/2011	Bond Future	Buy	9	10,994.54
R157 On 05/05/2011	Bond Future	Buy	9	10,988.69
R157 On 05/05/2011	Bond Future	Sell	9	0.00
R157 On 04/05/2006	Bond Future	Sell	10	0.00
R157 On 02/11/2006	Bond Future	Sell	10	0.00
R157 On 02/11/2006	Bond Future	Buy	10	12,993.02
R157 On 02/11/2006	Bond Future	Sell	10	0.00
R157 On 02/11/2006	Bond Future	Buy	10	13,327.08
R157 On 02/11/2006	Bond Future	Buy	10	13,829.91
R157 On 02/11/2006	Bond Future	Buy	10	13,829.91
R157 On 01/02/2007	Bond Future	Sell	10	0.00
R157 On 01/02/2007	Bond Future	Buy	10	13,912.33
R157 On 01/02/2007	Bond Future	Sell	10	0.00
R157 On 01/02/2007	Bond Future	Buy	10	13,912.33
R157 On 01/02/2007	Bond Future	Buy	10	13,948.95
R157 On 01/02/2007	Bond Future	Sell	10	0.00
R157 On 01/02/2007	Bond Future	Buy	10	13,948.95

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 01/02/2007 Bond Future			Sell	10	0.00
R157 On 07/02/2008 Bond Future			Buy	10	13,427.46
R157 On 07/02/2008 Bond Future			Sell	10	0.00
R157 On 07/02/2008 Bond Future			Buy	10	13,384.94
R157 On 07/02/2008 Bond Future			Sell	10	0.00
R157 On 07/02/2008 Bond Future			Sell	10	0.00
R157 On 07/02/2008 Bond Future			Buy	10	13,358.87
R157 On 07/08/2008 Bond Future			Buy	10	13,025.36
R157 On 07/08/2008 Bond Future			Sell	10	0.00
R157 On 07/08/2008 Bond Future			Buy	10	12,258.17
R157 On 07/08/2008 Bond Future			Sell	10	0.00
R157 On 06/11/2008 Bond Future			Buy	10	11,639.66
R157 On 06/11/2008 Bond Future			Sell	10	0.00
R157 On 05/02/2009 Bond Future			Buy	10	12,796.16
R157 On 05/02/2009 Bond Future			Sell	10	0.00
R157 On 06/11/2008 Bond Future			Buy	10	12,547.49
R157 On 06/11/2008 Bond Future			Sell	10	0.00
R157 On 06/11/2008 Bond Future			Sell	10	0.00
R157 On 06/11/2008 Bond Future			Buy	10	12,423.63
R157 On 06/11/2008 Bond Future			Sell	10	0.00
R157 On 06/11/2008 Bond Future			Buy	10	12,466.07
R157 On 05/02/2009 Bond Future			Buy	10	12,858.55
R157 On 05/02/2009 Bond Future			Sell	10	0.00
R157 On 05/02/2009 Bond Future			Sell	10	0.00
R157 On 05/02/2009 Bond Future			Buy	10	12,997.72
R157 On 05/02/2009 Bond Future			Buy	10	13,405.67
R157 On 05/02/2009 Bond Future			Sell	10	0.00
R157 On 05/02/2009 Bond Future			Sell	10	0.00
R157 On 05/02/2009 Bond Future			Buy	10	13,355.07
R157 On 05/02/2009 Bond Future			Buy	10	13,460.73
R157 On 05/02/2009 Bond Future			Sell	10	0.00

R157 On 05/02/2009	Bond Future	Buy	10	13,810.67
R157 On 05/02/2009	Bond Future	Sell	10	0.00
R157 On 05/02/2009	Bond Future	Buy	10	13,810.67
R157 On 05/02/2009	Bond Future	Sell	10	0.00
R157 On 05/02/2009	Bond Future	Buy	10	13,943.89
R157 On 05/02/2009	Bond Future	Sell	10	0.00
R157 On 05/02/2009	Bond Future	Buy	10	13,957.75
R157 On 05/02/2009	Bond Future	Sell	10	0.00
R157 On 07/05/2009	Bond Future	Buy	10	13,236.27
R157 On 07/05/2009	Bond Future	Sell	10	0.00
R157 On 07/05/2009	Bond Future	Buy	10	13,286.09
R157 On 07/05/2009	Bond Future	Sell	10	0.00
R157 On 07/05/2009	Bond Future	Sell	10	0.00
R157 On 07/05/2009	Bond Future	Buy	10	13,203.19
R157 On 06/08/2009	Bond Future	Buy	10	13,058.61
R157 On 06/08/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,455.12
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,455.12
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.27
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.27
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.27
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.01
R157 On 05/11/2009	Bond Future	Buy	10	12,529.27
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.27
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Sell	10	0.00
R157 On 05/11/2009	Bond Future	Buy	10	12,529.01

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/11/2009 Bond Future			Buy	10	12,529.27
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Sell	10	0.00
R157 On 05/11/2009 Bond Future			Buy	10	12,529.01
R157 On 06/05/2010 Bond Future			Buy	10	12,647.03
R157 On 06/05/2010 Bond Future			Sell	10	0.00
R157 On 04/11/2010 Bond Future			Buy	10	12,745.12
R157 On 04/11/2010 Bond Future			Sell	10	0.00
R157 On 04/11/2010 Bond Future			Sell	10	0.00
R157 On 04/11/2010 Bond Future			Buy	10	12,654.69
R157 On 04/11/2010 Bond Future			Sell	10	0.00
R157 On 04/11/2010 Bond Future			Buy	10	12,698.18
R157 On 03/02/2011 Bond Future			Sell	10	0.00
R157 On 03/02/2011 Bond Future			Buy	10	12,948.41
R157 On 03/02/2011 Bond Future			Sell	10	0.00
R157 On 03/02/2011 Bond Future			Buy	10	12,946.20
R157 On 03/02/2011 Bond Future			Buy	10	12,887.22
R157 On 03/02/2011 Bond Future			Sell	10	0.00
R157 On 03/02/2011 Bond Future			Buy	10	12,888.53
R157 On 03/02/2011 Bond Future			Sell	10	0.00
R157 On 03/11/2011 Bond Future			Buy	10	11,957.69
R157 On 03/11/2011 Bond Future			Sell	10	0.00
R157 On 04/08/2011 Bond Future			Buy	10	12,671.69
R157 On 04/08/2011 Bond Future			Sell	10	0.00
R157 On 04/08/2011 Bond Future			Buy	10	12,674.45
R157 On 04/08/2011 Bond Future			Sell	10	0.00
R157 On 04/08/2011 Bond Future			Sell	10	0.00
R157 On 04/08/2011 Bond Future			Buy	10	12,770.60
R157 On 03/11/2011 Bond Future			Sell	10	0.00
R157 On 03/11/2011 Bond Future			Buy	10	12,264.37
R157 On 03/11/2011 Bond Future			Sell	10	0.00

R157 On 03/11/2011	Bond Future			Buy	10	12,283.03
R157 On 03/11/2011	Bond Future			Buy	10	12,640.01
R157 On 03/11/2011	Bond Future			Sell	10	0.00
R157 On 03/11/2011	Bond Future			Sell	10	0.00
R157 On 03/11/2011	Bond Future			Buy	10	12,616.00
R157 On 03/11/2011	Bond Future			Sell	10	0.00
R157 On 03/11/2011	Bond Future			Buy	10	12,521.33
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	10	0.00
R157 On 06/05/2010	Bond Future	7.90	Call	Buy	10	0.00
R157 On 06/05/2010	Bond Future	7.90	Call	Sell	10	0.00
R157 On 06/05/2010	Bond Future	7.90	Call	Sell	10	0.00
R157 On 06/05/2010	Bond Future	7.90	Call	Buy	10	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	10	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	10	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	10	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	10	0.00
R157 On 02/11/2006	Bond Future			Sell	11	0.00
R157 On 02/08/2007	Bond Future			Sell	11	0.00
R157 On 02/08/2007	Bond Future			Buy	11	14,775.90
R157 On 02/08/2007	Bond Future			Buy	11	14,660.42
R157 On 02/08/2007	Bond Future			Sell	11	0.00
R157 On 01/11/2007	Bond Future			Sell	11	0.00
R157 On 01/11/2007	Bond Future			Buy	11	14,229.11
R157 On 07/08/2008	Bond Future			Buy	11	14,066.19
R157 On 07/08/2008	Bond Future			Sell	11	0.00
R157 On 07/08/2008	Bond Future			Buy	11	13,766.43
R157 On 07/08/2008	Bond Future			Sell	11	0.00
R157 On 07/08/2008	Bond Future			Buy	11	13,766.31
R157 On 07/08/2008	Bond Future			Sell	11	0.00
R157 On 07/08/2008	Bond Future			Sell	11	0.00
R157 On 07/08/2008	Bond Future			Buy	11	13,766.43
R157 On 07/08/2008	Bond Future			Buy	11	13,483.98
R157 On 07/08/2008	Bond Future			Sell	11	0.00
R157 On 07/08/2008	Bond Future			Sell	11	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/08/2008 Bond Future			Buy	11	13,174.09
R157 On 05/02/2009 Bond Future			Sell	11	0.00
R157 On 05/02/2009 Bond Future			Buy	11	14,552.99
R157 On 05/11/2009 Bond Future			Sell	11	0.00
R157 On 05/11/2009 Bond Future			Buy	11	13,700.63
R157 On 05/11/2009 Bond Future			Sell	11	0.00
R157 On 05/11/2009 Bond Future			Buy	11	13,700.63
R157 On 06/05/2010 Bond Future			Buy	11	13,911.73
R157 On 06/05/2010 Bond Future			Sell	11	0.00
R157 On 05/08/2010 Bond Future			Sell	11	0.00
R157 On 05/08/2010 Bond Future			Buy	11	14,220.92
R157 On 04/11/2010 Bond Future			Sell	11	0.00
R157 On 04/11/2010 Bond Future			Buy	11	13,994.04
R157 On 04/05/2006 Bond Future	8.75	Put	Buy	11	0.00
R157 On 04/05/2006 Bond Future	8.75	Put	Sell	11	0.00
R157 On 03/08/2006 Bond Future	7.75	Put	Sell	11	0.00
R157 On 03/08/2006 Bond Future	7.75	Put	Buy	11	0.00
R157 On 02/11/2006 Bond Future	7.75	Put	Sell	11	0.00
R157 On 04/05/2006 Bond Future			Buy	12	17,114.75
R157 On 04/05/2006 Bond Future			Sell	12	0.00
R157 On 04/05/2006 Bond Future			Sell	12	0.00
R157 On 04/05/2006 Bond Future			Buy	12	17,101.66
R157 On 03/08/2006 Bond Future			Buy	12	17,381.93
R157 On 03/08/2006 Bond Future			Sell	12	0.00
R157 On 04/05/2006 Bond Future			Sell	12	0.00
R157 On 03/08/2006 Bond Future			Sell	12	0.00
R157 On 03/08/2006 Bond Future			Buy	12	16,211.13
R157 On 07/08/2008 Bond Future			Buy	12	14,949.74
R157 On 07/08/2008 Bond Future			Sell	12	0.00
R157 On 07/08/2008 Bond Future			Buy	12	14,709.80
R157 On 07/08/2008 Bond Future			Sell	12	0.00

R157 On 07/08/2008	Bond Future			Buy	12	14,709.80
R157 On 07/08/2008	Bond Future			Sell	12	0.00
R157 On 07/08/2008	Bond Future			Sell	12	0.00
R157 On 07/08/2008	Bond Future			Buy	12	15,213.94
R157 On 06/11/2008	Bond Future			Sell	12	0.00
R157 On 06/11/2008	Bond Future			Buy	12	14,736.63
R157 On 05/11/2009	Bond Future			Buy	12	15,007.05
R157 On 05/11/2009	Bond Future			Sell	12	0.00
R157 On 05/11/2009	Bond Future			Sell	12	0.00
R157 On 05/11/2009	Bond Future			Buy	12	15,035.13
R157 On 05/11/2009	Bond Future			Sell	12	0.00
R157 On 05/11/2009	Bond Future			Buy	12	15,034.82
R157 On 05/11/2009	Bond Future			Buy	12	15,035.13
R157 On 05/11/2009	Bond Future			Sell	12	0.00
R157 On 04/11/2010	Bond Future			Sell	12	0.00
R157 On 04/11/2010	Bond Future			Buy	12	15,251.73
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	12	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Buy	12	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Sell	12	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	12	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	12	0.00
R157 On 02/11/2006	Bond Future			Sell	13	0.00
R157 On 01/11/2007	Bond Future			Buy	13	16,821.38
R157 On 01/11/2007	Bond Future			Sell	13	0.00
R157 On 07/02/2008	Bond Future			Sell	13	0.00
R157 On 07/02/2008	Bond Future			Buy	13	17,327.67
R157 On 07/08/2008	Bond Future			Buy	13	16,269.42
R157 On 07/08/2008	Bond Future			Sell	13	0.00
R157 On 07/08/2008	Bond Future			Sell	13	0.00
R157 On 07/08/2008	Bond Future			Buy	13	16,269.42
R157 On 07/08/2008	Bond Future			Buy	13	16,269.27
R157 On 07/08/2008	Bond Future			Sell	13	0.00
R157 On 05/02/2009	Bond Future			Buy	13	16,485.21
R157 On 05/02/2009	Bond Future			Sell	13	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/08/2008	Bond Future			Sell	13	0.00
R157 On 07/08/2008	Bond Future			Buy	13	16,481.77
R157 On 05/02/2009	Bond Future			Buy	13	18,145.07
R157 On 05/02/2009	Bond Future			Sell	13	0.00
R157 On 07/05/2009	Bond Future			Buy	13	17,409.45
R157 On 07/05/2009	Bond Future			Sell	13	0.00
R157 On 05/02/2009	Bond Future			Sell	13	0.00
R157 On 05/02/2009	Bond Future			Buy	13	17,631.49
R157 On 07/05/2009	Bond Future			Sell	13	0.00
R157 On 07/05/2009	Bond Future			Buy	13	17,136.58
R157 On 05/11/2009	Bond Future			Buy	13	16,191.65
R157 On 05/11/2009	Bond Future			Sell	13	0.00
R157 On 05/11/2009	Bond Future			Sell	13	0.00
R157 On 05/11/2009	Bond Future			Buy	13	16,288.05
R157 On 05/11/2009	Bond Future			Sell	13	0.00
R157 On 05/11/2009	Bond Future			Buy	13	16,287.72
R157 On 05/11/2009	Bond Future			Buy	13	16,288.05
R157 On 05/11/2009	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Buy	13	16,940.74
R157 On 03/02/2011	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Buy	13	16,940.74
R157 On 03/02/2011	Bond Future			Sell	13	0.00
R157 On 03/02/2011	Bond Future			Buy	13	16,954.06
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	13	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	13	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	13	0.00
R157 On 02/11/2006	Bond Future			Buy	14	18,485.86
R157 On 02/11/2006	Bond Future			Sell	14	0.00
R157 On 07/02/2008	Bond Future			Sell	14	0.00
R157 On 07/02/2008	Bond Future			Buy	14	18,764.53

R157 On 05/02/2009	Bond Future			Buy	14	19,268.98
R157 On 05/02/2009	Bond Future			Sell	14	0.00
R157 On 06/05/2010	Bond Future			Buy	14	17,705.84
R157 On 06/05/2010	Bond Future			Sell	14	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Sell	14	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Buy	14	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Buy	14	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Sell	14	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Buy	14	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Sell	14	0.00
R157 On 02/02/2006	Bond Future			Sell	15	0.00
R157 On 02/02/2006	Bond Future			Buy	15	21,178.15
R157 On 02/02/2006	Bond Future			Sell	15	0.00
R157 On 02/02/2006	Bond Future			Buy	15	21,930.35
R157 On 02/02/2006	Bond Future			Buy	15	21,930.35
R157 On 02/02/2006	Bond Future			Sell	15	0.00
R157 On 02/02/2006	Bond Future			Sell	15	0.00
R157 On 02/02/2006	Bond Future			Buy	15	21,997.08
R157 On 02/11/2006	Bond Future			Buy	15	19,728.62
R157 On 02/11/2006	Bond Future			Sell	15	0.00
R157 On 07/02/2008	Bond Future			Sell	15	0.00
R157 On 07/02/2008	Bond Future			Buy	15	20,107.80
R157 On 07/08/2008	Bond Future			Sell	15	0.00
R157 On 07/08/2008	Bond Future			Buy	15	18,659.17
R157 On 05/02/2009	Bond Future			Sell	15	0.00
R157 On 05/02/2009	Bond Future			Buy	15	19,881.08
R157 On 05/02/2009	Bond Future			Sell	15	0.00
R157 On 05/02/2009	Bond Future			Buy	15	20,244.31
R157 On 03/11/2011	Bond Future			Sell	15	0.00
R157 On 03/11/2011	Bond Future			Buy	15	18,637.95
R157 On 02/11/2006	Bond Future	8.65	Call	Buy	15	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Buy	15	0.00
R157 On 04/05/2006	Bond Future			Sell	16	0.00
R157 On 01/11/2007	Bond Future			Sell	16	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/02/2008	Bond Future			Sell	16	0.00
R157 On 07/02/2008	Bond Future			Buy	16	21,445.18
R157 On 05/02/2009	Bond Future			Buy	16	22,332.40
R157 On 05/02/2009	Bond Future			Sell	16	0.00
R157 On 04/02/2010	Bond Future			Sell	16	0.00
R157 On 04/02/2010	Bond Future			Buy	16	20,255.33
R157 On 05/05/2011	Bond Future			Sell	16	0.00
R157 On 05/05/2011	Bond Future			Buy	16	19,497.12
R157 On 05/05/2011	Bond Future			Sell	16	0.00
R157 On 05/05/2011	Bond Future			Buy	16	19,504.91
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	16	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	16	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	16	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	16	0.00
R157 On 02/05/2008	Bond Future			Buy	17	20,971.40
R157 On 02/05/2008	Bond Future			Sell	17	0.00
R157 On 07/08/2008	Bond Future			Buy	17	21,629.23
R157 On 05/02/2009	Bond Future			Buy	17	23,728.17
R157 On 05/02/2009	Bond Future			Sell	17	0.00
R157 On 05/11/2009	Bond Future			Sell	17	0.00
R157 On 05/11/2009	Bond Future			Buy	17	21,299.76
R157 On 05/11/2009	Bond Future			Sell	17	0.00
R157 On 05/11/2009	Bond Future			Buy	17	21,299.32
R157 On 05/11/2009	Bond Future			Buy	17	21,299.76
R157 On 05/11/2009	Bond Future			Sell	17	0.00
R157 On 04/02/2010	Bond Future			Buy	17	21,744.41
R157 On 04/02/2010	Bond Future			Sell	17	0.00
R157 On 03/05/2012	Bond Future			Buy	17	20,888.05
R157 On 03/05/2012	Bond Future			Sell	17	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	17	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	17	0.00

R157 On 02/08/2007	Bond Future	7.75	Put	Buy	17	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	17	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	17	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	17	0.00
R157 On 07/08/2008	Bond Future	9.25	Put	Buy	17	0.00
R157 On 03/05/2007	Bond Future			Buy	18	24,808.74
R157 On 03/05/2007	Bond Future			Sell	18	0.00
R157 On 03/05/2007	Bond Future			Sell	18	0.00
R157 On 03/05/2007	Bond Future			Buy	18	24,758.98
R157 On 07/08/2008	Bond Future			Buy	18	22,526.89
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Buy	18	22,526.68
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Buy	18	22,526.89
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Buy	18	21,557.60
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Buy	18	22,755.23
R157 On 07/08/2008	Bond Future			Sell	18	0.00
R157 On 07/08/2008	Bond Future			Buy	18	22,755.23
R157 On 06/11/2008	Bond Future			Buy	18	22,137.44
R157 On 06/11/2008	Bond Future			Sell	18	0.00
R157 On 06/11/2008	Bond Future			Buy	18	22,137.44
R157 On 06/11/2008	Bond Future			Sell	18	0.00
R157 On 06/11/2008	Bond Future			Sell	18	0.00
R157 On 06/11/2008	Bond Future			Buy	18	22,251.65
R157 On 06/11/2008	Bond Future			Sell	18	0.00
R157 On 06/11/2008	Bond Future			Buy	18	22,514.64
R157 On 06/11/2008	Bond Future			Buy	18	22,514.64
R157 On 06/11/2008	Bond Future			Sell	18	0.00
R157 On 07/05/2009	Bond Future			Sell	18	0.00
R157 On 07/05/2009	Bond Future			Buy	18	23,478.28
R157 On 05/11/2009	Bond Future			Sell	18	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/11/2009	Bond Future			Buy	18	22,552.69
R157 On 05/11/2009	Bond Future			Buy	18	22,552.69
R157 On 05/11/2009	Bond Future			Sell	18	0.00
R157 On 05/11/2009	Bond Future			Sell	18	0.00
R157 On 05/11/2009	Bond Future			Buy	18	22,552.22
R157 On 03/11/2011	Bond Future			Buy	18	22,330.09
R157 On 03/11/2011	Bond Future			Sell	18	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	18	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	18	0.00
R157 On 02/11/2006	Bond Future			Buy	19	25,317.23
R157 On 02/11/2006	Bond Future			Sell	19	0.00
R157 On 02/11/2006	Bond Future			Sell	19	0.00
R157 On 02/11/2006	Bond Future			Buy	19	25,317.23
R157 On 01/11/2007	Bond Future			Sell	19	0.00
R157 On 01/11/2007	Bond Future			Buy	19	25,061.43
R157 On 05/02/2009	Bond Future			Sell	19	0.00
R157 On 05/02/2009	Bond Future			Buy	19	25,136.98
R157 On 07/05/2009	Bond Future			Buy	19	25,197.32
R157 On 07/05/2009	Bond Future			Sell	19	0.00
R157 On 03/02/2011	Bond Future			Sell	19	0.00
R157 On 03/02/2011	Bond Future			Buy	19	24,076.76
R157 On 02/11/2006	Bond Future			Sell	20	0.00
R157 On 02/11/2006	Bond Future			Buy	20	26,304.82
R157 On 02/11/2006	Bond Future			Buy	20	26,304.82
R157 On 02/11/2006	Bond Future			Sell	20	0.00
R157 On 02/11/2006	Bond Future			Sell	20	0.00
R157 On 02/11/2006	Bond Future			Buy	20	27,174.95
R157 On 01/11/2007	Bond Future			Buy	20	25,842.03
R157 On 01/11/2007	Bond Future			Sell	20	0.00
R157 On 07/02/2008	Bond Future			Buy	20	27,063.19
R157 On 07/02/2008	Bond Future			Sell	20	0.00

R157 On 07/02/2008	Bond Future	Sell	20	0.00
R157 On 07/02/2008	Bond Future	Buy	20	26,747.71
R157 On 07/02/2008	Bond Future	Buy	20	26,878.54
R157 On 07/02/2008	Bond Future	Sell	20	0.00
R157 On 07/02/2008	Bond Future	Sell	20	0.00
R157 On 07/02/2008	Bond Future	Buy	20	26,717.74
R157 On 07/02/2008	Bond Future	Sell	20	0.00
R157 On 07/02/2008	Bond Future	Buy	20	26,685.22
R157 On 07/02/2008	Bond Future	Sell	20	0.00
R157 On 07/02/2008	Bond Future	Buy	20	26,638.49
R157 On 02/05/2008	Bond Future	Buy	20	25,064.36
R157 On 02/05/2008	Bond Future	Sell	20	0.00
R157 On 07/08/2008	Bond Future	Buy	20	25,569.03
R157 On 07/08/2008	Bond Future	Sell	20	0.00
R157 On 07/08/2008	Bond Future	Buy	20	25,341.48
R157 On 07/08/2008	Bond Future	Sell	20	0.00
R157 On 07/08/2008	Bond Future	Sell	20	0.00
R157 On 07/08/2008	Bond Future	Buy	20	25,128.18
R157 On 06/11/2008	Bond Future	Buy	20	23,416.16
R157 On 06/11/2008	Bond Future	Sell	20	0.00
R157 On 06/11/2008	Bond Future	Buy	20	23,216.53
R157 On 06/11/2008	Bond Future	Sell	20	0.00
R157 On 06/11/2008	Bond Future	Sell	20	0.00
R157 On 06/11/2008	Bond Future	Buy	20	24,453.19
R157 On 06/11/2008	Bond Future	Buy	20	24,753.64
R157 On 06/11/2008	Bond Future	Sell	20	0.00
R157 On 06/11/2008	Bond Future	Sell	20	0.00
R157 On 06/11/2008	Bond Future	Buy	20	24,901.13
R157 On 05/02/2009	Bond Future	Buy	20	27,808.61
R157 On 05/02/2009	Bond Future	Sell	20	0.00
R157 On 07/05/2009	Bond Future	Buy	20	26,485.56
R157 On 07/05/2009	Bond Future	Sell	20	0.00
R157 On 07/05/2009	Bond Future	Buy	20	26,331.05
R157 On 07/05/2009	Bond Future	Sell	20	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/05/2009	Bond Future			Buy	20	26,133.46
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Buy	20	25,865.38
R157 On 07/05/2009	Bond Future			Buy	20	25,992.03
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Buy	20	25,975.87
R157 On 07/05/2009	Bond Future			Buy	20	26,161.40
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Sell	20	0.00
R157 On 07/05/2009	Bond Future			Buy	20	25,609.98
R157 On 05/11/2009	Bond Future			Sell	20	0.00
R157 On 05/11/2009	Bond Future			Buy	20	25,402.08
R157 On 04/11/2010	Bond Future			Buy	20	25,382.45
R157 On 04/11/2010	Bond Future			Sell	20	0.00
R157 On 04/11/2010	Bond Future			Buy	20	25,387.08
R157 On 04/11/2010	Bond Future			Sell	20	0.00
R157 On 04/11/2010	Bond Future			Sell	20	0.00
R157 On 04/11/2010	Bond Future			Buy	20	25,375.04
R157 On 03/11/2011	Bond Future			Buy	20	25,047.26
R157 On 03/11/2011	Bond Future			Sell	20	0.00
R157 On 02/02/2012	Bond Future			Buy	20	25,187.51
R157 On 02/02/2012	Bond Future			Sell	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Call	Sell	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Call	Buy	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Call	Sell	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Sell	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Buy	20	0.00
R157 On 02/11/2006	Bond Future	8.65	Put	Sell	20	0.00
R157 On 05/02/2009	Bond Future			Buy	21	26,629.95

R157 On 05/02/2009	Bond Future	Sell	21	0.00
R157 On 07/08/2008	Bond Future	Sell	21	0.00
R157 On 07/08/2008	Bond Future	Buy	21	26,624.39
R157 On 05/11/2009	Bond Future	Buy	21	26,155.75
R157 On 05/11/2009	Bond Future	Sell	21	0.00
R157 On 05/11/2009	Bond Future	Buy	21	26,155.75
R157 On 05/11/2009	Bond Future	Sell	21	0.00
R157 On 06/05/2010	Bond Future	Buy	21	26,558.76
R157 On 06/05/2010	Bond Future	Sell	21	0.00
R157 On 06/05/2010	Bond Future	Buy	21	26,558.76
R157 On 06/05/2010	Bond Future	Sell	21	0.00
R157 On 04/11/2010	Bond Future	Sell	21	0.00
R157 On 04/11/2010	Bond Future	Buy	21	26,344.48
R157 On 03/11/2011	Bond Future	Sell	21	0.00
R157 On 03/11/2011	Bond Future	Buy	21	25,923.44
R157 On 02/08/2012	Bond Future	Sell	21	0.00
R157 On 02/08/2012	Bond Future	Buy	21	26,158.26
R157 On 03/05/2007	Bond Future	Buy	22	30,580.04
R157 On 03/05/2007	Bond Future	Sell	22	0.00
R157 On 05/02/2009	Bond Future	Buy	22	27,898.04
R157 On 05/02/2009	Bond Future	Sell	22	0.00
R157 On 07/08/2008	Bond Future	Sell	22	0.00
R157 On 07/08/2008	Bond Future	Buy	22	27,892.22
R157 On 06/11/2008	Bond Future	Sell	22	0.00
R157 On 06/11/2008	Bond Future	Buy	22	27,520.44
R157 On 05/02/2009	Bond Future	Buy	22	30,707.04
R157 On 05/02/2009	Bond Future	Sell	22	0.00
R157 On 05/11/2009	Bond Future	Buy	22	27,401.26
R157 On 05/11/2009	Bond Future	Sell	22	0.00
R157 On 05/11/2009	Bond Future	Buy	22	27,401.26
R157 On 05/11/2009	Bond Future	Sell	22	0.00
R157 On 04/11/2010	Bond Future	Buy	22	27,998.30
R157 On 04/11/2010	Bond Future	Sell	22	0.00
R157 On 07/02/2008	Bond Future	Sell	23	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/02/2008	Bond Future			Buy	23	30,725.40
R157 On 05/02/2009	Bond Future			Sell	23	0.00
R157 On 05/02/2009	Bond Future			Buy	23	30,484.32
R157 On 05/02/2009	Bond Future			Sell	23	0.00
R157 On 05/02/2009	Bond Future			Buy	23	31,194.17
R157 On 05/11/2009	Bond Future			Buy	23	28,646.77
R157 On 05/11/2009	Bond Future			Sell	23	0.00
R157 On 05/11/2009	Bond Future			Sell	23	0.00
R157 On 05/11/2009	Bond Future			Buy	23	28,817.33
R157 On 05/11/2009	Bond Future			Buy	23	28,817.33
R157 On 05/11/2009	Bond Future			Sell	23	0.00
R157 On 05/11/2009	Bond Future			Sell	23	0.00
R157 On 05/11/2009	Bond Future			Buy	23	28,816.73
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	23	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Sell	23	0.00
R157 On 05/02/2009	Bond Future			Buy	24	30,434.23
R157 On 05/02/2009	Bond Future			Sell	24	0.00
R157 On 07/08/2008	Bond Future			Sell	24	0.00
R157 On 07/08/2008	Bond Future			Buy	24	30,427.87
R157 On 06/11/2008	Bond Future			Sell	24	0.00
R157 On 06/11/2008	Bond Future			Buy	24	29,225.85
R157 On 06/11/2008	Bond Future			Buy	24	29,225.85
R157 On 06/11/2008	Bond Future			Sell	24	0.00
R157 On 06/11/2008	Bond Future			Sell	24	0.00
R157 On 06/11/2008	Bond Future			Buy	24	29,359.97
R157 On 06/11/2008	Bond Future			Sell	24	0.00
R157 On 06/11/2008	Bond Future			Buy	24	29,473.27
R157 On 05/05/2011	Bond Future			Sell	24	0.00
R157 On 05/05/2011	Bond Future			Buy	24	29,245.69
R157 On 05/11/2009	Bond Future			Buy	25	31,137.79
R157 On 05/11/2009	Bond Future			Sell	25	0.00

R157 On 05/11/2009	Bond Future			Buy	25	31,308.87
R157 On 05/11/2009	Bond Future			Sell	25	0.00
R157 On 05/11/2009	Bond Future			Buy	25	31,558.61
R157 On 05/11/2009	Bond Future			Sell	25	0.00
R157 On 02/02/2012	Bond Future			Sell	25	0.00
R157 On 02/02/2012	Bond Future			Buy	25	31,648.45
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	25	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Sell	25	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	25	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	25	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	25	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	25	0.00
R157 On 04/05/2006	Bond Future			Buy	26	37,081.95
R157 On 04/05/2006	Bond Future			Sell	26	0.00
R157 On 04/05/2006	Bond Future			Sell	26	0.00
R157 On 04/05/2006	Bond Future			Buy	26	37,053.61
R157 On 03/08/2006	Bond Future			Buy	26	37,660.85
R157 On 03/08/2006	Bond Future			Sell	26	0.00
R157 On 03/08/2006	Bond Future			Buy	26	35,124.12
R157 On 03/08/2006	Bond Future			Sell	26	0.00
R157 On 01/11/2007	Bond Future			Buy	26	33,642.77
R157 On 01/11/2007	Bond Future			Sell	26	0.00
R157 On 07/02/2008	Bond Future			Sell	26	0.00
R157 On 07/02/2008	Bond Future			Buy	26	34,655.33
R157 On 06/11/2008	Bond Future			Sell	26	0.00
R157 On 06/11/2008	Bond Future			Buy	26	31,929.38
R157 On 05/02/2009	Bond Future			Sell	26	0.00
R157 On 05/02/2009	Bond Future			Buy	26	35,090.14
R157 On 05/02/2009	Bond Future			Sell	27	0.00
R157 On 05/02/2009	Bond Future			Buy	27	35,720.97
R157 On 05/11/2009	Bond Future			Sell	27	0.00
R157 On 05/11/2009	Bond Future			Buy	27	33,628.82
R157 On 05/11/2009	Bond Future			Sell	27	0.00
R157 On 05/11/2009	Bond Future			Buy	27	33,829.04

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/11/2009	Bond Future			Sell	27	0.00
R157 On 05/11/2009	Bond Future			Buy	27	33,828.34
R157 On 05/11/2009	Bond Future			Buy	27	33,829.04
R157 On 05/11/2009	Bond Future			Sell	27	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	27	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	27	0.00
R157 On 01/02/2007	Bond Future			Sell	28	0.00
R157 On 05/02/2009	Bond Future			Buy	28	39,081.69
R157 On 05/02/2009	Bond Future			Sell	28	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	28	0.00
R157 On 04/02/2010	Bond Future			Sell	29	0.00
R157 On 04/02/2010	Bond Future			Buy	29	36,800.26
R157 On 01/11/2007	Bond Future			Buy	30	38,818.58
R157 On 01/11/2007	Bond Future			Sell	30	0.00
R157 On 07/02/2008	Bond Future			Sell	30	0.00
R157 On 07/02/2008	Bond Future			Buy	30	39,986.92
R157 On 02/05/2008	Bond Future			Buy	30	37,261.22
R157 On 02/05/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Buy	30	38,291.96
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Buy	30	38,468.25
R157 On 07/08/2008	Bond Future			Buy	30	38,432.91
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Buy	30	37,580.75
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Buy	30	36,355.85
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 07/08/2008	Bond Future			Buy	30	36,404.95
R157 On 07/08/2008	Bond Future			Buy	30	37,120.67

R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 06/11/2008	Bond Future			Sell	30	0.00
R157 On 06/11/2008	Bond Future			Buy	30	37,260.59
R157 On 07/08/2008	Bond Future			Buy	30	38,088.87
R157 On 07/08/2008	Bond Future			Sell	30	0.00
R157 On 06/11/2008	Bond Future			Sell	30	0.00
R157 On 06/11/2008	Bond Future			Buy	30	37,053.70
R157 On 06/11/2008	Bond Future			Sell	30	0.00
R157 On 06/11/2008	Bond Future			Buy	30	37,799.47
R157 On 05/02/2009	Bond Future			Buy	30	38,893.77
R157 On 05/02/2009	Bond Future			Sell	30	0.00
R157 On 05/02/2009	Bond Future			Sell	30	0.00
R157 On 05/02/2009	Bond Future			Buy	30	40,002.93
R157 On 07/05/2009	Bond Future			Sell	30	0.00
R157 On 07/05/2009	Bond Future			Buy	30	39,130.46
R157 On 05/11/2009	Bond Future			Buy	30	38,087.23
R157 On 05/11/2009	Bond Future			Sell	30	0.00
R157 On 05/11/2009	Bond Future			Sell	30	0.00
R157 On 05/11/2009	Bond Future			Buy	30	37,587.82
R157 On 05/11/2009	Bond Future			Buy	30	37,587.82
R157 On 05/11/2009	Bond Future			Sell	30	0.00
R157 On 05/11/2009	Bond Future			Sell	30	0.00
R157 On 05/11/2009	Bond Future			Buy	30	37,587.04
R157 On 04/11/2010	Bond Future			Sell	30	0.00
R157 On 04/11/2010	Bond Future			Buy	30	38,084.80
R157 On 02/08/2012	Bond Future			Sell	30	0.00
R157 On 02/08/2012	Bond Future			Buy	30	37,397.78
R157 On 03/05/2007	Bond Future	7.50	Call	Buy	30	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Sell	30	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Buy	30	0.00
R157 On 03/05/2007	Bond Future	7.50	Call	Sell	30	0.00
R157 On 03/05/2007	Bond Future	8.00	Put	Sell	30	0.00
R157 On 03/05/2007	Bond Future	8.00	Put	Buy	30	0.00
R157 On 03/05/2007	Bond Future	8.00	Put	Sell	30	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/05/2007	Bond Future	8.00	Put	Buy	30	0.00
R157 On 02/02/2006	Bond Future			Sell	31	0.00
R157 On 02/02/2006	Bond Future			Buy	31	43,768.17
R157 On 02/02/2006	Bond Future			Sell	31	0.00
R157 On 02/02/2006	Bond Future			Buy	31	45,322.72
R157 On 02/02/2006	Bond Future			Buy	31	45,322.72
R157 On 02/02/2006	Bond Future			Sell	31	0.00
R157 On 02/02/2006	Bond Future			Sell	31	0.00
R157 On 02/02/2006	Bond Future			Buy	31	45,460.62
R157 On 05/11/2009	Bond Future			Buy	32	39,856.37
R157 On 05/11/2009	Bond Future			Sell	32	0.00
R157 On 03/05/2012	Bond Future			Buy	32	39,019.19
R157 On 03/05/2012	Bond Future			Sell	32	0.00
R157 On 02/11/2006	Bond Future			Sell	33	0.00
R157 On 02/11/2006	Bond Future			Buy	33	43,979.35
R157 On 02/05/2008	Bond Future			Buy	33	41,974.12
R157 On 02/05/2008	Bond Future			Sell	33	0.00
R157 On 02/05/2008	Bond Future			Sell	33	0.00
R157 On 02/05/2008	Bond Future			Buy	33	41,974.12
R157 On 05/02/2009	Bond Future			Sell	33	0.00
R157 On 05/02/2009	Bond Future			Buy	33	44,756.85
R157 On 05/11/2009	Bond Future			Buy	33	41,101.89
R157 On 05/11/2009	Bond Future			Sell	33	0.00
R157 On 05/11/2009	Bond Future			Buy	33	41,101.89
R157 On 05/11/2009	Bond Future			Sell	33	0.00
R157 On 06/08/2009	Bond Future			Buy	34	43,958.45
R157 On 06/08/2009	Bond Future			Sell	34	0.00
R157 On 06/05/2010	Bond Future			Buy	34	42,417.93
R157 On 06/05/2010	Bond Future			Sell	34	0.00
R157 On 06/08/2009	Bond Future			Sell	35	0.00
R157 On 06/08/2009	Bond Future			Buy	35	45,705.12

R157 On 01/11/2007	Bond Future	8.25	Call	Buy	35	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Sell	35	0.00
R157 On 02/11/2006	Bond Future			Buy	36	49,787.68
R157 On 06/11/2008	Bond Future			Buy	36	45,029.28
R157 On 06/11/2008	Bond Future			Sell	36	0.00
R157 On 05/02/2009	Bond Future			Sell	36	0.00
R157 On 05/02/2009	Bond Future			Buy	36	47,714.59
R157 On 05/02/2009	Bond Future			Buy	36	50,247.89
R157 On 05/02/2009	Bond Future			Sell	36	0.00
R157 On 07/05/2009	Bond Future			Buy	36	46,497.82
R157 On 07/05/2009	Bond Future			Sell	36	0.00
R157 On 05/11/2009	Bond Future			Sell	36	0.00
R157 On 05/11/2009	Bond Future			Buy	36	44,838.42
R157 On 06/05/2010	Bond Future			Buy	36	45,529.31
R157 On 06/05/2010	Bond Future			Sell	36	0.00
R157 On 05/08/2010	Bond Future			Sell	36	0.00
R157 On 05/08/2010	Bond Future			Buy	36	46,317.82
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	36	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	36	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	36	0.00
R157 On 06/11/2008	Bond Future			Sell	37	0.00
R157 On 06/11/2008	Bond Future			Buy	37	46,241.66
R157 On 05/11/2009	Bond Future			Sell	37	0.00
R157 On 05/11/2009	Bond Future			Buy	37	46,083.93
R157 On 05/11/2009	Bond Future			Sell	37	0.00
R157 On 05/11/2009	Bond Future			Buy	37	46,358.31
R157 On 05/11/2009	Bond Future			Buy	37	46,358.31
R157 On 05/11/2009	Bond Future			Sell	37	0.00
R157 On 05/11/2009	Bond Future			Sell	37	0.00
R157 On 05/11/2009	Bond Future			Buy	37	46,357.35
R157 On 06/05/2010	Bond Future			Buy	37	46,794.01
R157 On 06/05/2010	Bond Future			Sell	37	0.00
R157 On 05/02/2009	Bond Future			Sell	38	0.00
R157 On 05/02/2009	Bond Future			Buy	38	51,285.59

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/05/2010	Bond Future			Buy	38	47,953.56
R157 On 06/05/2010	Bond Future			Sell	38	0.00
R157 On 06/05/2010	Bond Future			Sell	38	0.00
R157 On 06/05/2010	Bond Future			Buy	38	47,953.56
R157 On 06/05/2010	Bond Future			Buy	38	48,058.71
R157 On 06/05/2010	Bond Future			Sell	38	0.00
R157 On 06/05/2010	Bond Future			Buy	39	49,323.42
R157 On 06/05/2010	Bond Future			Sell	39	0.00
R157 On 06/05/2010	Bond Future			Buy	39	49,323.42
R157 On 06/05/2010	Bond Future			Sell	39	0.00
R157 On 02/02/2012	Bond Future			Sell	39	0.00
R157 On 02/02/2012	Bond Future			Buy	39	49,329.96
R157 On 07/05/2009	Bond Future			Sell	40	0.00
R157 On 07/05/2009	Bond Future			Buy	40	51,997.92
R157 On 05/11/2009	Bond Future			Buy	40	49,820.47
R157 On 05/11/2009	Bond Future			Sell	40	0.00
R157 On 05/05/2011	Bond Future			Sell	40	0.00
R157 On 05/05/2011	Bond Future			Buy	40	48,739.57
R157 On 03/05/2012	Bond Future			Buy	40	48,815.19
R157 On 03/05/2012	Bond Future			Sell	40	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Buy	40	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Sell	40	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Sell	40	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Buy	40	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	40	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	40	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	40	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	40	0.00
R157 On 07/02/2008	Bond Future			Buy	41	55,506.71
R157 On 07/02/2008	Bond Future			Sell	41	0.00
R157 On 06/11/2008	Bond Future			Buy	41	51,714.31

R157 On 06/11/2008	Bond Future	Sell	41	0.00
R157 On 06/05/2010	Bond Future	Buy	41	51,852.82
R157 On 06/05/2010	Bond Future	Sell	41	0.00
R157 On 04/11/2010	Bond Future	Sell	41	0.00
R157 On 04/11/2010	Bond Future	Buy	41	51,923.99
R157 On 06/05/2010	Bond Future	Buy	42	3,253.32
R157 On 06/05/2010	Bond Future	Sell	42	0.00
R157 On 06/05/2010	Bond Future	Buy	42	3,253.32
R157 On 06/05/2010	Bond Future	Sell	42	0.00
R157 On 06/05/2010	Bond Future	Sell	42	0.00
R157 On 06/05/2010	Bond Future	Buy	42	53,282.04
R157 On 03/02/2011	Bond Future	Sell	43	0.00
R157 On 03/02/2011	Bond Future	Buy	43	54,504.28
R157 On 03/02/2011	Bond Future	Buy	43	54,665.18
R157 On 03/02/2011	Bond Future	Sell	43	0.00
R157 On 05/05/2011	Bond Future	Sell	43	0.00
R157 On 05/05/2011	Bond Future	Buy	43	52,541.71
R157 On 05/05/2011	Bond Future	Buy	43	52,478.79
R157 On 05/05/2011	Bond Future	Sell	43	0.00
R157 On 05/02/2009	Bond Future	Sell	44	0.00
R157 On 05/02/2009	Bond Future	Buy	44	57,293.35
R157 On 05/02/2009	Bond Future	Sell	44	0.00
R157 On 05/02/2009	Bond Future	Buy	44	58,211.95
R157 On 07/05/2009	Bond Future	Sell	44	0.00
R157 On 07/05/2009	Bond Future	Buy	44	57,391.35
R157 On 01/11/2007	Bond Future	Buy	45	57,416.76
R157 On 01/11/2007	Bond Future	Sell	45	0.00
R157 On 01/11/2007	Bond Future	Sell	45	0.00
R157 On 01/11/2007	Bond Future	Buy	45	57,416.76
R157 On 02/05/2008	Bond Future	Buy	45	55,584.89
R157 On 02/05/2008	Bond Future	Sell	45	0.00
R157 On 05/02/2009	Bond Future	Buy	45	62,809.86
R157 On 05/02/2009	Bond Future	Sell	45	0.00
R157 On 03/11/2011	Bond Future	Buy	45	56,356.34

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/11/2011	Bond Future			Sell	45	0.00
R157 On 03/05/2012	Bond Future			Sell	45	0.00
R157 On 03/05/2012	Bond Future			Buy	45	55,062.45
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	45	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Sell	45	0.00
R157 On 02/05/2008	Bond Future			Sell	46	0.00
R157 On 02/05/2008	Bond Future			Buy	46	57,167.03
R157 On 06/11/2008	Bond Future			Sell	48	0.00
R157 On 06/11/2008	Bond Future			Buy	48	58,719.94
R157 On 06/11/2008	Bond Future			Sell	48	0.00
R157 On 06/11/2008	Bond Future			Buy	48	58,946.54
R157 On 03/11/2011	Bond Future			Buy	48	57,370.93
R157 On 03/11/2011	Bond Future			Sell	48	0.00
R157 On 03/11/2011	Bond Future			Sell	48	0.00
R157 On 03/11/2011	Bond Future			Buy	48	57,627.89
R157 On 04/05/2006	Bond Future			Buy	50	70,901.91
R157 On 07/02/2008	Bond Future			Sell	50	0.00
R157 On 07/02/2008	Bond Future			Buy	50	66,218.48
R157 On 02/05/2008	Bond Future			Buy	50	62,782.62
R157 On 02/05/2008	Bond Future			Sell	50	0.00
R157 On 02/05/2008	Bond Future			Sell	50	0.00
R157 On 02/05/2008	Bond Future			Buy	50	62,237.35
R157 On 07/08/2008	Bond Future			Buy	50	63,376.90
R157 On 07/08/2008	Bond Future			Sell	50	0.00
R157 On 07/08/2008	Bond Future			Buy	50	61,982.96
R157 On 07/08/2008	Bond Future			Sell	50	0.00
R157 On 06/11/2008	Bond Future			Buy	50	61,727.79
R157 On 06/11/2008	Bond Future			Sell	50	0.00
R157 On 06/11/2008	Bond Future			Sell	50	0.00
R157 On 06/11/2008	Bond Future			Buy	50	61,821.51
R157 On 06/11/2008	Bond Future			Sell	50	0.00

R157 On 06/11/2008	Bond Future			Buy	50	62,298.76
R157 On 06/11/2008	Bond Future			Sell	50	0.00
R157 On 06/11/2008	Bond Future			Buy	50	61,222.70
R157 On 07/05/2009	Bond Future			Sell	50	0.00
R157 On 07/05/2009	Bond Future			Buy	50	65,525.98
R157 On 07/05/2009	Bond Future			Buy	50	62,577.26
R157 On 07/05/2009	Bond Future			Sell	50	0.00
R157 On 07/05/2009	Bond Future			Sell	50	0.00
R157 On 07/05/2009	Bond Future			Buy	50	62,577.26
R157 On 04/11/2010	Bond Future			Buy	50	63,257.30
R157 On 04/11/2010	Bond Future			Sell	50	0.00
R157 On 04/11/2010	Bond Future			Buy	50	63,268.84
R157 On 04/11/2010	Bond Future			Sell	50	0.00
R157 On 04/11/2010	Bond Future			Buy	50	63,483.93
R157 On 04/11/2010	Bond Future			Sell	50	0.00
R157 On 04/11/2010	Bond Future			Buy	50	63,495.52
R157 On 04/11/2010	Bond Future			Sell	50	0.00
R157 On 04/11/2010	Bond Future			Buy	50	63,725.59
R157 On 04/11/2010	Bond Future			Sell	50	0.00
R157 On 03/02/2011	Bond Future			Buy	50	63,633.16
R157 On 03/02/2011	Bond Future			Sell	50	0.00
R157 On 04/08/2011	Bond Future			Sell	50	0.00
R157 On 04/08/2011	Bond Future			Buy	50	63,064.18
R157 On 04/08/2011	Bond Future			Sell	50	0.00
R157 On 04/08/2011	Bond Future			Buy	50	63,056.36
R157 On 04/08/2011	Bond Future			Sell	50	0.00
R157 On 04/08/2011	Bond Future			Buy	50	63,799.36
R157 On 04/05/2006	Bond Future	7.50	Call	Sell	50	0.00
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	50	0.00
R157 On 04/05/2006	Bond Future	7.50	Call	Sell	50	0.00
R157 On 04/05/2006	Bond Future	7.50	Call	Buy	50	0.00
R157 On 04/05/2006	Bond Future	7.50	Call	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	50	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	50	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	50	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	50	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Sell	50	0.00
R157 On 02/08/2007	Bond Future	7.75	Put	Buy	50	0.00
R157 On 01/11/2007	Bond Future	8.75	Put	Buy	50	0.00
R157 On 01/11/2007	Bond Future	8.75	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	50	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	50	0.00
R157 On 07/08/2008	Bond Future			Sell	51	0.00
R157 On 07/08/2008	Bond Future			Buy	51	63,840.14
R157 On 07/08/2008	Bond Future			Buy	51	63,825.60
R157 On 07/08/2008	Bond Future			Sell	51	0.00
R157 On 05/11/2009	Bond Future			Buy	51	64,778.01
R157 On 05/11/2009	Bond Future			Sell	51	0.00
R157 On 05/08/2010	Bond Future			Buy	51	65,180.64
R157 On 05/08/2010	Bond Future			Sell	51	0.00
R157 On 05/11/2009	Bond Future			Buy	51	64,778.01
R157 On 05/11/2009	Bond Future			Sell	51	0.00
R157 On 05/08/2010	Bond Future			Sell	51	0.00

R157 On 05/08/2010	Bond Future			Buy	51	65,180.64
R157 On 05/08/2010	Bond Future			Buy	51	65,180.64
R157 On 05/08/2010	Bond Future			Sell	51	0.00
R157 On 06/11/2008	Bond Future			Sell	52	0.00
R157 On 06/11/2008	Bond Future			Buy	52	63,613.27
R157 On 05/02/2009	Bond Future			Sell	53	0.00
R157 On 05/02/2009	Bond Future			Buy	53	71,882.22
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	54	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	54	0.00
R157 On 04/02/2010	Bond Future			Buy	55	69,932.71
R157 On 05/11/2009	Bond Future			Sell	55	0.00
R157 On 05/11/2009	Bond Future			Buy	55	68,785.17
R157 On 04/02/2010	Bond Future			Sell	55	0.00
R157 On 06/11/2008	Bond Future			Sell	56	0.00
R157 On 06/11/2008	Bond Future			Buy	56	69,800.35
R157 On 03/05/2012	Bond Future			Buy	56	68,522.17
R157 On 03/05/2012	Bond Future			Sell	56	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Buy	56	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Sell	56	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Sell	56	0.00
R157 On 02/08/2007	Bond Future	7.25	Call	Buy	56	0.00
R157 On 05/11/2009	Bond Future			Buy	57	70,994.17
R157 On 05/11/2009	Bond Future			Sell	57	0.00
R157 On 03/11/2011	Bond Future			Sell	57	0.00
R157 On 03/11/2011	Bond Future			Buy	57	70,485.93
R157 On 03/11/2011	Bond Future			Buy	57	70,623.58
R157 On 03/11/2011	Bond Future			Sell	57	0.00
R157 On 07/08/2008	Bond Future			Sell	58	0.00
R157 On 07/08/2008	Bond Future			Buy	58	70,516.09
R157 On 07/08/2008	Bond Future			Buy	58	72,148.79
R157 On 07/08/2008	Bond Future			Sell	58	0.00
R157 On 07/08/2008	Bond Future			Buy	58	72,729.00
R157 On 07/08/2008	Bond Future			Sell	58	0.00
R157 On 06/11/2008	Bond Future			Buy	58	72,096.89

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/11/2008	Bond Future			Sell	58	0.00
R157 On 06/11/2008	Bond Future			Buy	58	72,186.64
R157 On 06/11/2008	Bond Future			Sell	58	0.00
R157 On 06/05/2010	Bond Future			Buy	58	73,352.77
R157 On 06/05/2010	Bond Future			Sell	58	0.00
R157 On 04/05/2006	Bond Future			Buy	59	84,147.51
R157 On 04/05/2006	Bond Future			Sell	59	0.00
R157 On 04/05/2006	Bond Future			Sell	59	0.00
R157 On 04/05/2006	Bond Future			Buy	59	84,083.18
R157 On 03/08/2006	Bond Future			Buy	59	85,461.16
R157 On 03/08/2006	Bond Future			Sell	59	0.00
R157 On 03/08/2006	Bond Future			Sell	59	0.00
R157 On 03/08/2006	Bond Future			Buy	59	79,704.72
R157 On 07/08/2008	Bond Future			Buy	59	74,351.78
R157 On 07/08/2008	Bond Future			Sell	59	0.00
R157 On 07/02/2008	Bond Future			Sell	60	0.00
R157 On 07/02/2008	Bond Future			Buy	60	81,161.75
R157 On 05/02/2009	Bond Future			Sell	60	0.00
R157 On 05/02/2009	Bond Future			Buy	60	81,733.69
R157 On 04/02/2010	Bond Future			Sell	60	0.00
R157 On 04/02/2010	Bond Future			Buy	60	76,343.89
R157 On 05/08/2010	Bond Future			Buy	60	77,908.91
R157 On 05/08/2010	Bond Future			Sell	60	0.00
R157 On 04/11/2010	Bond Future			Sell	60	0.00
R157 On 04/11/2010	Bond Future			Buy	60	75,034.90
R157 On 04/11/2010	Bond Future			Buy	60	76,484.68
R157 On 04/11/2010	Bond Future			Sell	60	0.00
R157 On 04/11/2010	Bond Future			Sell	60	0.00
R157 On 04/11/2010	Bond Future			Buy	60	76,239.16
R157 On 01/02/2007	Bond Future	8.40	Call	Sell	60	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Buy	60	0.00

R157 On 01/02/2007	Bond Future	8.55	Put	Sell	60	0.00
R157 On 01/02/2007	Bond Future	8.55	Put	Buy	60	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Buy	60	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Sell	60	0.00
R157 On 01/02/2007	Bond Future	8.55	Put	Buy	60	0.00
R157 On 01/02/2007	Bond Future	8.55	Put	Sell	60	0.00
R157 On 05/11/2009	Bond Future			Sell	61	0.00
R157 On 05/11/2009	Bond Future			Buy	61	76,428.57
R157 On 05/11/2009	Bond Future			Buy	61	76,428.57
R157 On 05/11/2009	Bond Future			Sell	61	0.00
R157 On 05/11/2009	Bond Future			Sell	61	0.00
R157 On 05/11/2009	Bond Future			Buy	61	76,426.98
R157 On 05/02/2009	Bond Future			Sell	62	0.00
R157 On 05/02/2009	Bond Future			Buy	62	83,676.48
R157 On 06/05/2010	Bond Future			Buy	62	78,411.59
R157 On 06/05/2010	Bond Future			Sell	62	0.00
R157 On 06/11/2008	Bond Future			Buy	67	83,909.06
R157 On 06/11/2008	Bond Future			Sell	67	0.00
R157 On 06/11/2008	Bond Future			Sell	69	0.00
R157 On 06/11/2008	Bond Future			Buy	69	87,378.85
R157 On 04/02/2010	Bond Future			Buy	70	88,679.30
R157 On 04/02/2010	Bond Future			Sell	70	0.00
R157 On 04/02/2010	Bond Future			Sell	70	0.00
R157 On 04/02/2010	Bond Future			Buy	70	89,728.81
R157 On 07/05/2009	Bond Future			Sell	71	0.00
R157 On 07/05/2009	Bond Future			Buy	71	92,608.76
R157 On 01/11/2007	Bond Future			Buy	72	91,866.81
R157 On 01/11/2007	Bond Future			Sell	72	0.00
R157 On 01/11/2007	Bond Future			Sell	72	0.00
R157 On 01/11/2007	Bond Future			Buy	72	91,866.81
R157 On 06/11/2008	Bond Future			Sell	72	0.00
R157 On 06/11/2008	Bond Future			Buy	72	89,186.94
R157 On 05/11/2009	Bond Future			Buy	73	92,663.46
R157 On 05/11/2009	Bond Future			Sell	73	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012	Bond Future			Sell	73	0.00
R157 On 02/02/2012	Bond Future			Buy	73	92,032.55
R157 On 02/08/2012	Bond Future			Sell	73	0.00
R157 On 02/08/2012	Bond Future			Buy	73	4,753.03
R157 On 02/08/2012	Bond Future			Sell	73	0.00
R157 On 02/08/2012	Bond Future			Buy	73	91,010.32
R157 On 02/08/2012	Bond Future			Sell	73	0.00
R157 On 02/08/2012	Bond Future			Buy	73	90,965.02
R157 On 02/08/2012	Bond Future			Sell	73	0.00
R157 On 02/08/2012	Bond Future			Buy	73	4,767.63
R157 On 02/02/2006	Bond Future			Sell	74	0.00
R157 On 02/02/2006	Bond Future			Buy	74	104,478.86
R157 On 02/02/2006	Bond Future			Sell	74	0.00
R157 On 02/02/2006	Bond Future			Buy	74	108,189.71
R157 On 02/02/2006	Bond Future			Buy	74	108,189.71
R157 On 02/02/2006	Bond Future			Sell	74	0.00
R157 On 02/02/2006	Bond Future			Sell	74	0.00
R157 On 02/02/2006	Bond Future			Buy	74	108,518.91
R157 On 01/02/2007	Bond Future	8.40	Call	Sell	76	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Buy	76	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Buy	76	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Sell	76	0.00
R157 On 04/02/2010	Bond Future			Sell	77	0.00
R157 On 04/02/2010	Bond Future			Buy	77	97,737.73
R157 On 05/11/2009	Bond Future			Buy	78	97,149.91
R157 On 05/11/2009	Bond Future			Sell	78	0.00
R157 On 02/05/2008	Bond Future			Buy	79	101,024.28
R157 On 02/05/2008	Bond Future			Sell	79	0.00
R157 On 02/05/2008	Bond Future			Buy	79	97,206.62
R157 On 02/05/2008	Bond Future			Sell	79	0.00
R157 On 07/08/2008	Bond Future			Sell	79	0.00

R157 On 07/08/2008	Bond Future			Buy	79	100,112.59
R157 On 07/02/2008	Bond Future			Sell	80	0.00
R157 On 07/02/2008	Bond Future			Buy	80	105,360.11
R157 On 02/05/2008	Bond Future			Buy	80	99,228.85
R157 On 02/05/2008	Bond Future			Sell	80	0.00
R157 On 02/05/2008	Bond Future			Sell	80	0.00
R157 On 02/05/2008	Bond Future			Buy	80	99,632.78
R157 On 07/08/2008	Bond Future			Sell	80	0.00
R157 On 07/08/2008	Bond Future			Buy	80	97,570.86
R157 On 06/05/2010	Bond Future			Buy	80	101,176.24
R157 On 06/05/2010	Bond Future			Sell	80	0.00
R157 On 05/08/2010	Bond Future			Sell	80	0.00
R157 On 05/08/2010	Bond Future			Buy	80	102,266.61
R157 On 05/08/2010	Bond Future			Buy	80	102,266.61
R157 On 05/08/2010	Bond Future			Sell	80	0.00
R157 On 05/08/2010	Bond Future			Sell	80	0.00
R157 On 05/08/2010	Bond Future			Buy	80	102,195.50
R157 On 05/08/2010	Bond Future			Sell	80	0.00
R157 On 05/08/2010	Bond Future			Buy	80	102,176.79
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	80	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	80	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Buy	80	0.00
R157 On 02/02/2012	Bond Future	6.00	Call	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	80	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	80	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	6.55	Put	Buy	80	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	80	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Sell	80	0.00
R157 On 02/02/2012	Bond Future	7.05	Put	Buy	80	0.00
R157 On 05/02/2009	Bond Future			Buy	81	113,057.75
R157 On 05/02/2009	Bond Future			Sell	81	0.00
R157 On 05/02/2009	Bond Future			Buy	81	113,057.75
R157 On 05/02/2009	Bond Future			Sell	81	0.00
R157 On 07/05/2009	Bond Future			Sell	81	0.00
R157 On 07/05/2009	Bond Future			Buy	81	104,462.49
R157 On 03/05/2012	Bond Future			Sell	81	0.00
R157 On 03/05/2012	Bond Future			Buy	81	99,445.50
R157 On 04/08/2005	Bond Future			Sell	83	0.00
R157 On 02/05/2008	Bond Future			Sell	83	0.00
R157 On 02/05/2008	Bond Future			Buy	83	105,823.85
R157 On 07/08/2008	Bond Future			Sell	83	0.00
R157 On 07/08/2008	Bond Future			Buy	83	101,097.52
R157 On 04/08/2005	Bond Future	7.75	Call	Buy	83	0.00
R157 On 07/05/2009	Bond Future			Sell	84	0.00
R157 On 07/05/2009	Bond Future			Buy	84	110,728.69
R157 On 02/11/2006	Bond Future			Buy	85	117,554.24
R157 On 05/11/2009	Bond Future			Buy	85	107,841.80
R157 On 05/11/2009	Bond Future			Sell	85	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	85	0.00
R157 On 05/11/2009	Bond Future			Sell	87	0.00
R157 On 05/11/2009	Bond Future			Buy	87	108,359.52
R157 On 05/11/2009	Bond Future			Sell	88	0.00
R157 On 05/11/2009	Bond Future			Buy	88	109,636.85
R157 On 07/02/2008	Bond Future			Buy	90	119,605.24
R157 On 07/02/2008	Bond Future			Sell	90	0.00
R157 On 04/08/2011	Bond Future			Buy	90	112,996.06
R157 On 04/08/2011	Bond Future			Sell	90	0.00

R157 On 04/08/2011	Bond Future			Sell	90	0.00
R157 On 04/08/2011	Bond Future			Buy	90	112,992.56
R157 On 02/02/2012	Bond Future			Sell	90	0.00
R157 On 02/02/2012	Bond Future			Buy	90	112,883.72
R157 On 06/11/2008	Bond Future			Buy	93	117,303.19
R157 On 06/11/2008	Bond Future			Sell	93	0.00
R157 On 05/02/2009	Bond Future			Sell	94	0.00
R157 On 05/02/2009	Bond Future			Buy	94	129,377.42
R157 On 05/02/2009	Bond Future			Buy	95	129,162.84
R157 On 05/02/2009	Bond Future			Sell	95	0.00
R157 On 02/02/2012	Bond Future			Buy	95	119,845.77
R157 On 02/02/2012	Bond Future			Sell	95	0.00
R157 On 06/11/2008	Bond Future			Sell	96	0.00
R157 On 06/11/2008	Bond Future			Buy	96	117,439.88
R157 On 05/05/2011	Bond Future			Buy	97	118,244.58
R157 On 05/05/2011	Bond Future			Sell	97	0.00
R157 On 07/08/2008	Bond Future			Buy	98	125,069.86
R157 On 07/08/2008	Bond Future			Sell	98	0.00
R157 On 01/11/2007	Bond Future			Buy	99	126,316.86
R157 On 01/11/2007	Bond Future			Sell	99	0.00
R157 On 01/11/2007	Bond Future			Sell	99	0.00
R157 On 01/11/2007	Bond Future			Buy	99	126,316.86
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	99	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	99	0.00
R157 On 07/02/2008	Bond Future			Sell	100	0.00
R157 On 07/02/2008	Bond Future			Buy	100	130,918.34
R157 On 07/02/2008	Bond Future			Buy	100	131,292.54
R157 On 07/02/2008	Bond Future			Sell	100	0.00
R157 On 02/05/2008	Bond Future			Buy	100	127,853.86
R157 On 02/05/2008	Bond Future			Sell	100	0.00
R157 On 02/05/2008	Bond Future			Sell	100	0.00
R157 On 02/05/2008	Bond Future			Buy	100	127,455.08
R157 On 02/05/2008	Bond Future			Sell	100	0.00
R157 On 02/05/2008	Bond Future			Buy	100	126,890.93

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Buy	100	126,373.16
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Buy	100	124,879.12
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Buy	100	124,408.47
R157 On 02/05/2008 Bond Future			Buy	100	124,583.17
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 02/05/2008 Bond Future			Buy	100	124,583.17
R157 On 02/05/2008 Bond Future			Buy	100	124,583.17
R157 On 02/05/2008 Bond Future			Sell	100	0.00
R157 On 07/08/2008 Bond Future			Buy	100	121,743.88
R157 On 07/08/2008 Bond Future			Sell	100	0.00
R157 On 07/08/2008 Bond Future			Sell	100	0.00
R157 On 07/08/2008 Bond Future			Buy	100	121,743.88
R157 On 07/08/2008 Bond Future			Buy	100	122,736.87
R157 On 07/08/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Buy	100	122,008.66
R157 On 06/11/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Buy	100	123,847.95
R157 On 06/11/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Buy	100	124,879.44
R157 On 06/11/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Buy	100	125,619.95
R157 On 06/11/2008 Bond Future			Sell	100	0.00
R157 On 06/11/2008 Bond Future			Buy	100	126,044.90
R157 On 05/02/2009 Bond Future			Buy	100	139,577.47
R157 On 05/02/2009 Bond Future			Sell	100	0.00
R157 On 05/02/2009 Bond Future			Buy	100	137,154.24

R157 On 05/02/2009	Bond Future	Sell	100	0.00
R157 On 05/02/2009	Bond Future	Sell	100	0.00
R157 On 05/02/2009	Bond Future	Buy	100	135,614.71
R157 On 05/02/2009	Bond Future	Buy	100	137,129.62
R157 On 05/02/2009	Bond Future	Sell	100	0.00
R157 On 05/08/2010	Bond Future	Buy	100	128,255.45
R157 On 05/08/2010	Bond Future	Sell	100	0.00
R157 On 04/11/2010	Bond Future	Sell	100	0.00
R157 On 04/11/2010	Bond Future	Buy	100	126,546.91
R157 On 05/05/2011	Bond Future	Buy	100	122,450.76
R157 On 05/05/2011	Bond Future	Sell	100	0.00
R157 On 05/05/2011	Bond Future	Sell	100	0.00
R157 On 05/05/2011	Bond Future	Buy	100	122,491.56
R157 On 05/05/2011	Bond Future	Buy	100	122,247.00
R157 On 05/05/2011	Bond Future	Sell	100	0.00
R157 On 05/05/2011	Bond Future	Buy	100	122,287.72
R157 On 05/05/2011	Bond Future	Sell	100	0.00
R157 On 04/08/2011	Bond Future	Buy	100	125,415.20
R157 On 04/08/2011	Bond Future	Sell	100	0.00
R157 On 04/08/2011	Bond Future	Buy	100	125,411.32
R157 On 04/08/2011	Bond Future	Sell	100	0.00
R157 On 04/08/2011	Bond Future	Sell	100	0.00
R157 On 04/08/2011	Bond Future	Buy	100	125,625.08
R157 On 04/08/2011	Bond Future	Sell	100	0.00
R157 On 04/08/2011	Bond Future	Buy	100	125,601.74
R157 On 03/11/2011	Bond Future	Buy	100	121,690.18
R157 On 03/11/2011	Bond Future	Sell	100	0.00
R157 On 03/11/2011	Bond Future	Sell	100	0.00
R157 On 03/11/2011	Bond Future	Buy	100	123,678.37
R157 On 02/02/2012	Bond Future	Buy	100	126,529.74
R157 On 02/02/2012	Bond Future	Sell	100	0.00
R157 On 02/02/2012	Bond Future	Buy	100	126,729.15
R157 On 02/02/2012	Bond Future	Sell	100	0.00
R157 On 03/05/2012	Bond Future	Sell	100	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/05/2012	Bond Future			Buy	100	122,197.70
R157 On 03/05/2012	Bond Future			Buy	100	122,214.35
R157 On 03/05/2012	Bond Future			Sell	100	0.00
R157 On 03/05/2012	Bond Future			Buy	100	122,127.79
R157 On 03/05/2012	Bond Future			Sell	100	0.00
R157 On 03/05/2012	Bond Future			Sell	100	0.00
R157 On 03/05/2012	Bond Future			Buy	100	122,111.15
R157 On 03/05/2012	Bond Future			Sell	100	0.00
R157 On 03/05/2012	Bond Future			Buy	100	6,836.00
R157 On 03/05/2012	Bond Future			Buy	100	6,847.00
R157 On 03/05/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,418.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,380.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,321.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,331.00
R157 On 02/08/2012	Bond Future			Buy	100	6,450.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,439.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 01/11/2012	Bond Future			Buy	100	6,514.00
R157 On 01/11/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Sell	100	0.00
R157 On 02/08/2012	Bond Future			Buy	100	6,451.00
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	100	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	9.50	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	9.50	Call	Buy	100	0.00

R157 On 05/02/2009	Bond Future	8.75	Call	Buy	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Buy	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Buy	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Sell	100	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Buy	100	0.00
R157 On 04/08/2005	Bond Future	8.75	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	8.75	Put	Sell	100	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Sell	100	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Sell	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Sell	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Sell	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Buy	100	0.00
R157 On 04/08/2005	Bond Future	9.25	Put	Sell	100	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	100	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	100	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Sell	100	0.00
R157 On 02/11/2006	Bond Future	8.50	Put	Buy	100	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Sell	100	0.00
R157 On 03/08/2006	Bond Future	7.75	Put	Buy	100	0.00
R157 On 07/08/2008	Bond Future	9.75	Put	Buy	100	0.00
R157 On 07/08/2008	Bond Future	9.75	Put	Sell	100	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Buy	100	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Sell	100	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Sell	100	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Buy	100	0.00
R157 On 03/08/2006	Bond Future			Buy	102	148,172.20
R157 On 03/08/2006	Bond Future			Sell	102	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/08/2006 Bond Future			Sell	102	0.00
R157 On 03/08/2006 Bond Future			Buy	102	147,971.61
R157 On 03/08/2006 Bond Future			Sell	102	0.00
R157 On 03/08/2006 Bond Future			Buy	102	148,172.20
R157 On 04/05/2006 Bond Future			Buy	102	145,535.27
R157 On 04/05/2006 Bond Future			Sell	102	0.00
R157 On 05/11/2009 Bond Future			Sell	102	0.00
R157 On 05/11/2009 Bond Future			Buy	102	127,671.23
R157 On 07/05/2009 Bond Future			Sell	103	0.00
R157 On 07/05/2009 Bond Future			Buy	103	137,936.41
R157 On 07/05/2009 Bond Future			Sell	103	0.00
R157 On 07/05/2009 Bond Future			Buy	103	135,771.44
R157 On 04/11/2010 Bond Future			Buy	103	131,063.79
R157 On 04/11/2010 Bond Future			Sell	103	0.00
R157 On 02/02/2012 Bond Future			Buy	104	131,653.84
R157 On 02/02/2012 Bond Future			Sell	104	0.00
R157 On 03/05/2012 Bond Future			Buy	105	128,038.70
R157 On 03/05/2012 Bond Future			Sell	105	0.00
R157 On 02/05/2008 Bond Future			Sell	106	0.00
R157 On 02/05/2008 Bond Future			Buy	106	135,551.57
R157 On 02/05/2008 Bond Future			Sell	106	0.00
R157 On 02/05/2008 Bond Future			Buy	106	135,916.36
R157 On 07/02/2008 Bond Future			Buy	107	140,919.15
R157 On 07/02/2008 Bond Future			Sell	107	0.00
R157 On 05/11/2009 Bond Future			Sell	107	0.00
R157 On 05/11/2009 Bond Future			Buy	107	134,063.22
R157 On 05/11/2009 Bond Future			Buy	107	134,063.22
R157 On 05/11/2009 Bond Future			Sell	107	0.00
R157 On 05/11/2009 Bond Future			Sell	107	0.00
R157 On 05/11/2009 Bond Future			Buy	107	134,060.44
R157 On 01/02/2007 Bond Future			Sell	108	0.00

R157 On 06/11/2008	Bond Future			Sell	108	0.00
R157 On 06/11/2008	Bond Future			Buy	108	134,633.59
R157 On 02/08/2012	Bond Future			Buy	108	133,472.55
R157 On 02/08/2012	Bond Future			Sell	108	0.00
R157 On 02/08/2012	Bond Future			Buy	108	133,505.68
R157 On 02/08/2012	Bond Future			Sell	108	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	108	0.00
R157 On 05/11/2009	Bond Future			Buy	109	135,715.74
R157 On 06/08/2009	Bond Future			Sell	109	0.00
R157 On 06/08/2009	Bond Future			Buy	109	140,655.82
R157 On 05/11/2009	Bond Future			Sell	109	0.00
R157 On 03/05/2012	Bond Future			Buy	109	132,956.19
R157 On 03/05/2012	Bond Future			Sell	109	0.00
R157 On 07/05/2009	Bond Future			Buy	110	142,765.74
R157 On 07/05/2009	Bond Future			Sell	110	0.00
R157 On 05/08/2010	Bond Future			Sell	110	0.00
R157 On 05/08/2010	Bond Future			Buy	110	141,391.73
R157 On 04/11/2010	Bond Future			Sell	110	0.00
R157 On 04/11/2010	Bond Future			Buy	110	139,181.28
R157 On 05/11/2009	Bond Future			Sell	113	0.00
R157 On 05/11/2009	Bond Future			Buy	113	141,580.78
R157 On 05/11/2009	Bond Future			Sell	113	0.00
R157 On 05/11/2009	Bond Future			Buy	113	141,577.85
R157 On 05/11/2009	Bond Future			Buy	113	141,580.78
R157 On 05/11/2009	Bond Future			Sell	113	0.00
R157 On 05/11/2009	Bond Future			Sell	113	0.00
R157 On 05/11/2009	Bond Future			Buy	113	141,577.85
R157 On 02/02/2012	Bond Future			Buy	113	142,461.34
R157 On 02/02/2012	Bond Future			Sell	113	0.00
R157 On 04/08/2005	Bond Future			Sell	114	0.00
R157 On 01/02/2007	Bond Future			Sell	114	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Buy	114	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	114	0.00
R157 On 04/05/2006	Bond Future	8.75	Put	Sell	115	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 04/05/2006	Bond Future	8.75	Put	Buy	115	0.00
R157 On 04/05/2006	Bond Future	8.75	Put	Sell	115	0.00
R157 On 04/05/2006	Bond Future	8.75	Put	Buy	115	0.00
R157 On 04/05/2006	Bond Future	8.75	Put	Buy	115	0.00
R157 On 04/05/2006	Bond Future	8.75	Put	Sell	115	0.00
R157 On 03/02/2011	Bond Future			Sell	116	0.00
R157 On 03/02/2011	Bond Future			Buy	116	148,221.25
R157 On 07/08/2008	Bond Future			Sell	117	0.00
R157 On 07/08/2008	Bond Future			Buy	117	141,475.80
R157 On 07/08/2008	Bond Future			Sell	117	0.00
R157 On 07/08/2008	Bond Future			Buy	117	142,087.96
R157 On 07/08/2008	Bond Future			Buy	117	145,020.37
R157 On 07/08/2008	Bond Future			Sell	117	0.00
R157 On 07/02/2008	Bond Future			Sell	120	0.00
R157 On 07/02/2008	Bond Future			Buy	120	158,562.16
R157 On 07/08/2008	Bond Future			Sell	120	0.00
R157 On 07/08/2008	Bond Future			Buy	120	145,895.36
R157 On 07/08/2008	Bond Future			Buy	120	149,273.35
R157 On 07/08/2008	Bond Future			Sell	120	0.00
R157 On 07/08/2008	Bond Future			Buy	120	150,473.78
R157 On 07/08/2008	Bond Future			Sell	120	0.00
R157 On 07/08/2008	Bond Future			Buy	120	151,223.95
R157 On 07/08/2008	Bond Future			Sell	120	0.00
R157 On 06/11/2008	Bond Future			Buy	120	149,165.98
R157 On 06/11/2008	Bond Future			Sell	120	0.00
R157 On 06/11/2008	Bond Future			Buy	120	149,351.68
R157 On 06/11/2008	Bond Future			Sell	120	0.00
R157 On 05/02/2009	Bond Future			Sell	120	0.00
R157 On 05/02/2009	Bond Future			Buy	120	158,191.43
R157 On 05/02/2009	Bond Future			Sell	120	0.00
R157 On 05/02/2009	Bond Future			Buy	120	159,430.09

R157 On 05/02/2009	Bond Future			Sell	120	0.00
R157 On 05/02/2009	Bond Future			Buy	120	160,889.54
R157 On 07/05/2009	Bond Future			Buy	120	155,889.83
R157 On 07/05/2009	Bond Future			Sell	120	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Buy	127	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Sell	127	0.00
R157 On 01/11/2007	Bond Future			Sell	130	0.00
R157 On 01/11/2007	Bond Future			Buy	130	172,634.62
R157 On 07/02/2008	Bond Future			Sell	130	0.00
R157 On 07/02/2008	Bond Future			Buy	130	171,634.06
R157 On 02/05/2008	Bond Future			Sell	130	0.00
R157 On 02/05/2008	Bond Future			Buy	130	166,039.68
R157 On 02/05/2008	Bond Future			Buy	130	162,657.85
R157 On 02/05/2008	Bond Future			Sell	130	0.00
R157 On 01/11/2007	Bond Future			Sell	132	0.00
R157 On 07/08/2008	Bond Future			Buy	132	166,346.35
R157 On 07/08/2008	Bond Future			Sell	132	0.00
R157 On 06/11/2008	Bond Future			Buy	132	164,082.57
R157 On 06/11/2008	Bond Future			Sell	132	0.00
R157 On 06/11/2008	Bond Future			Buy	132	164,286.84
R157 On 06/11/2008	Bond Future			Sell	132	0.00
R157 On 06/11/2008	Bond Future			Sell	132	0.00
R157 On 06/11/2008	Bond Future			Buy	132	167,159.55
R157 On 05/02/2009	Bond Future			Buy	132	171,880.05
R157 On 05/02/2009	Bond Future			Sell	132	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	132	0.00
R157 On 07/08/2008	Bond Future			Sell	133	0.00
R157 On 07/08/2008	Bond Future			Buy	133	161,700.70
R157 On 07/08/2008	Bond Future			Buy	133	165,444.63
R157 On 07/08/2008	Bond Future			Sell	133	0.00
R157 On 07/08/2008	Bond Future			Buy	133	166,775.11
R157 On 07/08/2008	Bond Future			Sell	133	0.00
R157 On 06/11/2008	Bond Future			Buy	133	167,756.17
R157 On 06/11/2008	Bond Future			Sell	133	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/02/2008 Bond Future			Sell	134	0.00
R157 On 07/02/2008 Bond Future			Buy	134	179,524.53
R157 On 06/08/2009 Bond Future			Buy	134	170,979.60
R157 On 06/08/2009 Bond Future			Sell	134	0.00
R157 On 05/11/2009 Bond Future			Buy	134	166,898.57
R157 On 05/11/2009 Bond Future			Sell	134	0.00
R157 On 04/11/2010 Bond Future			Buy	135	172,109.41
R157 On 04/11/2010 Bond Future			Sell	135	0.00
R157 On 07/08/2008 Bond Future			Buy	136	173,033.83
R157 On 06/11/2008 Bond Future			Sell	136	0.00
R157 On 06/11/2008 Bond Future			Buy	136	169,515.13
R157 On 07/08/2008 Bond Future	9.25	Put	Buy	136	0.00
R157 On 07/02/2008 Bond Future			Buy	137	186,641.39
R157 On 07/02/2008 Bond Future			Sell	137	0.00
R157 On 06/11/2008 Bond Future			Sell	138	0.00
R157 On 06/11/2008 Bond Future			Buy	138	177,128.48
R157 On 06/11/2008 Bond Future			Buy	138	177,128.48
R157 On 06/11/2008 Bond Future			Sell	138	0.00
R157 On 06/11/2008 Bond Future			Buy	138	174,757.71
R157 On 06/11/2008 Bond Future			Sell	138	0.00
R157 On 06/11/2008 Bond Future			Buy	138	177,128.48
R157 On 06/11/2008 Bond Future			Sell	138	0.00
R157 On 06/11/2008 Bond Future			Sell	138	0.00
R157 On 06/11/2008 Bond Future			Buy	138	174,757.71
R157 On 03/05/2012 Bond Future			Buy	139	169,337.38
R157 On 03/05/2012 Bond Future			Sell	139	0.00
R157 On 07/02/2008 Bond Future			Buy	140	187,389.22
R157 On 07/02/2008 Bond Future			Sell	140	0.00
R157 On 07/02/2008 Bond Future			Buy	140	186,487.59
R157 On 07/02/2008 Bond Future			Sell	140	0.00
R157 On 07/08/2008 Bond Future			Sell	140	0.00

R157 On 07/08/2008	Bond Future			Buy	140	174,152.24
R157 On 07/08/2008	Bond Future			Buy	140	177,560.95
R157 On 07/08/2008	Bond Future			Sell	140	0.00
R157 On 06/11/2008	Bond Future			Sell	140	0.00
R157 On 06/11/2008	Bond Future			Buy	140	173,012.69
R157 On 07/08/2008	Bond Future			Buy	140	178,123.06
R157 On 05/02/2009	Bond Future			Sell	140	0.00
R157 On 05/02/2009	Bond Future			Buy	140	188,509.10
R157 On 05/11/2009	Bond Future			Sell	140	0.00
R157 On 05/11/2009	Bond Future			Buy	140	177,688.50
R157 On 05/11/2009	Bond Future			Buy	140	177,844.27
R157 On 05/11/2009	Bond Future			Sell	140	0.00
R157 On 05/11/2009	Bond Future			Sell	140	0.00
R157 On 05/11/2009	Bond Future			Buy	140	175,519.19
R157 On 04/02/2010	Bond Future			Sell	140	0.00
R157 On 04/02/2010	Bond Future			Buy	140	178,721.61
R157 On 04/02/2010	Bond Future			Sell	140	0.00
R157 On 04/02/2010	Bond Future			Buy	140	177,614.82
R157 On 06/05/2010	Bond Future			Sell	140	0.00
R157 On 06/05/2010	Bond Future			Buy	140	173,435.93
R157 On 06/05/2010	Bond Future			Sell	140	0.00
R157 On 06/05/2010	Bond Future			Buy	140	181,215.01
R157 On 06/05/2010	Bond Future			Buy	140	181,215.01
R157 On 06/05/2010	Bond Future			Sell	140	0.00
R157 On 06/05/2010	Bond Future			Sell	140	0.00
R157 On 06/05/2010	Bond Future			Buy	140	174,254.36
R157 On 07/08/2008	Bond Future	9.25	Put	Buy	140	0.00
R157 On 05/02/2009	Bond Future			Buy	148	195,847.22
R157 On 05/02/2009	Bond Future			Sell	148	0.00
R157 On 05/11/2009	Bond Future			Sell	149	0.00
R157 On 05/11/2009	Bond Future			Buy	149	185,581.24
R157 On 02/11/2006	Bond Future			Sell	150	0.00
R157 On 02/05/2008	Bond Future			Sell	150	0.00
R157 On 02/05/2008	Bond Future			Buy	150	187,073.90

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/05/2008	Bond Future			Buy	150	186,585.62
R157 On 02/05/2008	Bond Future			Sell	150	0.00
R157 On 07/08/2008	Bond Future			Buy	150	182,615.82
R157 On 07/08/2008	Bond Future			Sell	150	0.00
R157 On 05/02/2009	Bond Future			Buy	150	204,966.86
R157 On 05/02/2009	Bond Future			Sell	150	0.00
R157 On 05/11/2009	Bond Future			Sell	150	0.00
R157 On 05/11/2009	Bond Future			Buy	150	185,730.74
R157 On 04/08/2011	Bond Future			Buy	150	189,975.08
R157 On 04/08/2011	Bond Future			Sell	150	0.00
R157 On 04/08/2011	Bond Future			Buy	150	189,957.38
R157 On 04/08/2011	Bond Future			Sell	150	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Buy	150	0.00
R157 On 01/02/2007	Bond Future	8.40	Call	Sell	150	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Buy	150	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	150	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Sell	150	0.00
R157 On 01/02/2007	Bond Future	9.55	Put	Buy	150	0.00
R157 On 02/11/2006	Bond Future	7.75	Put	Sell	150	0.00
R157 On 02/02/2012	Bond Future			Sell	151	0.00
R157 On 02/02/2012	Bond Future			Buy	151	191,151.25
R157 On 05/02/2009	Bond Future			Buy	152	212,157.75
R157 On 05/02/2009	Bond Future			Sell	152	0.00
R157 On 02/05/2008	Bond Future			Buy	153	188,742.61
R157 On 02/05/2008	Bond Future			Sell	153	0.00
R157 On 06/11/2008	Bond Future			Buy	154	192,865.60
R157 On 06/11/2008	Bond Future			Sell	154	0.00
R157 On 03/11/2011	Bond Future			Sell	157	0.00
R157 On 03/11/2011	Bond Future			Buy	157	197,610.48
R157 On 06/11/2008	Bond Future			Buy	159	200,550.61
R157 On 06/11/2008	Bond Future			Sell	159	0.00

R157 On 01/11/2007	Bond Future			Buy	160	212,013.57
R157 On 01/11/2007	Bond Future			Sell	160	0.00
R157 On 05/02/2009	Bond Future			Buy	162	226,115.50
R157 On 05/02/2009	Bond Future			Sell	162	0.00
R157 On 01/11/2007	Bond Future			Sell	166	0.00
R157 On 02/05/2008	Bond Future			Buy	166	207,208.99
R157 On 02/05/2008	Bond Future			Sell	166	0.00
R157 On 02/05/2008	Bond Future			Sell	166	0.00
R157 On 02/05/2008	Bond Future			Buy	166	204,050.35
R157 On 07/08/2008	Bond Future			Buy	166	210,170.74
R157 On 07/08/2008	Bond Future			Sell	166	0.00
R157 On 07/08/2008	Bond Future			Buy	166	206,588.66
R157 On 07/08/2008	Bond Future			Sell	166	0.00
R157 On 07/05/2009	Bond Future			Buy	166	215,762.62
R157 On 07/05/2009	Bond Future			Sell	166	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Buy	166	0.00
R157 On 05/11/2009	Bond Future			Sell	169	0.00
R157 On 05/11/2009	Bond Future			Buy	169	210,762.32
R157 On 07/02/2008	Bond Future			Sell	170	0.00
R157 On 07/02/2008	Bond Future			Buy	170	231,099.29
R157 On 05/08/2010	Bond Future			Buy	170	217,754.77
R157 On 05/08/2010	Bond Future			Sell	170	0.00
R157 On 01/11/2007	Bond Future			Sell	178	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Buy	178	0.00
R157 On 02/05/2008	Bond Future			Sell	180	0.00
R157 On 02/05/2008	Bond Future			Buy	180	224,564.78
R157 On 02/05/2008	Bond Future			Buy	180	224,564.78
R157 On 02/05/2008	Bond Future			Sell	180	0.00
R157 On 02/05/2008	Bond Future			Sell	180	0.00
R157 On 02/05/2008	Bond Future			Buy	180	224,564.78
R157 On 07/08/2008	Bond Future			Buy	180	229,067.86
R157 On 07/08/2008	Bond Future			Sell	180	0.00
R157 On 07/08/2008	Bond Future			Sell	180	0.00
R157 On 07/08/2008	Bond Future			Buy	180	228,282.19

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/05/2009 Bond Future			Buy	183	237,573.60
R157 On 07/05/2009 Bond Future			Sell	183	0.00
R157 On 06/05/2010 Bond Future			Buy	187	236,499.46
R157 On 06/05/2010 Bond Future			Sell	187	0.00
R157 On 06/05/2010 Bond Future			Buy	189	239,028.87
R157 On 06/05/2010 Bond Future			Sell	189	0.00
R157 On 06/11/2008 Bond Future			Sell	191	0.00
R157 On 06/11/2008 Bond Future			Buy	191	238,069.05
R157 On 07/05/2009 Bond Future			Sell	191	0.00
R157 On 07/05/2009 Bond Future			Buy	191	246,959.58
R157 On 06/05/2010 Bond Future			Buy	192	242,557.13
R157 On 06/05/2010 Bond Future			Sell	192	0.00
R157 On 06/05/2010 Bond Future			Buy	192	242,557.13
R157 On 06/05/2010 Bond Future			Sell	192	0.00
R157 On 05/02/2009 Bond Future			Buy	196	267,379.65
R157 On 05/02/2009 Bond Future			Sell	196	0.00
R157 On 07/05/2009 Bond Future			Buy	196	259,593.34
R157 On 07/05/2009 Bond Future			Sell	196	0.00
R157 On 07/05/2009 Bond Future			Buy	196	252,952.82
R157 On 07/05/2009 Bond Future			Sell	196	0.00
R157 On 04/08/2005 Bond Future			Buy	200	290,348.74
R157 On 07/02/2008 Bond Future			Buy	200	268,549.24
R157 On 07/02/2008 Bond Future			Sell	200	0.00
R157 On 02/05/2008 Bond Future			Buy	200	256,960.64
R157 On 02/05/2008 Bond Future			Sell	200	0.00
R157 On 02/05/2008 Bond Future			Sell	200	0.00
R157 On 02/05/2008 Bond Future			Buy	200	254,289.38
R157 On 02/05/2008 Bond Future			Buy	200	254,400.98
R157 On 02/05/2008 Bond Future			Sell	200	0.00
R157 On 02/05/2008 Bond Future			Sell	200	0.00
R157 On 02/05/2008 Bond Future			Buy	200	253,781.86

R157 On 02/05/2008	Bond Future			Sell	200	0.00
R157 On 02/05/2008	Bond Future			Buy	200	249,625.20
R157 On 02/05/2008	Bond Future			Sell	200	0.00
R157 On 02/05/2008	Bond Future			Buy	200	248,937.34
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Buy	200	252,997.78
R157 On 07/08/2008	Bond Future			Buy	200	252,997.78
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Buy	200	252,766.50
R157 On 07/08/2008	Bond Future			Buy	200	253,507.60
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Buy	200	243,487.76
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Buy	200	247,931.82
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 07/08/2008	Bond Future			Buy	200	248,822.84
R157 On 07/08/2008	Bond Future			Sell	200	0.00
R157 On 06/11/2008	Bond Future			Buy	200	249,126.10
R157 On 06/11/2008	Bond Future			Sell	200	0.00
R157 On 06/11/2008	Bond Future			Buy	200	251,635.26
R157 On 06/11/2008	Bond Future			Sell	200	0.00
R157 On 05/05/2011	Bond Future			Sell	200	0.00
R157 On 05/05/2011	Bond Future			Buy	200	244,681.34
R157 On 05/05/2011	Bond Future			Sell	200	0.00
R157 On 05/05/2011	Bond Future			Buy	200	244,274.32
R157 On 04/08/2005	Bond Future	7.75	Call	Buy	200	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Sell	200	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Buy	200	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Sell	200	0.00
R157 On 04/08/2005	Bond Future	7.75	Call	Sell	200	0.00
R157 On 07/08/2008	Bond Future	8.50	Call	Buy	200	0.00
R157 On 07/08/2008	Bond Future	8.50	Call	Sell	200	0.00
R157 On 06/11/2008	Bond Future	9.50	Call	Sell	200	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/11/2008 Bond Future	9.50	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	8.75	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	8.75	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Buy	200	0.00
R157 On 06/11/2008 Bond Future	9.50	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	8.75	Call	Sell	200	0.00
R157 On 06/11/2008 Bond Future	8.75	Call	Buy	200	0.00
R157 On 04/08/2005 Bond Future	9.00	Put	Sell	200	0.00
R157 On 04/08/2005 Bond Future	9.00	Put	Buy	200	0.00
R157 On 04/08/2005 Bond Future	8.25	Put	Sell	200	0.00
R157 On 04/08/2005 Bond Future	8.25	Put	Buy	200	0.00
R157 On 04/08/2005 Bond Future	8.75	Put	Buy	200	0.00
R157 On 04/08/2005 Bond Future	8.75	Put	Sell	200	0.00
R157 On 04/08/2005 Bond Future	8.25	Put	Sell	200	0.00
R157 On 04/08/2005 Bond Future	8.25	Put	Buy	200	0.00
R157 On 07/08/2008 Bond Future	9.00	Put	Sell	200	0.00
R157 On 07/08/2008 Bond Future	9.00	Put	Buy	200	0.00
R157 On 07/08/2008 Bond Future	750.00	Put	Buy	200	0.00
R157 On 07/08/2008 Bond Future	750.00	Put	Sell	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Put	Buy	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Put	Sell	200	0.00
R157 On 07/08/2008 Bond Future	750.00	Put	Sell	200	0.00
R157 On 07/08/2008 Bond Future	750.00	Put	Buy	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Put	Sell	200	0.00
R157 On 07/08/2008 Bond Future	9.50	Put	Buy	200	0.00

R157 On 07/08/2008	Bond Future	9.50	Put	Buy	200	0.00
R157 On 07/08/2008	Bond Future	9.50	Put	Sell	200	0.00
R157 On 07/08/2008	Bond Future	9.00	Put	Buy	200	0.00
R157 On 07/08/2008	Bond Future	9.00	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	200	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	200	0.00
R157 On 07/05/2009	Bond Future			Buy	204	263,616.27
R157 On 07/05/2009	Bond Future			Sell	204	0.00
R157 On 07/02/2008	Bond Future			Sell	207	0.00
R157 On 07/02/2008	Bond Future			Buy	207	272,685.36
R157 On 07/08/2008	Bond Future			Buy	207	263,367.67
R157 On 07/08/2008	Bond Future	9.25	Put	Buy	207	0.00
R157 On 05/11/2009	Bond Future			Sell	209	0.00
R157 On 05/11/2009	Bond Future			Buy	209	265,119.74
R157 On 06/05/2010	Bond Future			Buy	209	264,322.93
R157 On 06/05/2010	Bond Future			Sell	209	0.00
R157 On 02/05/2008	Bond Future			Sell	210	0.00
R157 On 02/05/2008	Bond Future			Buy	210	261,080.90
R157 On 02/05/2008	Bond Future			Buy	210	261,156.69
R157 On 02/05/2008	Bond Future			Sell	210	0.00
R157 On 02/05/2008	Bond Future			Sell	210	0.00
R157 On 02/05/2008	Bond Future			Buy	210	261,295.69
R157 On 02/05/2008	Bond Future			Buy	210	260,198.99
R157 On 02/05/2008	Bond Future			Sell	210	0.00
R157 On 04/11/2010	Bond Future			Buy	210	266,993.03
R157 On 04/11/2010	Bond Future			Sell	210	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/05/2008 Bond Future			Buy	211	269,824.35
R157 On 02/05/2008 Bond Future			Sell	211	0.00
R157 On 02/05/2008 Bond Future			Sell	211	0.00
R157 On 02/05/2008 Bond Future			Buy	211	270,550.49
R157 On 07/02/2008 Bond Future			Sell	213	0.00
R157 On 07/02/2008 Bond Future			Buy	213	280,521.30
R157 On 05/11/2009 Bond Future			Sell	214	0.00
R157 On 05/11/2009 Bond Future			Buy	214	268,126.44
R157 On 05/11/2009 Bond Future			Buy	214	268,126.44
R157 On 05/11/2009 Bond Future			Sell	214	0.00
R157 On 05/11/2009 Bond Future			Sell	214	0.00
R157 On 05/11/2009 Bond Future			Buy	214	268,120.88
R157 On 06/11/2008 Bond Future			Buy	219	274,269.91
R157 On 06/11/2008 Bond Future			Sell	219	0.00
R157 On 06/11/2008 Bond Future			Sell	222	0.00
R157 On 06/11/2008 Bond Future			Buy	222	276,708.53
R157 On 07/05/2009 Bond Future			Buy	222	285,417.96
R157 On 07/05/2009 Bond Future			Sell	222	0.00
R157 On 06/11/2008 Bond Future			Sell	225	0.00
R157 On 06/11/2008 Bond Future			Buy	225	284,931.05
R157 On 05/02/2009 Bond Future			Buy	225	292,977.36
R157 On 05/02/2009 Bond Future			Sell	225	0.00
R157 On 06/08/2009 Bond Future			Buy	227	289,392.40
R157 On 06/08/2009 Bond Future			Sell	227	0.00
R157 On 07/05/2009 Bond Future			Sell	228	0.00
R157 On 07/05/2009 Bond Future			Buy	228	292,432.05
R157 On 06/08/2009 Bond Future			Buy	228	298,072.70
R157 On 06/08/2009 Bond Future			Sell	228	0.00
R157 On 07/08/2008 Bond Future			Sell	239	0.00
R157 On 07/08/2008 Bond Future			Buy	239	290,574.93
R157 On 07/08/2008 Bond Future			Buy	239	297,302.76

R157 On 07/08/2008	Bond Future	Sell	239	0.00
R157 On 07/08/2008	Bond Future	Buy	239	299,693.62
R157 On 07/08/2008	Bond Future	Sell	239	0.00
R157 On 07/08/2008	Bond Future	Buy	239	301,187.70
R157 On 07/08/2008	Bond Future	Sell	239	0.00
R157 On 07/08/2008	Bond Future	Sell	240	0.00
R157 On 07/08/2008	Bond Future	Buy	240	290,206.78
R157 On 07/08/2008	Bond Future	Sell	240	0.00
R157 On 07/08/2008	Bond Future	Buy	240	291,462.48
R157 On 07/08/2008	Bond Future	Buy	240	297,477.67
R157 On 07/08/2008	Bond Future	Sell	240	0.00
R157 On 07/08/2008	Bond Future	Sell	240	0.00
R157 On 07/08/2008	Bond Future	Buy	240	296,938.42
R157 On 06/11/2008	Bond Future	Buy	240	298,331.95
R157 On 06/11/2008	Bond Future	Sell	240	0.00
R157 On 06/11/2008	Bond Future	Buy	240	298,703.35
R157 On 06/11/2008	Bond Future	Sell	240	0.00
R157 On 03/05/2012	Bond Future	Buy	240	292,787.47
R157 On 03/05/2012	Bond Future	Sell	240	0.00
R157 On 02/05/2008	Bond Future	Buy	244	312,024.37
R157 On 02/05/2008	Bond Future	Sell	244	0.00
R157 On 02/05/2008	Bond Future	Sell	244	0.00
R157 On 02/05/2008	Bond Future	Buy	244	312,864.07
R157 On 07/02/2008	Bond Future	Sell	246	0.00
R157 On 07/02/2008	Bond Future	Buy	246	323,982.34
R157 On 05/02/2009	Bond Future	Sell	247	0.00
R157 On 05/02/2009	Bond Future	Buy	247	321,624.04
R157 On 06/11/2008	Bond Future	Sell	248	0.00
R157 On 06/11/2008	Bond Future	Buy	248	314,057.33
R157 On 01/02/2007	Bond Future	Buy	250	349,586.43
R157 On 01/11/2007	Bond Future	Sell	250	0.00
R157 On 01/11/2007	Bond Future	Buy	250	325,181.38
R157 On 01/11/2007	Bond Future	Sell	250	0.00
R157 On 01/11/2007	Bond Future	Buy	250	325,264.70

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/05/2008	Bond Future			Sell	250	0.00
R157 On 02/05/2008	Bond Future			Buy	250	315,932.90
R157 On 02/05/2008	Bond Future			Sell	250	0.00
R157 On 02/05/2008	Bond Future			Buy	250	313,228.50
R157 On 07/08/2008	Bond Future			Buy	250	306,842.18
R157 On 07/08/2008	Bond Future			Sell	250	0.00
R157 On 05/02/2009	Bond Future			Sell	250	0.00
R157 On 05/02/2009	Bond Future			Buy	250	337,585.95
R157 On 07/05/2009	Bond Future			Sell	250	0.00
R157 On 07/05/2009	Bond Future			Buy	250	326,930.13
R157 On 07/05/2009	Bond Future			Buy	250	323,963.65
R157 On 07/05/2009	Bond Future			Sell	250	0.00
R157 On 04/08/2011	Bond Future			Buy	250	316,802.20
R157 On 04/08/2011	Bond Future			Sell	250	0.00
R157 On 04/08/2011	Bond Future			Buy	250	316,664.48
R157 On 04/08/2011	Bond Future			Sell	250	0.00
R157 On 04/08/2011	Bond Future			Buy	250	316,664.48
R157 On 04/08/2011	Bond Future			Sell	250	0.00
R157 On 04/08/2011	Bond Future			Buy	250	318,996.80
R157 On 04/08/2011	Bond Future			Sell	250	0.00
R157 On 04/08/2011	Bond Future			Buy	250	318,986.88
R157 On 04/08/2011	Bond Future			Sell	250	0.00
R157 On 02/02/2012	Bond Future			Sell	250	0.00
R157 On 02/02/2012	Bond Future			Buy	250	317,376.00
R157 On 02/02/2012	Bond Future			Sell	250	0.00
R157 On 02/02/2012	Bond Future			Buy	250	317,295.63
R157 On 02/02/2012	Bond Future			Buy	250	316,573.48
R157 On 02/02/2012	Bond Future			Sell	250	0.00
R157 On 02/02/2006	Bond Future	8.25	Call	Buy	250	0.00
R157 On 02/02/2006	Bond Future	8.25	Call	Sell	250	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Sell	250	0.00

R157 On 01/02/2007	Bond Future	7.90	Call	Buy	250	0.00
R157 On 01/02/2007	Bond Future	7.90	Call	Sell	250	0.00
R157 On 07/02/2008	Bond Future	8.25	Call	Buy	250	0.00
R157 On 07/02/2008	Bond Future	8.25	Call	Sell	250	0.00
R157 On 02/02/2006	Bond Future	8.25	Put	Buy	250	0.00
R157 On 02/02/2006	Bond Future	8.25	Put	Sell	250	0.00
R157 On 07/02/2008	Bond Future	8.50	Put	Buy	250	0.00
R157 On 07/02/2008	Bond Future	8.50	Put	Sell	250	0.00
R157 On 05/11/2009	Bond Future			Buy	251	315,479.92
R157 On 05/11/2009	Bond Future			Sell	251	0.00
R157 On 01/11/2007	Bond Future			Sell	260	0.00
R157 On 01/11/2007	Bond Future			Buy	260	345,269.24
R157 On 01/11/2007	Bond Future			Buy	260	345,091.14
R157 On 01/11/2007	Bond Future			Sell	260	0.00
R157 On 07/08/2008	Bond Future			Buy	260	328,536.36
R157 On 07/08/2008	Bond Future			Sell	260	0.00
R157 On 06/11/2008	Bond Future			Sell	260	0.00
R157 On 06/11/2008	Bond Future			Buy	260	319,968.61
R157 On 06/11/2008	Bond Future			Buy	260	320,984.48
R157 On 06/11/2008	Bond Future			Sell	260	0.00
R157 On 06/11/2008	Bond Future			Buy	260	325,617.24
R157 On 06/11/2008	Bond Future			Sell	260	0.00
R157 On 06/05/2010	Bond Future			Buy	260	325,499.82
R157 On 06/05/2010	Bond Future			Sell	260	0.00
R157 On 04/08/2011	Bond Future			Buy	260	324,670.37
R157 On 04/08/2011	Bond Future			Sell	260	0.00
R157 On 04/08/2011	Bond Future			Buy	260	324,670.37
R157 On 04/08/2011	Bond Future			Sell	260	0.00
R157 On 07/08/2008	Bond Future			Sell	265	0.00
R157 On 07/08/2008	Bond Future			Buy	265	320,436.65
R157 On 07/08/2008	Bond Future			Sell	265	0.00
R157 On 07/08/2008	Bond Future			Buy	265	321,823.16
R157 On 07/08/2008	Bond Future			Buy	265	328,464.93
R157 On 07/08/2008	Bond Future			Sell	265	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/08/2010	Bond Future	8.50	Call	Buy	270	0.00
R157 On 05/08/2010	Bond Future	8.50	Call	Sell	270	0.00
R157 On 05/08/2010	Bond Future	8.50	Call	Sell	270	0.00
R157 On 05/08/2010	Bond Future	8.50	Call	Buy	270	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	270	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	270	0.00
R157 On 07/02/2008	Bond Future			Buy	273	371,920.43
R157 On 07/02/2008	Bond Future			Sell	273	0.00
R157 On 05/11/2009	Bond Future			Sell	279	0.00
R157 On 05/11/2009	Bond Future			Buy	279	350,775.01
R157 On 02/05/2008	Bond Future			Buy	280	358,603.45
R157 On 02/05/2008	Bond Future			Sell	280	0.00
R157 On 07/08/2008	Bond Future			Sell	280	0.00
R157 On 07/08/2008	Bond Future			Buy	280	346,098.51
R157 On 05/11/2009	Bond Future			Buy	280	349,076.14
R157 On 05/11/2009	Bond Future			Sell	280	0.00
R157 On 04/02/2010	Bond Future			Buy	280	356,759.07
R157 On 04/02/2010	Bond Future			Sell	280	0.00
R157 On 06/05/2010	Bond Future			Sell	280	0.00
R157 On 06/05/2010	Bond Future			Buy	280	343,934.73
R157 On 05/11/2009	Bond Future			Buy	286	356,216.35
R157 On 05/11/2009	Bond Future			Sell	286	0.00
R157 On 05/11/2009	Bond Future			Buy	286	361,030.50
R157 On 05/11/2009	Bond Future			Sell	286	0.00
R157 On 01/11/2007	Bond Future			Sell	300	0.00
R157 On 01/11/2007	Bond Future			Buy	300	398,387.58
R157 On 02/05/2008	Bond Future			Sell	300	0.00
R157 On 02/05/2008	Bond Future			Buy	300	381,806.19
R157 On 02/05/2008	Bond Future			Buy	300	375,200.52
R157 On 02/05/2008	Bond Future			Sell	300	0.00
R157 On 02/05/2008	Bond Future			Buy	300	377,153.16

R157 On 02/05/2008	Bond Future			Sell	300	0.00
R157 On 02/05/2008	Bond Future			Sell	300	0.00
R157 On 02/05/2008	Bond Future			Buy	300	370,279.98
R157 On 05/11/2009	Bond Future			Sell	300	0.00
R157 On 05/11/2009	Bond Future			Buy	300	376,895.19
R157 On 05/11/2009	Bond Future			Buy	300	374,647.02
R157 On 05/11/2009	Bond Future			Sell	300	0.00
R157 On 04/02/2010	Bond Future			Sell	300	0.00
R157 On 04/02/2010	Bond Future			Buy	300	382,376.37
R157 On 06/05/2010	Bond Future			Buy	300	373,431.30
R157 On 06/05/2010	Bond Future			Sell	300	0.00
R157 On 04/08/2005	Bond Future	8.75	Put	Buy	300	0.00
R157 On 04/08/2005	Bond Future	8.75	Put	Sell	300	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Buy	300	0.00
R157 On 04/08/2005	Bond Future	9.00	Put	Sell	300	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	300	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	300	0.00
R157 On 06/11/2008	Bond Future	10.00	Put	Buy	300	0.00
R157 On 06/11/2008	Bond Future	10.00	Put	Sell	300	0.00
R157 On 06/11/2008	Bond Future	10.00	Put	Sell	300	0.00
R157 On 06/11/2008	Bond Future	10.00	Put	Buy	300	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	300	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	300	0.00
R157 On 05/11/2009	Bond Future			Buy	303	377,390.05
R157 On 05/11/2009	Bond Future			Sell	303	0.00
R157 On 07/02/2008	Bond Future			Buy	315	429,138.96
R157 On 07/02/2008	Bond Future			Sell	315	0.00
R157 On 05/11/2009	Bond Future			Sell	318	0.00
R157 On 05/11/2009	Bond Future			Buy	318	396,072.72
R157 On 03/05/2012	Bond Future			Sell	319	0.00
R157 On 03/05/2012	Bond Future			Buy	319	391,600.64
R157 On 03/11/2011	Bond Future			Buy	326	390,008.96
R157 On 03/11/2011	Bond Future			Sell	326	0.00
R157 On 06/11/2008	Bond Future			Sell	329	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 06/11/2008	Bond Future			Buy	329	416,632.51
R157 On 05/02/2009	Bond Future			Buy	329	428,398.01
R157 On 05/02/2009	Bond Future			Sell	329	0.00
R157 On 02/05/2008	Bond Future			Sell	330	0.00
R157 On 02/05/2008	Bond Future			Buy	330	413,461.62
R157 On 03/11/2011	Bond Future			Buy	331	411,126.92
R157 On 03/11/2011	Bond Future			Sell	331	0.00
R157 On 07/08/2008	Bond Future			Sell	332	0.00
R157 On 07/08/2008	Bond Future			Buy	332	419,707.53
R157 On 06/11/2008	Bond Future			Buy	332	408,312.76
R157 On 06/11/2008	Bond Future			Sell	332	0.00
R157 On 06/11/2008	Bond Future			Sell	332	0.00
R157 On 06/11/2008	Bond Future			Buy	332	415,270.05
R157 On 05/11/2009	Bond Future			Sell	337	0.00
R157 On 05/11/2009	Bond Future			Buy	337	419,737.44
R157 On 07/08/2008	Bond Future			Sell	340	0.00
R157 On 07/08/2008	Bond Future			Buy	340	414,134.42
R157 On 06/05/2010	Bond Future			Buy	348	431,581.84
R157 On 06/05/2010	Bond Future			Sell	348	0.00
R157 On 01/11/2007	Bond Future			Buy	350	461,372.80
R157 On 06/08/2009	Bond Future			Buy	350	455,696.82
R157 On 06/08/2009	Bond Future			Sell	350	0.00
R157 On 06/08/2009	Bond Future			Sell	350	0.00
R157 On 06/08/2009	Bond Future			Buy	350	454,271.97
R157 On 04/11/2010	Bond Future			Buy	350	442,107.33
R157 On 04/11/2010	Bond Future			Sell	350	0.00
R157 On 01/11/2007	Bond Future	8.25	Call	Sell	350	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Buy	350	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Sell	350	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Sell	350	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Buy	350	0.00

R157 On 05/02/2009	Bond Future	9.25	Put	Buy	350	0.00
R157 On 05/02/2009	Bond Future	9.25	Put	Sell	350	0.00
R157 On 04/02/2010	Bond Future			Buy	355	454,946.31
R157 On 04/02/2010	Bond Future			Sell	355	0.00
R157 On 06/05/2010	Bond Future			Sell	355	0.00
R157 On 06/05/2010	Bond Future			Buy	355	438,384.81
R157 On 06/05/2010	Bond Future			Buy	355	446,240.08
R157 On 06/05/2010	Bond Future			Sell	355	0.00
R157 On 05/08/2010	Bond Future			Buy	355	453,558.93
R157 On 05/08/2010	Bond Future			Sell	355	0.00
R157 On 05/08/2010	Bond Future			Buy	355	461,266.59
R157 On 05/08/2010	Bond Future			Sell	355	0.00
R157 On 04/11/2010	Bond Future			Buy	355	444,376.33
R157 On 04/11/2010	Bond Future			Sell	355	0.00
R157 On 03/11/2011	Bond Future			Sell	359	0.00
R157 On 03/11/2011	Bond Future			Buy	359	444,506.40
R157 On 07/02/2008	Bond Future			Sell	370	0.00
R157 On 07/02/2008	Bond Future			Buy	370	490,993.77
R157 On 02/02/2012	Bond Future			Buy	375	479,077.69
R157 On 02/02/2012	Bond Future			Sell	375	0.00
R157 On 03/05/2012	Bond Future			Sell	375	0.00
R157 On 03/05/2012	Bond Future			Buy	375	460,496.36
R157 On 03/05/2012	Bond Future			Buy	375	461,125.28
R157 On 03/05/2012	Bond Future			Sell	375	0.00
R157 On 02/02/2012	Bond Future			Sell	375	0.00
R157 On 02/02/2012	Bond Future			Buy	375	479,077.69
R157 On 03/05/2012	Bond Future			Buy	375	461,125.28
R157 On 03/05/2012	Bond Future			Sell	375	0.00
R157 On 03/05/2012	Bond Future			Buy	375	460,496.36
R157 On 03/05/2012	Bond Future			Sell	375	0.00
R157 On 03/05/2012	Bond Future			Buy	375	460,760.36
R157 On 03/05/2012	Bond Future			Sell	375	0.00
R157 On 02/08/2012	Bond Future			Sell	375	0.00
R157 On 02/08/2012	Bond Future			Buy	375	467,320.99

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012 Bond Future			Sell	380	0.00
R157 On 02/02/2012 Bond Future			Buy	380	483,512.87
R157 On 02/02/2012 Bond Future			Buy	380	484,644.89
R157 On 02/02/2012 Bond Future			Sell	380	0.00
R157 On 02/02/2012 Bond Future			Sell	380	0.00
R157 On 02/02/2012 Bond Future			Buy	380	480,218.77
R157 On 07/05/2009 Bond Future	7.25	Call	Buy	386	0.00
R157 On 07/05/2009 Bond Future	7.25	Call	Sell	386	0.00
R157 On 05/11/2009 Bond Future			Buy	390	494,370.40
R157 On 05/11/2009 Bond Future			Sell	390	0.00
R157 On 05/11/2009 Bond Future			Buy	390	494,370.40
R157 On 05/11/2009 Bond Future			Sell	390	0.00
R157 On 04/02/2010 Bond Future			Sell	390	0.00
R157 On 05/11/2009 Bond Future			Buy	390	488,418.37
R157 On 05/11/2009 Bond Future			Sell	390	0.00
R157 On 04/02/2010 Bond Future			Buy	390	496,506.78
R157 On 06/05/2010 Bond Future			Buy	390	481,998.89
R157 On 06/05/2010 Bond Future			Sell	390	0.00
R157 On 04/02/2010 Bond Future			Sell	390	0.00
R157 On 04/02/2010 Bond Future			Buy	390	500,191.85
R157 On 06/05/2010 Bond Future			Sell	390	0.00
R157 On 06/05/2010 Bond Future			Buy	390	490,044.17
R157 On 05/02/2009 Bond Future			Buy	396	540,506.58
R157 On 05/02/2009 Bond Future			Sell	396	0.00
R157 On 07/05/2009 Bond Future			Sell	396	0.00
R157 On 07/05/2009 Bond Future			Buy	396	526,812.70
R157 On 02/02/2012 Bond Future			Sell	399	0.00
R157 On 02/02/2012 Bond Future			Buy	399	503,281.52
R157 On 02/05/2008 Bond Future			Buy	400	490,741.36
R157 On 02/05/2008 Bond Future			Sell	400	0.00
R157 On 02/02/2012 Bond Future			Buy	400	511,016.20

R157 On 02/02/2012	Bond Future			Sell	400	0.00
R157 On 03/05/2012	Bond Future			Buy	400	490,660.28
R157 On 03/05/2012	Bond Future			Sell	400	0.00
R157 On 03/11/2011	Bond Future	7.00	Call	Buy	400	0.00
R157 On 03/11/2011	Bond Future	7.00	Call	Sell	400	0.00
R157 On 03/11/2011	Bond Future	7.10	Put	Buy	400	0.00
R157 On 03/11/2011	Bond Future	7.10	Put	Sell	400	0.00
R157 On 05/05/2011	Bond Future			Buy	405	499,510.92
R157 On 04/08/2011	Bond Future			Sell	405	0.00
R157 On 05/05/2011	Bond Future			Sell	405	0.00
R157 On 04/08/2011	Bond Future			Buy	405	506,707.08
R157 On 03/11/2011	Bond Future			Sell	405	0.00
R157 On 03/11/2011	Bond Future			Buy	405	495,350.07
R157 On 04/08/2011	Bond Future			Buy	405	515,826.75
R157 On 04/08/2011	Bond Future			Sell	405	0.00
R157 On 05/08/2010	Bond Future			Sell	410	0.00
R157 On 05/08/2010	Bond Future			Buy	410	523,541.05
R157 On 05/08/2010	Bond Future			Buy	410	532,377.58
R157 On 05/08/2010	Bond Future			Sell	410	0.00
R157 On 07/08/2008	Bond Future			Buy	419	534,737.48
R157 On 07/08/2008	Bond Future			Sell	419	0.00
R157 On 07/02/2008	Bond Future			Sell	420	0.00
R157 On 07/02/2008	Bond Future			Buy	420	556,884.05
R157 On 02/05/2008	Bond Future			Buy	420	541,549.01
R157 On 02/05/2008	Bond Future			Sell	420	0.00
R157 On 02/05/2008	Bond Future			Sell	420	0.00
R157 On 02/05/2008	Bond Future			Buy	420	523,629.41
R157 On 07/08/2008	Bond Future			Buy	430	547,217.66
R157 On 07/08/2008	Bond Future			Sell	430	0.00
R157 On 07/05/2009	Bond Future			Sell	440	0.00
R157 On 07/05/2009	Bond Future			Buy	440	565,943.88
R157 On 04/08/2011	Bond Future			Buy	440	554,758.29
R157 On 04/08/2011	Bond Future			Sell	440	0.00
R157 On 04/08/2011	Bond Future			Buy	440	554,758.29

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 04/08/2011	Bond Future			Sell	440	0.00
R157 On 04/08/2011	Bond Future			Sell	440	0.00
R157 On 04/08/2011	Bond Future			Buy	440	552,870.21
R157 On 04/08/2011	Bond Future			Sell	440	0.00
R157 On 04/08/2011	Bond Future			Buy	440	552,818.86
R157 On 02/02/2012	Bond Future			Buy	440	561,389.27
R157 On 02/02/2012	Bond Future			Sell	440	0.00
R157 On 04/08/2011	Bond Future	7.60	Call	Sell	440	0.00
R157 On 04/08/2011	Bond Future	7.60	Call	Buy	440	0.00
R157 On 04/08/2011	Bond Future	7.80	Put	Sell	440	0.00
R157 On 04/08/2011	Bond Future	7.80	Put	Buy	440	0.00
R157 On 02/02/2012	Bond Future			Sell	450	0.00
R157 On 02/02/2012	Bond Future			Buy	450	568,041.39
R157 On 02/08/2012	Bond Future			Buy	450	563,332.91
R157 On 02/08/2012	Bond Future			Sell	450	0.00
R157 On 05/02/2009	Bond Future			Buy	452	630,890.16
R157 On 05/02/2009	Bond Future			Sell	452	0.00
R157 On 05/11/2009	Bond Future			Buy	456	567,953.34
R157 On 05/11/2009	Bond Future			Sell	456	0.00
R157 On 06/05/2010	Bond Future			Buy	473	598,204.52
R157 On 06/05/2010	Bond Future			Sell	473	0.00
R157 On 03/05/2007	Bond Future			Buy	477	656,967.85
R157 On 03/05/2007	Bond Future			Sell	477	0.00
R157 On 07/02/2008	Bond Future			Sell	477	0.00
R157 On 07/02/2008	Bond Future			Buy	477	668,676.96
R157 On 05/11/2009	Bond Future			Buy	477	592,977.06
R157 On 05/11/2009	Bond Future			Sell	477	0.00
R157 On 07/08/2008	Bond Future			Sell	478	0.00
R157 On 07/08/2008	Bond Future			Buy	478	577,995.16
R157 On 07/08/2008	Bond Future			Sell	478	0.00
R157 On 07/08/2008	Bond Future			Buy	478	580,496.11

R157 On 07/08/2008	Bond Future			Buy	478	592,476.36
R157 On 07/08/2008	Bond Future			Sell	478	0.00
R157 On 05/11/2009	Bond Future			Buy	482	611,934.81
R157 On 05/11/2009	Bond Future			Sell	482	0.00
R157 On 06/11/2008	Bond Future			Buy	496	628,114.66
R157 On 06/11/2008	Bond Future			Sell	496	0.00
R157 On 05/11/2009	Bond Future			Sell	499	0.00
R157 On 05/11/2009	Bond Future			Buy	499	625,444.60
R157 On 07/02/2008	Bond Future			Sell	500	0.00
R157 On 07/02/2008	Bond Future			Buy	500	654,591.70
R157 On 02/05/2008	Bond Future			Sell	500	0.00
R157 On 02/05/2008	Bond Future			Buy	500	634,454.65
R157 On 06/11/2008	Bond Future			Buy	500	588,985.30
R157 On 06/11/2008	Bond Future			Sell	500	0.00
R157 On 06/11/2008	Bond Future			Sell	500	0.00
R157 On 06/11/2008	Bond Future			Buy	500	588,985.30
R157 On 07/08/2008	Bond Future			Sell	500	0.00
R157 On 06/08/2009	Bond Future			Buy	500	647,634.70
R157 On 06/08/2009	Bond Future			Sell	500	0.00
R157 On 04/08/2011	Bond Future			Buy	500	626,920.75
R157 On 04/08/2011	Bond Future			Sell	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Buy	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Sell	500	0.00
R157 On 07/08/2008	Bond Future	8.75	Call	Sell	500	0.00
R157 On 07/08/2008	Bond Future	8.75	Call	Buy	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Sell	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Buy	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Buy	500	0.00
R157 On 07/08/2008	Bond Future	8.25	Call	Sell	500	0.00
R157 On 06/11/2008	Bond Future	9.50	Call	Sell	500	0.00
R157 On 06/11/2008	Bond Future	9.50	Call	Buy	500	0.00
R157 On 06/11/2008	Bond Future	8.75	Call	Buy	500	0.00
R157 On 06/11/2008	Bond Future	8.75	Call	Sell	500	0.00
R157 On 05/02/2009	Bond Future	9.50	Call	Sell	500	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/02/2009	Bond Future	9.50	Call	Buy	500	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Buy	500	0.00
R157 On 05/02/2009	Bond Future	8.75	Call	Sell	500	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Buy	500	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Sell	500	0.00
R157 On 06/11/2008	Bond Future	9.50	Call	Buy	500	0.00
R157 On 06/11/2008	Bond Future	9.50	Call	Sell	500	0.00
R157 On 06/11/2008	Bond Future	8.75	Call	Sell	500	0.00
R157 On 06/11/2008	Bond Future	8.75	Call	Buy	500	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Sell	500	0.00
R157 On 05/02/2009	Bond Future	8.25	Call	Buy	500	0.00
R157 On 05/08/2010	Bond Future	8.25	Call	Buy	500	0.00
R157 On 05/08/2010	Bond Future	8.25	Call	Sell	500	0.00
R157 On 04/11/2010	Bond Future	7.50	Call	Buy	500	0.00
R157 On 04/11/2010	Bond Future	7.50	Call	Sell	500	0.00
R157 On 04/11/2010	Bond Future	7.50	Call	Sell	500	0.00
R157 On 04/11/2010	Bond Future	7.50	Call	Buy	500	0.00
R157 On 05/08/2010	Bond Future	7.50	Call	Buy	500	0.00
R157 On 05/08/2010	Bond Future	7.50	Call	Sell	500	0.00
R157 On 05/08/2010	Bond Future	7.50	Call	Sell	500	0.00
R157 On 05/08/2010	Bond Future	7.50	Call	Buy	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	500	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	500	0.00
R157 On 07/08/2008	Bond Future	9.25	Put	Buy	500	0.00
R157 On 07/08/2008	Bond Future	9.25	Put	Sell	500	0.00

R157 On 06/11/2008	Bond Future	10.25	Put	Buy	500	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	500	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Sell	500	0.00
R157 On 06/11/2008	Bond Future	10.25	Put	Buy	500	0.00
R157 On 07/08/2008	Bond Future	9.25	Put	Sell	500	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Buy	500	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Sell	500	0.00
R157 On 05/02/2009	Bond Future	9.25	Put	Buy	500	0.00
R157 On 05/02/2009	Bond Future	9.25	Put	Sell	500	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Sell	500	0.00
R157 On 05/02/2009	Bond Future	10.00	Put	Buy	500	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	500	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Buy	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Sell	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Buy	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Sell	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Sell	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Buy	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Sell	500	0.00
R157 On 05/08/2010	Bond Future	9.00	Put	Buy	500	0.00
R157 On 06/05/2010	Bond Future			Sell	502	0.00
R157 On 06/05/2010	Bond Future			Buy	502	634,185.84
R157 On 05/08/2010	Bond Future			Buy	502	645,236.81
R157 On 05/08/2010	Bond Future			Sell	502	0.00
R157 On 04/11/2010	Bond Future			Sell	502	0.00
R157 On 04/11/2010	Bond Future			Buy	502	627,883.28
R157 On 05/08/2010	Bond Future			Buy	502	651,334.31
R157 On 05/08/2010	Bond Future			Sell	502	0.00
R157 On 04/11/2010	Bond Future			Buy	502	644,787.83
R157 On 04/11/2010	Bond Future			Sell	502	0.00
R157 On 03/02/2011	Bond Future			Sell	502	0.00
R157 On 03/02/2011	Bond Future			Buy	502	654,642.84
R157 On 03/02/2011	Bond Future			Buy	502	637,254.81

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/05/2011 Bond Future			Sell	502	0.00
R157 On 03/02/2011 Bond Future			Sell	502	0.00
R157 On 05/05/2011 Bond Future			Buy	502	612,210.94
R157 On 05/11/2009 Bond Future			Sell	506	0.00
R157 On 05/11/2009 Bond Future			Buy	506	630,228.92
R157 On 03/05/2007 Bond Future			Sell	512	0.00
R157 On 03/05/2007 Bond Future			Buy	512	687,565.72
R157 On 07/08/2008 Bond Future			Buy	520	666,323.48
R157 On 07/08/2008 Bond Future			Sell	520	0.00
R157 On 04/08/2011 Bond Future			Buy	520	657,395.44
R157 On 04/08/2011 Bond Future			Sell	520	0.00
R157 On 05/11/2009 Bond Future			Sell	526	0.00
R157 On 05/11/2009 Bond Future			Buy	526	663,109.00
R157 On 04/08/2011 Bond Future			Sell	530	0.00
R157 On 04/08/2011 Bond Future			Buy	530	668,128.02
R157 On 06/11/2008 Bond Future			Sell	533	0.00
R157 On 06/11/2008 Bond Future			Buy	533	674,969.99
R157 On 05/02/2009 Bond Future			Buy	533	694,030.81
R157 On 05/02/2009 Bond Future			Sell	533	0.00
R157 On 06/05/2010 Bond Future			Buy	541	684,204.32
R157 On 06/05/2010 Bond Future			Sell	541	0.00
R157 On 03/11/2011 Bond Future			Sell	555	0.00
R157 On 03/11/2011 Bond Future			Buy	555	685,182.13
R157 On 03/05/2012 Bond Future			Buy	560	682,018.23
R157 On 03/05/2012 Bond Future			Sell	560	0.00
R157 On 07/08/2008 Bond Future			Sell	570	0.00
R157 On 07/08/2008 Bond Future			Buy	570	723,655.36
R157 On 03/05/2012 Bond Future			Buy	570	693,403.92
R157 On 03/05/2012 Bond Future			Sell	570	0.00
R157 On 07/08/2008 Bond Future			Sell	595	0.00
R157 On 07/08/2008 Bond Future			Buy	595	754,392.23

R157 On 01/11/2007	Bond Future			Sell	600	0.00
R157 On 04/02/2010	Bond Future			Buy	600	761,236.08
R157 On 04/02/2010	Bond Future			Sell	600	0.00
R157 On 04/02/2010	Bond Future			Buy	600	771,035.22
R157 On 04/02/2010	Bond Future			Sell	600	0.00
R157 On 06/05/2010	Bond Future			Sell	600	0.00
R157 On 06/05/2010	Bond Future			Buy	600	744,106.62
R157 On 06/05/2010	Bond Future			Buy	600	754,650.54
R157 On 06/05/2010	Bond Future			Sell	600	0.00
R157 On 01/11/2007	Bond Future	8.50	Call	Buy	600	0.00
R157 On 02/02/2012	Bond Future			Buy	618	775,373.95
R157 On 02/02/2012	Bond Future			Sell	618	0.00
R157 On 07/05/2009	Bond Future			Sell	636	0.00
R157 On 07/05/2009	Bond Future			Buy	636	815,731.50
R157 On 06/08/2009	Bond Future			Buy	636	831,465.95
R157 On 06/08/2009	Bond Future			Sell	636	0.00
R157 On 02/05/2008	Bond Future			Sell	670	0.00
R157 On 02/05/2008	Bond Future			Buy	670	854,866.20
R157 On 03/11/2011	Bond Future			Sell	681	0.00
R157 On 03/11/2011	Bond Future			Buy	681	852,494.12
R157 On 02/02/2012	Bond Future			Buy	682	864,390.06
R157 On 02/02/2012	Bond Future			Sell	682	0.00
R157 On 05/02/2009	Bond Future			Sell	700	0.00
R157 On 05/02/2009	Bond Future			Buy	700	910,361.69
R157 On 05/02/2009	Bond Future			Buy	700	908,960.01
R157 On 05/02/2009	Bond Future			Sell	700	0.00
R157 On 03/02/2011	Bond Future			Buy	700	902,258.84
R157 On 03/02/2011	Bond Future			Sell	700	0.00
R157 On 02/02/2012	Bond Future			Sell	700	0.00
R157 On 02/02/2012	Bond Future			Buy	700	881,414.45
R157 On 04/11/2010	Bond Future			Sell	705	0.00
R157 On 04/11/2010	Bond Future			Buy	705	905,628.27
R157 On 05/05/2011	Bond Future			Buy	705	884,013.53
R157 On 05/05/2011	Bond Future			Sell	705	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 05/05/2011 Bond Future			Sell	705	0.00
R157 On 05/05/2011 Bond Future			Buy	705	869,722.26
R157 On 04/08/2011 Bond Future			Buy	705	882,318.50
R157 On 04/08/2011 Bond Future			Sell	705	0.00
R157 On 05/08/2010 Bond Future			Sell	724	0.00
R157 On 05/08/2010 Bond Future			Buy	724	924,158.63
R157 On 05/11/2009 Bond Future			Sell	728	0.00
R157 On 05/11/2009 Bond Future			Buy	728	912,131.07
R157 On 05/11/2009 Bond Future			Sell	728	0.00
R157 On 05/11/2009 Bond Future			Buy	728	912,112.15
R157 On 05/11/2009 Bond Future			Buy	728	912,131.07
R157 On 05/11/2009 Bond Future			Sell	728	0.00
R157 On 05/11/2009 Bond Future			Buy	735	921,246.06
R157 On 05/11/2009 Bond Future			Sell	735	0.00
R157 On 01/11/2007 Bond Future			Buy	750	976,044.08
R157 On 06/08/2009 Bond Future			Buy	750	955,112.25
R157 On 06/08/2009 Bond Future			Sell	750	0.00
R157 On 01/11/2007 Bond Future	8.50	Call	Sell	750	0.00
R157 On 05/02/2009 Bond Future			Buy	772	1,053,148.43
R157 On 05/02/2009 Bond Future			Sell	772	0.00
R157 On 07/05/2009 Bond Future			Buy	772	1,022,479.88
R157 On 07/05/2009 Bond Future			Sell	772	0.00
R157 On 07/08/2008 Bond Future			Buy	800	1,019,808.16
R157 On 07/08/2008 Bond Future			Sell	800	0.00
R157 On 07/08/2008 Bond Future			Buy	800	1,018,079.36
R157 On 07/08/2008 Bond Future			Sell	800	0.00
R157 On 06/11/2008 Bond Future			Sell	800	0.00
R157 On 06/11/2008 Bond Future			Buy	800	994,394.00
R157 On 06/11/2008 Bond Future			Sell	800	0.00
R157 On 06/11/2008 Bond Future			Buy	800	994,394.00
R157 On 02/08/2012 Bond Future			Sell	818	0.00

R157 On 02/08/2012	Bond Future			Buy	818	1,020,677.82
R157 On 05/11/2009	Bond Future			Buy	850	1,077,159.44
R157 On 05/11/2009	Bond Future			Sell	850	0.00
R157 On 05/11/2009	Bond Future			Sell	850	0.00
R157 On 04/02/2010	Bond Future			Buy	850	1,081,749.70
R157 On 05/11/2009	Bond Future			Buy	850	1,063,175.92
R157 On 04/02/2010	Bond Future			Sell	850	0.00
R157 On 04/02/2010	Bond Future			Buy	850	1,091,529.54
R157 On 04/02/2010	Bond Future			Sell	850	0.00
R157 On 06/05/2010	Bond Future			Sell	850	0.00
R157 On 06/05/2010	Bond Future			Buy	850	1,053,290.51
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	850	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	850	0.00
R157 On 03/02/2011	Bond Future			Buy	884	1,134,896.26
R157 On 03/02/2011	Bond Future			Sell	884	0.00
R157 On 03/11/2011	Bond Future			Buy	905	1,118,504.98
R157 On 03/11/2011	Bond Future			Sell	905	0.00
R157 On 05/11/2009	Bond Future			Sell	925	0.00
R157 On 05/11/2009	Bond Future			Buy	925	1,158,957.75
R157 On 05/11/2009	Bond Future			Sell	925	0.00
R157 On 05/11/2009	Bond Future			Buy	925	1,158,933.70
R157 On 05/11/2009	Bond Future			Buy	925	1,158,957.75
R157 On 05/11/2009	Bond Future			Sell	925	0.00
R157 On 03/11/2011	Bond Future			Buy	960	1,178,131.10
R157 On 03/11/2011	Bond Future			Sell	960	0.00
R157 On 03/02/2011	Bond Future			Sell	988	0.00
R157 On 03/02/2011	Bond Future			Buy	988	1,251,652.44
R157 On 05/08/2010	Bond Future			Buy	1,000	1,281,896.50
R157 On 05/08/2010	Bond Future			Sell	1,000	0.00
R157 On 03/02/2011	Bond Future			Sell	1,000	0.00
R157 On 03/02/2011	Bond Future			Buy	1,000	1,267,197.90
R157 On 04/08/2011	Bond Future			Buy	1,000	1,263,829.70
R157 On 04/08/2011	Bond Future			Sell	1,000	0.00
R157 On 07/08/2008	Bond Future	8.75	Call	Sell	1,000	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 07/08/2008	Bond Future	8.75	Call	Buy	1,000	0.00
R157 On 04/08/2011	Bond Future	7.50	Call	Sell	1,000	0.00
R157 On 04/08/2011	Bond Future	7.50	Call	Buy	1,000	0.00
R157 On 04/08/2011	Bond Future	7.50	Call	Sell	1,000	0.00
R157 On 04/08/2011	Bond Future	7.50	Call	Buy	1,000	0.00
R157 On 06/11/2008	Bond Future	9.50	Put	Buy	1,000	0.00
R157 On 06/11/2008	Bond Future	9.50	Put	Sell	1,000	0.00
R157 On 07/08/2008	Bond Future	10.25	Put	Sell	1,000	0.00
R157 On 07/08/2008	Bond Future	10.25	Put	Buy	1,000	0.00
R157 On 04/02/2010	Bond Future			Sell	1,006	0.00
R157 On 04/02/2010	Bond Future			Buy	1,006	1,288,168.41
R157 On 02/08/2012	Bond Future			Buy	1,022	1,272,781.73
R157 On 02/08/2012	Bond Future			Sell	1,022	0.00
R157 On 05/11/2009	Bond Future			Buy	1,057	1,316,505.87
R157 On 05/11/2009	Bond Future			Sell	1,057	0.00
R157 On 07/08/2008	Bond Future			Sell	1,100	0.00
R157 On 07/08/2008	Bond Future			Buy	1,100	1,391,487.79
R157 On 07/08/2008	Bond Future			Buy	1,100	1,391,487.79
R157 On 07/08/2008	Bond Future			Sell	1,100	0.00
R157 On 07/08/2008	Bond Future			Sell	1,100	0.00
R157 On 07/08/2008	Bond Future			Buy	1,100	1,390,215.75
R157 On 03/11/2011	Bond Future			Sell	1,100	0.00
R157 On 03/11/2011	Bond Future			Buy	1,100	1,360,503.54
R157 On 02/08/2012	Bond Future			Sell	1,130	0.00
R157 On 02/08/2012	Bond Future			Buy	1,130	1,409,140.62
R157 On 03/05/2012	Bond Future			Buy	1,130	1,388,841.53
R157 On 03/05/2012	Bond Future			Sell	1,130	0.00
R157 On 03/11/2011	Bond Future			Sell	1,141	0.00
R157 On 03/11/2011	Bond Future			Buy	1,141	1,412,848.84
R157 On 07/08/2008	Bond Future			Buy	1,150	1,463,489.08
R157 On 07/08/2008	Bond Future			Sell	1,150	0.00

R157 On 05/08/2010	Bond Future	8.50	Put	Sell	1,150	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	1,150	0.00
R157 On 05/08/2010	Bond Future			Sell	1,155	0.00
R157 On 05/08/2010	Bond Future			Buy	1,155	1,499,084.32
R157 On 04/11/2010	Bond Future			Buy	1,155	1,445,209.69
R157 On 04/11/2010	Bond Future			Sell	1,155	0.00
R157 On 03/02/2011	Bond Future			Sell	1,167	0.00
R157 On 03/02/2011	Bond Future			Buy	1,167	1,484,392.49
R157 On 03/11/2011	Bond Future			Buy	1,167	1,388,242.89
R157 On 03/11/2011	Bond Future			Sell	1,167	0.00
R157 On 03/11/2011	Bond Future			Sell	1,167	0.00
R157 On 03/11/2011	Bond Future			Buy	1,167	1,452,735.28
R157 On 02/02/2012	Bond Future			Buy	1,167	1,473,658.78
R157 On 02/02/2012	Bond Future			Sell	1,167	0.00
R157 On 02/02/2012	Bond Future			Sell	1,167	0.00
R157 On 02/02/2012	Bond Future			Buy	1,167	1,489,713.19
R157 On 03/05/2012	Bond Future			Buy	1,167	1,431,813.77
R157 On 03/05/2012	Bond Future			Sell	1,167	0.00
R157 On 07/02/2008	Bond Future			Buy	1,170	1,536,122.72
R157 On 07/02/2008	Bond Future			Sell	1,170	0.00
R157 On 05/11/2009	Bond Future			Sell	1,175	0.00
R157 On 05/11/2009	Bond Future			Buy	1,175	1,463,476.25
R157 On 03/05/2012	Bond Future			Buy	1,175	1,428,102.29
R157 On 03/05/2012	Bond Future			Sell	1,175	0.00
R157 On 04/11/2010	Bond Future			Sell	1,180	0.00
R157 On 04/11/2010	Bond Future			Buy	1,180	1,501,068.80
R157 On 03/02/2011	Bond Future			Sell	1,180	0.00
R157 On 03/02/2011	Bond Future			Buy	1,180	1,524,322.23
R157 On 05/11/2009	Bond Future			Sell	1,200	0.00
R157 On 05/11/2009	Bond Future			Buy	1,200	1,509,525.84
R157 On 03/11/2011	Bond Future	6.55	Call	Sell	1,200	0.00
R157 On 03/11/2011	Bond Future	6.55	Call	Buy	1,200	0.00
R157 On 03/11/2011	Bond Future	7.55	Put	Sell	1,200	0.00
R157 On 03/11/2011	Bond Future	7.55	Put	Buy	1,200	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/08/2012	Bond Future	6.35	Call	Buy	1,250	0.00
R157 On 02/08/2012	Bond Future	6.35	Call	Sell	1,250	0.00
R157 On 02/08/2012	Bond Future	6.55	Put	Buy	1,250	0.00
R157 On 02/08/2012	Bond Future	6.55	Put	Sell	1,250	0.00
R157 On 06/08/2009	Bond Future			Sell	1,260	0.00
R157 On 06/08/2009	Bond Future			Buy	1,260	1,639,754.80
R157 On 06/08/2009	Bond Future			Buy	1,269	1,620,882.66
R157 On 06/08/2009	Bond Future			Sell	1,269	0.00
R157 On 05/02/2009	Bond Future			Buy	1,300	1,814,482.54
R157 On 05/02/2009	Bond Future			Sell	1,300	0.00
R157 On 05/02/2009	Bond Future			Buy	1,300	1,784,125.98
R157 On 05/02/2009	Bond Future			Sell	1,300	0.00
R157 On 04/08/2011	Bond Future	7.20	Call	Buy	1,320	0.00
R157 On 04/08/2011	Bond Future	7.20	Call	Sell	1,320	0.00
R157 On 02/02/2012	Bond Future	6.45	Call	Buy	1,320	0.00
R157 On 02/02/2012	Bond Future	6.45	Call	Sell	1,320	0.00
R157 On 04/08/2011	Bond Future	8.20	Put	Buy	1,320	0.00
R157 On 04/08/2011	Bond Future	8.20	Put	Sell	1,320	0.00
R157 On 02/02/2012	Bond Future	6.65	Put	Buy	1,320	0.00
R157 On 02/02/2012	Bond Future	6.65	Put	Sell	1,320	0.00
R157 On 03/11/2011	Bond Future			Sell	1,347	0.00
R157 On 02/02/2012	Bond Future			Buy	1,347	1,708,675.16
R157 On 02/02/2012	Bond Future			Sell	1,347	0.00
R157 On 03/11/2011	Bond Future			Buy	1,347	1,685,746.79
R157 On 02/05/2008	Bond Future			Buy	1,500	1,840,280.10
R157 On 02/05/2008	Bond Future			Sell	1,500	0.00
R157 On 06/08/2009	Bond Future			Sell	1,500	0.00
R157 On 06/08/2009	Bond Future			Buy	1,500	1,909,353.75
R157 On 03/11/2011	Bond Future			Buy	1,500	1,858,062.00
R157 On 03/11/2011	Bond Future			Sell	1,500	0.00
R157 On 02/08/2012	Bond Future			Buy	1,500	1,873,150.50

R157 On 02/08/2012	Bond Future			Sell	1,500	0.00
R157 On 02/08/2012	Bond Future			Sell	1,500	0.00
R157 On 02/08/2012	Bond Future			Buy	1,500	1,867,238.55
R157 On 03/05/2012	Bond Future	6.25	Call	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	6.25	Call	Buy	1,500	0.00
R157 On 03/05/2012	Bond Future	6.50	Call	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	6.50	Call	Buy	1,500	0.00
R157 On 03/05/2012	Bond Future	6.75	Call	Buy	1,500	0.00
R157 On 03/05/2012	Bond Future	6.75	Call	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	6.50	Put	Buy	1,500	0.00
R157 On 03/05/2012	Bond Future	6.50	Put	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	6.75	Put	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	6.75	Put	Buy	1,500	0.00
R157 On 03/05/2012	Bond Future	7.35	Put	Sell	1,500	0.00
R157 On 03/05/2012	Bond Future	7.35	Put	Buy	1,500	0.00
R157 On 06/05/2010	Bond Future			Buy	1,521	1,923,613.26
R157 On 06/05/2010	Bond Future			Sell	1,521	0.00
R157 On 07/05/2009	Bond Future			Buy	1,569	2,011,325.89
R157 On 07/05/2009	Bond Future			Sell	1,569	0.00
R157 On 06/08/2009	Bond Future			Sell	1,569	0.00
R157 On 06/08/2009	Bond Future			Buy	1,569	2,051,897.56
R157 On 06/11/2008	Bond Future			Sell	1,580	0.00
R157 On 06/11/2008	Bond Future			Buy	1,580	1,952,661.49
R157 On 03/05/2012	Bond Future			Sell	1,592	0.00
R157 On 03/05/2012	Bond Future			Buy	1,592	1,956,104.73
R157 On 02/08/2012	Bond Future			Buy	1,592	1,984,937.44
R157 On 02/08/2012	Bond Future			Sell	1,592	0.00
R157 On 02/02/2012	Bond Future			Sell	1,597	0.00
R157 On 02/02/2012	Bond Future			Buy	1,597	2,028,025.67
R157 On 03/05/2012	Bond Future			Sell	1,597	0.00
R157 On 03/05/2012	Bond Future			Buy	1,597	1,946,877.47
R157 On 03/11/2011	Bond Future			Sell	1,598	0.00
R157 On 03/11/2011	Bond Future			Buy	1,598	1,979,515.63
R157 On 02/02/2012	Bond Future			Buy	1,598	2,004,931.34

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012 Bond Future			Sell	1,598	0.00
R157 On 05/02/2009 Bond Future			Sell	1,600	0.00
R157 On 05/02/2009 Bond Future			Buy	1,600	2,165,476.16
R157 On 07/05/2009 Bond Future			Buy	1,600	2,134,168.32
R157 On 07/05/2009 Bond Future			Sell	1,600	0.00
R157 On 06/08/2009 Bond Future			Buy	1,600	2,091,475.68
R157 On 07/05/2009 Bond Future			Sell	1,600	0.00
R157 On 07/05/2009 Bond Future			Buy	1,600	2,050,158.08
R157 On 06/08/2009 Bond Future			Sell	1,600	0.00
R157 On 06/08/2009 Bond Future			Sell	1,600	0.00
R157 On 06/08/2009 Bond Future			Buy	1,600	2,068,978.08
R157 On 04/08/2011 Bond Future			Sell	1,600	0.00
R157 On 04/08/2011 Bond Future			Buy	1,600	2,027,975.04
R157 On 05/11/2009 Bond Future			Buy	1,610	2,040,947.41
R157 On 05/11/2009 Bond Future			Sell	1,610	0.00
R157 On 03/11/2011 Bond Future			Sell	1,617	0.00
R157 On 03/11/2011 Bond Future			Buy	1,617	2,025,194.99
R157 On 02/02/2012 Bond Future			Buy	1,617	2,054,290.81
R157 On 02/02/2012 Bond Future			Sell	1,617	0.00
R157 On 06/11/2008 Bond Future			Buy	1,624	2,046,211.42
R157 On 06/11/2008 Bond Future			Sell	1,624	0.00
R157 On 07/05/2009 Bond Future			Sell	1,624	0.00
R157 On 07/05/2009 Bond Future			Buy	1,624	2,045,863.23
R157 On 06/11/2008 Bond Future			Sell	1,631	0.00
R157 On 06/11/2008 Bond Future			Buy	1,631	2,012,727.56
R157 On 02/02/2012 Bond Future			Sell	1,647	0.00
R157 On 02/02/2012 Bond Future			Buy	1,647	2,083,651.98
R157 On 04/08/2011 Bond Future			Buy	1,650	2,064,553.76
R157 On 04/08/2011 Bond Future			Sell	1,650	0.00
R157 On 04/08/2011 Bond Future			Buy	1,650	2,065,831.52
R157 On 04/08/2011 Bond Future			Sell	1,650	0.00

R157 On 04/08/2011	Bond Future	Sell	1,650	0.00
R157 On 04/08/2011	Bond Future	Sell	1,650	0.00
R157 On 04/08/2011	Bond Future	Buy	1,650	2,064,553.76
R157 On 04/08/2011	Bond Future	Buy	1,650	2,065,831.52
R157 On 06/05/2010	Bond Future	Buy	1,655	2,093,083.47
R157 On 06/05/2010	Bond Future	Sell	1,655	0.00
R157 On 05/05/2011	Bond Future	Sell	1,700	0.00
R157 On 03/02/2011	Bond Future	Buy	1,700	2,147,466.52
R157 On 05/05/2011	Bond Future	Buy	1,700	2,060,649.39
R157 On 03/02/2011	Bond Future	Sell	1,700	0.00
R157 On 05/05/2011	Bond Future	Sell	1,700	0.00
R157 On 05/05/2011	Bond Future	Buy	1,700	2,087,290.09
R157 On 04/08/2011	Bond Future	Buy	1,700	2,116,884.37
R157 On 04/08/2011	Bond Future	Sell	1,700	0.00
R157 On 03/11/2011	Bond Future	Buy	1,766	2,228,258.80
R157 On 03/11/2011	Bond Future	Sell	1,766	0.00
R157 On 04/08/2011	Bond Future	Sell	1,800	0.00
R157 On 04/08/2011	Bond Future	Buy	1,800	2,276,588.70
R157 On 04/02/2010	Bond Future	Sell	1,879	0.00
R157 On 05/11/2009	Bond Future	Sell	1,879	0.00
R157 On 05/11/2009	Bond Future	Buy	1,879	2,346,928.87
R157 On 04/02/2010	Bond Future	Buy	1,879	2,388,502.50
R157 On 04/02/2010	Bond Future	Sell	1,879	0.00
R157 On 04/02/2010	Bond Future	Buy	1,879	2,404,807.90
R157 On 06/05/2010	Bond Future	Buy	1,879	2,319,180.93
R157 On 06/05/2010	Bond Future	Sell	1,879	0.00
R157 On 06/05/2010	Bond Future	Buy	1,879	2,376,376.94
R157 On 06/05/2010	Bond Future	Sell	1,879	0.00
R157 On 05/08/2010	Bond Future	Buy	1,879	2,417,444.36
R157 On 05/08/2010	Bond Future	Sell	1,879	0.00
R157 On 03/11/2011	Bond Future	Buy	1,973	2,469,174.78
R157 On 03/11/2011	Bond Future	Sell	1,973	0.00
R157 On 02/02/2012	Bond Future	Sell	1,973	0.00
R157 On 02/02/2012	Bond Future	Buy	1,973	2,504,308.58

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 04/11/2010	Bond Future			Buy	2,000	2,503,528.60
R157 On 04/11/2010	Bond Future			Sell	2,000	0.00
R157 On 04/08/2011	Bond Future			Buy	2,000	2,518,893.80
R157 On 04/08/2011	Bond Future			Sell	2,000	0.00
R157 On 03/11/2011	Bond Future			Buy	2,000	2,467,621.00
R157 On 03/11/2011	Bond Future			Sell	2,000	0.00
R157 On 03/11/2011	Bond Future			Sell	2,000	0.00
R157 On 03/11/2011	Bond Future			Buy	2,000	2,468,523.20
R157 On 03/11/2011	Bond Future			Sell	2,000	0.00
R157 On 03/11/2011	Bond Future			Buy	2,000	2,494,106.20
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	2,000	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Sell	2,000	0.00
R157 On 02/05/2008	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Buy	2,000	0.00
R157 On 05/08/2010	Bond Future	8.50	Put	Sell	2,000	0.00
R157 On 04/11/2010	Bond Future			Sell	2,007	0.00
R157 On 04/11/2010	Bond Future			Buy	2,007	2,578,150.25
R157 On 03/02/2011	Bond Future			Buy	2,007	2,615,657.67
R157 On 03/02/2011	Bond Future			Sell	2,007	0.00
R157 On 03/11/2011	Bond Future			Sell	2,220	0.00
R157 On 03/11/2011	Bond Future			Buy	2,220	2,702,177.78
R157 On 04/08/2011	Bond Future			Buy	2,220	2,812,941.35
R157 On 04/08/2011	Bond Future			Sell	2,220	0.00
R157 On 03/05/2012	Bond Future			Sell	2,312	0.00
R157 On 03/05/2012	Bond Future			Buy	2,312	2,837,641.75
R157 On 02/08/2012	Bond Future			Buy	2,312	2,878,896.39
R157 On 02/08/2012	Bond Future			Sell	2,312	0.00
R157 On 04/08/2011	Bond Future			Buy	2,400	3,036,017.04

R157 On 04/08/2011	Bond Future	Sell	2,400	0.00
R157 On 03/11/2011	Bond Future	Sell	2,400	0.00
R157 On 03/11/2011	Bond Future	Buy	2,400	2,962,949.76
R157 On 05/11/2009	Bond Future	Buy	2,431	3,045,803.06
R157 On 05/11/2009	Bond Future	Sell	2,431	0.00
R157 On 02/02/2012	Bond Future	Sell	2,434	0.00
R157 On 02/02/2012	Bond Future	Buy	2,434	3,108,744.47
R157 On 03/05/2012	Bond Future	Buy	2,434	2,985,749.10
R157 On 03/05/2012	Bond Future	Sell	2,434	0.00
R157 On 07/08/2008	Bond Future	Buy	2,500	3,387,082.50
R157 On 07/08/2008	Bond Future	Sell	2,500	0.00
R157 On 07/08/2008	Bond Future	Buy	2,500	3,387,877.25
R157 On 07/08/2008	Bond Future	Sell	2,500	0.00
R157 On 05/02/2009	Bond Future	Buy	2,500	3,159,744.00
R157 On 05/02/2009	Bond Future	Sell	2,500	0.00
R157 On 05/02/2009	Bond Future	Buy	2,500	3,168,711.00
R157 On 05/02/2009	Bond Future	Sell	2,500	0.00
R157 On 06/11/2008	Bond Future	Sell	2,500	0.00
R157 On 06/11/2008	Bond Future	Buy	2,500	2,981,457.00
R157 On 06/11/2008	Bond Future	Sell	2,500	0.00
R157 On 06/11/2008	Bond Future	Buy	2,500	2,978,479.75
R157 On 05/02/2009	Bond Future	Buy	2,500	2,992,101.00
R157 On 05/02/2009	Bond Future	Sell	2,500	0.00
R157 On 05/02/2009	Bond Future	Sell	2,500	0.00
R157 On 05/02/2009	Bond Future	Buy	2,500	2,993,889.75
R157 On 06/08/2009	Bond Future	Buy	2,500	3,171,992.00
R157 On 06/08/2009	Bond Future	Sell	2,500	0.00
R157 On 06/08/2009	Bond Future	Buy	2,500	3,176,592.25
R157 On 06/08/2009	Bond Future	Sell	2,500	0.00
R157 On 06/08/2009	Bond Future	Sell	2,500	0.00
R157 On 06/08/2009	Bond Future	Buy	2,500	3,219,476.75
R157 On 06/08/2009	Bond Future	Sell	2,500	0.00
R157 On 06/08/2009	Bond Future	Buy	2,500	3,217,066.25
R157 On 03/05/2012	Bond Future	Buy	2,588	3,176,391.38

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 03/05/2012 Bond Future			Sell	2,588	0.00
R157 On 02/08/2012 Bond Future			Sell	2,588	0.00
R157 On 02/08/2012 Bond Future			Buy	2,588	3,222,570.87
R157 On 03/11/2011 Bond Future			Sell	2,658	0.00
R157 On 03/11/2011 Bond Future			Buy	2,658	3,266,716.02
R157 On 03/11/2011 Bond Future			Buy	2,738	3,441,374.68
R157 On 03/11/2011 Bond Future			Sell	2,738	0.00
R157 On 06/08/2009 Bond Future			Buy	2,959	3,811,682.90
R157 On 06/08/2009 Bond Future			Sell	2,959	0.00
R157 On 05/11/2009 Bond Future			Sell	2,959	0.00
R157 On 05/11/2009 Bond Future			Buy	2,959	3,680,582.04
R157 On 05/11/2009 Bond Future			Buy	3,000	3,736,535.10
R157 On 05/11/2009 Bond Future			Sell	3,000	0.00
R157 On 05/11/2009 Bond Future			Sell	3,000	0.00
R157 On 05/11/2009 Bond Future			Buy	3,000	3,794,930.40
R157 On 04/08/2011 Bond Future			Buy	3,000	3,791,253.60
R157 On 04/08/2011 Bond Future			Sell	3,000	0.00
R157 On 02/02/2012 Bond Future			Buy	3,162	4,036,395.13
R157 On 02/02/2012 Bond Future			Sell	3,162	0.00
R157 On 03/05/2012 Bond Future			Sell	3,162	0.00
R157 On 03/05/2012 Bond Future			Buy	3,162	3,879,515.98
R157 On 07/08/2008 Bond Future			Buy	3,180	4,021,928.85
R157 On 07/08/2008 Bond Future			Sell	3,180	0.00
R157 On 06/11/2008 Bond Future			Buy	3,180	3,917,238.16
R157 On 06/11/2008 Bond Future			Sell	3,180	0.00
R157 On 03/11/2011 Bond Future			Buy	3,182	3,961,099.97
R157 On 03/11/2011 Bond Future			Sell	3,182	0.00
R157 On 02/02/2012 Bond Future			Sell	3,182	0.00
R157 On 02/02/2012 Bond Future			Buy	3,182	4,018,151.00
R157 On 05/02/2009 Bond Future			Buy	3,300	4,366,863.60
R157 On 05/02/2009 Bond Future			Sell	3,300	0.00

R157 On 07/05/2009	Bond Future			Buy	3,559	4,564,761.66
R157 On 06/08/2009	Bond Future			Buy	3,559	4,652,810.25
R157 On 06/08/2009	Bond Future			Buy	3,559	4,652,810.25
R157 On 07/05/2009	Bond Future			Sell	3,559	0.00
R157 On 06/08/2009	Bond Future			Sell	3,559	0.00
R157 On 06/08/2009	Bond Future			Buy	3,559	4,652,810.25
R157 On 07/05/2009	Bond Future			Buy	3,559	4,564,761.66
R157 On 06/08/2009	Bond Future			Sell	3,559	0.00
R157 On 07/05/2009	Bond Future			Buy	3,559	4,564,761.66
R157 On 06/08/2009	Bond Future			Sell	3,559	0.00
R157 On 07/05/2009	Bond Future			Sell	3,559	0.00
R157 On 07/05/2009	Bond Future			Sell	3,559	0.00
R157 On 04/11/2010	Bond Future			Sell	3,690	0.00
R157 On 04/11/2010	Bond Future			Buy	3,690	4,694,020.22
R157 On 03/02/2011	Bond Future			Sell	3,690	0.00
R157 On 03/02/2011	Bond Future			Buy	3,690	4,766,736.47
R157 On 03/02/2011	Bond Future			Buy	3,694	4,698,668.26
R157 On 03/02/2011	Bond Future			Sell	3,694	0.00
R157 On 03/11/2011	Bond Future			Sell	3,694	0.00
R157 On 03/11/2011	Bond Future			Buy	3,694	4,394,318.12
R157 On 02/08/2012	Bond Future	6.15	Call	Sell	3,750	0.00
R157 On 02/08/2012	Bond Future	6.15	Call	Buy	3,750	0.00
R157 On 02/08/2012	Bond Future	6.95	Put	Sell	3,750	0.00
R157 On 02/08/2012	Bond Future	6.95	Put	Buy	3,750	0.00
R157 On 02/02/2012	Bond Future	6.25	Call	Sell	3,960	0.00
R157 On 02/02/2012	Bond Future	6.25	Call	Buy	3,960	0.00
R157 On 02/02/2012	Bond Future	7.20	Put	Sell	3,960	0.00
R157 On 02/02/2012	Bond Future	7.20	Put	Buy	3,960	0.00
R157 On 07/05/2009	Bond Future			Sell	4,150	0.00
R157 On 07/05/2009	Bond Future			Buy	4,150	5,352,090.66
R157 On 05/08/2010	Bond Future			Buy	4,155	5,392,809.82
R157 On 05/08/2010	Bond Future			Sell	4,155	0.00
R157 On 04/11/2010	Bond Future			Sell	4,155	0.00
R157 On 04/11/2010	Bond Future			Buy	4,155	5,199,001.09

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R157 On 02/02/2012 Bond Future			Buy	4,259	5,430,012.05
R157 On 02/02/2012 Bond Future			Sell	4,259	0.00
R157 On 03/11/2011 Bond Future			Buy	4,430	5,534,414.06
R157 On 03/11/2011 Bond Future			Sell	4,430	0.00
R157 On 02/02/2012 Bond Future			Sell	4,570	0.00
R157 On 02/02/2012 Bond Future			Buy	4,570	5,763,431.28
R157 On 05/02/2009 Bond Future			Sell	5,000	0.00
R157 On 05/02/2009 Bond Future			Buy	5,000	6,616,460.00
R157 On 04/11/2010 Bond Future			Buy	5,000	6,359,764.00
R157 On 04/11/2010 Bond Future			Sell	5,000	0.00
R157 On 04/11/2010 Bond Future			Sell	5,000	0.00
R157 On 04/11/2010 Bond Future			Buy	5,000	6,349,784.00
R157 On 04/02/2010 Bond Future			Buy	5,221	6,636,706.52
R157 On 05/11/2009 Bond Future			Buy	5,221	6,521,189.81
R157 On 05/11/2009 Bond Future			Sell	5,221	0.00
R157 On 04/02/2010 Bond Future			Sell	5,221	0.00
R157 On 04/02/2010 Bond Future			Sell	5,221	0.00
R157 On 04/02/2010 Bond Future			Buy	5,221	6,682,012.79
R157 On 06/05/2010 Bond Future			Buy	5,221	6,444,089.21
R157 On 06/05/2010 Bond Future			Sell	5,221	0.00
R157 On 06/05/2010 Bond Future			Sell	5,291	0.00
R157 On 06/05/2010 Bond Future			Buy	5,291	6,691,543.57
R157 On 05/08/2010 Bond Future			Sell	5,291	0.00
R157 On 05/08/2010 Bond Future			Buy	5,291	6,807,183.67
R157 On 02/02/2012 Bond Future			Sell	5,363	0.00
R157 On 02/02/2012 Bond Future			Buy	5,363	6,845,656.59
R157 On 03/05/2012 Bond Future			Buy	5,363	6,573,504.72
R157 On 03/05/2012 Bond Future			Sell	5,363	0.00
R157 On 07/02/2008 Bond Future			Sell	5,429	0.00
R157 On 07/02/2008 Bond Future			Buy	5,429	7,407,807.52
R157 On 04/08/2011 Bond Future			Sell	6,005	0.00

R157 On 04/08/2011	Bond Future	Buy	6,005	7,663,495.73
R157 On 03/11/2011	Bond Future	Buy	6,005	7,364,303.81
R157 On 03/11/2011	Bond Future	Sell	6,005	0.00
R157 On 03/05/2012	Bond Future	Sell	7,936	0.00
R157 On 03/05/2012	Bond Future	Buy	7,936	9,771,706.32
R157 On 02/08/2012	Bond Future	Buy	7,936	9,907,007.18
R157 On 02/08/2012	Bond Future	Sell	7,936	0.00
R157 On 02/05/2008	Bond Future	Buy	8,169	10,056,502.18
R157 On 02/05/2008	Bond Future	Sell	8,169	0.00
R157 On 02/02/2012	Bond Future	Buy	8,276	10,492,235.01
R157 On 02/02/2012	Bond Future	Sell	8,276	0.00
R157 On 03/11/2011	Bond Future	Sell	8,288	0.00
R157 On 03/11/2011	Bond Future	Buy	8,288	10,369,115.14
R157 On 07/05/2009	Bond Future	Buy	8,300	11,015,621.39
R157 On 07/05/2009	Bond Future	Sell	8,300	0.00
R157 On 05/02/2009	Bond Future	Sell	8,300	0.00
R157 On 05/02/2009	Bond Future	Buy	8,300	11,329,814.57
R157 On 07/02/2008	Bond Future	Sell	8,761	0.00
R157 On 07/02/2008	Bond Future	Buy	8,761	11,549,439.69
R157 On 02/05/2008	Bond Future	Buy	8,761	11,222,090.18
R157 On 02/05/2008	Bond Future	Sell	8,761	0.00
R186 Bond Future				
R186 On 04/05/2006	Bond Future	Buy	1	1,383.63
R186 On 04/05/2006	Bond Future	Sell	1	0.00
R186 On 02/08/2007	Bond Future	Sell	1	0.00
R186 On 02/08/2007	Bond Future	Buy	1	1,279.05
R186 On 06/11/2008	Bond Future	Buy	1	1,180.31
R186 On 06/11/2008	Bond Future	Sell	1	0.00
R186 On 06/11/2008	Bond Future	Sell	1	0.00
R186 On 06/11/2008	Bond Future	Buy	1	1,177.46
R186 On 05/11/2009	Bond Future	Buy	1	1,181.72
R186 On 05/11/2009	Bond Future	Sell	1	0.00
R186 On 06/05/2010	Bond Future	Sell	1	0.00
R186 On 06/05/2010	Bond Future	Buy	1	1,192.94
R186 On 06/05/2010	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/05/2010 Bond Future			Buy	1	1,192.94
R186 On 05/08/2010 Bond Future			Sell	1	0.00
R186 On 05/08/2010 Bond Future			Buy	1	1,130.63
R186 On 04/11/2010 Bond Future			Buy	1	1,261.47
R186 On 04/11/2010 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Buy	1	1,164.45
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Buy	1	1,160.80
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 05/05/2011 Bond Future			Sell	1	0.00
R186 On 05/05/2011 Bond Future			Buy	1	1,162.70
R186 On 05/05/2011 Bond Future			Sell	1	0.00
R186 On 05/05/2011 Bond Future			Buy	1	1,162.70
R186 On 04/08/2011 Bond Future			Buy	1	85.00
R186 On 04/08/2011 Bond Future			Sell	1	0.00
R186 On 04/08/2011 Bond Future			Buy	1	85.20
R186 On 04/08/2011 Bond Future			Sell	1	0.00
R186 On 04/08/2011 Bond Future			Buy	1	1,176.53
R186 On 04/08/2011 Bond Future			Sell	1	0.00
R186 On 04/08/2011 Bond Future			Sell	1	0.00
R186 On 04/08/2011 Bond Future			Buy	1	85.20
R186 On 04/08/2011 Bond Future			Sell	1	0.00
R186 On 04/08/2011 Bond Future			Buy	1	85.00
R186 On 03/11/2011 Bond Future			Buy	1	1,203.43
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Buy	1	1,220.58
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Buy	1	1,220.58
R186 On 03/11/2011 Bond Future			Sell	1	0.00
R186 On 03/11/2011 Bond Future			Buy	1	1,228.19

R186 On 02/02/2012	Bond Future			Buy	1	81.00
R186 On 02/02/2012	Bond Future			Sell	1	0.00
R186 On 03/11/2011	Bond Future			Buy	1	1,216.67
R186 On 03/11/2011	Bond Future			Sell	1	0.00
R186 On 03/11/2011	Bond Future			Buy	1	1,213.15
R186 On 03/11/2011	Bond Future			Sell	1	0.00
R186 On 03/11/2011	Bond Future			Buy	1	1,204.74
R186 On 03/11/2011	Bond Future			Sell	1	0.00
R186 On 02/02/2012	Bond Future			Buy	1	83.80
R186 On 02/02/2012	Bond Future			Sell	1	0.00
R186 On 03/05/2012	Bond Future			Sell	1	0.00
R186 On 03/05/2012	Bond Future			Buy	1	1,214.51
R186 On 03/05/2012	Bond Future			Sell	1	0.00
R186 On 03/05/2012	Bond Future			Buy	1	1,201.61
R186 On 03/11/2011	Bond Future	9.05	Call	Buy	1	0.00
R186 On 03/11/2011	Bond Future	9.05	Call	Sell	1	0.00
R186 On 03/11/2011	Bond Future	9.05	Call	Buy	1	0.00
R186 On 03/11/2011	Bond Future	9.05	Call	Sell	1	0.00
R186 On 05/05/2011	Bond Future	8.80	Call	Buy	1	0.00
R186 On 05/05/2011	Bond Future	8.80	Call	Sell	1	0.00
R186 On 05/05/2011	Bond Future	8.80	Call	Buy	1	0.00
R186 On 05/05/2011	Bond Future	8.80	Call	Sell	1	0.00
R186 On 01/11/2012	Bond Future	7.82	Call	Buy	1	0.00
R186 On 01/11/2012	Bond Future	7.82	Call	Sell	1	0.00
R186 On 01/11/2012	Bond Future	8.82	Put	Buy	1	0.00
R186 On 01/11/2012	Bond Future	8.82	Put	Sell	1	0.00
R186 On 04/05/2006	Bond Future			Sell	2	0.00
R186 On 04/05/2006	Bond Future			Buy	2	2,802.19
R186 On 03/08/2006	Bond Future			Buy	2	2,459.73
R186 On 03/08/2006	Bond Future			Sell	2	0.00
R186 On 03/08/2006	Bond Future			Sell	2	0.00
R186 On 03/08/2006	Bond Future			Buy	2	2,475.97
R186 On 02/11/2006	Bond Future			Sell	2	0.00
R186 On 02/11/2006	Bond Future			Buy	2	2,606.32

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 01/02/2007 Bond Future			Sell	2	0.00
R186 On 01/02/2007 Bond Future			Buy	2	2,607.90
R186 On 01/02/2007 Bond Future			Sell	2	0.00
R186 On 01/02/2007 Bond Future			Buy	2	2,619.04
R186 On 05/11/2009 Bond Future			Buy	2	2,290.51
R186 On 05/11/2009 Bond Future			Sell	2	0.00
R186 On 06/05/2010 Bond Future			Buy	2	2,385.88
R186 On 06/05/2010 Bond Future			Sell	2	0.00
R186 On 03/02/2011 Bond Future			Buy	2	2,431.88
R186 On 03/02/2011 Bond Future			Sell	2	0.00
R186 On 03/02/2011 Bond Future			Sell	2	0.00
R186 On 03/02/2011 Bond Future			Buy	2	2,460.90
R186 On 03/02/2011 Bond Future			Buy	2	2,460.90
R186 On 03/02/2011 Bond Future			Sell	2	0.00
R186 On 03/11/2011 Bond Future			Buy	2	2,387.10
R186 On 03/11/2011 Bond Future			Sell	2	0.00
R186 On 04/08/2011 Bond Future			Sell	2	0.00
R186 On 04/08/2011 Bond Future			Buy	2	2,353.07
R186 On 03/11/2011 Bond Future			Sell	2	0.00
R186 On 03/11/2011 Bond Future			Buy	2	2,403.30
R186 On 03/11/2011 Bond Future			Sell	2	0.00
R186 On 03/11/2011 Bond Future			Buy	2	2,433.90
R186 On 03/11/2011 Bond Future			Sell	2	0.00
R186 On 03/11/2011 Bond Future			Buy	2	2,566.06
R186 On 03/05/2012 Bond Future			Sell	2	0.00
R186 On 03/05/2012 Bond Future			Buy	2	2,464.41
R186 On 03/05/2012 Bond Future			Buy	2	2,445.58
R186 On 03/05/2012 Bond Future			Sell	2	0.00
R186 On 03/05/2012 Bond Future			Buy	2	2,449.94
R186 On 03/05/2012 Bond Future			Sell	2	0.00
R186 On 03/05/2012 Bond Future			Sell	2	0.00

R186 On 03/05/2012	Bond Future			Buy	2	2,421.37
R186 On 03/05/2012	Bond Future			Buy	2	2,421.37
R186 On 03/05/2012	Bond Future			Sell	2	0.00
R186 On 03/05/2012	Bond Future			Buy	2	2,403.21
R186 On 03/05/2012	Bond Future			Sell	2	0.00
R186 On 03/08/2006	Bond Future			Buy	3	3,875.35
R186 On 03/08/2006	Bond Future			Sell	3	0.00
R186 On 03/08/2006	Bond Future			Buy	3	3,673.96
R186 On 03/08/2006	Bond Future			Sell	3	0.00
R186 On 05/11/2009	Bond Future			Buy	3	3,583.04
R186 On 06/05/2010	Bond Future			Sell	3	0.00
R186 On 06/05/2010	Bond Future			Buy	3	3,578.82
R186 On 04/11/2010	Bond Future			Sell	3	0.00
R186 On 04/11/2010	Bond Future			Buy	3	3,830.56
R186 On 03/02/2011	Bond Future			Sell	3	0.00
R186 On 03/02/2011	Bond Future			Buy	3	3,630.97
R186 On 04/08/2011	Bond Future			Sell	3	0.00
R186 On 04/08/2011	Bond Future			Buy	3	3,529.60
R186 On 04/08/2011	Bond Future			Sell	3	0.00
R186 On 04/08/2011	Bond Future			Buy	3	3,529.60
R186 On 05/11/2009	Bond Future	8.75	Put	Buy	3	0.00
R186 On 04/05/2006	Bond Future			Sell	4	0.00
R186 On 04/05/2006	Bond Future			Buy	4	5,550.53
R186 On 03/08/2006	Bond Future			Buy	4	5,431.35
R186 On 03/08/2006	Bond Future			Sell	4	0.00
R186 On 03/08/2006	Bond Future			Sell	4	0.00
R186 On 03/08/2006	Bond Future			Buy	4	4,830.66
R186 On 02/11/2006	Bond Future			Sell	4	0.00
R186 On 02/11/2006	Bond Future			Buy	4	5,268.31
R186 On 01/02/2007	Bond Future			Buy	4	5,140.21
R186 On 01/02/2007	Bond Future			Sell	4	0.00
R186 On 06/08/2009	Bond Future			Buy	4	4,679.41
R186 On 06/08/2009	Bond Future			Sell	4	0.00
R186 On 06/05/2010	Bond Future			Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/05/2010 Bond Future			Buy	4	4,771.76
R186 On 05/08/2010 Bond Future			Sell	4	0.00
R186 On 05/08/2010 Bond Future			Buy	4	4,522.52
R186 On 03/11/2011 Bond Future			Buy	4	5,059.42
R186 On 03/11/2011 Bond Future			Sell	4	0.00
R186 On 04/05/2006 Bond Future			Buy	5	7,029.28
R186 On 04/05/2006 Bond Future			Sell	5	0.00
R186 On 04/05/2006 Bond Future			Buy	5	6,954.90
R186 On 04/05/2006 Bond Future			Sell	5	0.00
R186 On 04/05/2006 Bond Future			Sell	5	0.00
R186 On 04/05/2006 Bond Future			Buy	5	6,898.25
R186 On 02/08/2007 Bond Future			Sell	5	0.00
R186 On 02/08/2007 Bond Future			Buy	5	6,727.77
R186 On 06/08/2009 Bond Future			Buy	5	5,901.93
R186 On 06/08/2009 Bond Future			Sell	5	0.00
R186 On 05/11/2009 Bond Future			Buy	5	5,971.74
R186 On 03/11/2011 Bond Future			Sell	5	0.00
R186 On 03/11/2011 Bond Future			Buy	5	6,137.07
R186 On 05/11/2009 Bond Future	8.75	Put	Buy	5	0.00
R186 On 03/08/2006 Bond Future			Sell	6	0.00
R186 On 03/08/2006 Bond Future			Buy	6	7,260.61
R186 On 02/11/2006 Bond Future			Buy	6	7,365.67
R186 On 02/11/2006 Bond Future			Sell	6	0.00
R186 On 02/08/2007 Bond Future			Buy	6	8,038.88
R186 On 02/08/2007 Bond Future			Sell	6	0.00
R186 On 06/08/2009 Bond Future			Sell	6	0.00
R186 On 06/08/2009 Bond Future			Buy	6	6,919.56
R186 On 05/11/2009 Bond Future			Buy	6	7,218.67
R186 On 05/11/2009 Bond Future			Sell	6	0.00
R186 On 03/02/2011 Bond Future			Sell	6	0.00
R186 On 03/02/2011 Bond Future			Buy	6	6,958.19

R186 On 02/02/2012	Bond Future	Buy	6	7,128.73
R186 On 02/02/2012	Bond Future	Sell	6	0.00
R186 On 05/02/2009	Bond Future	Sell	7	0.00
R186 On 05/02/2009	Bond Future	Buy	7	9,516.72
R186 On 03/11/2011	Bond Future	Sell	7	0.00
R186 On 03/11/2011	Bond Future	Buy	7	8,202.00
R186 On 03/05/2012	Bond Future	Sell	7	0.00
R186 On 03/05/2012	Bond Future	Buy	7	8,568.15
R186 On 03/05/2012	Bond Future	Buy	7	8,637.50
R186 On 03/05/2012	Bond Future	Sell	7	0.00
R186 On 07/05/2009	Bond Future	Buy	8	999.37
R186 On 07/05/2009	Bond Future	Sell	8	0.00
R186 On 07/05/2009	Bond Future	Buy	8	999.37
R186 On 07/05/2009	Bond Future	Sell	8	0.00
R186 On 07/05/2009	Bond Future	Sell	8	0.00
R186 On 07/05/2009	Bond Future	Buy	8	9,746.11
R186 On 07/05/2009	Bond Future	Buy	8	9,901.67
R186 On 07/05/2009	Bond Future	Sell	8	0.00
R186 On 04/11/2010	Bond Future	Sell	8	0.00
R186 On 04/11/2010	Bond Future	Buy	8	10,224.98
R186 On 03/02/2011	Bond Future	Sell	8	0.00
R186 On 03/02/2011	Bond Future	Buy	8	9,843.59
R186 On 06/05/2010	Bond Future	Sell	9	0.00
R186 On 06/05/2010	Bond Future	Buy	9	10,736.45
R186 On 05/08/2010	Bond Future	Sell	9	0.00
R186 On 05/08/2010	Bond Future	Buy	9	10,427.98
R186 On 04/08/2011	Bond Future	Buy	9	10,588.81
R186 On 04/08/2011	Bond Future	Sell	9	0.00
R186 On 03/11/2011	Bond Future	Sell	9	0.00
R186 On 03/11/2011	Bond Future	Buy	9	10,709.49
R186 On 03/11/2011	Bond Future	Sell	9	0.00
R186 On 03/11/2011	Bond Future	Buy	9	10,699.54
R186 On 02/02/2012	Bond Future	Sell	9	0.00
R186 On 02/02/2012	Bond Future	Buy	9	10,755.33

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/05/2012 Bond Future			Buy	9	10,911.27
R186 On 03/05/2012 Bond Future			Sell	9	0.00
R186 On 03/05/2012 Bond Future			Sell	9	0.00
R186 On 03/05/2012 Bond Future			Buy	9	11,085.55
R186 On 02/08/2012 Bond Future			Buy	9	10,769.66
R186 On 02/08/2012 Bond Future			Sell	9	0.00
R186 On 05/02/2009 Bond Future			Buy	10	10,951.43
R186 On 05/02/2009 Bond Future			Sell	10	0.00
R186 On 05/02/2009 Bond Future			Sell	10	0.00
R186 On 05/02/2009 Bond Future			Buy	10	11,465.50
R186 On 05/02/2009 Bond Future			Sell	10	0.00
R186 On 05/02/2009 Bond Future			Buy	10	12,681.04
R186 On 06/08/2009 Bond Future			Buy	10	11,195.62
R186 On 06/08/2009 Bond Future			Sell	10	0.00
R186 On 05/11/2009 Bond Future			Buy	10	11,824.94
R186 On 05/11/2009 Bond Future			Sell	10	0.00
R186 On 03/02/2011 Bond Future			Sell	10	0.00
R186 On 03/02/2011 Bond Future			Buy	10	12,195.67
R186 On 05/05/2011 Bond Future			Sell	10	0.00
R186 On 05/05/2011 Bond Future			Buy	10	11,999.92
R186 On 05/05/2011 Bond Future			Sell	10	0.00
R186 On 05/05/2011 Bond Future			Buy	10	11,999.92
R186 On 05/05/2011 Bond Future			Sell	10	0.00
R186 On 05/05/2011 Bond Future			Buy	10	11,873.01
R186 On 05/05/2011 Bond Future			Sell	10	0.00
R186 On 05/05/2011 Bond Future			Buy	10	11,873.01
R186 On 04/08/2011 Bond Future			Buy	10	11,823.12
R186 On 04/08/2011 Bond Future			Sell	10	0.00
R186 On 04/08/2011 Bond Future			Buy	10	11,823.12
R186 On 04/08/2011 Bond Future			Sell	10	0.00
R186 On 04/08/2011 Bond Future			Sell	10	0.00

R186 On 04/08/2011	Bond Future	Buy	10	11,823.12
R186 On 03/11/2011	Bond Future	Buy	10	11,913.28
R186 On 03/11/2011	Bond Future	Sell	10	0.00
R186 On 02/02/2012	Bond Future	Sell	10	0.00
R186 On 02/02/2012	Bond Future	Buy	10	11,936.11
R186 On 02/02/2012	Bond Future	Sell	10	0.00
R186 On 02/02/2012	Bond Future	Buy	10	11,977.05
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	835.00
R186 On 02/08/2012	Bond Future	Buy	10	11,913.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	11,913.00
R186 On 03/05/2012	Bond Future	Sell	10	0.00
R186 On 03/05/2012	Bond Future	Buy	10	832.70
R186 On 03/05/2012	Bond Future	Buy	10	832.70
R186 On 03/05/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	856.30
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	869.30
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 03/05/2012	Bond Future	Sell	10	0.00
R186 On 03/05/2012	Bond Future	Buy	10	12,096.60
R186 On 02/08/2012	Bond Future	Buy	10	850.50
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	850.00
R186 On 02/08/2012	Bond Future	Buy	10	865.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	830.00
R186 On 02/08/2012	Bond Future	Sell	10	0.00
R186 On 02/08/2012	Bond Future	Buy	10	830.20
R186 On 02/08/2012	Bond Future	Sell	10	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/08/2012	Bond Future			Buy	10	825.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	10	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	10	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	10	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	10	0.00
R186 On 06/08/2009	Bond Future			Sell	11	0.00
R186 On 06/08/2009	Bond Future			Buy	11	12,355.88
R186 On 04/02/2010	Bond Future			Sell	11	0.00
R186 On 04/02/2010	Bond Future			Buy	11	12,552.27
R186 On 03/02/2011	Bond Future			Buy	11	13,440.84
R186 On 03/02/2011	Bond Future			Sell	11	0.00

R186 On 03/02/2011	Bond Future			Buy	11	13,175.07
R186 On 03/02/2011	Bond Future			Sell	11	0.00
R186 On 04/08/2011	Bond Future			Buy	11	12,941.88
R186 On 04/08/2011	Bond Future			Sell	11	0.00
R186 On 02/02/2012	Bond Future			Buy	11	12,906.86
R186 On 02/02/2012	Bond Future			Sell	11	0.00
R186 On 06/11/2008	Bond Future			Buy	12	14,401.61
R186 On 06/11/2008	Bond Future			Sell	12	0.00
R186 On 06/08/2009	Bond Future			Sell	13	0.00
R186 On 06/08/2009	Bond Future			Buy	13	1,374.50
R186 On 06/08/2009	Bond Future			Buy	13	1,374.50
R186 On 06/08/2009	Bond Future			Sell	13	0.00
R186 On 06/08/2009	Bond Future			Sell	13	0.00
R186 On 06/08/2009	Bond Future			Buy	13	14,659.23
R186 On 05/11/2009	Bond Future			Buy	13	15,526.52
R186 On 06/05/2010	Bond Future			Sell	13	0.00
R186 On 06/05/2010	Bond Future			Buy	13	15,508.21
R186 On 03/11/2011	Bond Future			Buy	13	15,666.53
R186 On 03/11/2011	Bond Future			Sell	13	0.00
R186 On 05/11/2009	Bond Future	8.75	Put	Buy	13	0.00
R186 On 05/02/2009	Bond Future			Buy	14	18,817.97
R186 On 05/02/2009	Bond Future			Sell	14	0.00
R186 On 02/02/2012	Bond Future			Buy	14	16,336.51
R186 On 02/02/2012	Bond Future			Sell	14	0.00
R186 On 02/02/2012	Bond Future			Buy	14	16,951.06
R186 On 03/05/2012	Bond Future			Sell	14	0.00
R186 On 02/02/2012	Bond Future			Sell	14	0.00
R186 On 03/05/2012	Bond Future			Buy	14	17,200.12
R186 On 03/05/2012	Bond Future			Buy	14	17,332.84
R186 On 02/08/2012	Bond Future			Sell	14	0.00
R186 On 03/05/2012	Bond Future			Sell	14	0.00
R186 On 02/08/2012	Bond Future			Buy	14	16,849.05
R186 On 04/11/2010	Bond Future			Buy	15	18,037.06
R186 On 04/11/2010	Bond Future			Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/08/2011 Bond Future			Sell	15	0.00
R186 On 04/08/2011 Bond Future			Buy	15	17,748.95
R186 On 05/02/2009 Bond Future			Sell	16	0.00
R186 On 05/02/2009 Bond Future			Buy	16	20,782.38
R186 On 03/11/2011 Bond Future			Buy	16	19,162.15
R186 On 03/11/2011 Bond Future			Sell	16	0.00
R186 On 03/11/2011 Bond Future			Buy	17	20,514.19
R186 On 03/11/2011 Bond Future			Sell	17	0.00
R186 On 07/05/2009 Bond Future			Sell	18	0.00
R186 On 07/05/2009 Bond Future			Buy	18	21,859.04
R186 On 03/11/2011 Bond Future			Buy	18	20,894.43
R186 On 03/11/2011 Bond Future			Sell	18	0.00
R186 On 04/08/2011 Bond Future			Sell	18	0.00
R186 On 04/08/2011 Bond Future			Buy	18	21,177.62
R186 On 03/11/2011 Bond Future			Sell	18	0.00
R186 On 03/11/2011 Bond Future			Buy	18	22,593.83
R186 On 02/02/2012 Bond Future			Buy	18	21,073.71
R186 On 02/02/2012 Bond Future			Sell	18	0.00
R186 On 03/02/2011 Bond Future			Buy	19	22,856.32
R186 On 03/02/2011 Bond Future			Sell	19	0.00
R186 On 05/02/2009 Bond Future			Sell	20	0.00
R186 On 05/02/2009 Bond Future			Buy	20	26,144.88
R186 On 05/05/2011 Bond Future			Sell	20	0.00
R186 On 05/05/2011 Bond Future			Buy	20	23,999.85
R186 On 02/02/2012 Bond Future			Buy	20	23,332.36
R186 On 02/02/2012 Bond Future			Sell	20	0.00
R186 On 02/02/2012 Bond Future			Sell	20	0.00
R186 On 02/02/2012 Bond Future			Buy	20	23,308.49
R186 On 02/08/2012 Bond Future			Buy	20	24,005.89
R186 On 02/08/2012 Bond Future			Sell	20	0.00
R186 On 02/08/2012 Bond Future			Buy	20	1,681.40

R186 On 02/08/2012	Bond Future			Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	20	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	20	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	20	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	20	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	20	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	20	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	20	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	20	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	20	0.00
R186 On 05/02/2009	Bond Future			Sell	21	0.00
R186 On 05/02/2009	Bond Future			Buy	21	25,646.39
R186 On 05/02/2009	Bond Future			Buy	21	26,245.71
R186 On 05/02/2009	Bond Future			Sell	21	0.00
R186 On 05/08/2010	Bond Future			Buy	21	24,306.07

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/08/2010 Bond Future			Sell	21	0.00
R186 On 06/05/2010 Bond Future			Buy	21	24,986.99
R186 On 06/05/2010 Bond Future			Sell	21	0.00
R186 On 05/08/2010 Bond Future			Sell	21	0.00
R186 On 05/08/2010 Bond Future			Buy	21	23,743.23
R186 On 05/08/2010 Bond Future			Sell	21	0.00
R186 On 05/08/2010 Bond Future			Buy	21	24,323.98
R186 On 04/11/2010 Bond Future			Buy	21	24,727.77
R186 On 04/11/2010 Bond Future			Sell	21	0.00
R186 On 04/11/2010 Bond Future			Sell	21	0.00
R186 On 04/11/2010 Bond Future			Buy	21	26,240.17
R186 On 03/02/2011 Bond Future			Buy	21	25,534.70
R186 On 03/02/2011 Bond Future			Sell	21	0.00
R186 On 03/02/2011 Bond Future			Sell	21	0.00
R186 On 03/02/2011 Bond Future			Buy	21	24,713.99
R186 On 03/11/2011 Bond Future			Buy	21	24,670.46
R186 On 03/11/2011 Bond Future			Sell	21	0.00
R186 On 03/11/2011 Bond Future			Sell	21	0.00
R186 On 03/11/2011 Bond Future			Buy	21	24,566.33
R186 On 03/05/2012 Bond Future			Buy	22	27,066.50
R186 On 03/05/2012 Bond Future			Sell	22	0.00
R186 On 03/08/2006 Bond Future			Buy	23	28,138.43
R186 On 03/08/2006 Bond Future			Sell	23	0.00
R186 On 02/11/2006 Bond Future			Sell	23	0.00
R186 On 02/11/2006 Bond Future			Buy	23	28,162.40
R186 On 05/02/2009 Bond Future			Buy	23	31,014.55
R186 On 05/02/2009 Bond Future			Sell	23	0.00
R186 On 03/02/2011 Bond Future			Sell	23	0.00
R186 On 03/02/2011 Bond Future			Buy	23	28,319.16
R186 On 06/11/2008 Bond Future			Buy	24	29,678.76
R186 On 06/11/2008 Bond Future			Sell	24	0.00

R186 On 06/08/2009	Bond Future			Sell	24	0.00
R186 On 06/08/2009	Bond Future			Buy	24	26,838.50
R186 On 05/08/2010	Bond Future			Sell	24	0.00
R186 On 05/08/2010	Bond Future			Buy	24	27,135.12
R186 On 02/02/2012	Bond Future			Buy	24	29,058.95
R186 On 03/05/2012	Bond Future			Sell	24	0.00
R186 On 03/05/2012	Bond Future			Buy	24	29,485.92
R186 On 02/02/2012	Bond Future			Sell	24	0.00
R186 On 03/05/2012	Bond Future			Buy	24	29,713.44
R186 On 02/08/2012	Bond Future			Buy	24	28,884.08
R186 On 03/05/2012	Bond Future			Sell	24	0.00
R186 On 02/08/2012	Bond Future			Sell	24	0.00
R186 On 04/05/2006	Bond Future			Sell	25	0.00
R186 On 04/05/2006	Bond Future			Buy	25	35,146.42
R186 On 04/05/2006	Bond Future			Sell	25	0.00
R186 On 04/05/2006	Bond Future			Buy	25	35,197.62
R186 On 05/02/2009	Bond Future			Buy	25	27,190.20
R186 On 05/02/2009	Bond Future			Sell	25	0.00
R186 On 05/02/2009	Bond Future			Sell	25	0.00
R186 On 05/02/2009	Bond Future			Buy	25	29,114.58
R186 On 05/02/2009	Bond Future			Buy	25	29,457.35
R186 On 05/02/2009	Bond Future			Sell	25	0.00
R186 On 03/11/2011	Bond Future			Buy	25	30,711.94
R186 On 03/11/2011	Bond Future			Sell	25	0.00
R186 On 02/02/2012	Bond Future			Sell	25	0.00
R186 On 03/05/2012	Bond Future			Buy	25	30,714.50
R186 On 02/02/2012	Bond Future			Buy	25	30,269.74
R186 On 03/05/2012	Bond Future			Sell	25	0.00
R186 On 03/05/2012	Bond Future			Buy	25	30,951.50
R186 On 02/08/2012	Bond Future			Sell	25	0.00
R186 On 03/05/2012	Bond Future			Sell	25	0.00
R186 On 02/08/2012	Bond Future			Buy	25	30,087.58
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	25	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	25	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	25	0.00
R186 On 04/08/2011	Bond Future			Sell	27	0.00
R186 On 04/08/2011	Bond Future			Buy	27	31,766.42
R186 On 04/08/2011	Bond Future			Sell	27	0.00
R186 On 04/08/2011	Bond Future			Buy	27	31,766.42
R186 On 04/11/2010	Bond Future			Buy	28	33,467.60
R186 On 04/11/2010	Bond Future			Sell	28	0.00
R186 On 05/05/2011	Bond Future			Buy	28	33,349.11
R186 On 05/05/2011	Bond Future			Sell	28	0.00
R186 On 02/02/2012	Bond Future			Sell	28	0.00
R186 On 02/02/2012	Bond Future			Buy	28	32,445.22
R186 On 05/05/2011	Bond Future			Sell	29	0.00
R186 On 05/05/2011	Bond Future			Buy	29	33,673.87
R186 On 04/05/2006	Bond Future			Sell	30	0.00
R186 On 04/05/2006	Bond Future			Buy	30	42,069.55
R186 On 03/08/2006	Bond Future			Buy	30	41,187.91
R186 On 03/08/2006	Bond Future			Sell	30	0.00
R186 On 02/11/2006	Bond Future			Sell	30	0.00
R186 On 02/11/2006	Bond Future			Buy	30	37,375.04
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18
R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18
R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18

R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18
R186 On 06/05/2010	Bond Future			Buy	30	35,788.18
R186 On 06/05/2010	Bond Future			Sell	30	0.00
R186 On 05/05/2011	Bond Future			Sell	30	0.00
R186 On 05/05/2011	Bond Future			Buy	30	35,999.77
R186 On 05/05/2011	Bond Future			Sell	30	0.00
R186 On 05/05/2011	Bond Future			Buy	30	35,999.77
R186 On 05/05/2011	Bond Future			Sell	30	0.00
R186 On 05/05/2011	Bond Future			Buy	30	35,999.77
R186 On 05/05/2011	Bond Future			Buy	30	35,999.77
R186 On 05/05/2011	Bond Future			Sell	30	0.00
R186 On 04/08/2011	Bond Future			Sell	30	0.00
R186 On 04/08/2011	Bond Future			Buy	30	34,908.48
R186 On 02/02/2012	Bond Future			Buy	30	36,346.97
R186 On 02/02/2012	Bond Future			Sell	30	0.00
R186 On 03/05/2012	Bond Future			Sell	30	0.00
R186 On 03/05/2012	Bond Future			Buy	30	36,868.82
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	30	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	30	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	30	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	30	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	30	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	30	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	30	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	30	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	30	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	30	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	30	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	30	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	30	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	30	0.00
R186 On 05/11/2009	Bond Future			Buy	31	36,122.50
R186 On 04/02/2010	Bond Future			Sell	31	0.00
R186 On 05/11/2009	Bond Future			Sell	31	0.00
R186 On 04/02/2010	Bond Future			Buy	31	35,137.00
R186 On 04/11/2010	Bond Future			Buy	32	40,761.54
R186 On 04/11/2010	Bond Future			Sell	32	0.00
R186 On 02/08/2012	Bond Future			Sell	32	0.00
R186 On 02/08/2012	Bond Future			Buy	32	38,539.35
R186 On 05/08/2010	Bond Future			Buy	33	37,583.84
R186 On 05/08/2010	Bond Future			Sell	33	0.00
R186 On 05/11/2009	Bond Future			Sell	34	0.00
R186 On 05/11/2009	Bond Future			Buy	34	39,892.02
R186 On 05/08/2010	Bond Future			Buy	34	39,362.34
R186 On 05/08/2010	Bond Future			Sell	34	0.00
R186 On 03/05/2012	Bond Future			Buy	34	41,027.40
R186 On 03/05/2012	Bond Future			Sell	34	0.00
R186 On 06/08/2009	Bond Future			Sell	35	0.00
R186 On 06/08/2009	Bond Future			Buy	35	40,869.00

R186 On 05/05/2011	Bond Future			Buy	35	41,503.35
R186 On 05/05/2011	Bond Future			Sell	35	0.00
R186 On 04/08/2011	Bond Future			Sell	35	0.00
R186 On 04/08/2011	Bond Future			Buy	35	41,410.88
R186 On 03/11/2011	Bond Future			Sell	35	0.00
R186 On 03/11/2011	Bond Future			Buy	35	42,005.32
R186 On 02/02/2012	Bond Future			Sell	35	0.00
R186 On 03/05/2012	Bond Future			Buy	35	43,000.29
R186 On 02/02/2012	Bond Future			Buy	35	42,377.64
R186 On 03/05/2012	Bond Future			Sell	35	0.00
R186 On 03/05/2012	Bond Future			Sell	35	0.00
R186 On 02/08/2012	Bond Future			Buy	35	42,122.62
R186 On 03/05/2012	Bond Future			Buy	35	43,332.10
R186 On 02/08/2012	Bond Future			Sell	35	0.00
R186 On 06/08/2009	Bond Future	7.50	Call	Buy	35	0.00
R186 On 06/08/2009	Bond Future	7.50	Call	Sell	35	0.00
R186 On 07/08/2008	Bond Future			Sell	36	0.00
R186 On 07/08/2008	Bond Future			Buy	36	37,907.06
R186 On 07/08/2008	Bond Future			Buy	36	41,024.18
R186 On 07/08/2008	Bond Future			Sell	36	0.00
R186 On 06/11/2008	Bond Future			Sell	36	0.00
R186 On 06/11/2008	Bond Future			Buy	36	42,282.96
R186 On 05/11/2009	Bond Future			Sell	36	0.00
R186 On 05/11/2009	Bond Future			Buy	36	42,238.61
R186 On 05/11/2009	Bond Future			Sell	36	0.00
R186 On 05/11/2009	Bond Future			Buy	36	42,238.61
R186 On 04/11/2010	Bond Future			Sell	36	0.00
R186 On 04/11/2010	Bond Future			Buy	36	45,360.84
R186 On 02/02/2012	Bond Future			Buy	36	42,167.38
R186 On 02/02/2012	Bond Future			Sell	36	0.00
R186 On 03/11/2011	Bond Future			Buy	38	48,006.98
R186 On 03/11/2011	Bond Future			Sell	38	0.00
R186 On 05/02/2009	Bond Future			Sell	40	0.00
R186 On 05/02/2009	Bond Future			Buy	40	48,714.07

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/02/2009	Bond Future			Sell	40	0.00
R186 On 05/02/2009	Bond Future			Buy	40	48,714.07
R186 On 04/02/2010	Bond Future			Buy	40	45,160.08
R186 On 04/02/2010	Bond Future			Sell	40	0.00
R186 On 05/05/2011	Bond Future			Sell	40	0.00
R186 On 05/05/2011	Bond Future			Buy	40	47,999.69
R186 On 02/02/2012	Bond Future			Buy	40	47,653.40
R186 On 02/02/2012	Bond Future			Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	40	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	40	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	40	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	40	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	40	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	40	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	40	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	40	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	40	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	40	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	40	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	40	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	40	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	40	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	40	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	40	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	40	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	40	0.00
R186 On 04/02/2010	Bond Future			Buy	41	46,357.37

R186 On 04/02/2010	Bond Future			Sell	41	0.00
R186 On 03/05/2012	Bond Future			Buy	41	50,192.67
R186 On 03/05/2012	Bond Future			Sell	41	0.00
R186 On 02/08/2012	Bond Future	7.76	Call	Buy	43	0.00
R186 On 02/08/2012	Bond Future	7.76	Call	Sell	43	0.00
R186 On 02/08/2012	Bond Future	8.76	Put	Buy	43	0.00
R186 On 02/08/2012	Bond Future	8.76	Put	Sell	43	0.00
R186 On 04/02/2010	Bond Future			Sell	44	0.00
R186 On 04/02/2010	Bond Future			Buy	44	48,817.33
R186 On 06/05/2010	Bond Future			Sell	45	0.00
R186 On 06/05/2010	Bond Future			Buy	45	53,682.27
R186 On 06/05/2010	Bond Future			Buy	45	54,062.19
R186 On 06/05/2010	Bond Future			Sell	45	0.00
R186 On 03/11/2011	Bond Future			Sell	47	0.00
R186 On 03/11/2011	Bond Future			Buy	47	55,983.73
R186 On 02/02/2012	Bond Future			Sell	48	0.00
R186 On 02/02/2012	Bond Future			Buy	48	58,117.91
R186 On 03/05/2012	Bond Future			Buy	48	58,971.83
R186 On 03/05/2012	Bond Future			Sell	48	0.00
R186 On 03/05/2012	Bond Future			Buy	48	59,426.88
R186 On 02/08/2012	Bond Future			Sell	48	0.00
R186 On 02/08/2012	Bond Future			Buy	48	57,768.16
R186 On 03/05/2012	Bond Future			Sell	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Call	Sell	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Call	Buy	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Call	Sell	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Call	Buy	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Put	Sell	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Put	Buy	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Put	Sell	48	0.00
R186 On 05/08/2010	Bond Future	9.00	Put	Buy	48	0.00
R186 On 06/11/2008	Bond Future			Sell	50	0.00
R186 On 06/11/2008	Bond Future			Buy	50	61,003.75
R186 On 06/11/2008	Bond Future			Buy	50	60,204.05

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/11/2008 Bond Future			Sell	50	0.00
R186 On 06/11/2008 Bond Future			Buy	50	58,294.64
R186 On 06/11/2008 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Buy	50	54,613.16
R186 On 05/02/2009 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Buy	50	54,613.16
R186 On 05/02/2009 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Buy	50	54,532.41
R186 On 05/02/2009 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Buy	50	54,532.41
R186 On 05/02/2009 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Sell	50	0.00
R186 On 05/02/2009 Bond Future			Buy	50	61,073.50
R186 On 07/05/2009 Bond Future			Buy	50	61,885.46
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 07/05/2009 Bond Future			Buy	50	60,104.30
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 07/05/2009 Bond Future			Buy	50	59,646.73
R186 On 07/05/2009 Bond Future			Sell	50	0.00
R186 On 06/08/2009 Bond Future			Buy	50	58,241.87
R186 On 06/08/2009 Bond Future			Sell	50	0.00
R186 On 06/08/2009 Bond Future			Buy	50	57,465.54
R186 On 06/08/2009 Bond Future			Sell	50	0.00
R186 On 06/08/2009 Bond Future			Sell	50	0.00
R186 On 06/08/2009 Bond Future			Buy	50	57,662.96
R186 On 03/02/2011 Bond Future			Sell	50	0.00
R186 On 03/02/2011 Bond Future			Buy	50	59,661.06
R186 On 05/05/2011 Bond Future			Sell	50	0.00
R186 On 05/05/2011 Bond Future			Buy	50	59,999.62
R186 On 05/05/2011 Bond Future			Buy	50	59,999.62
R186 On 05/05/2011 Bond Future			Sell	50	0.00

R186 On 05/05/2011	Bond Future			Sell	50	0.00
R186 On 05/05/2011	Bond Future			Buy	50	59,999.62
R186 On 05/05/2011	Bond Future			Buy	50	59,999.62
R186 On 05/05/2011	Bond Future			Sell	50	0.00
R186 On 05/05/2011	Bond Future			Sell	50	0.00
R186 On 05/05/2011	Bond Future			Buy	50	59,365.03
R186 On 03/02/2011	Bond Future			Buy	50	58,842.84
R186 On 03/02/2011	Bond Future			Sell	50	0.00
R186 On 03/11/2011	Bond Future			Sell	50	0.00
R186 On 03/11/2011	Bond Future			Buy	50	58,739.18
R186 On 04/08/2011	Bond Future			Buy	50	59,225.07
R186 On 04/08/2011	Bond Future			Sell	50	0.00
R186 On 03/11/2011	Bond Future			Sell	50	0.00
R186 On 03/11/2011	Bond Future			Buy	50	63,485.91
R186 On 02/02/2012	Bond Future			Sell	50	0.00
R186 On 02/02/2012	Bond Future			Buy	50	58,271.23
R186 On 02/08/2012	Bond Future			Sell	50	0.00
R186 On 02/08/2012	Bond Future			Buy	50	60,014.72
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	50	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	50	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	50	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	50	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	50	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	50	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	50	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	50	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	50	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	50	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	50	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	50	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	50	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	50	0.00
R186 On 05/05/2011	Bond Future			Sell	52	0.00
R186 On 05/05/2011	Bond Future			Buy	52	61,768.74

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/08/2012	Bond Future			Sell	52	0.00
R186 On 02/08/2012	Bond Future			Buy	52	62,307.67
R186 On 03/08/2006	Bond Future			Sell	53	0.00
R186 On 03/08/2006	Bond Future			Buy	53	63,900.97
R186 On 02/11/2006	Bond Future			Buy	53	65,179.26
R186 On 02/11/2006	Bond Future			Sell	53	0.00
R186 On 05/08/2010	Bond Future			Buy	53	59,713.84
R186 On 05/08/2010	Bond Future			Sell	53	0.00
R186 On 05/08/2010	Bond Future			Buy	53	63,092.18
R186 On 05/08/2010	Bond Future			Sell	53	0.00
R186 On 04/11/2010	Bond Future			Sell	53	0.00
R186 On 04/11/2010	Bond Future			Buy	53	64,074.76
R186 On 03/05/2012	Bond Future			Sell	54	0.00
R186 On 03/05/2012	Bond Future			Buy	54	65,750.83
R186 On 03/05/2012	Bond Future			Buy	54	65,750.83
R186 On 03/05/2012	Bond Future			Sell	54	0.00
R186 On 02/08/2012	Bond Future			Sell	55	0.00
R186 On 02/08/2012	Bond Future			Buy	55	65,133.67
R186 On 04/11/2010	Bond Future			Buy	56	70,059.72
R186 On 04/11/2010	Bond Future			Sell	56	0.00
R186 On 02/02/2012	Bond Future			Sell	56	0.00
R186 On 02/02/2012	Bond Future			Buy	56	65,889.59
R186 On 07/05/2009	Bond Future			Buy	57	70,305.38
R186 On 07/05/2009	Bond Future			Sell	57	0.00
R186 On 04/11/2010	Bond Future			Buy	58	73,539.75
R186 On 04/11/2010	Bond Future			Sell	58	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	58	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	58	0.00
R186 On 06/05/2010	Bond Future			Sell	60	0.00
R186 On 06/05/2010	Bond Future			Buy	60	71,576.36
R186 On 03/05/2012	Bond Future			Sell	60	0.00

R186 On 03/05/2012	Bond Future			Buy	60	73,395.89
R186 On 03/05/2012	Bond Future			Sell	60	0.00
R186 On 03/05/2012	Bond Future			Buy	60	74,283.60
R186 On 02/08/2012	Bond Future			Sell	60	0.00
R186 On 02/08/2012	Bond Future			Buy	60	72,210.20
R186 On 03/05/2012	Bond Future			Sell	60	0.00
R186 On 02/08/2012	Bond Future			Buy	60	72,210.20
R186 On 03/05/2012	Bond Future			Buy	60	74,283.60
R186 On 02/08/2012	Bond Future			Sell	60	0.00
R186 On 03/05/2012	Bond Future			Sell	60	0.00
R186 On 02/08/2012	Bond Future			Buy	60	72,012.01
R186 On 03/05/2012	Bond Future			Buy	60	74,283.60
R186 On 02/08/2012	Bond Future			Sell	60	0.00
R186 On 03/05/2012	Bond Future			Buy	60	74,283.60
R186 On 03/05/2012	Bond Future			Sell	60	0.00
R186 On 03/05/2012	Bond Future			Sell	60	0.00
R186 On 03/05/2012	Bond Future			Buy	60	74,168.17
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	60	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	60	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	60	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	60	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	60	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	60	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	60	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	60	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	60	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	60	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	60	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	60	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	60	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	60	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	60	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	60	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	60	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	60	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	60	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	60	0.00
R186 On 04/11/2010	Bond Future			Buy	62	77,827.08
R186 On 04/11/2010	Bond Future			Sell	62	0.00
R186 On 04/11/2010	Bond Future			Sell	62	0.00
R186 On 04/11/2010	Bond Future			Buy	62	77,827.08
R186 On 06/08/2009	Bond Future			Sell	63	0.00
R186 On 06/08/2009	Bond Future			Buy	63	73,496.05
R186 On 04/02/2010	Bond Future			Buy	64	72,851.35
R186 On 04/02/2010	Bond Future			Sell	64	0.00
R186 On 05/11/2009	Bond Future			Sell	65	0.00
R186 On 05/11/2009	Bond Future			Buy	65	76,956.20
R186 On 02/02/2012	Bond Future			Sell	65	0.00
R186 On 03/05/2012	Bond Future			Buy	65	79,857.69
R186 On 02/02/2012	Bond Future			Buy	65	78,701.33
R186 On 03/05/2012	Bond Future			Sell	65	0.00
R186 On 03/05/2012	Bond Future			Sell	65	0.00
R186 On 03/05/2012	Bond Future			Buy	65	79,493.77
R186 On 03/05/2012	Bond Future			Buy	65	80,473.90
R186 On 03/05/2012	Bond Future			Sell	65	0.00
R186 On 02/08/2012	Bond Future			Buy	65	78,227.71
R186 On 02/08/2012	Bond Future			Sell	65	0.00
R186 On 03/05/2012	Bond Future			Buy	67	81,863.74
R186 On 03/05/2012	Bond Future			Sell	67	0.00
R186 On 05/02/2009	Bond Future			Buy	69	90,118.40
R186 On 05/02/2009	Bond Future			Sell	69	0.00
R186 On 07/05/2009	Bond Future			Sell	69	0.00
R186 On 07/05/2009	Bond Future			Buy	69	83,792.99
R186 On 06/11/2008	Bond Future			Buy	70	85,615.94
R186 On 06/11/2008	Bond Future			Sell	70	0.00

R186 On 06/11/2008	Bond Future	Buy	70	84,427.92
R186 On 06/11/2008	Bond Future	Sell	70	0.00
R186 On 05/02/2009	Bond Future	Sell	70	0.00
R186 On 05/02/2009	Bond Future	Buy	70	83,414.53
R186 On 05/02/2009	Bond Future	Sell	70	0.00
R186 On 05/02/2009	Bond Future	Buy	70	86,771.29
R186 On 05/02/2009	Bond Future	Buy	70	82,970.50
R186 On 05/02/2009	Bond Future	Sell	70	0.00
R186 On 07/05/2009	Bond Future	Buy	70	90,239.71
R186 On 07/05/2009	Bond Future	Sell	70	0.00
R186 On 06/05/2010	Bond Future	Buy	70	80,965.86
R186 On 06/05/2010	Bond Future	Sell	70	0.00
R186 On 05/05/2011	Bond Future	Sell	70	0.00
R186 On 05/05/2011	Bond Future	Buy	70	83,999.46
R186 On 04/08/2011	Bond Future	Buy	70	83,155.81
R186 On 04/08/2011	Bond Future	Sell	70	0.00
R186 On 04/08/2011	Bond Future	Sell	70	0.00
R186 On 04/08/2011	Bond Future	Buy	70	82,139.81
R186 On 04/08/2011	Bond Future	Sell	70	0.00
R186 On 04/08/2011	Bond Future	Buy	70	82,139.81
R186 On 04/08/2011	Bond Future	Sell	70	0.00
R186 On 04/08/2011	Bond Future	Buy	70	81,857.57
R186 On 03/11/2011	Bond Future	Buy	70	87,537.21
R186 On 03/11/2011	Bond Future	Sell	70	0.00
R186 On 01/11/2012	Bond Future	Sell	70	0.00
R186 On 01/11/2012	Bond Future	Buy	70	83,771.29
R186 On 01/11/2012	Bond Future	Sell	70	0.00
R186 On 01/11/2012	Bond Future	Buy	70	83,771.29
R186 On 02/08/2012	Bond Future	Sell	70	0.00
R186 On 02/08/2012	Bond Future	Buy	70	82,043.75
R186 On 02/08/2012	Bond Future	Sell	70	0.00
R186 On 02/08/2012	Bond Future	Buy	70	5,820.50
R186 On 02/08/2012	Bond Future	Buy	70	83,619.75
R186 On 02/08/2012	Bond Future	Sell	70	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/08/2012 Bond Future			Buy	70	83,619.75
R186 On 02/08/2012 Bond Future			Sell	70	0.00
R186 On 07/05/2009 Bond Future	8.00	Call	Buy	70	0.00
R186 On 07/05/2009 Bond Future	8.00	Call	Sell	70	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	70	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	70	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	70	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	70	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Sell	70	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Buy	70	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	70	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	70	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	70	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	70	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	70	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	70	0.00
R186 On 05/08/2010 Bond Future			Buy	71	81,549.16
R186 On 05/08/2010 Bond Future			Sell	71	0.00
R186 On 03/05/2012 Bond Future			Sell	71	0.00
R186 On 03/05/2012 Bond Future			Buy	71	85,313.98
R186 On 04/02/2010 Bond Future			Sell	75	0.00
R186 On 04/02/2010 Bond Future			Buy	75	84,751.46
R186 On 04/11/2010 Bond Future			Buy	75	95,330.03
R186 On 04/11/2010 Bond Future			Sell	75	0.00
R186 On 03/11/2011 Bond Future			Sell	76	0.00
R186 On 03/11/2011 Bond Future			Buy	76	92,669.84
R186 On 05/11/2009 Bond Future			Sell	77	0.00
R186 On 05/11/2009 Bond Future			Buy	77	90,822.36
R186 On 05/11/2009 Bond Future			Buy	77	90,874.14
R186 On 05/11/2009 Bond Future			Sell	77	0.00
R186 On 02/02/2012 Bond Future			Sell	77	0.00

R186 On 02/02/2012	Bond Future			Buy	77	90,755.93
R186 On 02/05/2008	Bond Future			Buy	80	94,770.75
R186 On 02/05/2008	Bond Future			Sell	80	0.00
R186 On 05/02/2009	Bond Future			Buy	80	99,446.98
R186 On 05/02/2009	Bond Future			Sell	80	0.00
R186 On 07/05/2009	Bond Future			Buy	80	97,395.77
R186 On 07/05/2009	Bond Future			Sell	80	0.00
R186 On 03/11/2011	Bond Future			Buy	80	98,986.16
R186 On 03/11/2011	Bond Future			Sell	80	0.00
R186 On 03/05/2012	Bond Future			Sell	80	0.00
R186 On 03/05/2012	Bond Future			Buy	80	99,757.38
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	80	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	80	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	80	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	80	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	80	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	80	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	80	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	80	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	80	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	80	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	80	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	80	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	80	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	80	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	80	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	80	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	80	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Sell	80	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	80	0.00
R186 On 04/02/2010	Bond Future			Sell	81	0.00
R186 On 04/02/2010	Bond Future			Buy	81	90,964.52
R186 On 06/05/2010	Bond Future			Buy	81	92,493.65
R186 On 06/05/2010	Bond Future			Sell	81	0.00
R186 On 03/11/2011	Bond Future			Buy	83	98,711.75
R186 On 03/11/2011	Bond Future			Sell	83	0.00
R186 On 07/08/2008	Bond Future			Buy	90	100,448.69
R186 On 07/08/2008	Bond Future			Sell	90	0.00
R186 On 07/08/2008	Bond Future			Sell	90	0.00
R186 On 07/08/2008	Bond Future			Buy	90	98,330.51
R186 On 07/05/2009	Bond Future			Buy	90	114,828.13
R186 On 07/05/2009	Bond Future			Sell	90	0.00
R186 On 07/05/2009	Bond Future			Sell	90	0.00
R186 On 07/05/2009	Bond Future			Buy	90	111,412.67
R186 On 07/05/2009	Bond Future			Buy	90	111,488.13
R186 On 07/05/2009	Bond Future			Sell	90	0.00
R186 On 05/11/2009	Bond Future			Buy	90	106,424.47
R186 On 05/11/2009	Bond Future			Sell	90	0.00
R186 On 05/05/2011	Bond Future			Buy	90	107,650.45
R186 On 05/05/2011	Bond Future			Sell	90	0.00
R186 On 05/05/2011	Bond Future			Sell	90	0.00
R186 On 05/05/2011	Bond Future			Buy	90	107,650.45
R186 On 04/08/2011	Bond Future			Sell	90	0.00
R186 On 04/08/2011	Bond Future			Buy	90	105,659.12
R186 On 04/08/2011	Bond Future			Sell	90	0.00
R186 On 04/08/2011	Bond Future			Buy	90	105,642.18
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	90	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	90	0.00

R186 On 04/11/2010	Bond Future	8.75	Call	Sell	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	90	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	90	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	90	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	90	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	90	0.00
R186 On 03/11/2011	Bond Future			Buy	93	113,764.21
R186 On 03/11/2011	Bond Future			Sell	93	0.00
R186 On 07/05/2009	Bond Future	6.50	Call	Buy	97	0.00
R186 On 07/05/2009	Bond Future	6.50	Call	Sell	97	0.00
R186 On 07/05/2009	Bond Future	6.50	Call	Sell	97	0.00
R186 On 07/05/2009	Bond Future	6.50	Call	Buy	97	0.00
R186 On 04/08/2011	Bond Future			Buy	99	116,476.89
R186 On 04/08/2011	Bond Future			Sell	99	0.00
R186 On 03/11/2011	Bond Future			Buy	99	117,649.36
R186 On 03/11/2011	Bond Future			Sell	99	0.00
R186 On 03/11/2011	Bond Future			Buy	99	119,000.21
R186 On 03/11/2011	Bond Future			Sell	99	0.00
R186 On 05/02/2009	Bond Future			Sell	100	0.00
R186 On 05/02/2009	Bond Future			Buy	100	122,147.00
R186 On 06/08/2009	Bond Future			Sell	100	0.00
R186 On 06/08/2009	Bond Future			Buy	100	116,827.63
R186 On 03/02/2011	Bond Future			Buy	100	120,753.15
R186 On 03/02/2011	Bond Future			Sell	100	0.00
R186 On 05/05/2011	Bond Future			Sell	100	0.00
R186 On 05/05/2011	Bond Future			Buy	100	119,999.23
R186 On 05/05/2011	Bond Future			Sell	100	0.00
R186 On 05/05/2011	Bond Future			Buy	100	119,999.23

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/08/2011 Bond Future			Buy	100	117,483.73
R186 On 04/08/2011 Bond Future			Sell	100	0.00
R186 On 03/11/2011 Bond Future			Sell	100	0.00
R186 On 03/11/2011 Bond Future			Buy	100	119,132.78
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 03/05/2012 Bond Future			Buy	100	120,845.16
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 03/05/2012 Bond Future			Buy	100	8,331.00
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 03/05/2012 Bond Future			Buy	100	8,336.00
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 03/05/2012 Bond Future			Buy	100	8,442.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,528.00
R186 On 03/05/2012 Bond Future			Buy	100	8,504.00
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,599.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 03/05/2012 Bond Future			Buy	100	8,116.00
R186 On 03/05/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,399.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,493.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,428.00
R186 On 02/08/2012 Bond Future			Buy	100	8,347.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Sell	100	0.00
R186 On 02/08/2012 Bond Future			Buy	100	8,321.00
R186 On 02/08/2012 Bond Future			Buy	100	8,402.00

R186 On 02/08/2012	Bond Future			Sell	100	0.00
R186 On 01/11/2012	Bond Future			Buy	100	8,488.00
R186 On 01/11/2012	Bond Future			Sell	100	0.00
R186 On 02/08/2012	Bond Future			Sell	100	0.00
R186 On 02/08/2012	Bond Future			Buy	100	8,429.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	100	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	100	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	100	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	100	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	100	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Buy	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Sell	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Buy	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Sell	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Sell	100	0.00
R186 On 02/02/2012	Bond Future	8.00	Call	Buy	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Buy	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Sell	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Sell	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Buy	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Buy	100	0.00
R186 On 02/02/2012	Bond Future	9.00	Put	Sell	100	0.00
R186 On 02/02/2012	Bond Future			Sell	102	0.00
R186 On 02/02/2012	Bond Future			Buy	102	119,681.83
R186 On 05/05/2011	Bond Future			Sell	104	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/05/2011	Bond Future			Buy	104	120,808.37
R186 On 04/11/2010	Bond Future			Sell	105	0.00
R186 On 04/11/2010	Bond Future			Buy	105	132,814.72
R186 On 03/11/2011	Bond Future			Buy	106	124,940.35
R186 On 03/11/2011	Bond Future			Sell	106	0.00
R186 On 03/05/2012	Bond Future			Buy	106	129,465.73
R186 On 03/05/2012	Bond Future			Sell	106	0.00
R186 On 04/02/2010	Bond Future			Buy	108	122,936.65
R186 On 04/02/2010	Bond Future			Sell	108	0.00
R186 On 07/08/2008	Bond Future			Buy	110	125,607.99
R186 On 07/08/2008	Bond Future			Sell	110	0.00
R186 On 07/08/2008	Bond Future			Buy	110	124,239.76
R186 On 07/08/2008	Bond Future			Sell	110	0.00
R186 On 03/11/2011	Bond Future			Buy	110	130,600.12
R186 On 03/11/2011	Bond Future			Sell	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	110	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	110	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	110	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	110	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	110	0.00

R186 On 05/08/2010	Bond Future	10.00	Put	Sell	110	0.00
R186 On 05/08/2010	Bond Future	10.00	Put	Buy	110	0.00
R186 On 03/05/2012	Bond Future			Sell	113	0.00
R186 On 02/08/2012	Bond Future			Buy	113	135,995.87
R186 On 03/05/2012	Bond Future			Buy	113	139,900.78
R186 On 02/08/2012	Bond Future			Sell	113	0.00
R186 On 03/05/2012	Bond Future			Buy	113	139,900.78
R186 On 02/08/2012	Bond Future			Sell	113	0.00
R186 On 03/05/2012	Bond Future			Sell	113	0.00
R186 On 02/08/2012	Bond Future			Buy	113	135,995.87
R186 On 03/05/2012	Bond Future			Sell	113	0.00
R186 On 02/08/2012	Bond Future			Buy	113	135,622.61
R186 On 02/08/2012	Bond Future			Sell	113	0.00
R186 On 03/05/2012	Bond Future			Buy	113	139,900.78
R186 On 03/05/2012	Bond Future			Buy	113	139,900.78
R186 On 03/05/2012	Bond Future			Sell	113	0.00
R186 On 03/05/2012	Bond Future			Buy	113	139,683.38
R186 On 03/05/2012	Bond Future			Sell	113	0.00
R186 On 06/08/2009	Bond Future			Buy	114	131,460.55
R186 On 06/08/2009	Bond Future			Sell	114	0.00
R186 On 06/08/2009	Bond Future			Buy	114	131,460.55
R186 On 06/08/2009	Bond Future			Sell	114	0.00
R186 On 04/02/2010	Bond Future			Sell	114	0.00
R186 On 04/02/2010	Bond Future			Buy	114	129,766.46
R186 On 04/02/2010	Bond Future			Sell	114	0.00
R186 On 04/02/2010	Bond Future			Buy	114	129,766.46
R186 On 05/11/2009	Bond Future			Buy	115	137,440.12
R186 On 05/11/2009	Bond Future			Sell	115	0.00
R186 On 07/05/2009	Bond Future			Buy	116	142,056.41
R186 On 07/05/2009	Bond Future			Sell	116	0.00
R186 On 05/02/2009	Bond Future			Sell	118	0.00
R186 On 05/02/2009	Bond Future			Buy	118	144,108.29
R186 On 05/02/2009	Bond Future			Buy	118	147,475.88
R186 On 05/02/2009	Bond Future			Sell	118	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/05/2008	Bond Future			Buy	120	141,187.51
R186 On 02/05/2008	Bond Future			Sell	120	0.00
R186 On 05/02/2009	Bond Future			Sell	120	0.00
R186 On 05/02/2009	Bond Future			Buy	120	137,760.53
R186 On 05/05/2011	Bond Future			Sell	120	0.00
R186 On 05/05/2011	Bond Future			Buy	120	143,999.08
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	120	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	120	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	120	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	120	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	120	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	120	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	120	0.00
R186 On 06/05/2010	Bond Future			Buy	122	10,560.32
R186 On 06/05/2010	Bond Future			Sell	122	0.00
R186 On 06/05/2010	Bond Future			Sell	122	0.00
R186 On 06/05/2010	Bond Future			Buy	122	10,560.32
R186 On 06/05/2010	Bond Future			Sell	122	0.00
R186 On 06/05/2010	Bond Future			Buy	122	146,568.59
R186 On 03/11/2011	Bond Future			Buy	122	155,964.46
R186 On 03/11/2011	Bond Future			Sell	122	0.00
R186 On 03/11/2011	Bond Future			Buy	125	153,185.25
R186 On 03/11/2011	Bond Future			Sell	125	0.00
R186 On 06/08/2009	Bond Future			Buy	127	141,646.86

R186 On 06/08/2009	Bond Future			Sell	127	0.00
R186 On 03/11/2011	Bond Future			Buy	128	154,701.15
R186 On 03/11/2011	Bond Future			Sell	128	0.00
R186 On 04/08/2011	Bond Future			Sell	130	0.00
R186 On 03/11/2011	Bond Future			Sell	130	0.00
R186 On 04/08/2011	Bond Future			Buy	130	153,811.83
R186 On 03/11/2011	Bond Future			Buy	130	156,019.76
R186 On 03/11/2011	Bond Future			Buy	130	158,638.62
R186 On 03/11/2011	Bond Future			Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	130	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	130	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	130	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	130	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	130	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	130	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	130	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	130	0.00
R186 On 05/11/2009	Bond Future			Buy	139	164,487.36
R186 On 05/11/2009	Bond Future			Sell	139	0.00
R186 On 05/05/2011	Bond Future			Buy	140	167,998.92
R186 On 05/05/2011	Bond Future			Sell	140	0.00
R186 On 05/05/2011	Bond Future			Sell	140	0.00
R186 On 05/05/2011	Bond Future			Buy	140	167,998.92
R186 On 04/08/2011	Bond Future			Buy	140	159,855.51
R186 On 04/08/2011	Bond Future			Sell	140	0.00
R186 On 04/08/2011	Bond Future			Sell	140	0.00
R186 On 04/08/2011	Bond Future			Buy	140	162,284.08
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	140	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	140	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Sell	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Buy	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Sell	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Buy	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Sell	140	0.00
R186 On 03/02/2011 Bond Future	7.75	Call	Buy	140	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Sell	140	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Buy	140	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	140	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	140	0.00
R186 On 03/05/2012 Bond Future			Sell	142	0.00
R186 On 03/05/2012 Bond Future			Buy	142	171,692.51
R186 On 05/08/2010 Bond Future			Sell	143	0.00
R186 On 05/08/2010 Bond Future			Buy	143	161,680.12
R186 On 05/08/2010 Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010 Bond Future	8.50	Call	Sell	144	0.00
R186 On 05/08/2010 Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010 Bond Future	8.50	Call	Sell	144	0.00

R186 On 05/08/2010	Bond Future	8.50	Call	Sell	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Sell	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Sell	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Buy	144	0.00
R186 On 05/08/2010	Bond Future	8.50	Call	Sell	144	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	144	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	144	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	144	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	144	0.00
R186 On 03/05/2012	Bond Future			Buy	145	178,572.82
R186 On 03/05/2012	Bond Future			Sell	145	0.00
R186 On 04/02/2010	Bond Future			Buy	149	169,607.04
R186 On 04/02/2010	Bond Future			Sell	149	0.00
R186 On 05/02/2009	Bond Future			Buy	150	198,464.04
R186 On 05/02/2009	Bond Future			Sell	150	0.00
R186 On 05/02/2009	Bond Future			Sell	150	0.00
R186 On 05/02/2009	Bond Future			Buy	150	188,567.30
R186 On 07/05/2009	Bond Future			Buy	150	193,571.61
R186 On 07/05/2009	Bond Future			Sell	150	0.00
R186 On 04/11/2010	Bond Future			Buy	150	192,833.60
R186 On 04/11/2010	Bond Future			Sell	150	0.00
R186 On 02/02/2012	Bond Future			Sell	150	0.00
R186 On 02/02/2012	Bond Future			Buy	150	179,341.22
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	150	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	150	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	150	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	150	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	150	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/05/2010	Bond Future			Sell	151	0.00
R186 On 06/05/2010	Bond Future			Buy	151	177,240.80
R186 On 05/02/2009	Bond Future			Sell	152	0.00
R186 On 05/02/2009	Bond Future			Buy	152	192,751.73
R186 On 05/05/2011	Bond Future			Buy	152	177,598.97
R186 On 05/05/2011	Bond Future			Sell	152	0.00
R186 On 05/08/2010	Bond Future			Sell	153	0.00
R186 On 05/08/2010	Bond Future			Buy	153	172,986.42
R186 On 07/08/2008	Bond Future			Sell	158	0.00
R186 On 07/08/2008	Bond Future			Buy	158	166,369.88
R186 On 07/08/2008	Bond Future			Buy	158	180,050.57
R186 On 07/08/2008	Bond Future			Sell	158	0.00
R186 On 06/11/2008	Bond Future			Sell	158	0.00
R186 On 06/11/2008	Bond Future			Buy	158	185,575.20
R186 On 06/11/2008	Bond Future			Buy	158	195,385.17
R186 On 06/11/2008	Bond Future			Sell	158	0.00
R186 On 03/11/2011	Bond Future			Sell	159	0.00
R186 On 03/11/2011	Bond Future			Buy	159	192,995.96
R186 On 02/02/2012	Bond Future			Buy	159	187,360.64
R186 On 02/02/2012	Bond Future			Sell	159	0.00
R186 On 03/11/2011	Bond Future			Buy	160	197,052.61
R186 On 03/11/2011	Bond Future			Sell	160	0.00
R186 On 02/08/2012	Bond Future			Buy	160	187,557.66
R186 On 02/08/2012	Bond Future			Sell	160	0.00
R186 On 02/08/2012	Bond Future			Buy	160	187,703.41
R186 On 02/08/2012	Bond Future			Sell	160	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	160	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	160	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	160	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	160	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	160	0.00

R186 On 05/05/2011	Bond Future	8.00	Call	Buy	160	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	160	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	160	0.00
R186 On 05/02/2009	Bond Future			Buy	162	203,058.48
R186 On 05/02/2009	Bond Future			Sell	162	0.00
R186 On 07/05/2009	Bond Future			Buy	162	208,569.88
R186 On 07/05/2009	Bond Future			Sell	162	0.00
R186 On 05/08/2010	Bond Future			Sell	165	0.00
R186 On 05/08/2010	Bond Future			Buy	165	186,553.98
R186 On 03/11/2011	Bond Future			Sell	165	0.00
R186 On 03/11/2011	Bond Future			Buy	165	202,922.45
R186 On 02/02/2012	Bond Future			Buy	165	197,102.65
R186 On 02/02/2012	Bond Future			Sell	165	0.00
R186 On 02/02/2012	Bond Future			Sell	165	0.00
R186 On 02/02/2012	Bond Future			Buy	165	196,867.52
R186 On 03/05/2012	Bond Future			Buy	165	199,747.56
R186 On 03/05/2012	Bond Future			Sell	165	0.00
R186 On 03/05/2012	Bond Future			Sell	165	0.00
R186 On 03/05/2012	Bond Future			Buy	165	203,943.30
R186 On 02/08/2012	Bond Future			Buy	165	198,221.10
R186 On 02/08/2012	Bond Future			Sell	165	0.00
R186 On 03/11/2011	Bond Future			Buy	170	202,462.93
R186 On 03/11/2011	Bond Future			Sell	170	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	170	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	170	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	170	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	170	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	170	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	170	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	170	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	170	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	170	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	170	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	170	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	170	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	170	0.00
R186 On 05/05/2011 Bond Future			Sell	180	0.00
R186 On 05/05/2011 Bond Future			Buy	180	215,998.61
R186 On 03/11/2011 Bond Future			Buy	180	228,952.10
R186 On 03/11/2011 Bond Future			Sell	180	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	180	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	180	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Sell	180	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Buy	180	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Sell	180	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Buy	180	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	180	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	180	0.00
R186 On 05/08/2010 Bond Future	10.00	Put	Sell	180	0.00
R186 On 05/08/2010 Bond Future	10.00	Put	Buy	180	0.00
R186 On 05/08/2010 Bond Future			Sell	183	0.00
R186 On 05/08/2010 Bond Future			Buy	183	206,905.33
R186 On 06/05/2010 Bond Future			Sell	187	0.00
R186 On 06/05/2010 Bond Future			Buy	187	217,573.68
R186 On 05/08/2010 Bond Future			Sell	187	0.00
R186 On 05/08/2010 Bond Future			Buy	187	221,669.07
R186 On 04/11/2010 Bond Future			Buy	187	225,331.56
R186 On 04/11/2010 Bond Future			Sell	187	0.00
R186 On 04/02/2010 Bond Future			Sell	189	0.00
R186 On 04/02/2010 Bond Future			Buy	189	215,139.13

R186 On 06/11/2008	Bond Future			Sell	190	0.00
R186 On 06/11/2008	Bond Future			Buy	190	214,918.10
R186 On 05/02/2009	Bond Future			Buy	190	211,092.62
R186 On 05/02/2009	Bond Future			Sell	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	190	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	190	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	190	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	190	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	190	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	190	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	190	0.00
R186 On 03/11/2011	Bond Future			Buy	191	235,565.69
R186 On 03/11/2011	Bond Future			Sell	191	0.00
R186 On 05/11/2009	Bond Future			Sell	198	0.00
R186 On 05/11/2009	Bond Future			Buy	198	229,380.66
R186 On 03/11/2011	Bond Future			Sell	198	0.00
R186 On 03/11/2011	Bond Future			Buy	198	249,683.05
R186 On 02/08/2012	Bond Future	8.00	Call	Buy	199	0.00
R186 On 02/08/2012	Bond Future	8.00	Call	Sell	199	0.00
R186 On 02/08/2012	Bond Future	9.00	Put	Buy	199	0.00
R186 On 02/08/2012	Bond Future	9.00	Put	Sell	199	0.00
R186 On 02/05/2008	Bond Future			Sell	200	0.00
R186 On 02/05/2008	Bond Future			Buy	200	233,617.54
R186 On 06/08/2009	Bond Future			Sell	200	0.00
R186 On 06/08/2009	Bond Future			Buy	200	225,526.60

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/11/2011	Bond Future			Buy	200	236,319.32
R186 On 03/11/2011	Bond Future			Sell	200	0.00
R186 On 04/08/2011	Bond Future			Buy	200	237,760.42
R186 On 04/08/2011	Bond Future			Sell	200	0.00
R186 On 03/05/2012	Bond Future			Buy	200	245,050.78
R186 On 03/05/2012	Bond Future			Sell	200	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	200	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	200	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	200	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	200	0.00
R186 On 04/08/2011	Bond Future	8.70	Call	Sell	200	0.00
R186 On 04/08/2011	Bond Future	8.70	Call	Buy	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	200	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	200	0.00
R186 On 04/08/2011	Bond Future	8.95	Put	Sell	200	0.00
R186 On 04/08/2011	Bond Future	8.95	Put	Buy	200	0.00
R186 On 04/08/2011	Bond Future			Sell	201	0.00
R186 On 04/08/2011	Bond Future			Buy	201	236,331.70
R186 On 04/11/2010	Bond Future			Buy	202	257,945.98
R186 On 04/11/2010	Bond Future			Sell	202	0.00
R186 On 04/08/2011	Bond Future			Buy	210	246,913.72
R186 On 04/08/2011	Bond Future			Sell	210	0.00
R186 On 04/08/2011	Bond Future			Buy	210	246,913.72
R186 On 04/08/2011	Bond Future			Sell	210	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	210	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	210	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	210	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	210	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	210	0.00

R186 On 02/02/2012	Bond Future	7.75	Call	Buy	210	0.00
R186 On 05/11/2009	Bond Future			Sell	218	0.00
R186 On 05/11/2009	Bond Future			Buy	218	262,278.37
R186 On 05/11/2009	Bond Future			Buy	219	261,562.17
R186 On 05/11/2009	Bond Future	8.75	Put	Buy	219	0.00
R186 On 07/08/2008	Bond Future			Buy	220	279,865.01
R186 On 07/08/2008	Bond Future			Sell	220	0.00
R186 On 05/02/2009	Bond Future			Buy	220	267,623.95
R186 On 05/02/2009	Bond Future			Sell	220	0.00
R186 On 06/11/2008	Bond Future			Sell	220	0.00
R186 On 06/11/2008	Bond Future			Buy	220	271,126.83
R186 On 05/02/2009	Bond Future			Sell	220	0.00
R186 On 05/02/2009	Bond Future			Buy	220	276,222.61
R186 On 07/05/2009	Bond Future			Sell	220	0.00
R186 On 07/05/2009	Bond Future			Buy	220	283,733.19
R186 On 06/08/2009	Bond Future			Buy	220	258,872.44
R186 On 06/08/2009	Bond Future			Sell	220	0.00
R186 On 07/05/2009	Bond Future			Sell	220	0.00
R186 On 07/05/2009	Bond Future			Buy	220	265,209.05
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	220	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	220	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	220	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	220	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	220	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	220	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	220	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	220	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	220	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	220	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	220	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	220	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	220	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	220	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	220	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	220	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	220	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	220	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	220	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	220	0.00
R186 On 04/11/2010 Bond Future			Buy	224	287,821.54
R186 On 04/11/2010 Bond Future			Sell	224	0.00
R186 On 02/08/2012 Bond Future			Sell	224	0.00
R186 On 02/08/2012 Bond Future			Buy	224	270,902.69
R186 On 05/08/2010 Bond Future			Sell	228	0.00
R186 On 05/08/2010 Bond Future			Buy	228	257,783.69
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	230	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	230	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	230	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	230	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	230	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	230	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	230	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	230	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	230	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	230	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	230	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	230	0.00

R186 On 02/08/2012	Bond Future	8.25	Call	Buy	230	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	230	0.00
R186 On 03/11/2011	Bond Future			Sell	232	0.00
R186 On 03/11/2011	Bond Future			Buy	232	273,686.46
R186 On 04/08/2011	Bond Future			Buy	235	278,626.79
R186 On 04/08/2011	Bond Future			Sell	235	0.00
R186 On 02/02/2012	Bond Future			Buy	235	284,535.58
R186 On 02/02/2012	Bond Future			Sell	235	0.00
R186 On 03/05/2012	Bond Future			Buy	235	288,716.25
R186 On 03/05/2012	Bond Future			Sell	235	0.00
R186 On 03/05/2012	Bond Future			Buy	235	290,944.10
R186 On 02/08/2012	Bond Future			Sell	235	0.00
R186 On 03/05/2012	Bond Future			Sell	235	0.00
R186 On 02/08/2012	Bond Future			Buy	235	282,823.28
R186 On 05/11/2009	Bond Future			Sell	240	0.00
R186 On 03/11/2011	Bond Future			Buy	240	294,115.68
R186 On 03/11/2011	Bond Future			Sell	240	0.00
R186 On 05/11/2009	Bond Future	7.75	Call	Buy	240	0.00
R186 On 05/11/2009	Bond Future	7.75	Call	Sell	240	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	240	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	240	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	240	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	240	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	240	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	240	0.00
R186 On 05/11/2009	Bond Future	8.75	Put	Buy	240	0.00
R186 On 05/11/2009	Bond Future	8.75	Put	Sell	240	0.00
R186 On 05/11/2009	Bond Future	8.75	Put	Sell	240	0.00
R186 On 04/08/2011	Bond Future			Buy	241	286,432.02
R186 On 04/08/2011	Bond Future			Sell	241	0.00
R186 On 07/05/2009	Bond Future			Buy	250	298,382.00
R186 On 07/05/2009	Bond Future			Sell	250	0.00
R186 On 06/08/2009	Bond Future			Buy	250	291,258.35
R186 On 06/08/2009	Bond Future			Sell	250	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 06/08/2009	Bond Future			Buy	250	292,710.28
R186 On 06/08/2009	Bond Future			Sell	250	0.00
R186 On 06/08/2009	Bond Future			Buy	250	279,544.70
R186 On 06/08/2009	Bond Future			Sell	250	0.00
R186 On 05/05/2011	Bond Future			Sell	250	0.00
R186 On 05/05/2011	Bond Future			Buy	250	299,998.08
R186 On 05/05/2011	Bond Future			Sell	250	0.00
R186 On 05/05/2011	Bond Future			Buy	250	299,146.95
R186 On 05/05/2011	Bond Future			Buy	250	295,246.18
R186 On 05/05/2011	Bond Future			Sell	250	0.00
R186 On 04/08/2011	Bond Future			Buy	250	293,427.00
R186 On 04/08/2011	Bond Future			Sell	250	0.00
R186 On 02/02/2012	Bond Future			Sell	250	0.00
R186 On 02/02/2012	Bond Future			Buy	250	291,470.83
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	250	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	250	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	250	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	250	0.00
R186 On 03/11/2011	Bond Future	7.80	Call	Sell	250	0.00
R186 On 03/11/2011	Bond Future	7.80	Call	Buy	250	0.00
R186 On 03/11/2011	Bond Future	8.00	Put	Buy	250	0.00
R186 On 03/11/2011	Bond Future	8.00	Put	Sell	250	0.00
R186 On 03/11/2011	Bond Future	8.20	Put	Sell	250	0.00
R186 On 03/11/2011	Bond Future	8.20	Put	Buy	250	0.00
R186 On 06/05/2010	Bond Future			Buy	254	301,541.15
R186 On 06/05/2010	Bond Future			Sell	254	0.00
R186 On 04/11/2010	Bond Future			Buy	255	296,913.30
R186 On 04/11/2010	Bond Future			Sell	255	0.00
R186 On 04/11/2010	Bond Future			Sell	255	0.00
R186 On 04/11/2010	Bond Future			Buy	255	296,913.30
R186 On 05/08/2010	Bond Future			Buy	255	290,538.48

R186 On 05/08/2010	Bond Future			Sell	255	0.00
R186 On 03/11/2011	Bond Future			Buy	256	316,480.56
R186 On 03/11/2011	Bond Future			Sell	256	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	260	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	260	0.00
R186 On 06/05/2010	Bond Future			Buy	264	313,412.85
R186 On 06/05/2010	Bond Future			Sell	264	0.00
R186 On 07/05/2009	Bond Future			Sell	265	0.00
R186 On 07/05/2009	Bond Future			Buy	265	318,924.35
R186 On 06/08/2009	Bond Future			Buy	265	311,112.49
R186 On 06/08/2009	Bond Future			Sell	265	0.00
R186 On 07/05/2009	Bond Future			Sell	265	0.00
R186 On 07/05/2009	Bond Future			Buy	265	318,924.35
R186 On 07/05/2009	Bond Future			Buy	265	318,924.35
R186 On 07/05/2009	Bond Future			Sell	265	0.00
R186 On 07/08/2008	Bond Future			Buy	270	308,310.52
R186 On 07/08/2008	Bond Future			Sell	270	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	270	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	270	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	270	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	270	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	270	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	270	0.00
R186 On 02/08/2012	Bond Future	7.66	Call	Buy	276	0.00
R186 On 02/08/2012	Bond Future	7.66	Call	Sell	276	0.00
R186 On 02/08/2012	Bond Future	8.66	Put	Buy	276	0.00
R186 On 02/08/2012	Bond Future	8.66	Put	Sell	276	0.00
R186 On 04/02/2010	Bond Future			Sell	277	0.00
R186 On 04/02/2010	Bond Future			Buy	277	314,740.20
R186 On 02/02/2012	Bond Future			Buy	278	336,572.57
R186 On 02/02/2012	Bond Future			Sell	278	0.00
R186 On 03/05/2012	Bond Future			Sell	278	0.00
R186 On 03/05/2012	Bond Future			Buy	278	341,201.33
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	280	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	280	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	280	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	280	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	280	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	280	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	280	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	280	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	280	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	280	0.00
R186 On 05/05/2011	Bond Future			Sell	285	0.00
R186 On 05/05/2011	Bond Future			Buy	285	338,540.19
R186 On 05/05/2011	Bond Future			Sell	290	0.00
R186 On 05/05/2011	Bond Future			Buy	290	347,997.77
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	290	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	290	0.00
R186 On 05/05/2011	Bond Future			Sell	298	0.00
R186 On 05/05/2011	Bond Future			Buy	298	353,982.37
R186 On 05/11/2009	Bond Future			Sell	300	0.00
R186 On 05/11/2009	Bond Future			Buy	300	359,275.74
R186 On 03/05/2012	Bond Future			Buy	300	365,564.40
R186 On 03/05/2012	Bond Future			Sell	300	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	300	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	300	0.00
R186 On 03/11/2011	Bond Future			Buy	309	365,339.01
R186 On 03/11/2011	Bond Future			Sell	309	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	310	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	310	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	310	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	310	0.00
R186 On 04/02/2010	Bond Future			Buy	314	357,426.92
R186 On 04/02/2010	Bond Future			Sell	314	0.00

R186 On 03/11/2011	Bond Future			Buy	316	396,268.80
R186 On 03/11/2011	Bond Future			Sell	316	0.00
R186 On 06/08/2009	Bond Future			Sell	330	0.00
R186 On 06/08/2009	Bond Future			Buy	330	384,914.48
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	330	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	330	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	330	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	330	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	330	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	330	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	340	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	340	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	340	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	340	0.00
R186 On 03/11/2011	Bond Future			Buy	346	435,932.35
R186 On 03/11/2011	Bond Future			Sell	346	0.00
R186 On 05/05/2011	Bond Future			Buy	350	419,997.31
R186 On 05/05/2011	Bond Future			Sell	350	0.00
R186 On 02/08/2012	Bond Future			Sell	350	0.00
R186 On 02/08/2012	Bond Future			Buy	350	414,551.69
R186 On 03/05/2012	Bond Future			Sell	350	0.00
R186 On 03/05/2012	Bond Future			Buy	350	434,773.99
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	350	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	350	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	350	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	350	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	350	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	350	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	350	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	350	0.00
R186 On 03/05/2012	Bond Future			Sell	354	0.00
R186 On 03/05/2012	Bond Future			Buy	354	439,708.57
R186 On 02/08/2012	Bond Future			Buy	354	427,079.72
R186 On 02/08/2012	Bond Future			Sell	354	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 07/05/2009	Bond Future	8.00	Call	Buy	355	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	355	0.00
R186 On 03/11/2011	Bond Future			Buy	356	448,925.08
R186 On 03/11/2011	Bond Future			Sell	356	0.00
R186 On 05/05/2011	Bond Future			Sell	360	0.00
R186 On 05/05/2011	Bond Future			Buy	360	431,997.23
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	360	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	360	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	360	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	360	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	360	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	360	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	360	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	360	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	360	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	360	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	370	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	370	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	370	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	370	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	380	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	380	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	380	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	380	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	380	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	380	0.00
R186 On 05/11/2009	Bond Future			Sell	390	0.00
R186 On 05/11/2009	Bond Future			Buy	390	507,099.65
R186 On 05/11/2009	Bond Future			Buy	390	507,099.65
R186 On 05/11/2009	Bond Future			Sell	390	0.00
R186 On 05/11/2009	Bond Future			Sell	390	0.00

R186 On 05/11/2009	Bond Future			Buy	390	466,292.50
R186 On 03/11/2011	Bond Future			Sell	392	0.00
R186 On 03/11/2011	Bond Future			Buy	392	494,322.00
R186 On 02/02/2012	Bond Future			Buy	395	478,261.93
R186 On 03/05/2012	Bond Future			Sell	395	0.00
R186 On 02/02/2012	Bond Future			Sell	395	0.00
R186 On 03/05/2012	Bond Future			Buy	395	485,289.02
R186 On 03/05/2012	Bond Future			Buy	395	1,017,114.65
R186 On 02/08/2012	Bond Future			Sell	395	0.00
R186 On 03/05/2012	Bond Future			Sell	395	0.00
R186 On 02/08/2012	Bond Future			Buy	395	996,377.39
R186 On 03/05/2012	Bond Future			Buy	395	1,017,114.65
R186 On 03/05/2012	Bond Future			Sell	395	0.00
R186 On 02/08/2012	Bond Future			Buy	395	996,377.39
R186 On 02/08/2012	Bond Future			Sell	395	0.00
R186 On 03/05/2012	Bond Future			Buy	395	489,033.70
R186 On 03/05/2012	Bond Future			Sell	395	0.00
R186 On 02/08/2012	Bond Future			Buy	395	475,383.80
R186 On 02/08/2012	Bond Future			Sell	395	0.00
R186 On 06/08/2009	Bond Future			Buy	400	461,265.08
R186 On 06/08/2009	Bond Future			Sell	400	0.00
R186 On 06/08/2009	Bond Future			Buy	400	446,535.72
R186 On 06/08/2009	Bond Future			Sell	400	0.00
R186 On 04/11/2010	Bond Future			Buy	400	471,753.04
R186 On 04/11/2010	Bond Future			Sell	400	0.00
R186 On 03/02/2011	Bond Future			Sell	400	0.00
R186 On 03/02/2011	Bond Future			Buy	400	464,254.36
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	400	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	400	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	400	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	400	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	400	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	400	0.00
R186 On 04/11/2010	Bond Future			Sell	406	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/11/2010 Bond Future			Buy	406	516,351.41
R186 On 03/02/2011 Bond Future			Buy	406	502,357.93
R186 On 03/02/2011 Bond Future			Sell	406	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	420	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	420	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	420	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	420	0.00
R186 On 02/02/2012 Bond Future			Sell	422	0.00
R186 On 02/02/2012 Bond Future			Buy	422	489,610.35
R186 On 03/11/2011 Bond Future	8.35	Call	Sell	425	0.00
R186 On 03/11/2011 Bond Future	8.35	Call	Buy	425	0.00
R186 On 03/11/2011 Bond Future	8.35	Call	Buy	425	0.00
R186 On 03/11/2011 Bond Future	8.35	Call	Sell	425	0.00
R186 On 03/11/2011 Bond Future	8.55	Put	Sell	425	0.00
R186 On 03/11/2011 Bond Future	8.55	Put	Buy	425	0.00
R186 On 03/11/2011 Bond Future	8.55	Put	Buy	425	0.00
R186 On 03/11/2011 Bond Future	8.55	Put	Sell	425	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	440	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	440	0.00
R186 On 02/02/2012 Bond Future			Buy	452	524,416.77
R186 On 02/02/2012 Bond Future			Sell	452	0.00
R186 On 02/02/2012 Bond Future			Buy	458	553,344.42
R186 On 02/02/2012 Bond Future			Sell	458	0.00
R186 On 02/02/2012 Bond Future			Sell	458	0.00
R186 On 02/02/2012 Bond Future			Buy	458	553,344.42
R186 On 05/05/2011 Bond Future			Sell	460	0.00
R186 On 05/05/2011 Bond Future			Buy	460	551,996.46
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	470	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	470	0.00
R186 On 02/02/2012 Bond Future			Sell	480	0.00
R186 On 02/02/2012 Bond Future			Buy	480	557,384.16

R186 On 05/08/2010	Bond Future	8.75	Call	Sell	484	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Buy	484	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	484	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	484	0.00
R186 On 07/05/2009	Bond Future			Sell	489	0.00
R186 On 07/05/2009	Bond Future			Buy	489	595,082.19
R186 On 07/05/2009	Bond Future			Sell	490	0.00
R186 On 07/05/2009	Bond Future			Buy	490	589,218.29
R186 On 06/08/2009	Bond Future			Buy	490	606,907.97
R186 On 06/08/2009	Bond Future			Sell	490	0.00
R186 On 06/08/2009	Bond Future			Sell	490	0.00
R186 On 06/08/2009	Bond Future			Buy	490	606,907.97
R186 On 06/08/2009	Bond Future			Buy	490	575,021.62
R186 On 06/08/2009	Bond Future			Sell	490	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	490	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	490	0.00
R186 On 05/08/2010	Bond Future			Sell	491	0.00
R186 On 05/08/2010	Bond Future			Buy	491	569,323.49
R186 On 07/08/2008	Bond Future			Buy	500	572,455.80
R186 On 07/08/2008	Bond Future			Sell	500	0.00
R186 On 07/08/2008	Bond Future			Buy	500	570,945.40
R186 On 07/08/2008	Bond Future			Sell	500	0.00
R186 On 06/11/2008	Bond Future			Buy	500	593,710.00
R186 On 06/11/2008	Bond Future			Sell	500	0.00
R186 On 06/11/2008	Bond Future			Buy	500	593,958.25
R186 On 06/11/2008	Bond Future			Sell	500	0.00
R186 On 04/11/2010	Bond Future			Buy	500	630,115.10
R186 On 04/11/2010	Bond Future			Sell	500	0.00
R186 On 05/05/2011	Bond Future			Sell	500	0.00
R186 On 05/05/2011	Bond Future			Buy	500	613,881.70
R186 On 05/05/2011	Bond Future			Sell	500	0.00
R186 On 05/05/2011	Bond Future			Buy	500	593,650.30
R186 On 05/05/2011	Bond Future			Buy	500	594,630.70
R186 On 05/05/2011	Bond Future			Sell	500	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/05/2011 Bond Future			Buy	500	596,880.95
R186 On 05/05/2011 Bond Future			Sell	500	0.00
R186 On 03/11/2011 Bond Future			Buy	500	588,252.00
R186 On 03/11/2011 Bond Future			Sell	500	0.00
R186 On 04/08/2011 Bond Future			Sell	500	0.00
R186 On 04/08/2011 Bond Future			Buy	500	586,055.45
R186 On 03/05/2012 Bond Future			Sell	500	0.00
R186 On 03/05/2012 Bond Future			Buy	500	42,050.00
R186 On 02/08/2012 Bond Future	8.25	Call	Sell	500	0.00
R186 On 02/08/2012 Bond Future	8.25	Call	Buy	500	0.00
R186 On 05/08/2010 Bond Future			Sell	509	0.00
R186 On 05/08/2010 Bond Future			Buy	509	579,185.04
R186 On 05/11/2009 Bond Future			Buy	533	612,970.95
R186 On 05/11/2009 Bond Future			Sell	533	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Sell	540	0.00
R186 On 05/05/2011 Bond Future	8.00	Call	Buy	540	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	540	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	540	0.00
R186 On 03/05/2012 Bond Future			Buy	546	657,588.09
R186 On 03/05/2012 Bond Future			Sell	546	0.00
R186 On 03/11/2011 Bond Future			Sell	556	0.00
R186 On 03/11/2011 Bond Future			Buy	556	670,777.64
R186 On 04/08/2011 Bond Future			Sell	563	0.00
R186 On 04/08/2011 Bond Future			Buy	563	660,638.84
R186 On 02/02/2012 Bond Future			Buy	563	666,369.90
R186 On 02/02/2012 Bond Future			Sell	563	0.00
R186 On 03/11/2011 Bond Future			Sell	563	0.00
R186 On 03/11/2011 Bond Future			Buy	563	686,703.88
R186 On 02/02/2012 Bond Future			Sell	563	0.00
R186 On 02/02/2012 Bond Future			Buy	563	681,619.99
R186 On 03/05/2012 Bond Future			Buy	563	690,994.05

R186 On 03/05/2012	Bond Future			Sell	563	0.00
R186 On 04/08/2011	Bond Future			Buy	581	678,929.00
R186 On 04/08/2011	Bond Future			Sell	581	0.00
R186 On 03/11/2011	Bond Future			Buy	581	712,454.79
R186 On 03/11/2011	Bond Future			Sell	581	0.00
R186 On 06/08/2009	Bond Future			Sell	590	0.00
R186 On 06/08/2009	Bond Future			Buy	590	682,936.62
R186 On 05/11/2009	Bond Future			Buy	590	695,288.80
R186 On 05/11/2009	Bond Future			Sell	590	0.00
R186 On 05/02/2009	Bond Future			Sell	600	0.00
R186 On 05/02/2009	Bond Future			Buy	600	785,410.50
R186 On 05/02/2009	Bond Future			Sell	600	0.00
R186 On 05/02/2009	Bond Future			Buy	600	753,668.04
R186 On 04/02/2010	Bond Future			Buy	600	669,105.96
R186 On 04/02/2010	Bond Future			Sell	600	0.00
R186 On 06/05/2010	Bond Future			Buy	600	717,213.60
R186 On 06/05/2010	Bond Future			Sell	600	0.00
R186 On 04/08/2011	Bond Future	8.35	Call	Buy	600	0.00
R186 On 04/08/2011	Bond Future	8.35	Call	Sell	600	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	600	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	600	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	600	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	600	0.00
R186 On 04/08/2011	Bond Future	9.70	Put	Buy	600	0.00
R186 On 04/08/2011	Bond Future	9.70	Put	Sell	600	0.00
R186 On 04/11/2010	Bond Future			Buy	610	770,385.10
R186 On 04/11/2010	Bond Future			Sell	610	0.00
R186 On 03/11/2011	Bond Future			Buy	645	787,276.94
R186 On 03/11/2011	Bond Future			Sell	645	0.00
R186 On 04/11/2010	Bond Future			Buy	651	831,713.82
R186 On 04/11/2010	Bond Future			Sell	651	0.00
R186 On 05/05/2011	Bond Future			Buy	660	791,994.92
R186 On 05/05/2011	Bond Future			Sell	660	0.00
R186 On 03/11/2011	Bond Future			Buy	666	818,939.77

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/11/2011 Bond Future			Sell	666	0.00
R186 On 03/05/2012 Bond Future			Buy	688	851,785.28
R186 On 02/08/2012 Bond Future			Sell	688	0.00
R186 On 02/08/2012 Bond Future			Buy	688	828,010.27
R186 On 03/05/2012 Bond Future			Sell	688	0.00
R186 On 03/11/2011 Bond Future			Buy	700	847,411.18
R186 On 03/11/2011 Bond Future			Sell	700	0.00
R186 On 03/11/2011 Bond Future			Sell	704	0.00
R186 On 03/11/2011 Bond Future			Buy	704	894,454.04
R186 On 03/11/2011 Bond Future			Buy	704	894,454.04
R186 On 03/11/2011 Bond Future			Sell	704	0.00
R186 On 05/05/2011 Bond Future			Sell	710	0.00
R186 On 05/05/2011 Bond Future			Buy	710	843,380.81
R186 On 07/08/2008 Bond Future			Buy	720	822,161.38
R186 On 07/08/2008 Bond Future			Sell	720	0.00
R186 On 04/02/2010 Bond Future			Sell	730	0.00
R186 On 04/02/2010 Bond Future			Buy	730	838,665.98
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	730	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	730	0.00
R186 On 07/05/2009 Bond Future			Sell	743	0.00
R186 On 07/05/2009 Bond Future			Buy	743	894,191.66
R186 On 06/08/2009 Bond Future			Buy	743	872,288.98
R186 On 06/08/2009 Bond Future			Sell	743	0.00
R186 On 05/05/2011 Bond Future			Sell	750	0.00
R186 On 04/08/2011 Bond Future			Buy	750	871,390.50
R186 On 05/05/2011 Bond Future			Buy	750	898,219.88
R186 On 04/08/2011 Bond Future			Sell	750	0.00
R186 On 03/05/2012 Bond Future	8.20	Call	Buy	750	0.00
R186 On 03/05/2012 Bond Future	8.20	Call	Sell	750	0.00
R186 On 03/05/2012 Bond Future	8.50	Put	Buy	750	0.00
R186 On 03/05/2012 Bond Future	8.50	Put	Sell	750	0.00

R186 On 03/11/2011	Bond Future			Sell	805	0.00
R186 On 03/11/2011	Bond Future			Buy	805	969,666.05
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	820	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	820	0.00
R186 On 03/05/2012	Bond Future			Buy	850	1,032,813.75
R186 On 03/05/2012	Bond Future			Sell	850	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	860	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	860	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	860	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	860	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	860	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	860	0.00
R186 On 03/11/2011	Bond Future			Sell	861	0.00
R186 On 03/11/2011	Bond Future			Buy	861	1,031,724.33
R186 On 03/11/2011	Bond Future			Buy	878	1,081,070.43
R186 On 03/11/2011	Bond Future			Sell	878	0.00
R186 On 05/08/2010	Bond Future			Sell	888	0.00
R186 On 05/08/2010	Bond Future			Buy	888	1,003,999.62
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	890	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	890	0.00
R186 On 05/11/2009	Bond Future			Buy	900	1,055,956.59
R186 On 05/11/2009	Bond Future			Sell	900	0.00
R186 On 05/11/2009	Bond Future			Sell	900	0.00
R186 On 05/11/2009	Bond Future			Buy	900	1,076,324.40
R186 On 02/08/2012	Bond Future	8.00	Call	Buy	900	0.00
R186 On 02/08/2012	Bond Future	8.00	Call	Sell	900	0.00
R186 On 02/08/2012	Bond Future	8.30	Put	Buy	900	0.00
R186 On 02/08/2012	Bond Future	8.30	Put	Sell	900	0.00
R186 On 05/05/2011	Bond Future			Sell	910	0.00
R186 On 05/05/2011	Bond Future			Buy	910	1,091,992.99
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	920	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	920	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	930	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	930	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/08/2011 Bond Future			Sell	931	0.00
R186 On 04/08/2011 Bond Future			Buy	931	1,125,471.28
R186 On 03/05/2012 Bond Future			Buy	950	1,142,313.16
R186 On 03/05/2012 Bond Future			Sell	950	0.00
R186 On 03/05/2012 Bond Future			Buy	952	1,151,596.61
R186 On 03/05/2012 Bond Future			Sell	952	0.00
R186 On 05/11/2009 Bond Future	7.50	Call	Buy	960	0.00
R186 On 05/11/2009 Bond Future	7.50	Call	Sell	960	0.00
R186 On 05/11/2009 Bond Future	9.00	Put	Buy	960	0.00
R186 On 05/11/2009 Bond Future	9.00	Put	Sell	960	0.00
R186 On 06/05/2010 Bond Future			Buy	988	1,178,052.08
R186 On 06/05/2010 Bond Future			Sell	988	0.00
R186 On 02/02/2012 Bond Future			Buy	988	1,196,260.22
R186 On 03/05/2012 Bond Future			Sell	988	0.00
R186 On 02/02/2012 Bond Future			Sell	988	0.00
R186 On 03/05/2012 Bond Future			Buy	988	1,213,836.84
R186 On 06/11/2008 Bond Future			Buy	990	1,173,190.79
R186 On 06/11/2008 Bond Future			Sell	990	0.00
R186 On 02/08/2012 Bond Future			Sell	990	0.00
R186 On 02/08/2012 Bond Future			Buy	990	1,190,065.14
R186 On 03/05/2012 Bond Future			Sell	999	0.00
R186 On 03/05/2012 Bond Future			Buy	999	1,233,173.89
R186 On 02/08/2012 Bond Future			Buy	999	1,197,401.80
R186 On 02/08/2012 Bond Future			Sell	999	0.00
R186 On 06/08/2009 Bond Future			Sell	1,000	0.00
R186 On 06/08/2009 Bond Future			Buy	1,000	1,126,700.70
R186 On 03/02/2011 Bond Future			Sell	1,000	0.00
R186 On 03/02/2011 Bond Future			Buy	1,000	1,187,372.90
R186 On 03/02/2011 Bond Future			Buy	1,000	1,188,733.70
R186 On 03/02/2011 Bond Future			Sell	1,000	0.00
R186 On 03/02/2011 Bond Future			Sell	1,000	0.00

R186 On 03/02/2011	Bond Future	Buy	1,000	1,188,733.70
R186 On 03/02/2011	Bond Future	Buy	1,000	1,188,733.70
R186 On 03/02/2011	Bond Future	Sell	1,000	0.00
R186 On 03/11/2011	Bond Future	Sell	1,000	0.00
R186 On 03/11/2011	Bond Future	Buy	1,000	1,166,686.10
R186 On 05/05/2011	Bond Future	Sell	1,000	0.00
R186 On 05/05/2011	Bond Future	Buy	1,000	1,162,702.10
R186 On 04/08/2011	Bond Future	Buy	1,000	1,173,519.90
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,179,560.00
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,175,873.90
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,170,142.50
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,182,407.00
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Sell	1,000	0.00
R186 On 04/08/2011	Bond Future	Buy	1,000	1,208,884.30
R186 On 03/11/2011	Bond Future	Buy	1,000	1,226,256.10
R186 On 03/11/2011	Bond Future	Sell	1,000	0.00
R186 On 03/11/2011	Bond Future	Sell	1,000	0.00
R186 On 03/11/2011	Bond Future	Buy	1,000	1,222,598.60
R186 On 02/02/2012	Bond Future	Buy	1,000	1,186,142.50
R186 On 02/02/2012	Bond Future	Sell	1,000	0.00
R186 On 02/02/2012	Bond Future	Sell	1,000	0.00
R186 On 02/02/2012	Bond Future	Buy	1,000	1,214,872.50
R186 On 03/05/2012	Bond Future	Buy	1,000	1,231,823.40
R186 On 03/05/2012	Bond Future	Sell	1,000	0.00
R186 On 03/05/2012	Bond Future	Buy	1,000	1,199,305.50
R186 On 03/05/2012	Bond Future	Sell	1,000	0.00
R186 On 03/05/2012	Bond Future	Sell	1,000	0.00
R186 On 03/05/2012	Bond Future	Buy	1,000	1,217,607.90
R186 On 05/05/2011	Bond Future	Buy	1,040	1,247,991.99

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/05/2011 Bond Future			Sell	1,040	0.00
R186 On 02/05/2008 Bond Future			Sell	1,050	0.00
R186 On 02/05/2008 Bond Future			Buy	1,050	1,272,246.78
R186 On 02/05/2008 Bond Future			Buy	1,050	1,199,009.60
R186 On 02/05/2008 Bond Future			Sell	1,050	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	1,100	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	1,100	0.00
R186 On 07/05/2009 Bond Future			Buy	1,132	1,405,959.51
R186 On 07/05/2009 Bond Future			Sell	1,132	0.00
R186 On 04/11/2010 Bond Future			Sell	1,150	0.00
R186 On 04/11/2010 Bond Future			Buy	1,150	1,405,520.46
R186 On 05/05/2011 Bond Future			Sell	1,150	0.00
R186 On 04/08/2011 Bond Future			Buy	1,150	1,336,238.59
R186 On 05/05/2011 Bond Future			Buy	1,150	1,377,270.48
R186 On 04/08/2011 Bond Future			Sell	1,150	0.00
R186 On 04/08/2011 Bond Future			Buy	1,150	1,389,313.85
R186 On 03/11/2011 Bond Future			Sell	1,150	0.00
R186 On 03/11/2011 Bond Future			Buy	1,150	1,409,418.27
R186 On 04/08/2011 Bond Future			Sell	1,150	0.00
R186 On 02/02/2012 Bond Future			Buy	1,150	1,364,063.88
R186 On 03/11/2011 Bond Future			Sell	1,150	0.00
R186 On 03/11/2011 Bond Future			Buy	1,150	1,404,884.74
R186 On 02/02/2012 Bond Future			Sell	1,150	0.00
R186 On 02/02/2012 Bond Future			Buy	1,150	1,398,898.07
R186 On 02/02/2012 Bond Future			Sell	1,150	0.00
R186 On 03/05/2012 Bond Future			Buy	1,150	1,419,128.64
R186 On 03/05/2012 Bond Future			Sell	1,150	0.00
R186 On 03/05/2012 Bond Future			Buy	1,150	1,424,212.10
R186 On 02/08/2012 Bond Future			Sell	1,150	0.00
R186 On 02/08/2012 Bond Future			Buy	1,150	1,383,702.54
R186 On 03/05/2012 Bond Future			Sell	1,150	0.00

R186 On 07/05/2009	Bond Future	8.00	Call	Buy	1,165	0.00
R186 On 07/05/2009	Bond Future	8.00	Call	Sell	1,165	0.00
R186 On 03/11/2011	Bond Future	8.10	Call	Buy	1,275	0.00
R186 On 03/11/2011	Bond Future	8.10	Call	Sell	1,275	0.00
R186 On 03/11/2011	Bond Future	8.10	Call	Buy	1,275	0.00
R186 On 03/11/2011	Bond Future	8.10	Call	Sell	1,275	0.00
R186 On 03/11/2011	Bond Future	9.10	Put	Buy	1,275	0.00
R186 On 03/11/2011	Bond Future	9.10	Put	Sell	1,275	0.00
R186 On 03/11/2011	Bond Future	9.10	Put	Sell	1,275	0.00
R186 On 03/11/2011	Bond Future	9.10	Put	Buy	1,275	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Sell	1,300	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Sell	1,300	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	8.75	Call	Sell	1,300	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Buy	1,300	0.00
R186 On 03/11/2011	Bond Future	8.75	Call	Sell	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Buy	1,300	0.00
R186 On 05/08/2010	Bond Future	9.75	Put	Sell	1,300	0.00
R186 On 03/05/2012	Bond Future			Sell	1,305	0.00
R186 On 03/05/2012	Bond Future			Buy	1,305	1,613,283.02
R186 On 03/11/2011	Bond Future			Sell	1,328	0.00
R186 On 03/11/2011	Bond Future			Buy	1,328	1,644,469.31
R186 On 05/05/2011	Bond Future			Sell	1,340	0.00
R186 On 05/05/2011	Bond Future			Buy	1,340	1,556,569.33
R186 On 02/02/2012	Bond Future			Sell	1,496	0.00
R186 On 02/02/2012	Bond Future			Buy	1,496	1,791,481.69
R186 On 03/11/2011	Bond Future			Sell	1,500	0.00
R186 On 03/11/2011	Bond Future			Buy	1,500	1,750,566.30

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/05/2011	Bond Future			Sell	1,500	0.00
R186 On 05/05/2011	Bond Future			Buy	1,500	1,743,782.25
R186 On 02/02/2012	Bond Future	6.75	Call	Buy	1,500	0.00
R186 On 02/02/2012	Bond Future	6.75	Call	Sell	1,500	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Sell	1,500	0.00
R186 On 02/02/2012	Bond Future	7.75	Call	Buy	1,500	0.00
R186 On 04/02/2010	Bond Future			Sell	1,623	0.00
R186 On 04/02/2010	Bond Future			Buy	1,623	1,847,464.63
R186 On 05/08/2010	Bond Future			Sell	1,623	0.00
R186 On 05/08/2010	Bond Future			Buy	1,623	1,857,930.22
R186 On 05/02/2009	Bond Future			Buy	1,715	2,215,422.77
R186 On 05/02/2009	Bond Future			Sell	1,715	0.00
R186 On 03/11/2011	Bond Future			Sell	1,730	0.00
R186 On 03/11/2011	Bond Future			Buy	1,730	2,090,066.46
R186 On 04/08/2011	Bond Future			Buy	1,750	2,042,679.80
R186 On 04/08/2011	Bond Future			Sell	1,750	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	1,780	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	1,780	0.00
R186 On 05/08/2010	Bond Future			Sell	1,810	0.00
R186 On 05/08/2010	Bond Future			Buy	1,810	2,046,440.66
R186 On 05/08/2010	Bond Future			Buy	1,810	2,138,830.85
R186 On 05/08/2010	Bond Future			Sell	1,810	0.00
R186 On 01/11/2012	Bond Future	7.82	Call	Buy	1,858	0.00
R186 On 01/11/2012	Bond Future	7.82	Call	Sell	1,858	0.00
R186 On 01/11/2012	Bond Future	8.82	Put	Buy	1,858	0.00
R186 On 01/11/2012	Bond Future	8.82	Put	Sell	1,858	0.00
R186 On 02/02/2012	Bond Future			Sell	1,877	0.00
R186 On 02/02/2012	Bond Future			Buy	1,877	2,221,627.52
R186 On 03/11/2011	Bond Future			Buy	1,877	2,289,419.51
R186 On 03/11/2011	Bond Future			Sell	1,877	0.00
R186 On 05/05/2011	Bond Future			Sell	2,000	0.00

R186 On 05/05/2011	Bond Future			Buy	2,000	2,326,307.80
R186 On 04/08/2011	Bond Future			Buy	2,000	2,369,765.20
R186 On 04/08/2011	Bond Future			Sell	2,000	0.00
R186 On 04/08/2011	Bond Future			Sell	2,000	0.00
R186 On 04/08/2011	Bond Future			Buy	2,000	2,344,034.20
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	2,000	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	2,000	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	2,000	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	2,000	0.00
R186 On 05/05/2011	Bond Future			Buy	2,010	2,390,415.41
R186 On 05/05/2011	Bond Future			Sell	2,010	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	2,060	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	2,060	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	2,150	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	2,150	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	2,190	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	2,190	0.00
R186 On 07/08/2008	Bond Future			Buy	2,200	2,798,650.14
R186 On 07/08/2008	Bond Future			Sell	2,200	0.00
R186 On 07/08/2008	Bond Future			Sell	2,200	0.00
R186 On 07/08/2008	Bond Future			Buy	2,200	2,798,650.14
R186 On 02/02/2012	Bond Future			Sell	2,204	0.00
R186 On 02/02/2012	Bond Future			Buy	2,204	2,642,268.71
R186 On 07/08/2008	Bond Future			Buy	2,210	2,496,935.13
R186 On 07/08/2008	Bond Future			Sell	2,210	0.00
R186 On 06/11/2008	Bond Future			Sell	2,210	0.00
R186 On 06/11/2008	Bond Future			Buy	2,210	2,572,790.73
R186 On 05/08/2010	Bond Future			Buy	2,231	2,578,009.07
R186 On 05/08/2010	Bond Future			Sell	2,231	0.00
R186 On 06/08/2009	Bond Future			Buy	2,250	2,527,338.15
R186 On 06/08/2009	Bond Future			Sell	2,250	0.00
R186 On 03/05/2012	Bond Future	7.90	Call	Sell	2,250	0.00
R186 On 03/05/2012	Bond Future	7.90	Call	Buy	2,250	0.00
R186 On 03/05/2012	Bond Future	8.85	Put	Sell	2,250	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/05/2012 Bond Future	8.85	Put	Buy	2,250	0.00
R186 On 03/11/2011 Bond Future			Buy	2,382	2,900,143.60
R186 On 03/11/2011 Bond Future			Sell	2,382	0.00
R186 On 02/02/2012 Bond Future			Buy	2,410	2,918,003.18
R186 On 03/05/2012 Bond Future			Sell	2,410	0.00
R186 On 03/05/2012 Bond Future			Buy	2,410	2,960,877.32
R186 On 02/02/2012 Bond Future			Sell	2,410	0.00
R186 On 03/05/2012 Bond Future			Buy	2,410	2,983,724.60
R186 On 03/05/2012 Bond Future			Sell	2,410	0.00
R186 On 02/08/2012 Bond Future			Buy	2,410	2,900,442.95
R186 On 02/08/2012 Bond Future			Sell	2,410	0.00
R186 On 02/02/2012 Bond Future			Sell	2,465	0.00
R186 On 02/02/2012 Bond Future			Buy	2,465	2,913,890.80
R186 On 06/11/2008 Bond Future			Sell	2,500	0.00
R186 On 06/11/2008 Bond Future			Buy	2,500	2,832,471.50
R186 On 06/11/2008 Bond Future			Sell	2,500	0.00
R186 On 06/11/2008 Bond Future			Buy	2,500	2,831,319.75
R186 On 05/02/2009 Bond Future			Sell	2,500	0.00
R186 On 05/02/2009 Bond Future			Buy	2,500	2,748,261.50
R186 On 05/02/2009 Bond Future			Buy	2,500	2,643,306.00
R186 On 05/02/2009 Bond Future			Sell	2,500	0.00
R186 On 06/08/2009 Bond Future			Buy	2,500	2,963,004.75
R186 On 06/08/2009 Bond Future			Sell	2,500	0.00
R186 On 06/08/2009 Bond Future			Buy	2,500	2,967,539.25
R186 On 06/08/2009 Bond Future			Sell	2,500	0.00
R186 On 03/11/2011 Bond Future			Buy	2,500	2,919,850.50
R186 On 03/11/2011 Bond Future			Sell	2,500	0.00
R186 On 02/02/2012 Bond Future			Buy	2,500	2,816,061.00
R186 On 02/02/2012 Bond Future			Sell	2,500	0.00
R186 On 02/02/2012 Bond Future			Sell	2,500	0.00
R186 On 02/02/2012 Bond Future			Buy	2,500	2,813,881.50

R186 On 03/11/2011	Bond Future			Buy	2,500	3,032,865.75
R186 On 03/11/2011	Bond Future			Sell	2,500	0.00
R186 On 02/08/2012	Bond Future			Sell	2,500	0.00
R186 On 02/08/2012	Bond Future			Buy	2,500	3,023,943.50
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	2,500	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	2,500	0.00
R186 On 05/08/2010	Bond Future			Buy	2,604	3,031,291.40
R186 On 05/08/2010	Bond Future			Sell	2,604	0.00
R186 On 05/05/2011	Bond Future			Buy	2,643	3,151,636.36
R186 On 05/05/2011	Bond Future			Sell	2,643	0.00
R186 On 02/08/2012	Bond Future	7.70	Call	Sell	2,700	0.00
R186 On 02/08/2012	Bond Future	7.70	Call	Buy	2,700	0.00
R186 On 02/08/2012	Bond Future	8.75	Put	Sell	2,700	0.00
R186 On 02/08/2012	Bond Future	8.75	Put	Buy	2,700	0.00
R186 On 03/11/2011	Bond Future			Sell	2,894	0.00
R186 On 03/11/2011	Bond Future			Buy	2,894	3,666,931.84
R186 On 02/02/2012	Bond Future			Buy	2,950	3,503,566.32
R186 On 02/02/2012	Bond Future			Sell	2,950	0.00
R186 On 02/02/2012	Bond Future			Sell	2,950	0.00
R186 On 02/02/2012	Bond Future			Buy	2,950	3,503,566.32
R186 On 03/11/2011	Bond Future			Buy	2,950	3,585,792.56
R186 On 03/11/2011	Bond Future			Sell	2,950	0.00
R186 On 05/11/2009	Bond Future			Buy	3,000	3,519,883.80
R186 On 05/11/2009	Bond Future			Sell	3,000	0.00
R186 On 02/02/2012	Bond Future			Sell	3,000	0.00
R186 On 02/02/2012	Bond Future			Buy	3,000	3,565,495.80
R186 On 04/11/2010	Bond Future	8.75	Call	Sell	3,000	0.00
R186 On 04/11/2010	Bond Future	8.75	Call	Buy	3,000	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Buy	3,000	0.00
R186 On 03/02/2011	Bond Future	7.75	Call	Sell	3,000	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	3,000	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	3,000	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Sell	3,000	0.00
R186 On 05/05/2011	Bond Future	8.00	Call	Buy	3,000	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 05/08/2010 Bond Future	10.00	Put	Sell	3,000	0.00
R186 On 05/08/2010 Bond Future	10.00	Put	Buy	3,000	0.00
R186 On 04/11/2010 Bond Future			Sell	3,045	0.00
R186 On 04/11/2010 Bond Future			Buy	3,045	3,852,895.14
R186 On 03/02/2011 Bond Future			Sell	3,045	0.00
R186 On 03/02/2011 Bond Future			Buy	3,045	3,750,458.29
R186 On 04/11/2010 Bond Future			Buy	3,045	3,852,578.15
R186 On 04/11/2010 Bond Future			Sell	3,045	0.00
R186 On 03/02/2011 Bond Future			Sell	3,045	0.00
R186 On 03/02/2011 Bond Future			Buy	3,045	3,750,458.29
R186 On 03/11/2011 Bond Future			Sell	3,260	0.00
R186 On 03/11/2011 Bond Future			Buy	3,260	3,902,769.96
R186 On 02/02/2012 Bond Future			Buy	3,500	4,237,763.95
R186 On 03/05/2012 Bond Future			Sell	3,500	0.00
R186 On 03/05/2012 Bond Future			Buy	3,500	4,300,029.30
R186 On 02/02/2012 Bond Future			Sell	3,500	0.00
R186 On 03/05/2012 Bond Future			Buy	3,500	4,333,210.00
R186 On 02/08/2012 Bond Future			Sell	3,500	0.00
R186 On 02/08/2012 Bond Future			Buy	3,500	4,212,261.55
R186 On 03/05/2012 Bond Future			Sell	3,500	0.00
R186 On 03/05/2012 Bond Future			Sell	3,500	0.00
R186 On 02/08/2012 Bond Future			Buy	3,500	4,212,261.55
R186 On 02/08/2012 Bond Future			Sell	3,500	0.00
R186 On 03/05/2012 Bond Future			Buy	3,500	4,333,210.00
R186 On 02/02/2012 Bond Future			Buy	3,543	4,283,649.98
R186 On 02/02/2012 Bond Future			Sell	3,543	0.00
R186 On 03/05/2012 Bond Future			Sell	3,543	0.00
R186 On 03/05/2012 Bond Future			Buy	3,543	4,347,128.85
R186 On 03/05/2012 Bond Future			Buy	3,800	4,702,798.68
R186 On 03/05/2012 Bond Future			Sell	3,800	0.00
R186 On 02/08/2012 Bond Future			Sell	3,800	0.00

R186 On 02/08/2012	Bond Future			Buy	3,800	4,570,438.98
R186 On 05/05/2011	Bond Future			Sell	4,000	0.00
R186 On 05/05/2011	Bond Future			Buy	4,000	4,652,615.60
R186 On 06/08/2009	Bond Future			Sell	4,111	0.00
R186 On 07/05/2009	Bond Future			Sell	4,111	0.00
R186 On 06/08/2009	Bond Future			Buy	4,111	4,826,352.64
R186 On 07/05/2009	Bond Future			Buy	4,111	4,947,539.58
R186 On 05/08/2010	Bond Future			Sell	4,218	0.00
R186 On 05/08/2010	Bond Future			Buy	4,218	5,027,023.37
R186 On 04/11/2010	Bond Future			Buy	4,218	5,110,062.29
R186 On 04/11/2010	Bond Future			Sell	4,218	0.00
R186 On 03/11/2011	Bond Future			Sell	4,400	0.00
R186 On 03/11/2011	Bond Future			Buy	4,400	5,348,300.76
R186 On 07/05/2009	Bond Future			Buy	4,600	5,604,014.86
R186 On 07/05/2009	Bond Future			Sell	4,600	0.00
R186 On 07/05/2009	Bond Future	7.25	Call	Buy	4,930	0.00
R186 On 07/05/2009	Bond Future	7.25	Call	Sell	4,930	0.00
R186 On 05/02/2009	Bond Future			Sell	5,000	0.00
R186 On 05/02/2009	Bond Future			Buy	5,000	6,801,417.00
R186 On 05/02/2009	Bond Future			Sell	5,000	0.00
R186 On 05/02/2009	Bond Future			Buy	5,000	6,625,098.00
R186 On 05/11/2009	Bond Future	7.50	Call	Buy	5,000	0.00
R186 On 05/11/2009	Bond Future	7.50	Call	Sell	5,000	0.00
R186 On 05/11/2009	Bond Future	9.00	Put	Buy	5,000	0.00
R186 On 05/11/2009	Bond Future	9.00	Put	Sell	5,000	0.00
R186 On 03/11/2011	Bond Future			Buy	5,037	6,194,668.82
R186 On 03/11/2011	Bond Future			Sell	5,037	0.00
R186 On 02/02/2012	Bond Future			Sell	5,037	0.00
R186 On 02/02/2012	Bond Future			Buy	5,037	6,017,006.28
R186 On 02/02/2012	Bond Future			Buy	5,037	6,009,828.55
R186 On 02/02/2012	Bond Future			Sell	5,037	0.00
R186 On 03/05/2012	Bond Future			Sell	5,037	0.00
R186 On 03/05/2012	Bond Future			Buy	5,037	6,097,748.38
R186 On 03/05/2012	Bond Future			Buy	5,037	6,225,832.74

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 03/05/2012 Bond Future			Sell	5,037	0.00
R186 On 02/08/2012 Bond Future			Sell	5,037	0.00
R186 On 02/08/2012 Bond Future			Buy	5,037	6,051,149.58
R186 On 02/08/2012 Bond Future			Sell	5,322	0.00
R186 On 02/08/2012 Bond Future			Buy	5,322	6,431,798.26
R186 On 03/05/2012 Bond Future			Buy	5,372	6,678,361.89
R186 On 03/05/2012 Bond Future			Sell	5,372	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	5,500	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	5,500	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Sell	5,500	0.00
R186 On 04/11/2010 Bond Future	8.75	Call	Buy	5,500	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	5,600	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	5,600	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Sell	5,600	0.00
R186 On 03/11/2011 Bond Future	8.75	Call	Buy	5,600	0.00
R186 On 03/11/2011 Bond Future			Buy	5,792	7,033,696.49
R186 On 03/11/2011 Bond Future			Sell	5,792	0.00
R186 On 04/08/2011 Bond Future			Sell	5,792	0.00
R186 On 04/08/2011 Bond Future			Buy	5,792	6,938,568.10
R186 On 03/02/2011 Bond Future			Buy	5,990	7,020,183.56
R186 On 03/02/2011 Bond Future			Sell	5,990	0.00
R186 On 05/05/2011 Bond Future			Buy	5,990	7,120,876.66
R186 On 05/05/2011 Bond Future			Sell	5,990	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Buy	6,000	0.00
R186 On 02/02/2012 Bond Future	7.75	Call	Sell	6,000	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Sell	6,000	0.00
R186 On 02/02/2012 Bond Future	6.75	Call	Buy	6,000	0.00
R186 On 04/08/2011 Bond Future			Buy	6,639	7,855,051.69
R186 On 04/08/2011 Bond Future			Sell	6,639	0.00
R186 On 03/11/2011 Bond Future			Sell	6,639	0.00
R186 On 03/11/2011 Bond Future			Buy	6,639	7,967,809.13

R186 On 07/05/2009	Bond Future			Buy	7,074	8,499,309.84
R186 On 07/05/2009	Bond Future			Sell	7,074	0.00
R186 On 06/08/2009	Bond Future			Sell	7,074	0.00
R186 On 06/08/2009	Bond Future			Buy	7,074	8,298,629.66
R186 On 06/08/2009	Bond Future			Buy	7,544	8,634,285.28
R186 On 06/08/2009	Bond Future			Sell	7,544	0.00
R186 On 05/11/2009	Bond Future			Sell	7,544	0.00
R186 On 05/11/2009	Bond Future			Buy	7,544	8,798,410.28
R186 On 03/05/2012	Bond Future			Buy	8,122	10,004,093.19
R186 On 03/05/2012	Bond Future			Sell	8,122	0.00
R186 On 02/08/2012	Bond Future			Sell	8,122	0.00
R186 On 02/08/2012	Bond Future			Buy	8,122	9,719,016.68
R186 On 05/02/2009	Bond Future			Buy	8,206	10,522,795.06
R186 On 05/02/2009	Bond Future			Sell	8,206	0.00
R186 On 07/05/2009	Bond Future			Sell	8,206	0.00
R186 On 07/05/2009	Bond Future			Buy	8,206	10,753,729.95
R186 On 04/08/2011	Bond Future			Buy	8,647	10,272,118.04
R186 On 04/08/2011	Bond Future			Sell	8,647	0.00
R186 On 06/05/2010	Bond Future			Buy	8,665	762,779.95
R186 On 06/05/2010	Bond Future			Sell	8,665	0.00
R186 On 05/08/2010	Bond Future			Sell	8,665	0.00
R186 On 05/08/2010	Bond Future			Buy	8,665	10,007,023.07
R186 On 06/05/2010	Bond Future			Buy	8,665	762,779.95
R186 On 06/05/2010	Bond Future			Sell	8,665	0.00
R186 On 06/05/2010	Bond Future			Sell	8,665	0.00
R186 On 06/05/2010	Bond Future			Buy	8,665	10,286,827.18
R186 On 05/08/2010	Bond Future			Buy	8,665	9,967,874.60
R186 On 05/08/2010	Bond Future			Sell	8,665	0.00
R186 On 02/02/2012	Bond Future			Buy	8,740	10,444,624.25
R186 On 02/02/2012	Bond Future			Sell	8,740	0.00
R186 On 03/05/2012	Bond Future			Sell	8,740	0.00
R186 On 03/05/2012	Bond Future			Buy	8,740	10,596,053.49
R186 On 02/08/2012	Bond Future	8.25	Call	Buy	8,750	0.00
R186 On 02/08/2012	Bond Future	8.25	Call	Sell	8,750	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R186 On 04/02/2010 Bond Future			Sell	8,755	0.00
R186 On 04/02/2010 Bond Future			Buy	8,755	9,965,836.64
R186 On 03/11/2011 Bond Future			Buy	9,019	10,947,362.31
R186 On 03/11/2011 Bond Future			Sell	9,019	0.00
R186 On 02/02/2012 Bond Future			Sell	9,019	0.00
R186 On 02/02/2012 Bond Future			Buy	9,019	10,627,708.21
R186 On 04/02/2010 Bond Future			Buy	9,078	10,316,537.87
R186 On 04/02/2010 Bond Future			Sell	9,078	0.00
R186 On 06/05/2010 Bond Future			Sell	9,078	0.00
R186 On 06/05/2010 Bond Future			Buy	9,078	10,505,965.77
R186 On 06/05/2010 Bond Future			Buy	9,141	10,876,481.92
R186 On 06/05/2010 Bond Future			Sell	9,141	0.00
R186 On 05/08/2010 Bond Future			Sell	9,141	0.00
R186 On 05/08/2010 Bond Future			Buy	9,141	10,580,083.17
R186 On 04/11/2010 Bond Future			Buy	9,240	11,726,269.63
R186 On 04/11/2010 Bond Future			Sell	9,240	0.00
R186 On 04/11/2010 Bond Future			Buy	9,740	12,170,440.71
R186 On 04/11/2010 Bond Future			Sell	9,740	0.00
R186 On 03/02/2011 Bond Future			Buy	9,740	11,836,380.13
R186 On 03/02/2011 Bond Future			Sell	9,740	0.00
R186 On 05/11/2009 Bond Future			Buy	10,000	11,652,420.00
R186 On 04/02/2010 Bond Future			Buy	10,000	11,334,517.00
R186 On 05/11/2009 Bond Future			Sell	10,000	0.00
R186 On 04/02/2010 Bond Future			Sell	10,000	0.00
R186 On 04/02/2010 Bond Future			Sell	10,031	0.00
R186 On 04/02/2010 Bond Future			Buy	10,031	11,304,651.12
R186 On 06/05/2010 Bond Future			Sell	10,031	0.00
R186 On 06/05/2010 Bond Future			Buy	10,031	11,510,675.82
R186 On 04/02/2010 Bond Future			Buy	10,031	11,304,651.12
R186 On 04/02/2010 Bond Future			Sell	10,031	0.00
R186 On 06/05/2010 Bond Future			Sell	10,031	0.00

R186 On 06/05/2010	Bond Future	Buy	10,031	11,510,675.82
R186 On 06/05/2010	Bond Future	Sell	10,031	0.00
R186 On 06/05/2010	Bond Future	Buy	10,031	11,510,675.82
R186 On 04/02/2010	Bond Future	Sell	10,031	0.00
R186 On 04/02/2010	Bond Future	Buy	10,031	11,304,651.12
R186 On 02/08/2012	Bond Future	Buy	10,061	12,029,849.16
R186 On 02/08/2012	Bond Future	Sell	10,061	0.00
R186 On 03/02/2011	Bond Future	Buy	10,459	12,308,745.27
R186 On 03/02/2011	Bond Future	Sell	10,459	0.00
R186 On 03/11/2011	Bond Future	Sell	10,459	0.00
R186 On 03/11/2011	Bond Future	Buy	10,459	12,287,061.67
R186 On 04/11/2010	Bond Future	Sell	10,491	0.00
R186 On 04/11/2010	Bond Future	Buy	10,491	13,108,839.16
R186 On 03/02/2011	Bond Future	Buy	10,491	12,756,404.51
R186 On 03/02/2011	Bond Future	Sell	10,491	0.00
R186 On 03/02/2011	Bond Future	Sell	11,740	0.00
R186 On 05/05/2011	Bond Future	Buy	11,740	13,947,671.78
R186 On 03/02/2011	Bond Future	Buy	11,740	13,759,090.99
R186 On 05/05/2011	Bond Future	Sell	11,740	0.00
R186 On 05/05/2011	Bond Future	Sell	11,740	0.00
R186 On 05/05/2011	Bond Future	Buy	11,740	14,074,568.27
R186 On 05/08/2010	Bond Future	Buy	12,012	13,913,314.62
R186 On 05/08/2010	Bond Future	Sell	12,012	0.00
R186 On 04/11/2010	Bond Future	Sell	12,012	0.00
R186 On 04/11/2010	Bond Future	Buy	12,012	14,144,282.55
R186 On 05/05/2011	Bond Future	Buy	17,576	20,968,343.76
R186 On 05/05/2011	Bond Future	Sell	17,576	0.00
R186 On 04/08/2011	Bond Future	Sell	17,576	0.00
R186 On 04/08/2011	Bond Future	Buy	17,576	20,349,287.16
R189 Bond Future				
R189 On 02/08/2012	Bond Future	Buy	44	95,995.68
R189 On 02/08/2012	Bond Future	Sell	44	0.00
R189 On 02/08/2012	Bond Future	Buy	44	96,004.48
R189 On 02/08/2012	Bond Future	Sell	44	0.00
R194 Bond Future				

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R194 On 03/08/2006 Bond Future			Sell	8	0.00
R194 On 03/08/2006 Bond Future			Buy	8	8,576.55
R194 On 03/08/2006 Bond Future			Sell	18	0.00
R194 On 03/08/2006 Bond Future			Buy	18	19,297.23
R194 On 03/08/2006 Bond Future			Sell	39	0.00
R194 On 03/08/2006 Bond Future			Buy	39	41,810.66
R194 On 04/05/2006 Bond Future			Sell	46	0.00
R194 On 04/05/2006 Bond Future			Buy	46	49,086.33
R194 On 02/02/2006 Bond Future			Sell	50	0.00
R194 On 02/02/2006 Bond Future			Buy	50	54,703.54
R194 On 02/02/2006 Bond Future			Buy	50	54,863.92
R194 On 02/02/2006 Bond Future			Sell	50	0.00
R194 On 04/05/2006 Bond Future			Sell	50	0.00
R194 On 04/05/2006 Bond Future			Buy	50	53,285.72
R194 On 04/05/2006 Bond Future			Buy	51	54,464.97
R194 On 04/05/2006 Bond Future			Sell	51	0.00
R194 On 04/05/2006 Bond Future			Buy	55	58,709.18
R194 On 04/05/2006 Bond Future			Sell	55	0.00
R194 On 03/08/2006 Bond Future			Sell	55	0.00
R194 On 03/08/2006 Bond Future			Buy	55	59,721.19
R194 On 03/08/2006 Bond Future			Buy	55	58,663.95
R194 On 03/08/2006 Bond Future			Sell	55	0.00
R194 On 03/08/2006 Bond Future			Sell	88	0.00
R194 On 03/08/2006 Bond Future			Buy	88	94,342.00
R194 On 03/08/2006 Bond Future			Buy	153	163,386.96
R194 On 03/08/2006 Bond Future			Sell	153	0.00
R197 Bond Future					
R197 On 03/11/2011 Bond Future			Buy	1	2,410.35
R197 On 02/02/2012 Bond Future			Sell	1	0.00
R197 On 02/02/2012 Bond Future			Buy	1	2,395.32
R197 On 03/11/2011 Bond Future			Sell	1	0.00

R197 On 03/11/2011	Bond Future	Buy	2	4,820.70
R197 On 02/02/2012	Bond Future	Sell	2	0.00
R197 On 02/02/2012	Bond Future	Buy	2	4,790.64
R197 On 03/11/2011	Bond Future	Sell	2	0.00
R197 On 03/11/2011	Bond Future	Buy	2	4,820.70
R197 On 03/11/2011	Bond Future	Sell	2	0.00
R197 On 02/02/2012	Bond Future	Buy	2	4,790.64
R197 On 02/02/2012	Bond Future	Sell	2	0.00
R197 On 03/11/2011	Bond Future	Buy	3	7,231.05
R197 On 02/02/2012	Bond Future	Sell	3	0.00
R197 On 02/02/2012	Bond Future	Buy	3	7,185.96
R197 On 03/11/2011	Bond Future	Sell	3	0.00
R197 On 02/02/2012	Bond Future	Buy	3	7,445.25
R197 On 03/05/2012	Bond Future	Sell	3	0.00
R197 On 02/02/2012	Bond Future	Sell	3	0.00
R197 On 03/05/2012	Bond Future	Buy	3	7,556.85
R197 On 02/02/2012	Bond Future	Buy	6	14,890.50
R197 On 03/05/2012	Bond Future	Sell	6	0.00
R197 On 02/02/2012	Bond Future	Sell	6	0.00
R197 On 03/05/2012	Bond Future	Buy	6	15,113.70
R197 On 03/05/2012	Bond Future	Buy	6	15,257.16
R197 On 03/05/2012	Bond Future	Sell	6	0.00
R197 On 03/05/2012	Bond Future	Sell	6	0.00
R197 On 03/05/2012	Bond Future	Buy	6	15,257.16
R197 On 03/05/2012	Bond Future	Sell	6	0.00
R197 On 03/05/2012	Bond Future	Buy	6	15,256.08
R197 On 03/05/2012	Bond Future	Buy	6	15,594.90
R197 On 03/05/2012	Bond Future	Sell	6	0.00
R197 On 02/08/2012	Bond Future	Buy	6	15,518.76
R197 On 02/08/2012	Bond Future	Sell	6	0.00
R197 On 02/02/2012	Bond Future	Buy	7	17,372.25
R197 On 03/05/2012	Bond Future	Sell	7	0.00
R197 On 03/05/2012	Bond Future	Buy	7	17,632.65
R197 On 02/02/2012	Bond Future	Sell	7	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 03/05/2012 Bond Future			Buy	7	18,194.05
R197 On 03/05/2012 Bond Future			Sell	7	0.00
R197 On 02/08/2012 Bond Future			Buy	7	18,105.22
R197 On 02/08/2012 Bond Future			Sell	7	0.00
R197 On 03/05/2012 Bond Future			Buy	8	20,151.60
R197 On 02/02/2012 Bond Future			Sell	8	0.00
R197 On 02/02/2012 Bond Future			Buy	8	19,854.00
R197 On 03/05/2012 Bond Future			Sell	8	0.00
R197 On 02/02/2012 Bond Future			Sell	10	0.00
R197 On 02/02/2012 Bond Future			Buy	10	23,835.50
R197 On 02/02/2012 Bond Future			Sell	15	0.00
R197 On 02/02/2012 Bond Future			Buy	15	35,753.25
R197 On 03/05/2012 Bond Future			Sell	15	0.00
R197 On 03/05/2012 Bond Future			Buy	15	38,987.25
R197 On 02/08/2012 Bond Future			Sell	15	0.00
R197 On 02/08/2012 Bond Future			Buy	15	38,796.90
R197 On 03/11/2011 Bond Future			Sell	16	0.00
R197 On 03/11/2011 Bond Future			Buy	16	38,344.48
R197 On 02/02/2012 Bond Future			Buy	19	47,153.25
R197 On 03/05/2012 Bond Future			Sell	19	0.00
R197 On 02/02/2012 Bond Future			Sell	19	0.00
R197 On 03/05/2012 Bond Future			Buy	19	47,860.05
R197 On 02/02/2012 Bond Future			Sell	20	0.00
R197 On 02/02/2012 Bond Future			Buy	20	47,671.00
R197 On 02/02/2012 Bond Future			Sell	20	0.00
R197 On 02/02/2012 Bond Future			Buy	20	47,671.00
R197 On 03/05/2012 Bond Future			Sell	20	0.00
R197 On 03/05/2012 Bond Future			Buy	20	51,015.60
R197 On 02/08/2012 Bond Future			Buy	20	51,235.20
R197 On 02/08/2012 Bond Future			Sell	20	0.00
R197 On 03/11/2011 Bond Future			Buy	22	53,219.10

R197 On 03/11/2011	Bond Future	Sell	22	0.00
R197 On 03/05/2012	Bond Future	Buy	22	57,181.30
R197 On 03/05/2012	Bond Future	Sell	22	0.00
R197 On 02/08/2012	Bond Future	Sell	22	0.00
R197 On 02/08/2012	Bond Future	Buy	22	56,902.12
R197 On 02/02/2012	Bond Future	Sell	25	0.00
R197 On 02/02/2012	Bond Future	Buy	25	59,588.75
R197 On 02/02/2012	Bond Future	Buy	25	61,065.50
R197 On 02/02/2012	Bond Future	Sell	25	0.00
R197 On 03/05/2012	Bond Future	Sell	25	0.00
R197 On 03/05/2012	Bond Future	Buy	25	64,447.11
R197 On 02/02/2012	Bond Future	Buy	27	67,007.25
R197 On 03/05/2012	Bond Future	Sell	27	0.00
R197 On 03/05/2012	Bond Future	Buy	27	68,011.65
R197 On 02/02/2012	Bond Future	Sell	27	0.00
R197 On 04/08/2011	Bond Future	Buy	30	70,371.90
R197 On 04/08/2011	Bond Future	Sell	30	0.00
R197 On 04/08/2011	Bond Future	Buy	30	70,813.20
R197 On 04/08/2011	Bond Future	Sell	30	0.00
R197 On 03/11/2011	Bond Future	Buy	30	71,875.20
R197 On 03/11/2011	Bond Future	Sell	30	0.00
R197 On 02/02/2012	Bond Future	Buy	30	71,506.50
R197 On 02/02/2012	Bond Future	Sell	30	0.00
R197 On 03/05/2012	Bond Future	Sell	40	0.00
R197 On 03/05/2012	Bond Future	Buy	40	101,365.20
R197 On 03/05/2012	Bond Future	Sell	40	0.00
R197 On 03/05/2012	Bond Future	Buy	40	103,966.00
R197 On 02/08/2012	Bond Future	Sell	40	0.00
R197 On 02/08/2012	Bond Future	Buy	40	103,458.40
R197 On 02/08/2012	Bond Future	Sell	45	0.00
R197 On 02/08/2012	Bond Future	Buy	45	116,400.87
R197 On 03/05/2012	Bond Future	Buy	48	124,759.20
R197 On 03/05/2012	Bond Future	Sell	48	0.00
R197 On 02/08/2012	Bond Future	Buy	48	124,150.08

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 02/08/2012 Bond Future			Sell	48	0.00
R197 On 03/05/2012 Bond Future			Buy	50	125,947.50
R197 On 02/02/2012 Bond Future			Sell	50	0.00
R197 On 02/02/2012 Bond Future			Buy	50	124,087.50
R197 On 03/05/2012 Bond Future			Sell	50	0.00
R197 On 02/02/2012 Bond Future			Buy	59	146,423.25
R197 On 03/05/2012 Bond Future			Sell	59	0.00
R197 On 03/05/2012 Bond Future			Buy	59	148,618.05
R197 On 02/02/2012 Bond Future			Sell	59	0.00
R197 On 02/02/2012 Bond Future			Sell	63	0.00
R197 On 02/02/2012 Bond Future			Buy	63	153,285.30
R197 On 02/02/2012 Bond Future			Buy	63	153,285.30
R197 On 02/02/2012 Bond Future			Sell	63	0.00
R197 On 03/11/2011 Bond Future			Buy	64	153,377.92
R197 On 03/11/2011 Bond Future			Sell	64	0.00
R197 On 03/05/2012 Bond Future			Buy	71	184,539.65
R197 On 03/05/2012 Bond Future			Sell	71	0.00
R197 On 02/08/2012 Bond Future			Buy	71	183,638.66
R197 On 02/08/2012 Bond Future			Sell	71	0.00
R197 On 02/02/2012 Bond Future			Buy	79	196,058.25
R197 On 03/05/2012 Bond Future			Sell	79	0.00
R197 On 02/02/2012 Bond Future			Sell	79	0.00
R197 On 03/05/2012 Bond Future			Buy	79	198,997.05
R197 On 03/11/2011 Bond Future			Sell	80	0.00
R197 On 03/11/2011 Bond Future			Buy	80	191,592.62
R197 On 03/11/2011 Bond Future			Buy	80	191,722.40
R197 On 03/11/2011 Bond Future			Sell	80	0.00
R197 On 03/05/2012 Bond Future			Sell	85	0.00
R197 On 03/05/2012 Bond Future			Buy	85	220,927.75
R197 On 02/08/2012 Bond Future			Sell	85	0.00
R197 On 02/08/2012 Bond Future			Buy	85	219,849.10

R197 On 02/02/2012	Bond Future	Sell	90	0.00
R197 On 02/02/2012	Bond Future	Buy	90	219,835.80
R197 On 03/11/2011	Bond Future	Sell	95	0.00
R197 On 03/11/2011	Bond Future	Buy	95	227,498.94
R197 On 03/05/2012	Bond Future	Sell	96	0.00
R197 On 03/05/2012	Bond Future	Buy	96	249,518.40
R197 On 02/08/2012	Bond Future	Sell	96	0.00
R197 On 02/08/2012	Bond Future	Buy	96	248,300.16
R197 On 02/08/2012	Bond Future	Sell	100	0.00
R197 On 02/08/2012	Bond Future	Buy	100	259,071.46
R197 On 02/02/2012	Bond Future	Buy	105	260,583.75
R197 On 03/05/2012	Bond Future	Sell	105	0.00
R197 On 03/05/2012	Bond Future	Buy	105	264,489.75
R197 On 02/02/2012	Bond Future	Sell	105	0.00
R197 On 03/05/2012	Bond Future	Buy	109	283,307.35
R197 On 03/05/2012	Bond Future	Sell	109	0.00
R197 On 02/08/2012	Bond Future	Sell	109	0.00
R197 On 02/08/2012	Bond Future	Buy	109	281,924.14
R197 On 02/02/2012	Bond Future	Sell	115	0.00
R197 On 02/02/2012	Bond Future	Buy	115	274,108.25
R197 On 03/05/2012	Bond Future	Buy	122	317,096.30
R197 On 03/05/2012	Bond Future	Sell	122	0.00
R197 On 02/08/2012	Bond Future	Buy	122	315,548.12
R197 On 02/08/2012	Bond Future	Sell	122	0.00
R197 On 02/02/2012	Bond Future	Buy	151	374,744.25
R197 On 03/05/2012	Bond Future	Sell	151	0.00
R197 On 03/05/2012	Bond Future	Buy	151	380,361.45
R197 On 02/02/2012	Bond Future	Sell	151	0.00
R197 On 02/02/2012	Bond Future	Sell	175	0.00
R197 On 02/02/2012	Bond Future	Buy	175	416,328.87
R197 On 03/11/2011	Bond Future	Buy	175	421,805.14
R197 On 03/11/2011	Bond Future	Sell	175	0.00
R197 On 02/02/2012	Bond Future	Buy	175	416,328.87
R197 On 02/02/2012	Bond Future	Sell	175	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R197 On 02/02/2012 Bond Future			Sell	175	0.00
R197 On 02/02/2012 Bond Future			Buy	175	419,214.16
R197 On 02/02/2012 Bond Future			Buy	175	434,305.74
R197 On 02/02/2012 Bond Future			Sell	175	0.00
R197 On 03/05/2012 Bond Future			Sell	175	0.00
R197 On 03/05/2012 Bond Future			Buy	175	440,816.08
R197 On 02/08/2012 Bond Future			Sell	200	0.00
R197 On 02/08/2012 Bond Future			Buy	200	517,293.00
R197 On 03/05/2012 Bond Future			Buy	200	519,818.56
R197 On 03/05/2012 Bond Future			Sell	200	0.00
R197 On 02/08/2012 Bond Future			Sell	200	0.00
R197 On 02/08/2012 Bond Future			Buy	200	517,232.22
R197 On 03/05/2012 Bond Future			Buy	223	579,610.45
R197 On 03/05/2012 Bond Future			Sell	223	0.00
R197 On 02/08/2012 Bond Future			Buy	223	576,780.58
R197 On 02/08/2012 Bond Future			Sell	223	0.00
R197 On 02/08/2012 Bond Future			Buy	257	657,619.31
R197 On 02/08/2012 Bond Future			Sell	257	0.00
R197 On 02/08/2012 Bond Future			Buy	257	658,215.55
R197 On 02/08/2012 Bond Future			Sell	257	0.00
R197 On 02/02/2012 Bond Future			Sell	276	0.00
R197 On 03/05/2012 Bond Future			Buy	276	695,230.20
R197 On 02/02/2012 Bond Future			Buy	276	684,963.00
R197 On 03/05/2012 Bond Future			Sell	276	0.00
R197 On 02/02/2012 Bond Future			Sell	369	0.00
R197 On 02/02/2012 Bond Future			Buy	369	897,780.69
R197 On 02/02/2012 Bond Future			Sell	369	0.00
R197 On 02/02/2012 Bond Future			Buy	369	897,780.69
R201 Bond Future					
R201 On 03/11/2011 Bond Future			Buy	1	1,070.33
R201 On 03/11/2011 Bond Future			Sell	1	0.00

R201 On 04/08/2011	Bond Future	Buy	1	71.00
R201 On 04/08/2011	Bond Future	Sell	1	0.00
R201 On 04/08/2011	Bond Future	Sell	1	0.00
R201 On 04/08/2011	Bond Future	Buy	1	71.00
R201 On 03/11/2011	Bond Future	Sell	1	0.00
R201 On 03/11/2011	Bond Future	Buy	1	1,075.23
R201 On 05/02/2009	Bond Future	Buy	2	2,000.23
R201 On 05/02/2009	Bond Future	Sell	2	0.00
R201 On 05/02/2009	Bond Future	Sell	2	0.00
R201 On 05/02/2009	Bond Future	Buy	2	2,150.43
R201 On 07/05/2009	Bond Future	Buy	2	2,205.71
R201 On 07/05/2009	Bond Future	Sell	2	0.00
R201 On 06/08/2009	Bond Future	Buy	2	2,055.58
R201 On 06/08/2009	Bond Future	Sell	2	0.00
R201 On 07/05/2009	Bond Future	Sell	2	0.00
R201 On 07/05/2009	Bond Future	Buy	2	2,103.22
R201 On 06/08/2009	Bond Future	Sell	2	0.00
R201 On 06/08/2009	Bond Future	Buy	2	2,036.90
R201 On 05/11/2009	Bond Future	Buy	2	2,073.74
R201 On 05/11/2009	Bond Future	Sell	2	0.00
R201 On 05/11/2009	Bond Future	Sell	2	0.00
R201 On 05/11/2009	Bond Future	Buy	2	2,094.55
R201 On 04/11/2010	Bond Future	Buy	2	2,184.30
R201 On 04/11/2010	Bond Future	Sell	2	0.00
R201 On 03/11/2011	Bond Future	Sell	3	0.00
R201 On 03/11/2011	Bond Future	Buy	3	3,208.57
R201 On 03/02/2011	Bond Future	Buy	5	5,379.71
R201 On 03/02/2011	Bond Future	Sell	5	0.00
R201 On 03/02/2011	Bond Future	Sell	5	0.00
R201 On 03/02/2011	Bond Future	Buy	5	5,383.89
R201 On 03/02/2011	Bond Future	Sell	5	0.00
R201 On 03/02/2011	Bond Future	Buy	5	5,379.71
R201 On 03/11/2011	Bond Future	Sell	6	0.00
R201 On 03/11/2011	Bond Future	Buy	6	6,554.09

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 04/11/2010 Bond Future			Sell	9	0.00
R201 On 04/11/2010 Bond Future			Buy	9	9,660.08
R201 On 03/05/2007 Bond Future			Buy	10	10,963.79
R201 On 03/05/2007 Bond Future			Sell	10	0.00
R201 On 03/05/2007 Bond Future			Buy	10	10,963.79
R201 On 03/05/2007 Bond Future			Sell	10	0.00
R201 On 03/05/2007 Bond Future			Buy	10	10,963.79
R201 On 03/05/2007 Bond Future			Sell	10	0.00
R201 On 03/05/2007 Bond Future			Sell	10	0.00
R201 On 03/05/2007 Bond Future			Buy	10	10,950.76
R201 On 04/11/2010 Bond Future			Sell	12	0.00
R201 On 04/11/2010 Bond Future			Buy	12	12,845.96
R201 On 04/11/2010 Bond Future			Buy	15	16,382.25
R201 On 04/11/2010 Bond Future			Sell	15	0.00
R201 On 03/02/2011 Bond Future			Sell	15	0.00
R201 On 03/02/2011 Bond Future			Buy	15	15,944.84
R201 On 04/11/2010 Bond Future			Buy	18	19,658.70
R201 On 04/11/2010 Bond Future			Sell	18	0.00
R201 On 03/05/2007 Bond Future			Sell	20	0.00
R201 On 03/05/2007 Bond Future			Buy	20	21,901.52
R201 On 04/11/2010 Bond Future			Buy	20	21,821.16
R201 On 04/11/2010 Bond Future			Sell	20	0.00
R201 On 05/08/2010 Bond Future			Buy	24	25,331.29
R201 On 05/08/2010 Bond Future			Sell	24	0.00
R201 On 03/11/2011 Bond Future			Sell	24	0.00
R201 On 02/02/2012 Bond Future			Buy	24	25,813.77
R201 On 02/02/2012 Bond Future			Sell	24	0.00
R201 On 03/11/2011 Bond Future			Buy	24	26,518.32
R201 On 04/05/2006 Bond Future			Buy	26	29,139.80
R201 On 04/05/2006 Bond Future			Sell	26	0.00
R201 On 03/08/2006 Bond Future			Sell	26	0.00

R201 On 03/08/2006	Bond Future	Buy	26	28,499.36
R201 On 03/08/2006	Bond Future	Buy	26	28,499.36
R201 On 03/08/2006	Bond Future	Sell	26	0.00
R201 On 03/08/2006	Bond Future	Sell	26	0.00
R201 On 03/08/2006	Bond Future	Buy	26	28,490.92
R201 On 02/11/2006	Bond Future	Sell	26	0.00
R201 On 02/11/2006	Bond Future	Buy	26	26,794.10
R201 On 03/08/2006	Bond Future	Buy	26	26,263.27
R201 On 03/08/2006	Bond Future	Sell	26	0.00
R201 On 04/11/2010	Bond Future	Buy	30	32,731.74
R201 On 04/11/2010	Bond Future	Sell	30	0.00
R201 On 04/11/2010	Bond Future	Sell	30	0.00
R201 On 04/11/2010	Bond Future	Buy	30	33,131.01
R201 On 03/02/2011	Bond Future	Buy	30	32,279.33
R201 On 03/02/2011	Bond Future	Sell	30	0.00
R201 On 03/02/2011	Bond Future	Sell	30	0.00
R201 On 03/02/2011	Bond Future	Buy	30	31,454.26
R201 On 05/05/2011	Bond Future	Sell	30	0.00
R201 On 05/05/2011	Bond Future	Buy	30	31,892.91
R201 On 05/05/2011	Bond Future	Buy	30	31,892.91
R201 On 05/05/2011	Bond Future	Sell	30	0.00
R201 On 05/05/2011	Bond Future	Sell	30	0.00
R201 On 05/05/2011	Bond Future	Buy	30	32,432.80
R201 On 04/08/2011	Bond Future	Buy	30	31,561.28
R201 On 04/08/2011	Bond Future	Sell	30	0.00
R201 On 03/11/2011	Bond Future	Buy	30	32,610.38
R201 On 03/11/2011	Bond Future	Sell	30	0.00
R201 On 03/11/2011	Bond Future	Buy	30	32,610.38
R201 On 03/11/2011	Bond Future	Sell	30	0.00
R201 On 02/08/2012	Bond Future	Buy	37	39,521.75
R201 On 02/08/2012	Bond Future	Sell	37	0.00
R201 On 02/08/2012	Bond Future	Buy	37	39,530.10
R201 On 02/08/2012	Bond Future	Sell	37	0.00
R201 On 02/08/2012	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 02/08/2012 Bond Future			Buy	38	40,992.88
R201 On 04/05/2006 Bond Future			Buy	40	44,875.70
R201 On 04/05/2006 Bond Future			Sell	40	0.00
R201 On 03/11/2011 Bond Future			Buy	40	43,941.18
R201 On 03/11/2011 Bond Future			Sell	40	0.00
R201 On 02/05/2008 Bond Future			Buy	45	47,110.39
R201 On 02/05/2008 Bond Future			Sell	45	0.00
R201 On 02/05/2008 Bond Future			Sell	45	0.00
R201 On 02/05/2008 Bond Future			Buy	45	47,110.39
R201 On 03/11/2011 Bond Future			Sell	45	0.00
R201 On 03/11/2011 Bond Future			Buy	45	47,787.20
R201 On 03/11/2011 Bond Future			Sell	45	0.00
R201 On 03/11/2011 Bond Future			Buy	45	48,018.98
R201 On 04/11/2010 Bond Future			Buy	48	52,689.85
R201 On 04/11/2010 Bond Future			Sell	48	0.00
R201 On 03/11/2011 Bond Future			Buy	50	55,061.47
R201 On 03/11/2011 Bond Future			Sell	50	0.00
R201 On 02/02/2012 Bond Future			Sell	50	0.00
R201 On 02/02/2012 Bond Future			Buy	50	53,637.53
R201 On 02/02/2012 Bond Future			Buy	50	54,112.60
R201 On 02/02/2012 Bond Future			Sell	50	0.00
R201 On 03/05/2012 Bond Future			Sell	50	0.00
R201 On 03/05/2012 Bond Future			Buy	50	54,860.80
R201 On 03/05/2012 Bond Future			Buy	50	54,806.14
R201 On 03/05/2012 Bond Future			Sell	50	0.00
R201 On 03/05/2012 Bond Future			Buy	50	55,108.91
R201 On 03/05/2012 Bond Future			Sell	50	0.00
R201 On 03/05/2012 Bond Future			Buy	50	55,078.91
R201 On 03/05/2012 Bond Future			Sell	50	0.00
R201 On 02/08/2012 Bond Future			Sell	50	0.00
R201 On 02/08/2012 Bond Future			Buy	50	53,695.33

R201 On 03/05/2012	Bond Future	Buy	50	55,128.92
R201 On 03/05/2012	Bond Future	Sell	50	0.00
R201 On 04/11/2010	Bond Future	Buy	51	55,770.32
R201 On 04/11/2010	Bond Future	Sell	51	0.00
R201 On 03/02/2011	Bond Future	Buy	51	54,384.14
R201 On 03/02/2011	Bond Future	Sell	51	0.00
R201 On 03/02/2011	Bond Future	Sell	51	0.00
R201 On 03/02/2011	Bond Future	Buy	51	53,489.43
R201 On 05/05/2011	Bond Future	Sell	51	0.00
R201 On 05/05/2011	Bond Future	Buy	51	54,242.11
R201 On 05/05/2011	Bond Future	Buy	51	55,045.39
R201 On 05/05/2011	Bond Future	Sell	51	0.00
R201 On 03/11/2011	Bond Future	Sell	51	0.00
R201 On 03/11/2011	Bond Future	Buy	51	54,397.30
R201 On 02/02/2012	Bond Future	Sell	58	0.00
R201 On 02/02/2012	Bond Future	Buy	58	62,770.62
R201 On 03/05/2012	Bond Future	Buy	58	63,638.52
R201 On 03/05/2012	Bond Future	Sell	58	0.00
R201 On 03/05/2012	Bond Future	Sell	60	0.00
R201 On 03/05/2012	Bond Future	Buy	60	65,916.56
R201 On 04/05/2006	Bond Future	Sell	66	0.00
R201 On 04/05/2006	Bond Future	Buy	66	73,952.71
R201 On 04/11/2010	Bond Future	Buy	68	74,140.01
R201 On 04/11/2010	Bond Future	Sell	68	0.00
R201 On 04/11/2010	Bond Future	Buy	75	82,067.19
R201 On 04/11/2010	Bond Future	Sell	75	0.00
R201 On 03/11/2011	Bond Future	Buy	78	83,667.85
R201 On 03/11/2011	Bond Future	Sell	78	0.00
R201 On 03/11/2011	Bond Future	Buy	80	85,615.54
R201 On 03/11/2011	Bond Future	Sell	80	0.00
R201 On 03/05/2012	Bond Future	Sell	90	0.00
R201 On 03/05/2012	Bond Future	Buy	90	98,523.77
R201 On 01/11/2007	Bond Future	Buy	91	95,435.63
R201 On 01/11/2007	Bond Future	Sell	91	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 04/11/2010 Bond Future			Buy	93	101,848.26
R201 On 04/11/2010 Bond Future			Sell	93	0.00
R201 On 04/11/2010 Bond Future			Buy	100	107,899.15
R201 On 04/11/2010 Bond Future			Sell	100	0.00
R201 On 03/11/2011 Bond Future			Sell	100	0.00
R201 On 03/11/2011 Bond Future			Buy	100	107,314.28
R201 On 03/05/2012 Bond Future			Buy	100	109,517.96
R201 On 03/05/2012 Bond Future			Sell	100	0.00
R201 On 02/08/2012 Bond Future			Sell	100	0.00
R201 On 03/05/2012 Bond Future			Buy	100	110,388.03
R201 On 03/05/2012 Bond Future			Sell	100	0.00
R201 On 02/08/2012 Bond Future			Buy	100	107,522.54
R201 On 02/08/2012 Bond Future			Sell	100	0.00
R201 On 02/08/2012 Bond Future			Buy	100	107,488.41
R201 On 03/05/2012 Bond Future			Buy	110	121,239.59
R201 On 03/05/2012 Bond Future			Sell	110	0.00
R201 On 03/05/2012 Bond Future			Sell	110	0.00
R201 On 03/05/2012 Bond Future			Buy	110	121,173.59
R201 On 04/11/2010 Bond Future			Sell	135	0.00
R201 On 04/11/2010 Bond Future			Buy	135	147,440.28
R201 On 03/02/2011 Bond Future			Sell	135	0.00
R201 On 03/02/2011 Bond Future			Buy	135	143,503.56
R201 On 05/11/2009 Bond Future			Buy	139	147,203.91
R201 On 05/11/2009 Bond Future			Sell	139	0.00
R201 On 04/11/2010 Bond Future			Sell	140	0.00
R201 On 04/11/2010 Bond Future			Buy	140	154,611.39
R201 On 03/02/2011 Bond Future			Buy	140	150,636.85
R201 On 03/02/2011 Bond Future			Sell	140	0.00
R201 On 03/02/2011 Bond Future			Sell	140	0.00
R201 On 03/02/2011 Bond Future			Buy	140	146,489.69
R201 On 03/02/2011 Bond Future			Buy	140	146,489.69

R201 On 03/02/2011	Bond Future			Sell	140	0.00
R201 On 03/02/2011	Bond Future			Sell	140	0.00
R201 On 03/02/2011	Bond Future			Buy	140	146,353.28
R201 On 03/02/2011	Bond Future			Sell	140	0.00
R201 On 03/02/2011	Bond Future			Buy	140	146,786.54
R201 On 05/05/2011	Bond Future			Buy	140	148,833.59
R201 On 05/05/2011	Bond Future			Sell	140	0.00
R201 On 05/05/2011	Bond Future			Sell	140	0.00
R201 On 05/05/2011	Bond Future			Buy	140	151,353.05
R201 On 04/08/2011	Bond Future			Buy	140	147,285.99
R201 On 04/08/2011	Bond Future			Sell	140	0.00
R201 On 04/11/2010	Bond Future	7.25	Call	Sell	140	0.00
R201 On 04/11/2010	Bond Future	7.25	Call	Buy	140	0.00
R201 On 04/11/2010	Bond Future	7.25	Call	Sell	140	0.00
R201 On 04/11/2010	Bond Future	7.25	Call	Buy	140	0.00
R201 On 04/11/2010	Bond Future	7.50	Put	Sell	140	0.00
R201 On 04/11/2010	Bond Future	7.50	Put	Buy	140	0.00
R201 On 04/11/2010	Bond Future	7.50	Put	Sell	140	0.00
R201 On 04/11/2010	Bond Future	7.50	Put	Buy	140	0.00
R201 On 04/11/2010	Bond Future			Buy	150	163,658.70
R201 On 04/11/2010	Bond Future			Sell	150	0.00
R201 On 04/11/2010	Bond Future			Buy	150	163,653.24
R201 On 04/11/2010	Bond Future			Sell	150	0.00
R201 On 04/11/2010	Bond Future			Sell	150	0.00
R201 On 04/11/2010	Bond Future			Buy	150	165,655.07
R201 On 03/02/2011	Bond Future			Buy	150	161,396.63
R201 On 03/02/2011	Bond Future			Sell	150	0.00
R201 On 04/11/2010	Bond Future			Buy	218	238,009.35
R201 On 04/11/2010	Bond Future			Sell	218	0.00
R201 On 03/05/2012	Bond Future			Sell	220	0.00
R201 On 02/08/2012	Bond Future			Buy	220	236,549.59
R201 On 02/08/2012	Bond Future			Sell	220	0.00
R201 On 03/05/2012	Bond Future			Buy	220	242,853.67
R201 On 02/08/2012	Bond Future			Buy	220	236,474.50

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 02/08/2012 Bond Future			Sell	220	0.00
R201 On 04/08/2011 Bond Future			Buy	225	237,930.86
R201 On 04/08/2011 Bond Future			Sell	225	0.00
R201 On 04/11/2010 Bond Future			Buy	226	247,667.52
R201 On 04/11/2010 Bond Future			Sell	226	0.00
R201 On 05/05/2011 Bond Future			Buy	263	283,861.50
R201 On 05/05/2011 Bond Future			Sell	263	0.00
R201 On 03/11/2011 Bond Future			Buy	263	280,519.40
R201 On 03/11/2011 Bond Future			Sell	263	0.00
R201 On 04/11/2010 Bond Future			Sell	269	0.00
R201 On 04/11/2010 Bond Future			Buy	269	287,619.88
R201 On 04/11/2010 Bond Future			Sell	269	0.00
R201 On 04/11/2010 Bond Future			Buy	269	287,619.88
R201 On 03/05/2012 Bond Future			Sell	275	0.00
R201 On 03/05/2012 Bond Future			Buy	275	300,608.96
R201 On 04/11/2010 Bond Future			Sell	279	0.00
R201 On 04/11/2010 Bond Future			Buy	279	303,999.49
R201 On 04/11/2010 Bond Future			Sell	300	0.00
R201 On 04/11/2010 Bond Future			Buy	300	325,186.92
R201 On 03/02/2011 Bond Future			Buy	314	329,327.09
R201 On 03/02/2011 Bond Future			Sell	314	0.00
R201 On 05/05/2011 Bond Future			Buy	314	333,961.20
R201 On 05/05/2011 Bond Future			Sell	314	0.00
R201 On 04/11/2010 Bond Future			Buy	319	348,837.86
R201 On 04/11/2010 Bond Future			Sell	319	0.00
R201 On 03/02/2011 Bond Future			Buy	319	340,167.47
R201 On 03/02/2011 Bond Future			Sell	319	0.00
R201 On 02/02/2012 Bond Future			Sell	335	0.00
R201 On 02/02/2012 Bond Future			Buy	335	362,554.42
R201 On 03/05/2012 Bond Future			Sell	335	0.00
R201 On 03/05/2012 Bond Future			Buy	335	367,201.10

R201 On 02/02/2012	Bond Future			Sell	335	0.00
R201 On 02/02/2012	Bond Future			Buy	335	362,281.76
R201 On 02/02/2012	Bond Future			Buy	335	362,554.42
R201 On 02/02/2012	Bond Future			Sell	335	0.00
R201 On 03/11/2011	Bond Future			Sell	365	0.00
R201 On 03/11/2011	Bond Future			Buy	365	396,759.64
R201 On 03/11/2011	Bond Future			Buy	365	396,759.64
R201 On 03/11/2011	Bond Future			Sell	365	0.00
R201 On 03/11/2011	Bond Future			Sell	365	0.00
R201 On 02/02/2012	Bond Future			Buy	365	392,584.44
R201 On 02/02/2012	Bond Future			Sell	365	0.00
R201 On 03/11/2011	Bond Future			Buy	365	403,299.52
R201 On 02/02/2012	Bond Future			Sell	365	0.00
R201 On 03/05/2012	Bond Future			Buy	365	400,347.73
R201 On 03/05/2012	Bond Future			Sell	365	0.00
R201 On 02/02/2012	Bond Future			Buy	365	394,843.71
R201 On 03/11/2011	Bond Future			Buy	383	408,951.66
R201 On 03/11/2011	Bond Future			Sell	383	0.00
R201 On 02/08/2012	Bond Future			Sell	399	0.00
R201 On 02/08/2012	Bond Future			Buy	399	428,751.71
R201 On 04/11/2010	Bond Future	6.75	Call	Buy	420	0.00
R201 On 04/11/2010	Bond Future	6.75	Call	Sell	420	0.00
R201 On 04/11/2010	Bond Future	6.75	Call	Buy	420	0.00
R201 On 04/11/2010	Bond Future	6.75	Call	Sell	420	0.00
R201 On 04/11/2010	Bond Future	8.00	Put	Buy	420	0.00
R201 On 04/11/2010	Bond Future	8.00	Put	Sell	420	0.00
R201 On 04/11/2010	Bond Future	8.00	Put	Buy	420	0.00
R201 On 04/11/2010	Bond Future	8.00	Put	Sell	420	0.00
R201 On 02/08/2012	Bond Future			Sell	460	0.00
R201 On 02/08/2012	Bond Future			Buy	460	494,739.80
R201 On 03/05/2012	Bond Future			Buy	470	514,839.36
R201 On 03/05/2012	Bond Future			Sell	470	0.00
R201 On 04/02/2010	Bond Future			Buy	486	494,638.60
R201 On 05/11/2009	Bond Future			Buy	486	506,877.25

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 05/11/2009 Bond Future			Sell	486	0.00
R201 On 04/02/2010 Bond Future			Sell	486	0.00
R201 On 04/02/2010 Bond Future			Sell	486	0.00
R201 On 04/02/2010 Bond Future			Buy	486	497,566.75
R201 On 06/05/2010 Bond Future			Buy	486	506,641.00
R201 On 06/05/2010 Bond Future			Sell	486	0.00
R201 On 06/05/2010 Bond Future			Buy	486	520,288.66
R201 On 06/05/2010 Bond Future			Sell	486	0.00
R201 On 05/08/2010 Bond Future			Sell	486	0.00
R201 On 05/08/2010 Bond Future			Buy	486	507,807.40
R201 On 05/08/2010 Bond Future			Buy	486	504,397.14
R201 On 05/08/2010 Bond Future			Sell	486	0.00
R201 On 05/08/2010 Bond Future			Sell	491	0.00
R201 On 05/08/2010 Bond Future			Buy	491	513,979.73
R201 On 05/08/2010 Bond Future			Buy	491	513,979.73
R201 On 05/08/2010 Bond Future			Sell	491	0.00
R201 On 03/05/2012 Bond Future			Sell	493	0.00
R201 On 03/05/2012 Bond Future			Buy	493	543,571.10
R201 On 02/08/2012 Bond Future			Buy	493	529,435.95
R201 On 02/08/2012 Bond Future			Sell	493	0.00
R201 On 02/02/2012 Bond Future			Sell	575	0.00
R201 On 02/02/2012 Bond Future			Buy	575	622,747.71
R201 On 03/05/2012 Bond Future			Sell	575	0.00
R201 On 03/05/2012 Bond Future			Buy	575	631,786.31
R201 On 02/02/2012 Bond Future			Sell	600	0.00
R201 On 02/02/2012 Bond Future			Buy	600	645,554.40
R201 On 05/11/2009 Bond Future			Sell	625	0.00
R201 On 05/11/2009 Bond Future			Buy	625	661,888.06
R201 On 02/08/2012 Bond Future			Buy	635	682,768.13
R201 On 03/05/2012 Bond Future			Sell	635	0.00
R201 On 03/05/2012 Bond Future			Buy	635	700,773.11

R201 On 02/08/2012	Bond Future	Sell	635	0.00
R201 On 05/08/2010	Bond Future	Sell	688	0.00
R201 On 05/08/2010	Bond Future	Buy	688	720,199.71
R201 On 03/05/2012	Bond Future	Buy	690	755,673.92
R201 On 03/05/2012	Bond Future	Sell	690	0.00
R201 On 05/08/2010	Bond Future	Sell	700	0.00
R201 On 05/08/2010	Bond Future	Buy	700	725,983.30
R201 On 02/08/2012	Bond Future	Buy	803	863,022.32
R201 On 02/08/2012	Bond Future	Sell	803	0.00
R201 On 01/11/2007	Bond Future	Sell	910	0.00
R201 On 01/11/2007	Bond Future	Buy	910	968,993.48
R201 On 07/02/2008	Bond Future	Buy	910	955,255.85
R201 On 07/02/2008	Bond Future	Sell	910	0.00
R201 On 07/02/2008	Bond Future	Sell	910	0.00
R201 On 07/02/2008	Bond Future	Buy	910	932,435.69
R201 On 04/11/2010	Bond Future	Sell	921	0.00
R201 On 04/11/2010	Bond Future	Buy	921	984,750.61
R201 On 03/11/2011	Bond Future	Sell	993	0.00
R201 On 03/11/2011	Bond Future	Buy	993	1,093,520.79
R201 On 02/02/2012	Bond Future	Buy	993	1,065,241.35
R201 On 02/02/2012	Bond Future	Sell	993	0.00
R201 On 06/11/2008	Bond Future	Sell	1,000	0.00
R201 On 06/11/2008	Bond Future	Buy	1,000	995,843.00
R201 On 06/11/2008	Bond Future	Sell	1,000	0.00
R201 On 06/11/2008	Bond Future	Buy	1,000	994,380.60
R201 On 03/05/2012	Bond Future	Buy	1,160	1,280,472.15
R201 On 03/05/2012	Bond Future	Sell	1,160	0.00
R201 On 02/08/2012	Bond Future	Sell	1,160	0.00
R201 On 02/08/2012	Bond Future	Buy	1,160	1,248,053.74
R201 On 02/02/2012	Bond Future	Buy	1,167	1,254,723.27
R201 On 02/02/2012	Bond Future	Sell	1,167	0.00
R201 On 05/08/2010	Bond Future	Buy	1,364	1,438,637.40
R201 On 05/08/2010	Bond Future	Sell	1,364	0.00
R201 On 04/11/2010	Bond Future	Sell	1,364	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R201 On 04/11/2010 Bond Future			Buy	1,364	1,462,484.76
R201 On 03/11/2011 Bond Future			Sell	1,742	0.00
R201 On 03/11/2011 Bond Future			Buy	1,742	1,932,898.64
R201 On 03/11/2011 Bond Future			Buy	1,742	1,925,042.74
R201 On 02/02/2012 Bond Future			Sell	1,742	0.00
R201 On 02/02/2012 Bond Future			Buy	1,742	1,875,574.30
R201 On 03/11/2011 Bond Future			Sell	1,742	0.00
R202 Bond Future					
R202 On 03/11/2011 Bond Future			Buy	2	3,502.66
R202 On 02/02/2012 Bond Future			Sell	2	0.00
R202 On 03/11/2011 Bond Future			Sell	2	0.00
R202 On 02/02/2012 Bond Future			Buy	2	3,500.57
R202 On 03/11/2011 Bond Future			Buy	3	5,469.51
R202 On 03/11/2011 Bond Future			Sell	3	0.00
R202 On 03/05/2012 Bond Future			Sell	3	0.00
R202 On 03/05/2012 Bond Future			Buy	3	5,699.48
R202 On 03/02/2011 Bond Future			Sell	5	0.00
R202 On 03/02/2011 Bond Future			Buy	5	8,322.50
R202 On 03/02/2011 Bond Future			Buy	5	8,255.71
R202 On 03/02/2011 Bond Future			Sell	5	0.00
R202 On 03/11/2011 Bond Future			Sell	5	0.00
R202 On 03/11/2011 Bond Future			Buy	5	8,943.10
R202 On 02/02/2012 Bond Future			Buy	5	9,348.15
R202 On 03/05/2012 Bond Future			Sell	5	0.00
R202 On 03/05/2012 Bond Future			Buy	5	9,488.30
R202 On 02/02/2012 Bond Future			Sell	5	0.00
R202 On 03/02/2011 Bond Future			Sell	6	0.00
R202 On 03/02/2011 Bond Future			Buy	6	10,066.44
R202 On 03/11/2011 Bond Future			Buy	6	10,535.16
R202 On 03/11/2011 Bond Future			Sell	6	0.00
R202 On 03/02/2011 Bond Future			Sell	8	0.00

R202 On 03/02/2011	Bond Future	Buy	8	13,421.92
R202 On 02/08/2012	Bond Future	Sell	8	0.00
R202 On 02/08/2012	Bond Future	Buy	8	15,354.96
R202 On 03/05/2012	Bond Future	Buy	8	15,347.84
R202 On 03/05/2012	Bond Future	Sell	8	0.00
R202 On 04/08/2011	Bond Future	Sell	10	0.00
R202 On 04/08/2011	Bond Future	Buy	10	17,369.00
R202 On 03/11/2011	Bond Future	Buy	10	18,231.70
R202 On 03/11/2011	Bond Future	Sell	10	0.00
R202 On 03/11/2011	Bond Future	Buy	10	17,886.20
R202 On 03/11/2011	Bond Future	Sell	10	0.00
R202 On 03/11/2011	Bond Future	Sell	12	0.00
R202 On 03/11/2011	Bond Future	Buy	12	21,070.32
R202 On 03/11/2011	Bond Future	Buy	13	23,701.21
R202 On 03/11/2011	Bond Future	Sell	13	0.00
R202 On 02/02/2012	Bond Future	Buy	14	25,641.84
R202 On 02/02/2012	Bond Future	Sell	14	0.00
R202 On 03/11/2011	Bond Future	Buy	15	26,337.90
R202 On 03/11/2011	Bond Future	Sell	15	0.00
R202 On 03/05/2012	Bond Future	Buy	17	32,260.22
R202 On 02/02/2012	Bond Future	Sell	17	0.00
R202 On 02/02/2012	Bond Future	Buy	17	31,783.71
R202 On 03/05/2012	Bond Future	Sell	17	0.00
R202 On 03/11/2011	Bond Future	Buy	19	33,275.27
R202 On 02/02/2012	Bond Future	Sell	19	0.00
R202 On 02/02/2012	Bond Future	Buy	19	33,255.43
R202 On 03/11/2011	Bond Future	Sell	19	0.00
R202 On 03/11/2011	Bond Future	Buy	20	36,227.22
R202 On 03/11/2011	Bond Future	Sell	20	0.00
R202 On 02/02/2012	Bond Future	Sell	20	0.00
R202 On 02/02/2012	Bond Future	Buy	20	34,719.80
R202 On 03/02/2011	Bond Future	Sell	25	0.00
R202 On 03/02/2011	Bond Future	Buy	25	41,612.50
R202 On 03/02/2011	Bond Future	Buy	25	41,140.75

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 03/02/2011 Bond Future			Sell	25	0.00
R202 On 05/05/2011 Bond Future			Sell	25	0.00
R202 On 05/05/2011 Bond Future			Buy	25	41,745.75
R202 On 04/08/2011 Bond Future			Sell	25	0.00
R202 On 04/08/2011 Bond Future			Buy	25	43,711.00
R202 On 02/02/2012 Bond Future			Buy	25	43,399.75
R202 On 02/02/2012 Bond Future			Sell	25	0.00
R202 On 03/02/2011 Bond Future			Sell	26	0.00
R202 On 03/02/2011 Bond Future			Buy	26	43,621.24
R202 On 03/02/2011 Bond Future			Buy	26	42,786.38
R202 On 03/02/2011 Bond Future			Sell	26	0.00
R202 On 05/05/2011 Bond Future			Sell	26	0.00
R202 On 05/05/2011 Bond Future			Buy	26	43,415.58
R202 On 02/02/2012 Bond Future			Sell	28	0.00
R202 On 02/02/2012 Bond Future			Buy	28	50,942.92
R202 On 02/02/2012 Bond Future			Buy	28	51,117.92
R202 On 02/02/2012 Bond Future			Sell	28	0.00
R202 On 03/11/2011 Bond Future			Buy	30	54,695.10
R202 On 03/11/2011 Bond Future			Sell	30	0.00
R202 On 03/11/2011 Bond Future			Buy	30	53,663.10
R202 On 03/11/2011 Bond Future			Sell	30	0.00
R202 On 03/11/2011 Bond Future			Sell	30	0.00
R202 On 03/11/2011 Bond Future			Buy	30	53,663.10
R202 On 03/05/2012 Bond Future			Sell	30	0.00
R202 On 03/05/2012 Bond Future			Buy	30	57,416.10
R202 On 02/02/2012 Bond Future			Buy	32	58,420.48
R202 On 02/02/2012 Bond Future			Sell	32	0.00
R202 On 02/02/2012 Bond Future			Sell	33	0.00
R202 On 02/02/2012 Bond Future			Buy	33	60,039.87
R202 On 03/05/2012 Bond Future			Buy	33	63,287.07
R202 On 02/08/2012 Bond Future			Sell	33	0.00

R202 On 02/08/2012	Bond Future	Buy	33	63,344.49
R202 On 03/05/2012	Bond Future	Sell	33	0.00
R202 On 03/11/2011	Bond Future	Sell	35	0.00
R202 On 03/11/2011	Bond Future	Buy	35	61,455.10
R202 On 04/08/2011	Bond Future	Buy	40	69,115.20
R202 On 04/08/2011	Bond Future	Sell	40	0.00
R202 On 03/11/2011	Bond Future	Buy	40	70,913.04
R202 On 03/11/2011	Bond Future	Sell	40	0.00
R202 On 03/05/2012	Bond Future	Sell	42	0.00
R202 On 03/05/2012	Bond Future	Buy	42	80,547.18
R202 On 02/08/2012	Bond Future	Sell	42	0.00
R202 On 02/08/2012	Bond Future	Buy	42	80,620.26
R202 On 02/02/2012	Bond Future	Sell	44	0.00
R202 On 02/02/2012	Bond Future	Buy	44	82,191.56
R202 On 04/08/2011	Bond Future	Buy	45	78,679.80
R202 On 04/08/2011	Bond Future	Sell	45	0.00
R202 On 03/11/2011	Bond Future	Sell	45	0.00
R202 On 03/11/2011	Bond Future	Buy	45	80,487.90
R202 On 02/02/2012	Bond Future	Buy	45	78,119.55
R202 On 02/02/2012	Bond Future	Sell	45	0.00
R202 On 03/02/2011	Bond Future	Sell	50	0.00
R202 On 03/02/2011	Bond Future	Buy	50	83,810.90
R202 On 05/05/2011	Bond Future	Sell	50	0.00
R202 On 05/05/2011	Bond Future	Buy	50	84,840.00
R202 On 03/11/2011	Bond Future	Sell	52	0.00
R202 On 03/11/2011	Bond Future	Buy	52	95,631.64
R202 On 02/02/2012	Bond Future	Buy	55	100,410.20
R202 On 02/02/2012	Bond Future	Sell	55	0.00
R202 On 02/02/2012	Bond Future	Buy	56	104,607.44
R202 On 02/02/2012	Bond Future	Sell	56	0.00
R202 On 03/11/2011	Bond Future	Sell	59	0.00
R202 On 03/11/2011	Bond Future	Buy	59	107,567.03
R202 On 03/11/2011	Bond Future	Sell	59	0.00
R202 On 03/11/2011	Bond Future	Buy	59	103,595.74

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 04/08/2011 Bond Future			Sell	60	0.00
R202 On 04/08/2011 Bond Future			Buy	60	105,140.40
R202 On 03/11/2011 Bond Future			Buy	60	107,317.20
R202 On 03/11/2011 Bond Future			Sell	60	0.00
R202 On 03/05/2012 Bond Future			Buy	61	115,757.26
R202 On 02/02/2012 Bond Future			Sell	61	0.00
R202 On 02/02/2012 Bond Future			Buy	61	114,047.43
R202 On 03/05/2012 Bond Future			Sell	61	0.00
R202 On 03/05/2012 Bond Future			Sell	65	0.00
R202 On 03/05/2012 Bond Future			Buy	65	123,300.45
R202 On 03/05/2012 Bond Future			Buy	68	127,259.96
R202 On 03/05/2012 Bond Future			Sell	68	0.00
R202 On 02/02/2012 Bond Future			Sell	70	0.00
R202 On 02/02/2012 Bond Future			Buy	70	121,519.30
R202 On 02/02/2012 Bond Future			Sell	71	0.00
R202 On 02/02/2012 Bond Future			Buy	71	132,307.79
R202 On 02/02/2012 Bond Future			Sell	76	0.00
R202 On 02/02/2012 Bond Future			Buy	76	138,724.32
R202 On 02/02/2012 Bond Future			Buy	76	142,101.76
R202 On 02/02/2012 Bond Future			Sell	76	0.00
R202 On 03/05/2012 Bond Future			Sell	76	0.00
R202 On 03/05/2012 Bond Future			Buy	76	144,231.28
R202 On 03/11/2011 Bond Future			Sell	78	0.00
R202 On 03/11/2011 Bond Future			Buy	78	142,199.46
R202 On 03/02/2011 Bond Future			Buy	80	134,914.40
R202 On 03/02/2011 Bond Future			Sell	80	0.00
R202 On 03/02/2011 Bond Future			Sell	89	0.00
R202 On 03/02/2011 Bond Future			Buy	89	149,620.57
R202 On 03/02/2011 Bond Future			Buy	89	146,944.34
R202 On 03/02/2011 Bond Future			Sell	89	0.00
R202 On 05/05/2011 Bond Future			Sell	89	0.00

R202 On 05/05/2011	Bond Future	Buy	89	149,049.19
R202 On 03/11/2011	Bond Future	Buy	90	159,554.34
R202 On 03/11/2011	Bond Future	Sell	90	0.00
R202 On 04/08/2011	Bond Future	Buy	94	164,859.08
R202 On 04/08/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Sell	94	0.00
R202 On 03/11/2011	Bond Future	Buy	94	167,331.28
R202 On 04/08/2011	Bond Future	Sell	95	0.00
R202 On 04/08/2011	Bond Future	Buy	95	166,472.30
R202 On 03/02/2011	Bond Future	Sell	100	0.00
R202 On 03/02/2011	Bond Future	Buy	100	167,811.00
R202 On 04/08/2011	Bond Future	Sell	100	0.00
R202 On 04/08/2011	Bond Future	Buy	100	173,692.75
R202 On 03/05/2012	Bond Future	Buy	100	191,387.00
R202 On 03/05/2012	Bond Future	Sell	100	0.00
R202 On 03/05/2012	Bond Future	Buy	102	195,614.58
R202 On 02/08/2012	Bond Future	Sell	102	0.00
R202 On 03/05/2012	Bond Future	Sell	102	0.00
R202 On 02/08/2012	Bond Future	Buy	102	195,792.06
R202 On 04/08/2011	Bond Future	Buy	103	180,643.46
R202 On 04/08/2011	Bond Future	Sell	103	0.00
R202 On 03/11/2011	Bond Future	Sell	103	0.00
R202 On 03/11/2011	Bond Future	Buy	103	183,352.36
R202 On 03/11/2011	Bond Future	Sell	110	0.00
R202 On 03/11/2011	Bond Future	Buy	110	196,617.30
R202 On 02/02/2012	Bond Future	Sell	118	0.00
R202 On 02/02/2012	Bond Future	Buy	118	220,422.82
R202 On 02/02/2012	Bond Future	Sell	120	0.00
R202 On 02/02/2012	Bond Future	Buy	120	211,002.00
R202 On 03/11/2011	Bond Future	Buy	122	224,366.54

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 03/11/2011 Bond Future			Sell	122	0.00
R202 On 03/11/2011 Bond Future			Buy	127	222,994.22
R202 On 03/11/2011 Bond Future			Sell	127	0.00
R202 On 04/08/2011 Bond Future			Sell	128	0.00
R202 On 04/08/2011 Bond Future			Buy	128	224,488.96
R202 On 03/11/2011 Bond Future			Buy	128	227,855.36
R202 On 03/11/2011 Bond Future			Sell	128	0.00
R202 On 03/11/2011 Bond Future			Buy	130	230,467.38
R202 On 03/11/2011 Bond Future			Sell	130	0.00
R202 On 02/02/2012 Bond Future			Sell	130	0.00
R202 On 02/02/2012 Bond Future			Buy	130	242,838.70
R202 On 03/02/2011 Bond Future			Buy	131	216,290.17
R202 On 03/02/2011 Bond Future			Sell	131	0.00
R202 On 03/11/2011 Bond Future			Buy	131	229,424.23
R202 On 02/02/2012 Bond Future			Sell	131	0.00
R202 On 02/02/2012 Bond Future			Buy	131	229,287.47
R202 On 03/11/2011 Bond Future			Sell	131	0.00
R202 On 04/08/2011 Bond Future			Buy	137	240,273.34
R202 On 04/08/2011 Bond Future			Sell	137	0.00
R202 On 03/11/2011 Bond Future			Sell	137	0.00
R202 On 03/11/2011 Bond Future			Buy	137	249,774.29
R202 On 04/08/2011 Bond Future			Sell	139	0.00
R202 On 04/08/2011 Bond Future			Buy	139	233,571.57
R202 On 05/05/2011 Bond Future			Buy	139	233,768.81
R202 On 05/05/2011 Bond Future			Sell	139	0.00
R202 On 03/11/2011 Bond Future			Sell	140	0.00
R202 On 03/11/2011 Bond Future			Buy	140	255,243.80
R202 On 04/08/2011 Bond Future			Sell	144	0.00
R202 On 04/08/2011 Bond Future			Buy	144	252,550.08
R202 On 03/11/2011 Bond Future			Sell	144	0.00
R202 On 03/11/2011 Bond Future			Buy	144	256,337.28

R202 On 04/08/2011	Bond Future	Buy	149	261,319.18
R202 On 04/08/2011	Bond Future	Sell	149	0.00
R202 On 03/11/2011	Bond Future	Sell	150	0.00
R202 On 03/11/2011	Bond Future	Buy	150	275,757.66
R202 On 03/11/2011	Bond Future	Buy	151	264,450.83
R202 On 02/02/2012	Bond Future	Sell	151	0.00
R202 On 02/02/2012	Bond Future	Buy	151	264,681.86
R202 On 03/11/2011	Bond Future	Sell	151	0.00
R202 On 02/02/2012	Bond Future	Buy	151	264,293.19
R202 On 03/11/2011	Bond Future	Sell	151	0.00
R202 On 03/11/2011	Bond Future	Buy	151	264,450.83
R202 On 02/02/2012	Bond Future	Sell	151	0.00
R202 On 03/11/2011	Bond Future	Sell	154	0.00
R202 On 02/02/2012	Bond Future	Buy	154	269,544.04
R202 On 02/02/2012	Bond Future	Sell	154	0.00
R202 On 03/11/2011	Bond Future	Buy	154	269,704.82
R202 On 03/11/2011	Bond Future	Buy	154	269,704.82
R202 On 02/02/2012	Bond Future	Sell	154	0.00
R202 On 02/02/2012	Bond Future	Buy	154	269,544.04
R202 On 03/11/2011	Bond Future	Sell	154	0.00
R202 On 03/11/2011	Bond Future	Sell	170	0.00
R202 On 03/11/2011	Bond Future	Buy	170	298,496.20
R202 On 03/05/2012	Bond Future	Buy	174	333,695.46
R202 On 03/05/2012	Bond Future	Sell	174	0.00
R202 On 02/08/2012	Bond Future	Buy	174	333,998.22
R202 On 02/08/2012	Bond Future	Sell	174	0.00
R202 On 03/11/2011	Bond Future	Sell	180	0.00
R202 On 03/11/2011	Bond Future	Buy	180	320,297.17
R202 On 03/11/2011	Bond Future	Sell	181	0.00
R202 On 03/11/2011	Bond Future	Buy	181	329,975.67
R202 On 03/05/2012	Bond Future	Sell	181	0.00
R202 On 02/08/2012	Bond Future	Buy	181	347,434.93
R202 On 03/05/2012	Bond Future	Buy	181	347,119.99
R202 On 02/08/2012	Bond Future	Sell	181	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 04/08/2011 Bond Future			Sell	185	0.00
R202 On 04/08/2011 Bond Future			Buy	185	324,456.70
R202 On 03/02/2011 Bond Future			Buy	190	319,414.70
R202 On 03/02/2011 Bond Future			Sell	190	0.00
R202 On 03/02/2011 Bond Future			Buy	190	313,701.40
R202 On 03/02/2011 Bond Future			Sell	190	0.00
R202 On 05/05/2011 Bond Future			Sell	190	0.00
R202 On 05/05/2011 Bond Future			Buy	190	318,194.90
R202 On 05/05/2011 Bond Future			Buy	190	319,540.10
R202 On 05/05/2011 Bond Future			Sell	190	0.00
R202 On 04/08/2011 Bond Future			Sell	190	0.00
R202 On 04/08/2011 Bond Future			Buy	190	319,270.49
R202 On 03/11/2011 Bond Future			Buy	204	357,271.32
R202 On 02/02/2012 Bond Future			Sell	204	0.00
R202 On 02/02/2012 Bond Future			Buy	204	357,058.34
R202 On 03/11/2011 Bond Future			Sell	204	0.00
R202 On 04/08/2011 Bond Future			Buy	209	366,548.38
R202 On 04/08/2011 Bond Future			Sell	209	0.00
R202 On 04/08/2011 Bond Future			Buy	215	377,640.47
R202 On 04/08/2011 Bond Future			Sell	215	0.00
R202 On 04/08/2011 Bond Future			Buy	215	376,651.84
R202 On 04/08/2011 Bond Future			Sell	215	0.00
R202 On 03/11/2011 Bond Future			Sell	215	0.00
R202 On 03/11/2011 Bond Future			Buy	215	382,548.10
R202 On 02/08/2012 Bond Future			Buy	220	422,296.60
R202 On 03/05/2012 Bond Future			Sell	220	0.00
R202 On 03/05/2012 Bond Future			Buy	220	421,913.80
R202 On 02/08/2012 Bond Future			Sell	220	0.00
R202 On 04/08/2011 Bond Future			Buy	224	393,448.68
R202 On 04/08/2011 Bond Future			Sell	224	0.00
R202 On 04/08/2011 Bond Future			Buy	224	392,418.66

R202 On 04/08/2011	Bond Future	Sell	224	0.00
R202 On 04/08/2011	Bond Future	Buy	224	392,418.66
R202 On 04/08/2011	Bond Future	Sell	224	0.00
R202 On 03/11/2011	Bond Future	Sell	230	0.00
R202 On 03/11/2011	Bond Future	Buy	230	411,108.90
R202 On 03/11/2011	Bond Future	Buy	230	411,108.90
R202 On 03/11/2011	Bond Future	Sell	230	0.00
R202 On 03/02/2011	Bond Future	Buy	250	411,410.50
R202 On 03/02/2011	Bond Future	Sell	250	0.00
R202 On 04/08/2011	Bond Future	Buy	274	480,546.68
R202 On 04/08/2011	Bond Future	Sell	274	0.00
R202 On 03/11/2011	Bond Future	Sell	274	0.00
R202 On 03/11/2011	Bond Future	Buy	274	487,752.88
R202 On 03/11/2011	Bond Future	Buy	280	507,181.08
R202 On 03/11/2011	Bond Future	Sell	280	0.00
R202 On 04/08/2011	Bond Future	Sell	300	0.00
R202 On 04/08/2011	Bond Future	Buy	300	525,111.00
R202 On 03/05/2012	Bond Future	Buy	300	575,337.00
R202 On 02/08/2012	Bond Future	Sell	300	0.00
R202 On 02/08/2012	Bond Future	Buy	300	575,859.00
R202 On 03/05/2012	Bond Future	Sell	300	0.00
R202 On 02/02/2012	Bond Future	Buy	303	530,336.66
R202 On 03/11/2011	Bond Future	Sell	303	0.00
R202 On 03/11/2011	Bond Future	Buy	303	530,652.99
R202 On 02/02/2012	Bond Future	Sell	303	0.00
R202 On 03/05/2012	Bond Future	Buy	340	652,048.60
R202 On 02/08/2012	Bond Future	Sell	340	0.00
R202 On 02/08/2012	Bond Future	Buy	340	652,640.20
R202 On 03/05/2012	Bond Future	Sell	340	0.00
R202 On 03/05/2012	Bond Future	Buy	372	705,929.52
R202 On 02/02/2012	Bond Future	Sell	372	0.00
R202 On 02/02/2012	Bond Future	Buy	372	695,502.36
R202 On 03/05/2012	Bond Future	Sell	372	0.00
R202 On 03/11/2011	Bond Future	Buy	375	697,090.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 03/11/2011 Bond Future			Sell	375	0.00
R202 On 03/11/2011 Bond Future			Sell	375	0.00
R202 On 03/11/2011 Bond Future			Buy	375	697,090.76
R202 On 04/08/2011 Bond Future			Buy	385	675,220.70
R202 On 04/08/2011 Bond Future			Sell	385	0.00
R202 On 03/11/2011 Bond Future			Sell	385	0.00
R202 On 03/11/2011 Bond Future			Buy	385	685,346.20
R202 On 02/02/2012 Bond Future			Buy	389	727,286.07
R202 On 03/05/2012 Bond Future			Sell	389	0.00
R202 On 02/02/2012 Bond Future			Sell	389	0.00
R202 On 03/05/2012 Bond Future			Buy	389	738,189.74
R202 On 04/08/2011 Bond Future			Buy	395	692,758.90
R202 On 04/08/2011 Bond Future			Sell	395	0.00
R202 On 05/05/2011 Bond Future			Sell	400	0.00
R202 On 05/05/2011 Bond Future			Buy	400	673,860.00
R202 On 05/05/2011 Bond Future			Buy	400	457,751.24
R202 On 05/05/2011 Bond Future			Sell	400	0.00
R202 On 03/11/2011 Bond Future			Sell	400	0.00
R202 On 03/11/2011 Bond Future			Buy	400	687,750.84
R202 On 03/11/2011 Bond Future			Buy	400	709,886.72
R202 On 03/11/2011 Bond Future			Sell	400	0.00
R202 On 03/11/2011 Bond Future			Sell	400	0.00
R202 On 03/11/2011 Bond Future			Buy	400	709,886.72
R202 On 03/11/2011 Bond Future			Buy	400	700,468.00
R202 On 03/11/2011 Bond Future			Sell	400	0.00
R202 On 02/02/2012 Bond Future			Sell	400	0.00
R202 On 02/02/2012 Bond Future			Buy	400	700,032.00
R202 On 02/02/2012 Bond Future			Buy	400	747,852.00
R202 On 02/02/2012 Bond Future			Sell	400	0.00
R202 On 03/11/2011 Bond Future			Buy	464	812,617.12
R202 On 02/02/2012 Bond Future			Sell	464	0.00

R202 On 03/11/2011	Bond Future	Sell	464	0.00
R202 On 02/02/2012	Bond Future	Buy	464	812,132.70
R202 On 03/05/2012	Bond Future	Buy	473	897,593.18
R202 On 02/02/2012	Bond Future	Sell	473	0.00
R202 On 02/02/2012	Bond Future	Buy	473	884,334.99
R202 On 03/05/2012	Bond Future	Sell	473	0.00
R202 On 02/08/2012	Bond Future	Buy	519	996,236.07
R202 On 03/05/2012	Bond Future	Sell	519	0.00
R202 On 03/05/2012	Bond Future	Buy	519	995,333.01
R202 On 02/08/2012	Bond Future	Sell	519	0.00
R202 On 04/08/2011	Bond Future	Buy	556	975,123.92
R202 On 04/08/2011	Bond Future	Sell	556	0.00
R202 On 03/11/2011	Bond Future	Sell	560	0.00
R202 On 03/11/2011	Bond Future	Buy	560	984,373.71
R202 On 03/11/2011	Bond Future	Sell	600	0.00
R202 On 03/11/2011	Bond Future	Buy	600	1,119,036.00
R202 On 03/11/2011	Bond Future	Buy	610	1,132,977.40
R202 On 03/11/2011	Bond Future	Sell	610	0.00
R202 On 03/05/2012	Bond Future	Sell	612	0.00
R202 On 03/05/2012	Bond Future	Buy	612	1,161,367.92
R202 On 02/02/2012	Bond Future	Buy	645	1,205,911.35
R202 On 03/05/2012	Bond Future	Sell	645	0.00
R202 On 03/05/2012	Bond Future	Buy	645	1,223,990.70
R202 On 02/02/2012	Bond Future	Sell	645	0.00
R202 On 03/11/2011	Bond Future	Buy	680	1,231,725.48
R202 On 03/11/2011	Bond Future	Sell	680	0.00
R202 On 03/05/2012	Bond Future	Buy	731	1,387,189.46
R202 On 02/02/2012	Bond Future	Sell	731	0.00
R202 On 02/02/2012	Bond Future	Buy	731	1,366,699.53
R202 On 03/05/2012	Bond Future	Sell	731	0.00
R202 On 02/02/2012	Bond Future	Sell	800	0.00
R202 On 02/02/2012	Bond Future	Buy	800	1,490,792.00
R202 On 03/11/2011	Bond Future	Sell	840	0.00
R202 On 03/11/2011	Bond Future	Buy	840	1,560,165.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 04/08/2011 Bond Future			Sell	900	0.00
R202 On 04/08/2011 Bond Future			Buy	900	1,565,786.25
R202 On 03/11/2011 Bond Future			Sell	910	0.00
R202 On 03/11/2011 Bond Future			Buy	910	1,595,029.44
R202 On 02/02/2012 Bond Future			Buy	1,000	1,843,923.00
R202 On 02/02/2012 Bond Future			Sell	1,000	0.00
R202 On 02/02/2012 Bond Future			Sell	1,000	0.00
R202 On 02/02/2012 Bond Future			Buy	1,000	1,843,923.00
R202 On 03/05/2012 Bond Future			Buy	1,118	2,121,583.88
R202 On 02/02/2012 Bond Future			Sell	1,118	0.00
R202 On 02/02/2012 Bond Future			Buy	1,118	2,090,246.34
R202 On 03/05/2012 Bond Future			Sell	1,118	0.00
R202 On 04/08/2011 Bond Future			Buy	1,121	1,966,032.22
R202 On 04/08/2011 Bond Future			Sell	1,121	0.00
R202 On 03/11/2011 Bond Future			Sell	1,121	0.00
R202 On 03/11/2011 Bond Future			Buy	1,121	1,995,514.52
R202 On 03/11/2011 Bond Future			Buy	1,289	2,257,464.37
R202 On 02/02/2012 Bond Future			Sell	1,289	0.00
R202 On 02/02/2012 Bond Future			Buy	1,289	2,256,118.65
R202 On 03/11/2011 Bond Future			Sell	1,289	0.00
R202 On 02/02/2012 Bond Future			Buy	1,351	2,364,636.39
R202 On 03/11/2011 Bond Future			Sell	1,351	0.00
R202 On 03/11/2011 Bond Future			Buy	1,351	2,366,046.83
R202 On 02/02/2012 Bond Future			Sell	1,351	0.00
R202 On 02/08/2012 Bond Future			Sell	1,352	0.00
R202 On 02/08/2012 Bond Future			Buy	1,352	2,531,701.12
R202 On 02/08/2012 Bond Future			Buy	1,352	2,531,701.12
R202 On 02/08/2012 Bond Future			Sell	1,352	0.00
R202 On 03/11/2011 Bond Future			Buy	1,400	2,611,084.00
R202 On 03/11/2011 Bond Future			Sell	1,400	0.00
R202 On 03/05/2012 Bond Future			Buy	1,417	2,717,508.43

R202 On 03/05/2012	Bond Future	Sell	1,417	0.00
R202 On 02/08/2012	Bond Future	Buy	1,417	2,719,974.01
R202 On 02/08/2012	Bond Future	Sell	1,417	0.00
R202 On 03/11/2011	Bond Future	Sell	1,500	0.00
R202 On 03/11/2011	Bond Future	Buy	1,500	2,757,202.65
R202 On 03/05/2012	Bond Future	Buy	1,565	3,001,341.35
R202 On 02/08/2012	Bond Future	Sell	1,565	0.00
R202 On 03/05/2012	Bond Future	Sell	1,565	0.00
R202 On 02/08/2012	Bond Future	Buy	1,565	3,004,064.45
R202 On 04/08/2011	Bond Future	Sell	1,621	0.00
R202 On 04/08/2011	Bond Future	Buy	1,621	2,842,942.22
R202 On 03/11/2011	Bond Future	Sell	1,790	0.00
R202 On 03/11/2011	Bond Future	Buy	1,790	3,199,499.70
R202 On 04/08/2011	Bond Future	Buy	1,825	3,194,425.25
R202 On 04/08/2011	Bond Future	Sell	1,825	0.00
R202 On 03/11/2011	Bond Future	Sell	2,000	0.00
R202 On 03/11/2011	Bond Future	Buy	2,000	3,552,500.00
R202 On 03/11/2011	Bond Future	Sell	2,000	0.00
R202 On 03/11/2011	Bond Future	Buy	2,000	3,718,377.80
R202 On 03/11/2011	Bond Future	Buy	2,000	3,552,500.00
R202 On 03/11/2011	Bond Future	Sell	2,000	0.00
R202 On 04/08/2011	Bond Future	Buy	2,167	3,800,527.94
R202 On 04/08/2011	Bond Future	Sell	2,167	0.00
R202 On 03/11/2011	Bond Future	Sell	2,167	0.00
R202 On 03/11/2011	Bond Future	Buy	2,167	3,857,520.04
R202 On 04/08/2011	Bond Future	Sell	2,410	0.00
R202 On 04/08/2011	Bond Future	Buy	2,410	4,206,466.30
R202 On 03/11/2011	Bond Future	Buy	2,557	4,478,150.81
R202 On 02/02/2012	Bond Future	Sell	2,557	0.00
R202 On 02/02/2012	Bond Future	Buy	2,557	4,475,481.30
R202 On 03/11/2011	Bond Future	Sell	2,557	0.00
R202 On 03/11/2011	Bond Future	Buy	2,673	4,681,305.09
R202 On 02/02/2012	Bond Future	Sell	2,673	0.00
R202 On 03/11/2011	Bond Future	Sell	2,673	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 02/02/2012 Bond Future			Buy	2,673	4,678,514.48
R202 On 02/08/2012 Bond Future			Sell	2,920	0.00
R202 On 02/08/2012 Bond Future			Buy	2,920	5,601,052.02
R202 On 02/08/2012 Bond Future			Buy	2,923	5,610,786.19
R202 On 03/05/2012 Bond Future			Sell	2,923	0.00
R202 On 03/05/2012 Bond Future			Buy	2,923	5,605,700.17
R202 On 02/08/2012 Bond Future			Sell	2,923	0.00
R202 On 03/05/2012 Bond Future			Buy	2,937	5,632,549.23
R202 On 02/08/2012 Bond Future			Sell	2,937	0.00
R202 On 02/08/2012 Bond Future			Buy	2,937	5,637,659.61
R202 On 03/05/2012 Bond Future			Sell	2,937	0.00
R202 On 04/08/2011 Bond Future			Sell	3,110	0.00
R202 On 04/08/2011 Bond Future			Buy	3,110	5,480,473.10
R202 On 04/08/2011 Bond Future			Buy	3,110	5,449,777.40
R202 On 04/08/2011 Bond Future			Sell	3,110	0.00
R202 On 04/08/2011 Bond Future			Buy	3,133	5,494,718.06
R202 On 04/08/2011 Bond Future			Sell	3,133	0.00
R202 On 04/08/2011 Bond Future			Buy	3,192	5,598,193.44
R202 On 04/08/2011 Bond Future			Sell	3,192	0.00
R202 On 03/11/2011 Bond Future			Sell	3,192	0.00
R202 On 03/11/2011 Bond Future			Buy	3,192	5,682,143.04
R202 On 05/05/2011 Bond Future			Sell	3,259	0.00
R202 On 05/05/2011 Bond Future			Buy	3,259	5,457,879.89
R202 On 05/05/2011 Bond Future			Buy	3,259	5,480,953.61
R202 On 05/05/2011 Bond Future			Sell	3,259	0.00
R202 On 04/08/2011 Bond Future			Sell	3,259	0.00
R202 On 04/08/2011 Bond Future			Buy	3,259	5,476,329.09
R202 On 04/08/2011 Bond Future			Sell	3,259	0.00
R202 On 04/08/2011 Bond Future			Buy	3,259	5,724,326.93
R202 On 04/08/2011 Bond Future			Sell	3,259	0.00
R202 On 04/08/2011 Bond Future			Buy	3,259	5,709,341.07

R202 On 03/02/2011	Bond Future	Sell	3,320	0.00
R202 On 03/02/2011	Bond Future	Buy	3,320	5,465,218.00
R202 On 03/02/2011	Bond Future	Buy	3,320	5,465,218.00
R202 On 03/02/2011	Bond Future	Sell	3,320	0.00
R202 On 03/02/2011	Bond Future	Sell	3,320	0.00
R202 On 03/02/2011	Bond Future	Buy	3,320	5,461,931.20
R202 On 04/08/2011	Bond Future	Buy	3,510	6,155,916.62
R202 On 04/08/2011	Bond Future	Sell	3,510	0.00
R202 On 03/02/2011	Bond Future	Buy	3,538	5,841,450.28
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Buy	3,538	5,925,123.98
R202 On 03/02/2011	Bond Future	Buy	3,538	5,925,123.98
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Sell	3,538	0.00
R202 On 03/02/2011	Bond Future	Buy	3,538	89,968.16
R202 On 03/05/2012	Bond Future	Buy	3,565	6,839,396.53
R202 On 03/05/2012	Bond Future	Sell	3,565	0.00
R202 On 03/05/2012	Bond Future	Sell	3,565	0.00
R202 On 03/05/2012	Bond Future	Buy	3,565	6,839,396.53
R202 On 03/05/2012	Bond Future	Buy	3,565	6,839,396.53
R202 On 03/05/2012	Bond Future	Sell	3,565	0.00
R202 On 02/08/2012	Bond Future	Buy	3,565	6,834,953.47
R202 On 02/08/2012	Bond Future	Sell	3,565	0.00
R202 On 02/08/2012	Bond Future	Buy	3,565	6,834,953.47
R202 On 02/08/2012	Bond Future	Sell	3,565	0.00
R202 On 02/08/2012	Bond Future	Sell	3,750	0.00
R202 On 02/08/2012	Bond Future	Buy	3,750	7,022,100.00
R202 On 04/08/2011	Bond Future	Buy	4,615	8,093,879.30
R202 On 04/08/2011	Bond Future	Sell	4,615	0.00
R202 On 03/11/2011	Bond Future	Buy	4,783	8,376,611.39
R202 On 03/11/2011	Bond Future	Sell	4,783	0.00
R202 On 02/02/2012	Bond Future	Buy	4,783	8,371,617.94
R202 On 02/02/2012	Bond Future	Sell	4,783	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R202 On 02/02/2012 Bond Future			Buy	6,290	11,759,972.70
R202 On 03/05/2012 Bond Future			Sell	6,290	0.00
R202 On 03/05/2012 Bond Future			Buy	6,290	11,936,281.40
R202 On 02/02/2012 Bond Future			Sell	6,290	0.00
R202 On 02/02/2012 Bond Future			Buy	6,321	11,817,931.23
R202 On 03/05/2012 Bond Future			Sell	6,321	0.00
R202 On 03/05/2012 Bond Future			Buy	6,321	11,995,108.86
R202 On 02/02/2012 Bond Future			Sell	6,321	0.00
R202 On 03/05/2012 Bond Future			Buy	6,476	12,419,608.04
R202 On 02/08/2012 Bond Future			Sell	6,476	0.00
R202 On 02/08/2012 Bond Future			Buy	6,476	12,430,876.28
R202 On 03/05/2012 Bond Future			Sell	6,476	0.00
R202 On 05/05/2011 Bond Future			Sell	6,500	0.00
R202 On 05/05/2011 Bond Future			Buy	6,500	11,149,385.00
R202 On 05/05/2011 Bond Future			Buy	6,500	10,931,083.15
R202 On 05/05/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Buy	6,500	10,923,201.25
R202 On 05/05/2011 Bond Future			Buy	6,500	10,931,635.00
R202 On 05/05/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Buy	6,500	10,922,411.50
R202 On 04/08/2011 Bond Future			Buy	6,500	11,417,037.45
R202 On 04/08/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Buy	6,500	11,387,148.50
R202 On 04/08/2011 Bond Future			Sell	6,500	0.00
R202 On 04/08/2011 Bond Future			Buy	7,250	12,634,408.25
R202 On 04/08/2011 Bond Future			Sell	7,250	0.00
R202 On 04/08/2011 Bond Future			Sell	7,250	0.00
R202 On 04/08/2011 Bond Future			Buy	7,250	12,634,408.25
R202 On 03/11/2011 Bond Future			Sell	14,510	0.00

R202 On 03/11/2011	Bond Future	Buy	14,510	25,819,510.44
R202 On 03/11/2011	Bond Future	Buy	19,845	34,700,220.83
R202 On 03/11/2011	Bond Future	Sell	19,845	0.00
R202 On 02/02/2012	Bond Future	Sell	19,845	0.00
R202 On 02/02/2012	Bond Future	Buy	19,845	34,442,765.69
R202 On 02/02/2012	Bond Future	Buy	19,845	34,442,765.69
R202 On 02/02/2012	Bond Future	Sell	19,845	0.00
R202 On 02/02/2012	Bond Future	Sell	19,845	0.00
R202 On 02/02/2012	Bond Future	Buy	19,845	34,683,828.86
R202 On 02/02/2012	Bond Future	Buy	19,845	37,102,815.29
R202 On 02/02/2012	Bond Future	Sell	19,845	0.00
R202 On 03/05/2012	Bond Future	Sell	19,845	0.00
R202 On 03/05/2012	Bond Future	Buy	19,845	37,659,030.95
R202 On 03/05/2012	Bond Future	Buy	19,848	38,063,529.79
R202 On 03/05/2012	Bond Future	Sell	19,848	0.00
R202 On 02/08/2012	Bond Future	Sell	19,848	0.00
R202 On 02/08/2012	Bond Future	Buy	19,848	38,087,121.12
R203 Bond Future				
R203 On 03/02/2011	Bond Future	Sell	1	0.00
R203 On 03/02/2011	Bond Future	Buy	1	1,051.54
R203 On 05/05/2011	Bond Future	Buy	1	84.28
R203 On 05/05/2011	Bond Future	Sell	1	0.00
R203 On 05/05/2011	Bond Future	Buy	1	84.28
R203 On 05/05/2011	Bond Future	Sell	1	0.00
R203 On 05/05/2011	Bond Future	Buy	1	84.28
R203 On 05/05/2011	Bond Future	Sell	1	0.00
R203 On 05/05/2011	Bond Future	Sell	1	0.00
R203 On 05/05/2011	Bond Future	Buy	1	84.28
R203 On 03/11/2011	Bond Future	Buy	1	1,009.24
R203 On 03/11/2011	Bond Future	Sell	1	0.00
R203 On 03/11/2011	Bond Future	Buy	1	1,033.88
R203 On 03/11/2011	Bond Future	Sell	1	0.00
R203 On 03/11/2011	Bond Future	Buy	1	1,037.60
R203 On 03/11/2011	Bond Future	Sell	1	0.00
R203 On 02/02/2012	Bond Future	Buy	1	1,065.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 02/02/2012 Bond Future			Sell	1	0.00
R203 On 03/05/2012 Bond Future			Sell	1	0.00
R203 On 03/05/2012 Bond Future			Buy	1	1,055.63
R203 On 03/05/2012 Bond Future			Sell	1	0.00
R203 On 03/05/2012 Bond Future			Buy	1	1,055.63
R203 On 03/05/2012 Bond Future			Buy	1	1,049.06
R203 On 03/05/2012 Bond Future			Sell	1	0.00
R203 On 03/05/2012 Bond Future			Sell	1	0.00
R203 On 03/05/2012 Bond Future			Buy	1	1,049.32
R203 On 03/05/2012 Bond Future			Buy	1	1,071.04
R203 On 03/05/2012 Bond Future			Sell	1	0.00
R203 On 02/08/2012 Bond Future			Sell	1	0.00
R203 On 02/08/2012 Bond Future			Buy	1	1,086.69
R203 On 07/05/2009 Bond Future			Buy	2	2,082.20
R203 On 07/05/2009 Bond Future			Sell	2	0.00
R203 On 03/11/2011 Bond Future			Buy	2	2,010.93
R203 On 03/11/2011 Bond Future			Sell	2	0.00
R203 On 03/11/2011 Bond Future			Sell	2	0.00
R203 On 03/11/2011 Bond Future			Buy	2	2,031.19
R203 On 03/05/2012 Bond Future			Buy	2	2,093.48
R203 On 03/05/2012 Bond Future			Sell	2	0.00
R203 On 03/05/2012 Bond Future			Buy	2	2,098.11
R203 On 03/05/2012 Bond Future			Sell	2	0.00
R203 On 05/02/2009 Bond Future			Buy	3	3,286.49
R203 On 05/02/2009 Bond Future			Sell	3	0.00
R203 On 07/05/2009 Bond Future			Sell	3	0.00
R203 On 07/05/2009 Bond Future			Buy	3	3,027.25
R203 On 03/02/2011 Bond Future			Buy	3	3,140.98
R203 On 03/02/2011 Bond Future			Sell	3	0.00
R203 On 07/05/2009 Bond Future			Buy	4	4,036.34
R203 On 07/05/2009 Bond Future			Sell	4	0.00

R203 On 03/11/2011	Bond Future	Sell	4	0.00
R203 On 03/11/2011	Bond Future	Buy	4	3,978.10
R203 On 03/11/2011	Bond Future	Sell	4	0.00
R203 On 03/11/2011	Bond Future	Buy	4	3,982.93
R203 On 03/02/2011	Bond Future	Sell	5	0.00
R203 On 03/02/2011	Bond Future	Buy	5	5,336.40
R203 On 02/02/2012	Bond Future	Sell	5	0.00
R203 On 02/02/2012	Bond Future	Buy	5	5,383.37
R203 On 03/08/2006	Bond Future	Buy	6	6,282.59
R203 On 03/08/2006	Bond Future	Sell	6	0.00
R203 On 03/08/2006	Bond Future	Sell	6	0.00
R203 On 03/08/2006	Bond Future	Buy	6	6,104.69
R203 On 07/05/2009	Bond Future	Buy	6	6,054.51
R203 On 07/05/2009	Bond Future	Sell	6	0.00
R203 On 03/11/2011	Bond Future	Sell	6	0.00
R203 On 03/11/2011	Bond Future	Buy	6	6,064.72
R203 On 05/08/2010	Bond Future	Sell	7	0.00
R203 On 05/08/2010	Bond Future	Buy	7	7,265.99
R203 On 04/11/2010	Bond Future	Buy	7	7,098.79
R203 On 04/11/2010	Bond Future	Sell	7	0.00
R203 On 04/11/2010	Bond Future	Buy	7	7,193.25
R203 On 04/11/2010	Bond Future	Sell	7	0.00
R203 On 05/02/2009	Bond Future	Buy	8	8,763.97
R203 On 05/02/2009	Bond Future	Sell	8	0.00
R203 On 07/05/2009	Bond Future	Buy	8	8,421.68
R203 On 07/05/2009	Bond Future	Sell	8	0.00
R203 On 03/02/2011	Bond Future	Buy	8	8,428.78
R203 On 03/02/2011	Bond Future	Sell	8	0.00
R203 On 03/11/2011	Bond Future	Buy	9	9,535.76
R203 On 03/11/2011	Bond Future	Sell	9	0.00
R203 On 03/11/2011	Bond Future	Sell	9	0.00
R203 On 03/11/2011	Bond Future	Buy	9	9,362.63
R203 On 03/11/2011	Bond Future	Sell	10	0.00
R203 On 03/11/2011	Bond Future	Buy	10	10,561.48

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 02/02/2006 Bond Future			Buy	11	11,768.64
R203 On 02/02/2006 Bond Future			Sell	11	0.00
R203 On 02/02/2006 Bond Future			Sell	11	0.00
R203 On 02/02/2006 Bond Future			Buy	11	12,046.53
R203 On 07/05/2009 Bond Future			Sell	12	0.00
R203 On 07/05/2009 Bond Future			Buy	12	12,109.02
R203 On 03/11/2011 Bond Future			Sell	12	0.00
R203 On 03/11/2011 Bond Future			Buy	12	11,948.79
R203 On 03/08/2006 Bond Future			Buy	13	13,612.28
R203 On 03/08/2006 Bond Future			Sell	13	0.00
R203 On 03/08/2006 Bond Future			Sell	13	0.00
R203 On 03/08/2006 Bond Future			Buy	13	13,226.83
R203 On 04/11/2010 Bond Future			Buy	13	13,157.31
R203 On 04/11/2010 Bond Future			Sell	13	0.00
R203 On 04/11/2010 Bond Future			Buy	13	13,209.03
R203 On 04/11/2010 Bond Future			Sell	13	0.00
R203 On 03/11/2011 Bond Future			Buy	13	13,412.45
R203 On 03/11/2011 Bond Future			Sell	13	0.00
R203 On 02/02/2012 Bond Future			Buy	16	17,041.06
R203 On 02/02/2012 Bond Future			Sell	16	0.00
R203 On 07/05/2009 Bond Future			Buy	17	17,896.06
R203 On 07/05/2009 Bond Future			Sell	17	0.00
R203 On 03/11/2011 Bond Future			Buy	20	20,236.74
R203 On 03/11/2011 Bond Future			Sell	20	0.00
R203 On 03/11/2011 Bond Future			Sell	20	0.00
R203 On 03/11/2011 Bond Future			Buy	20	20,272.42
R203 On 07/05/2009 Bond Future			Buy	24	25,265.03
R203 On 07/05/2009 Bond Future			Sell	24	0.00
R203 On 05/08/2010 Bond Future			Buy	24	24,714.94
R203 On 05/08/2010 Bond Future			Sell	24	0.00
R203 On 05/02/2009 Bond Future			Buy	27	29,578.41

R203 On 05/02/2009	Bond Future	Sell	27	0.00
R203 On 03/08/2006	Bond Future	Buy	28	29,318.76
R203 On 03/08/2006	Bond Future	Sell	28	0.00
R203 On 03/08/2006	Bond Future	Sell	28	0.00
R203 On 03/08/2006	Bond Future	Buy	28	28,488.56
R203 On 06/05/2010	Bond Future	Sell	29	0.00
R203 On 06/05/2010	Bond Future	Buy	29	28,681.37
R203 On 06/05/2010	Bond Future	Sell	29	0.00
R203 On 06/05/2010	Bond Future	Buy	29	28,681.37
R203 On 06/05/2010	Bond Future	Sell	29	0.00
R203 On 06/05/2010	Bond Future	Buy	29	28,788.58
R203 On 05/08/2010	Bond Future	Buy	29	29,297.92
R203 On 05/08/2010	Bond Future	Sell	29	0.00
R203 On 03/11/2011	Bond Future	Buy	30	30,850.88
R203 On 03/11/2011	Bond Future	Sell	30	0.00
R203 On 03/02/2011	Bond Future	Sell	35	0.00
R203 On 03/02/2011	Bond Future	Buy	35	36,513.03
R203 On 03/02/2011	Bond Future	Buy	35	36,154.74
R203 On 03/02/2011	Bond Future	Sell	35	0.00
R203 On 03/11/2011	Bond Future	Sell	35	0.00
R203 On 03/11/2011	Bond Future	Buy	35	34,784.89
R203 On 07/05/2009	Bond Future	Buy	36	36,019.73
R203 On 07/05/2009	Bond Future	Sell	36	0.00
R203 On 04/11/2010	Bond Future	Buy	37	38,290.93
R203 On 04/11/2010	Bond Future	Sell	37	0.00
R203 On 05/02/2009	Bond Future	Sell	38	0.00
R203 On 05/02/2009	Bond Future	Buy	38	40,554.06
R203 On 02/02/2012	Bond Future	Buy	38	40,652.79
R203 On 02/02/2012	Bond Future	Sell	38	0.00
R203 On 03/05/2012	Bond Future	Buy	38	39,874.30
R203 On 03/05/2012	Bond Future	Sell	38	0.00
R203 On 03/11/2011	Bond Future	Sell	40	0.00
R203 On 03/11/2011	Bond Future	Buy	40	41,385.39
R203 On 02/02/2012	Bond Future	Sell	42	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 02/02/2012 Bond Future			Buy	42	45,538.57
R203 On 03/05/2012 Bond Future			Buy	42	44,446.08
R203 On 03/05/2012 Bond Future			Sell	42	0.00
R203 On 02/08/2012 Bond Future			Buy	42	45,624.26
R203 On 02/08/2012 Bond Future			Sell	42	0.00
R203 On 05/08/2010 Bond Future			Buy	46	47,135.94
R203 On 05/08/2010 Bond Future			Sell	46	0.00
R203 On 03/11/2011 Bond Future			Buy	46	48,390.34
R203 On 03/11/2011 Bond Future			Sell	46	0.00
R203 On 02/02/2012 Bond Future			Buy	46	48,792.85
R203 On 02/02/2012 Bond Future			Sell	46	0.00
R203 On 07/05/2009 Bond Future			Buy	50	50,027.41
R203 On 07/05/2009 Bond Future			Sell	50	0.00
R203 On 04/08/2011 Bond Future			Buy	56	58,278.15
R203 On 04/08/2011 Bond Future			Sell	56	0.00
R203 On 06/05/2010 Bond Future			Sell	58	0.00
R203 On 06/05/2010 Bond Future			Buy	58	57,577.16
R203 On 03/05/2012 Bond Future			Buy	59	62,186.98
R203 On 03/05/2012 Bond Future			Sell	59	0.00
R203 On 03/08/2006 Bond Future			Buy	64	67,014.30
R203 On 03/08/2006 Bond Future			Sell	64	0.00
R203 On 03/08/2006 Bond Future			Sell	64	0.00
R203 On 03/08/2006 Bond Future			Buy	64	65,116.72
R203 On 03/11/2011 Bond Future			Buy	64	66,894.53
R203 On 03/11/2011 Bond Future			Sell	64	0.00
R203 On 02/08/2012 Bond Future			Buy	71	75,614.60
R203 On 02/08/2012 Bond Future			Sell	71	0.00
R203 On 02/08/2012 Bond Future			Buy	71	75,644.89
R203 On 02/08/2012 Bond Future			Sell	71	0.00
R203 On 03/11/2011 Bond Future			Buy	77	81,953.76
R203 On 03/11/2011 Bond Future			Sell	77	0.00

R203 On 02/08/2012	Bond Future			Buy	100	7,156.00
R203 On 02/08/2012	Bond Future			Sell	100	0.00
R203 On 03/05/2012	Bond Future			Sell	101	0.00
R203 On 03/05/2012	Bond Future			Buy	101	108,174.77
R203 On 02/02/2012	Bond Future			Buy	106	112,459.93
R203 On 02/02/2012	Bond Future			Sell	106	0.00
R203 On 04/08/2011	Bond Future			Sell	120	0.00
R203 On 04/08/2011	Bond Future			Buy	120	123,417.97
R203 On 03/11/2011	Bond Future			Buy	123	130,566.48
R203 On 03/11/2011	Bond Future			Sell	123	0.00
R203 On 06/05/2010	Bond Future			Sell	140	0.00
R203 On 06/05/2010	Bond Future			Buy	140	135,997.15
R203 On 06/05/2010	Bond Future			Buy	140	138,979.36
R203 On 06/05/2010	Bond Future			Sell	140	0.00
R203 On 05/08/2010	Bond Future			Buy	140	141,438.23
R203 On 05/08/2010	Bond Future			Sell	140	0.00
R203 On 04/11/2010	Bond Future			Buy	140	145,793.59
R203 On 04/11/2010	Bond Future			Sell	140	0.00
R203 On 04/08/2011	Bond Future			Buy	145	153,899.72
R203 On 04/08/2011	Bond Future			Sell	145	0.00
R203 On 02/02/2012	Bond Future			Sell	150	0.00
R203 On 02/02/2012	Bond Future			Buy	150	159,477.77
R203 On 04/11/2010	Bond Future			Buy	157	164,220.52
R203 On 04/11/2010	Bond Future			Sell	157	0.00
R203 On 02/08/2012	Bond Future			Sell	168	0.00
R203 On 02/08/2012	Bond Future			Buy	168	182,563.20
R203 On 03/11/2011	Bond Future			Buy	217	217,900.88
R203 On 03/11/2011	Bond Future			Sell	217	0.00
R203 On 02/08/2012	Bond Future			Sell	230	0.00
R203 On 02/08/2012	Bond Future			Buy	230	249,033.86
R203 On 03/02/2011	Bond Future	8.00	Call	Sell	230	0.00
R203 On 03/02/2011	Bond Future	8.00	Call	Buy	230	0.00
R203 On 03/11/2011	Bond Future			Buy	239	246,784.23
R203 On 03/11/2011	Bond Future			Sell	239	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 03/11/2011	Bond Future			Sell	243	0.00
R203 On 03/11/2011	Bond Future			Buy	243	257,948.41
R203 On 03/05/2012	Bond Future			Sell	259	0.00
R203 On 03/05/2012	Bond Future			Buy	259	271,763.26
R203 On 03/05/2012	Bond Future			Buy	270	286,223.98
R203 On 03/05/2012	Bond Future			Sell	270	0.00
R203 On 03/11/2011	Bond Future			Buy	292	307,271.54
R203 On 03/11/2011	Bond Future			Sell	292	0.00
R203 On 02/02/2012	Bond Future			Sell	292	0.00
R203 On 02/02/2012	Bond Future			Buy	292	311,751.49
R203 On 02/02/2012	Bond Future			Buy	310	332,832.34
R203 On 02/02/2012	Bond Future			Sell	310	0.00
R203 On 02/02/2012	Bond Future			Buy	310	333,913.37
R203 On 02/02/2012	Bond Future			Sell	310	0.00
R203 On 02/02/2012	Bond Future			Sell	310	0.00
R203 On 02/02/2012	Bond Future			Buy	310	335,216.52
R203 On 03/05/2012	Bond Future			Buy	320	336,111.81
R203 On 03/05/2012	Bond Future			Sell	320	0.00
R203 On 03/05/2012	Bond Future			Buy	332	347,149.92
R203 On 03/05/2012	Bond Future			Sell	332	0.00
R203 On 02/02/2012	Bond Future			Buy	334	354,492.27
R203 On 02/02/2012	Bond Future			Sell	334	0.00
R203 On 03/11/2011	Bond Future			Buy	343	364,100.02
R203 On 03/11/2011	Bond Future			Sell	343	0.00
R203 On 02/02/2012	Bond Future			Buy	380	403,314.56
R203 On 02/02/2012	Bond Future			Sell	380	0.00
R203 On 02/02/2012	Bond Future			Sell	380	0.00
R203 On 02/02/2012	Bond Future			Buy	380	403,314.56
R203 On 03/05/2012	Bond Future			Buy	400	419,479.92
R203 On 03/05/2012	Bond Future			Sell	400	0.00
R203 On 05/08/2010	Bond Future			Sell	450	0.00

R203 On 05/08/2010	Bond Future			Buy	450	455,850.90
R203 On 04/11/2010	Bond Future			Buy	453	471,601.22
R203 On 04/11/2010	Bond Future			Sell	453	0.00
R203 On 04/08/2011	Bond Future			Buy	491	520,130.10
R203 On 04/08/2011	Bond Future			Sell	491	0.00
R203 On 03/11/2011	Bond Future			Sell	491	0.00
R203 On 03/11/2011	Bond Future			Buy	491	507,129.94
R203 On 05/05/2011	Bond Future			Buy	516	520,107.82
R203 On 05/05/2011	Bond Future			Sell	516	0.00
R203 On 05/05/2011	Bond Future			Buy	516	524,123.90
R203 On 05/05/2011	Bond Future			Sell	516	0.00
R203 On 04/08/2011	Bond Future			Sell	516	0.00
R203 On 04/08/2011	Bond Future			Buy	516	532,006.84
R203 On 05/08/2010	Bond Future			Buy	583	607,331.10
R203 On 05/08/2010	Bond Future			Sell	583	0.00
R203 On 02/08/2012	Bond Future			Buy	587	636,345.51
R203 On 02/08/2012	Bond Future			Sell	587	0.00
R203 On 02/08/2012	Bond Future			Buy	607	656,202.63
R203 On 02/08/2012	Bond Future			Sell	607	0.00
R203 On 05/08/2010	Bond Future			Sell	678	0.00
R203 On 05/08/2010	Bond Future			Buy	678	682,843.70
R203 On 04/08/2011	Bond Future			Buy	704	723,556.84
R203 On 04/08/2011	Bond Future			Sell	704	0.00
R203 On 03/05/2012	Bond Future			Buy	720	768,617.28
R203 On 03/05/2012	Bond Future			Sell	720	0.00
R203 On 02/08/2012	Bond Future			Sell	720	0.00
R203 On 02/08/2012	Bond Future			Buy	720	779,835.24
R203 On 02/02/2012	Bond Future			Sell	740	0.00
R203 On 02/02/2012	Bond Future			Buy	740	792,069.88
R203 On 04/08/2011	Bond Future			Sell	760	0.00
R203 On 04/08/2011	Bond Future			Buy	760	805,089.36
R203 On 03/11/2011	Bond Future			Buy	760	784,966.91
R203 On 03/11/2011	Bond Future			Sell	760	0.00
R203 On 03/02/2011	Bond Future	8.00	Call	Sell	770	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 03/02/2011	Bond Future	8.00	Call	Buy	770	0.00
R203 On 03/05/2012	Bond Future			Buy	812	865,315.27
R203 On 03/05/2012	Bond Future			Sell	812	0.00
R203 On 02/08/2012	Bond Future			Sell	812	0.00
R203 On 02/08/2012	Bond Future			Buy	812	877,854.91
R203 On 02/02/2012	Bond Future			Buy	880	952,365.66
R203 On 02/02/2012	Bond Future			Sell	880	0.00
R203 On 02/02/2012	Bond Future	7.20	Call	Sell	880	0.00
R203 On 02/02/2012	Bond Future	7.20	Call	Buy	880	0.00
R203 On 02/02/2012	Bond Future	7.35	Put	Buy	880	0.00
R203 On 02/02/2012	Bond Future	7.35	Put	Sell	880	0.00
R203 On 01/11/2012	Bond Future			Sell	901	0.00
R203 On 01/11/2012	Bond Future			Buy	901	942,645.21
R203 On 01/11/2012	Bond Future			Buy	901	942,645.21
R203 On 01/11/2012	Bond Future			Sell	901	0.00
R203 On 03/11/2011	Bond Future			Sell	901	0.00
R203 On 03/11/2011	Bond Future			Buy	901	948,122.12
R203 On 02/02/2012	Bond Future			Buy	904	965,148.46
R203 On 02/02/2012	Bond Future			Sell	904	0.00
R203 On 02/02/2012	Bond Future			Buy	1,145	1,230,235.98
R203 On 02/02/2012	Bond Future			Sell	1,145	0.00
R203 On 03/05/2012	Bond Future			Sell	1,145	0.00
R203 On 03/05/2012	Bond Future			Buy	1,145	1,200,404.37
R203 On 03/11/2011	Bond Future			Buy	1,250	1,297,059.25
R203 On 03/11/2011	Bond Future			Sell	1,250	0.00
R203 On 03/11/2011	Bond Future			Sell	1,250	0.00
R203 On 03/11/2011	Bond Future			Buy	1,250	1,295,468.88
R203 On 02/08/2012	Bond Future			Sell	1,300	0.00
R203 On 02/08/2012	Bond Future			Buy	1,300	1,402,553.75
R203 On 03/05/2012	Bond Future	7.15	Call	Buy	1,400	0.00
R203 On 03/05/2012	Bond Future	7.15	Call	Sell	1,400	0.00

R203 On 02/08/2012	Bond Future	6.85	Call	Buy	1,400	0.00
R203 On 02/08/2012	Bond Future	6.85	Call	Sell	1,400	0.00
R203 On 03/05/2012	Bond Future	7.45	Put	Buy	1,400	0.00
R203 On 03/05/2012	Bond Future	7.45	Put	Sell	1,400	0.00
R203 On 02/08/2012	Bond Future	7.15	Put	Buy	1,400	0.00
R203 On 02/08/2012	Bond Future	7.15	Put	Sell	1,400	0.00
R203 On 04/11/2010	Bond Future			Buy	1,402	1,451,808.01
R203 On 04/11/2010	Bond Future			Sell	1,402	0.00
R203 On 03/02/2011	Bond Future			Buy	1,402	1,474,264.13
R203 On 03/02/2011	Bond Future			Sell	1,402	0.00
R203 On 03/02/2011	Bond Future			Buy	1,404	1,450,321.61
R203 On 03/02/2011	Bond Future			Sell	1,404	0.00
R203 On 03/11/2011	Bond Future			Sell	1,404	0.00
R203 On 03/11/2011	Bond Future			Buy	1,404	1,395,370.88
R203 On 02/08/2012	Bond Future			Sell	1,500	0.00
R203 On 02/08/2012	Bond Future			Buy	1,500	1,623,480.60
R203 On 03/11/2011	Bond Future			Buy	1,501	1,567,672.02
R203 On 03/11/2011	Bond Future			Sell	1,501	0.00
R203 On 02/02/2012	Bond Future			Sell	1,501	0.00
R203 On 02/02/2012	Bond Future			Buy	1,501	1,590,213.14
R203 On 06/08/2009	Bond Future			Buy	1,570	1,565,117.30
R203 On 06/08/2009	Bond Future			Sell	1,570	0.00
R203 On 06/08/2009	Bond Future			Buy	1,570	1,557,646.14
R203 On 05/11/2009	Bond Future			Sell	1,570	0.00
R203 On 06/08/2009	Bond Future			Sell	1,570	0.00
R203 On 05/11/2009	Bond Future			Buy	1,570	1,522,110.60
R203 On 05/11/2009	Bond Future			Buy	1,570	1,527,788.35
R203 On 04/02/2010	Bond Future			Sell	1,570	0.00
R203 On 05/11/2009	Bond Future			Sell	1,570	0.00
R203 On 04/02/2010	Bond Future			Buy	1,570	1,555,613.93
R203 On 04/02/2010	Bond Future			Buy	1,570	1,566,824.20
R203 On 04/02/2010	Bond Future			Sell	1,570	0.00
R203 On 06/05/2010	Bond Future			Sell	1,570	0.00
R203 On 06/05/2010	Bond Future			Buy	1,570	1,530,052.14

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R203 On 06/05/2010	Bond Future			Sell	1,570	0.00
R203 On 06/05/2010	Bond Future			Buy	1,570	1,574,280.13
R203 On 05/08/2010	Bond Future			Buy	1,570	1,601,639.58
R203 On 05/08/2010	Bond Future			Sell	1,570	0.00
R203 On 05/08/2010	Bond Future			Buy	1,570	1,585,564.04
R203 On 05/08/2010	Bond Future			Sell	1,570	0.00
R203 On 05/08/2010	Bond Future			Buy	1,607	1,622,683.20
R203 On 05/08/2010	Bond Future			Sell	1,607	0.00
R203 On 02/02/2012	Bond Future			Sell	1,993	0.00
R203 On 02/02/2012	Bond Future			Buy	1,993	2,127,535.27
R203 On 03/05/2012	Bond Future			Buy	2,120	2,270,599.08
R203 On 03/05/2012	Bond Future			Sell	2,120	0.00
R203 On 02/08/2012	Bond Future			Sell	2,120	0.00
R203 On 02/08/2012	Bond Future			Buy	2,120	2,303,773.68
R203 On 03/05/2012	Bond Future			Sell	2,132	0.00
R203 On 03/05/2012	Bond Future			Buy	2,132	2,256,167.89
R203 On 02/02/2012	Bond Future			Buy	2,161	2,343,067.71
R203 On 02/02/2012	Bond Future			Sell	2,161	0.00
R203 On 05/08/2010	Bond Future			Buy	2,215	2,288,351.50
R203 On 05/08/2010	Bond Future			Sell	2,215	0.00
R203 On 04/11/2010	Bond Future			Sell	2,215	0.00
R203 On 04/11/2010	Bond Future			Buy	2,215	2,233,944.45
R203 On 02/02/2012	Bond Future	6.95	Call	Buy	2,640	0.00
R203 On 02/02/2012	Bond Future	6.95	Call	Sell	2,640	0.00
R203 On 02/02/2012	Bond Future	7.95	Put	Sell	2,640	0.00
R203 On 02/02/2012	Bond Future	7.95	Put	Buy	2,640	0.00
R203 On 02/08/2012	Bond Future			Buy	2,800	3,043,087.60
R203 On 02/08/2012	Bond Future			Sell	2,800	0.00
R203 On 03/05/2012	Bond Future	7.00	Call	Buy	4,200	0.00
R203 On 03/05/2012	Bond Future	7.00	Call	Sell	4,200	0.00
R203 On 02/08/2012	Bond Future	6.60	Call	Sell	4,200	0.00

R203 On 02/08/2012	Bond Future	6.60	Call	Buy	4,200	0.00
R203 On 03/05/2012	Bond Future	7.80	Put	Sell	4,200	0.00
R203 On 03/05/2012	Bond Future	7.80	Put	Buy	4,200	0.00
R203 On 02/08/2012	Bond Future	7.55	Put	Sell	4,200	0.00
R203 On 02/08/2012	Bond Future	7.55	Put	Buy	4,200	0.00
R204 Bond Future						
R204 On 05/08/2010	Bond Future			Buy	1	971.42
R204 On 05/08/2010	Bond Future			Sell	1	0.00
R204 On 03/02/2011	Bond Future			Buy	1	1,011.31
R204 On 03/02/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	987.77
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	987.77
R204 On 03/11/2011	Bond Future			Buy	1	987.77
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	987.77
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	1,000.95
R204 On 03/11/2011	Bond Future			Buy	1	1,008.46
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	1,012.58
R204 On 03/11/2011	Bond Future			Buy	1	1,031.26
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 03/11/2011	Bond Future			Buy	1	1,035.93
R204 On 03/11/2011	Bond Future			Sell	1	0.00
R204 On 02/02/2012	Bond Future			Buy	1	1,020.03
R204 On 02/02/2012	Bond Future			Sell	1	0.00
R204 On 03/05/2012	Bond Future			Sell	1	0.00
R204 On 03/05/2012	Bond Future			Buy	1	1,046.20
R204 On 04/11/2010	Bond Future	9.30	Call	Buy	1	0.00
R204 On 04/11/2010	Bond Future	9.30	Call	Sell	1	0.00
R204 On 04/11/2010	Bond Future	9.30	Call	Sell	1	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 04/11/2010	Bond Future	9.30	Call	Buy	1	0.00
R204 On 03/02/2011	Bond Future			Buy	2	2,009.64
R204 On 03/02/2011	Bond Future			Sell	2	0.00
R204 On 03/05/2012	Bond Future			Buy	2	2,092.40
R204 On 03/05/2012	Bond Future			Sell	2	0.00
R204 On 03/05/2012	Bond Future			Sell	2	0.00
R204 On 03/05/2012	Bond Future			Buy	2	2,096.53
R204 On 04/05/2006	Bond Future			Buy	3	3,223.98
R204 On 04/05/2006	Bond Future			Sell	3	0.00
R204 On 07/02/2008	Bond Future			Buy	3	2,933.98
R204 On 07/02/2008	Bond Future			Sell	3	0.00
R204 On 06/08/2009	Bond Future			Sell	3	0.00
R204 On 06/08/2009	Bond Future			Buy	3	2,841.28
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Buy	3	2,974.90
R204 On 03/11/2011	Bond Future			Buy	3	3,019.77
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Buy	3	3,211.78
R204 On 03/11/2011	Bond Future			Buy	3	3,189.13
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Sell	3	0.00
R204 On 03/11/2011	Bond Future			Buy	3	3,149.69
R204 On 02/02/2012	Bond Future			Sell	3	0.00
R204 On 02/02/2012	Bond Future			Buy	3	3,096.11
R204 On 03/05/2012	Bond Future			Sell	3	0.00
R204 On 03/05/2012	Bond Future			Buy	3	3,136.12
R204 On 02/08/2012	Bond Future			Sell	3	0.00
R204 On 02/08/2012	Bond Future			Buy	3	3,138.37
R204 On 03/11/2011	Bond Future			Sell	4	0.00
R204 On 03/11/2011	Bond Future			Buy	4	3,968.36

R204 On 03/05/2012	Bond Future			Buy	4	4,215.73
R204 On 03/05/2012	Bond Future			Sell	4	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	4	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	4	0.00
R204 On 03/02/2011	Bond Future			Sell	5	0.00
R204 On 03/02/2011	Bond Future			Buy	5	5,129.22
R204 On 03/02/2011	Bond Future			Buy	6	6,089.32
R204 On 03/02/2011	Bond Future			Sell	6	0.00
R204 On 03/11/2011	Bond Future			Sell	6	0.00
R204 On 03/11/2011	Bond Future			Buy	6	6,221.11
R204 On 07/02/2008	Bond Future			Buy	7	6,860.85
R204 On 07/02/2008	Bond Future			Sell	7	0.00
R204 On 03/11/2011	Bond Future			Buy	7	7,410.98
R204 On 03/11/2011	Bond Future			Sell	7	0.00
R204 On 07/05/2009	Bond Future			Buy	8	8,436.20
R204 On 07/05/2009	Bond Future			Sell	8	0.00
R204 On 06/08/2009	Bond Future			Buy	8	7,779.32
R204 On 06/08/2009	Bond Future			Sell	8	0.00
R204 On 07/05/2009	Bond Future			Sell	8	0.00
R204 On 07/05/2009	Bond Future			Buy	8	7,948.94
R204 On 06/08/2009	Bond Future			Sell	8	0.00
R204 On 06/08/2009	Bond Future			Buy	8	7,560.55
R204 On 05/11/2009	Bond Future			Buy	8	7,697.25
R204 On 05/11/2009	Bond Future			Sell	8	0.00
R204 On 05/11/2009	Bond Future			Sell	8	0.00
R204 On 05/11/2009	Bond Future			Buy	8	7,808.74
R204 On 03/11/2011	Bond Future			Sell	8	0.00
R204 On 03/11/2011	Bond Future			Buy	8	7,933.06
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	8	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	8	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	8	0.00
R204 On 07/08/2008	Bond Future			Buy	9	8,206.55
R204 On 07/08/2008	Bond Future			Sell	9	0.00
R204 On 05/02/2009	Bond Future			Buy	9	8,482.52
R204 On 05/02/2009	Bond Future			Sell	9	0.00
R204 On 07/08/2008	Bond Future			Sell	9	0.00
R204 On 07/08/2008	Bond Future			Buy	9	8,341.04
R204 On 05/02/2009	Bond Future			Sell	9	0.00
R204 On 05/02/2009	Bond Future			Buy	9	9,252.65
R204 On 05/11/2009	Bond Future			Buy	9	8,943.29
R204 On 05/11/2009	Bond Future			Sell	9	0.00
R204 On 05/08/2010	Bond Future			Buy	9	8,742.80
R204 On 05/08/2010	Bond Future			Sell	9	0.00
R204 On 04/11/2010	Bond Future			Sell	9	0.00
R204 On 04/11/2010	Bond Future			Buy	9	9,083.78
R204 On 03/11/2011	Bond Future			Buy	9	9,217.07
R204 On 03/11/2011	Bond Future			Sell	9	0.00
R204 On 07/05/2009	Bond Future			Buy	10	10,192.50
R204 On 07/05/2009	Bond Future			Sell	10	0.00
R204 On 07/05/2009	Bond Future			Sell	10	0.00
R204 On 07/05/2009	Bond Future			Buy	10	9,907.25
R204 On 07/05/2009	Bond Future			Buy	10	10,022.35
R204 On 07/05/2009	Bond Future			Sell	10	0.00
R204 On 07/05/2009	Bond Future			Sell	10	0.00
R204 On 07/05/2009	Bond Future			Buy	10	9,911.02
R204 On 06/08/2009	Bond Future			Buy	10	9,461.40
R204 On 06/08/2009	Bond Future			Sell	10	0.00
R204 On 06/08/2009	Bond Future			Sell	10	0.00

R204 On 06/08/2009	Bond Future	Buy	10	9,463.19
R204 On 05/11/2009	Bond Future	Buy	10	9,772.81
R204 On 05/11/2009	Bond Future	Sell	10	0.00
R204 On 05/11/2009	Bond Future	Buy	10	9,912.09
R204 On 05/11/2009	Bond Future	Sell	10	0.00
R204 On 05/11/2009	Bond Future	Buy	10	9,890.31
R204 On 05/11/2009	Bond Future	Sell	10	0.00
R204 On 04/02/2010	Bond Future	Buy	10	9,363.09
R204 On 04/02/2010	Bond Future	Sell	10	0.00
R204 On 04/02/2010	Bond Future	Buy	10	9,563.17
R204 On 04/02/2010	Bond Future	Sell	10	0.00
R204 On 06/05/2010	Bond Future	Buy	10	9,750.82
R204 On 06/05/2010	Bond Future	Sell	10	0.00
R204 On 06/05/2010	Bond Future	Buy	10	9,750.82
R204 On 06/05/2010	Bond Future	Sell	10	0.00
R204 On 06/05/2010	Bond Future	Buy	10	9,917.58
R204 On 06/05/2010	Bond Future	Sell	10	0.00
R204 On 06/05/2010	Bond Future	Sell	10	0.00
R204 On 06/05/2010	Bond Future	Buy	10	9,953.85
R204 On 05/08/2010	Bond Future	Buy	10	9,739.97
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,602.53
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,702.24
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,739.97
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,783.09
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,818.91
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 05/08/2010	Bond Future	Buy	10	9,871.81
R204 On 05/08/2010	Bond Future	Sell	10	0.00
R204 On 04/11/2010	Bond Future	Sell	10	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 04/11/2010	Bond Future			Buy	10	10,117.18
R204 On 04/11/2010	Bond Future			Sell	10	0.00
R204 On 04/11/2010	Bond Future			Buy	10	10,130.98
R204 On 04/11/2010	Bond Future			Sell	10	0.00
R204 On 04/11/2010	Bond Future			Buy	10	10,452.38
R204 On 04/11/2010	Bond Future			Sell	10	0.00
R204 On 04/11/2010	Bond Future			Buy	10	10,326.26
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	10	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	10	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	10	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	10	0.00
R204 On 07/05/2009	Bond Future			Sell	11	0.00
R204 On 07/05/2009	Bond Future			Buy	11	10,995.19
R204 On 03/11/2011	Bond Future			Buy	11	11,094.21
R204 On 03/11/2011	Bond Future			Sell	11	0.00
R204 On 06/08/2009	Bond Future			Sell	12	0.00
R204 On 06/08/2009	Bond Future			Buy	12	11,240.02
R204 On 03/02/2011	Bond Future			Buy	12	12,154.37
R204 On 03/02/2011	Bond Future			Sell	12	0.00
R204 On 03/02/2011	Bond Future			Sell	12	0.00
R204 On 03/02/2011	Bond Future			Buy	12	11,846.97
R204 On 03/11/2011	Bond Future			Buy	12	11,875.79
R204 On 03/11/2011	Bond Future			Sell	12	0.00
R204 On 05/11/2009	Bond Future			Sell	13	0.00
R204 On 05/11/2009	Bond Future			Buy	13	12,918.08
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	13	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	13	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	13	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	13	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	13	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	13	0.00

R204 On 03/05/2012	Bond Future	7.75	Put	Sell	13	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	13	0.00
R204 On 02/02/2012	Bond Future			Buy	16	16,307.91
R204 On 02/02/2012	Bond Future			Sell	16	0.00
R204 On 05/08/2010	Bond Future			Buy	18	17,745.13
R204 On 05/08/2010	Bond Future			Sell	18	0.00
R204 On 03/11/2011	Bond Future			Buy	19	19,519.90
R204 On 03/11/2011	Bond Future			Sell	19	0.00
R204 On 07/05/2009	Bond Future			Buy	20	19,939.27
R204 On 07/05/2009	Bond Future			Sell	20	0.00
R204 On 07/05/2009	Bond Future			Buy	20	20,190.70
R204 On 07/05/2009	Bond Future			Sell	20	0.00
R204 On 06/08/2009	Bond Future			Buy	20	19,417.43
R204 On 06/08/2009	Bond Future			Sell	20	0.00
R204 On 06/08/2009	Bond Future			Sell	20	0.00
R204 On 06/08/2009	Bond Future			Buy	20	18,945.47
R204 On 05/11/2009	Bond Future			Buy	20	19,499.31
R204 On 05/11/2009	Bond Future			Sell	20	0.00
R204 On 05/11/2009	Bond Future			Sell	20	0.00
R204 On 05/11/2009	Bond Future			Buy	20	19,380.05
R204 On 04/02/2010	Bond Future			Sell	20	0.00
R204 On 04/02/2010	Bond Future			Buy	20	18,979.02
R204 On 06/05/2010	Bond Future			Buy	20	19,702.70
R204 On 06/05/2010	Bond Future			Sell	20	0.00
R204 On 06/05/2010	Bond Future			Sell	20	0.00
R204 On 06/05/2010	Bond Future			Buy	20	20,072.78
R204 On 06/05/2010	Bond Future			Buy	20	20,033.70
R204 On 06/05/2010	Bond Future			Sell	20	0.00
R204 On 05/08/2010	Bond Future			Buy	20	19,546.59
R204 On 05/08/2010	Bond Future			Sell	20	0.00
R204 On 05/08/2010	Bond Future			Sell	20	0.00
R204 On 05/08/2010	Bond Future			Buy	20	19,061.68
R204 On 05/08/2010	Bond Future			Sell	20	0.00
R204 On 05/08/2010	Bond Future			Buy	20	19,259.18

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 02/02/2012	Bond Future			Sell	20	0.00
R204 On 02/02/2012	Bond Future			Buy	20	20,279.90
R204 On 03/05/2012	Bond Future			Sell	24	0.00
R204 On 03/05/2012	Bond Future			Buy	24	25,291.85
R204 On 06/11/2008	Bond Future			Sell	25	0.00
R204 On 06/11/2008	Bond Future			Buy	25	24,458.19
R204 On 03/02/2011	Bond Future			Sell	25	0.00
R204 On 03/02/2011	Bond Future			Buy	25	25,036.43
R204 On 03/02/2011	Bond Future			Buy	25	24,681.18
R204 On 03/02/2011	Bond Future			Sell	25	0.00
R204 On 03/11/2011	Bond Future			Sell	25	0.00
R204 On 03/11/2011	Bond Future			Buy	25	24,741.23
R204 On 07/05/2009	Bond Future			Sell	26	0.00
R204 On 07/05/2009	Bond Future			Buy	26	26,051.47
R204 On 06/08/2009	Bond Future			Sell	27	0.00
R204 On 06/08/2009	Bond Future			Buy	27	25,571.55
R204 On 04/02/2010	Bond Future			Sell	27	0.00
R204 On 04/02/2010	Bond Future			Buy	27	25,615.45
R204 On 05/11/2009	Bond Future			Buy	27	26,225.08
R204 On 05/11/2009	Bond Future			Sell	27	0.00
R204 On 07/02/2008	Bond Future			Buy	28	27,391.51
R204 On 07/02/2008	Bond Future			Sell	28	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	28	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	28	0.00
R204 On 06/08/2009	Bond Future			Buy	30	28,672.17
R204 On 06/08/2009	Bond Future			Sell	30	0.00
R204 On 05/11/2009	Bond Future			Sell	30	0.00
R204 On 05/11/2009	Bond Future			Buy	30	29,368.45
R204 On 04/11/2010	Bond Future			Sell	30	0.00
R204 On 04/11/2010	Bond Future			Buy	30	30,396.41
R204 On 03/11/2011	Bond Future			Sell	30	0.00

R204 On 03/11/2011	Bond Future			Buy	30	30,886.52
R204 On 03/11/2011	Bond Future			Buy	30	30,715.61
R204 On 03/11/2011	Bond Future			Sell	30	0.00
R204 On 03/05/2012	Bond Future			Buy	30	31,671.19
R204 On 02/02/2012	Bond Future			Sell	30	0.00
R204 On 02/02/2012	Bond Future			Buy	30	31,212.77
R204 On 03/05/2012	Bond Future			Sell	30	0.00
R204 On 02/08/2012	Bond Future			Buy	30	31,303.66
R204 On 03/05/2012	Bond Future			Sell	30	0.00
R204 On 03/05/2012	Bond Future			Buy	30	32,037.58
R204 On 02/08/2012	Bond Future			Sell	30	0.00
R204 On 04/11/2010	Bond Future			Buy	33	34,158.58
R204 On 04/11/2010	Bond Future			Sell	33	0.00
R204 On 02/02/2012	Bond Future			Buy	33	33,832.18
R204 On 02/02/2012	Bond Future			Sell	33	0.00
R204 On 06/08/2009	Bond Future			Sell	35	0.00
R204 On 06/08/2009	Bond Future			Buy	35	33,309.64
R204 On 05/08/2010	Bond Future			Buy	40	39,636.90
R204 On 05/08/2010	Bond Future			Sell	40	0.00
R204 On 04/11/2010	Bond Future			Buy	40	40,248.85
R204 On 04/11/2010	Bond Future			Sell	40	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	40	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	40	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	40	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	40	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	40	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	40	0.00
R204 On 05/08/2010	Bond Future			Buy	41	40,212.46
R204 On 05/08/2010	Bond Future			Sell	41	0.00
R204 On 02/02/2012	Bond Future			Sell	43	0.00
R204 On 02/02/2012	Bond Future			Buy	43	44,084.36
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	44	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	44	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	44	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	44	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	44	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	44	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	44	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	44	0.00
R204 On 07/05/2009	Bond Future			Buy	47	46,881.09
R204 On 07/05/2009	Bond Future			Sell	47	0.00
R204 On 05/11/2009	Bond Future			Sell	49	0.00
R204 On 05/11/2009	Bond Future			Buy	49	48,241.12
R204 On 03/02/2011	Bond Future			Sell	50	0.00
R204 On 03/02/2011	Bond Future			Buy	50	51,096.10
R204 On 03/02/2011	Bond Future			Sell	50	0.00
R204 On 03/02/2011	Bond Future			Buy	50	49,172.85
R204 On 03/05/2012	Bond Future			Sell	50	0.00
R204 On 03/05/2012	Bond Future			Buy	50	52,447.03
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	50	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	50	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	50	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	50	0.00
R204 On 07/08/2008	Bond Future			Sell	53	0.00
R204 On 07/08/2008	Bond Future			Buy	53	46,136.93
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	56	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	56	0.00

R204 On 04/02/2010	Bond Future			Sell	57	0.00
R204 On 04/02/2010	Bond Future			Buy	57	54,077.05
R204 On 05/11/2009	Bond Future			Buy	57	55,364.07
R204 On 05/11/2009	Bond Future			Sell	57	0.00
R204 On 04/02/2010	Bond Future			Sell	57	0.00
R204 On 04/02/2010	Bond Future			Buy	57	54,077.05
R204 On 04/02/2010	Bond Future			Sell	58	0.00
R204 On 04/02/2010	Bond Future			Buy	58	55,025.77
R204 On 05/11/2009	Bond Future			Buy	58	56,335.37
R204 On 05/11/2009	Bond Future			Sell	58	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	58	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	58	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	58	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	58	0.00
R204 On 02/02/2012	Bond Future	7.50	Put	Buy	58	0.00
R204 On 02/02/2012	Bond Future	7.50	Put	Sell	58	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	58	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	58	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	58	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	58	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	60	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	60	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	65	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	65	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	65	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	65	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	65	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	65	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	65	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	65	0.00
R204 On 07/02/2008	Bond Future			Buy	66	64,160.25
R204 On 07/02/2008	Bond Future			Sell	66	0.00
R204 On 03/05/2012	Bond Future			Sell	67	0.00
R204 On 03/05/2012	Bond Future			Buy	67	70,039.93

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 05/11/2009	Bond Future			Sell	70	0.00
R204 On 05/11/2009	Bond Future			Buy	70	67,440.70
R204 On 04/08/2011	Bond Future			Sell	70	0.00
R204 On 04/08/2011	Bond Future			Buy	70	70,177.25
R204 On 04/08/2011	Bond Future			Buy	70	71,209.17
R204 On 04/08/2011	Bond Future			Sell	70	0.00
R204 On 03/11/2011	Bond Future			Sell	70	0.00
R204 On 03/11/2011	Bond Future			Buy	70	72,225.87
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	70	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	70	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	70	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	70	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	70	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	70	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	70	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	70	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	70	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	70	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	70	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	70	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	70	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	70	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	70	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	70	0.00
R204 On 03/05/2012	Bond Future			Sell	71	0.00
R204 On 03/05/2012	Bond Future			Buy	71	74,280.07
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	74	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	74	0.00
R204 On 02/02/2012	Bond Future			Buy	75	78,031.93
R204 On 03/05/2012	Bond Future			Sell	75	0.00
R204 On 03/05/2012	Bond Future			Buy	75	79,177.97

R204 On 02/02/2012	Bond Future			Sell	75	0.00
R204 On 03/05/2012	Bond Future			Buy	75	80,093.96
R204 On 03/05/2012	Bond Future			Sell	75	0.00
R204 On 02/08/2012	Bond Future			Buy	75	78,259.15
R204 On 02/08/2012	Bond Future			Sell	75	0.00
R204 On 03/11/2011	Bond Future			Sell	79	0.00
R204 On 03/11/2011	Bond Future			Buy	79	0.00
R204 On 03/11/2011	Bond Future			Buy	79	0.00
R204 On 03/11/2011	Bond Future			Sell	79	0.00
R204 On 03/11/2011	Bond Future			Buy	79	83,774.04
R204 On 03/11/2011	Bond Future			Sell	79	0.00
R204 On 02/02/2012	Bond Future			Sell	79	0.00
R204 On 02/02/2012	Bond Future			Buy	79	80,470.40
R204 On 03/05/2012	Bond Future			Sell	79	0.00
R204 On 03/05/2012	Bond Future			Buy	79	83,446.22
R204 On 04/05/2006	Bond Future			Sell	80	0.00
R204 On 04/05/2006	Bond Future			Buy	80	86,575.30
R204 On 02/02/2012	Bond Future			Buy	80	83,234.06
R204 On 03/05/2012	Bond Future			Sell	80	0.00
R204 On 02/02/2012	Bond Future			Sell	80	0.00
R204 On 03/05/2012	Bond Future			Buy	80	84,456.50
R204 On 03/05/2012	Bond Future			Buy	80	85,433.55
R204 On 02/08/2012	Bond Future			Sell	80	0.00
R204 On 02/08/2012	Bond Future			Buy	80	83,476.42
R204 On 03/05/2012	Bond Future			Sell	80	0.00
R204 On 04/05/2006	Bond Future			Sell	83	0.00
R204 On 04/05/2006	Bond Future			Buy	83	89,731.19
R204 On 03/08/2006	Bond Future			Buy	83	87,883.76
R204 On 03/08/2006	Bond Future			Sell	83	0.00
R204 On 03/08/2006	Bond Future			Buy	83	85,662.94
R204 On 03/08/2006	Bond Future			Sell	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Call	Sell	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Call	Buy	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Call	Sell	83	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 05/08/2010	Bond Future	8.75	Call	Buy	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Put	Sell	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Put	Buy	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Put	Sell	83	0.00
R204 On 05/08/2010	Bond Future	8.75	Put	Buy	83	0.00
R204 On 02/05/2008	Bond Future			Buy	86	85,039.30
R204 On 02/05/2008	Bond Future			Sell	86	0.00
R204 On 04/02/2010	Bond Future			Sell	88	0.00
R204 On 04/02/2010	Bond Future			Buy	88	83,634.76
R204 On 03/11/2011	Bond Future			Buy	90	94,663.56
R204 On 03/11/2011	Bond Future			Sell	90	0.00
R204 On 05/11/2009	Bond Future			Sell	92	0.00
R204 On 05/11/2009	Bond Future			Buy	92	91,007.51
R204 On 02/08/2012	Bond Future			Buy	99	101,070.91
R204 On 02/08/2012	Bond Future			Sell	99	0.00
R204 On 02/08/2012	Bond Future			Buy	99	101,120.27
R204 On 02/08/2012	Bond Future			Sell	99	0.00
R204 On 05/05/2011	Bond Future			Sell	100	0.00
R204 On 05/05/2011	Bond Future			Buy	100	102,390.99
R204 On 05/05/2011	Bond Future			Sell	100	0.00
R204 On 05/05/2011	Bond Future			Buy	100	100,976.40
R204 On 03/11/2011	Bond Future			Sell	100	0.00
R204 On 03/11/2011	Bond Future			Buy	100	99,961.44
R204 On 04/02/2010	Bond Future	9.00	Call	Sell	100	0.00
R204 On 04/02/2010	Bond Future	9.00	Call	Buy	100	0.00
R204 On 04/02/2010	Bond Future	9.00	Call	Sell	100	0.00
R204 On 04/02/2010	Bond Future	9.00	Call	Buy	100	0.00
R204 On 04/11/2010	Bond Future			Buy	101	105,218.53
R204 On 04/11/2010	Bond Future			Sell	101	0.00
R204 On 04/11/2010	Bond Future			Buy	113	118,369.75
R204 On 04/11/2010	Bond Future			Sell	113	0.00

R204 On 05/11/2009	Bond Future			Sell	124	0.00
R204 On 05/11/2009	Bond Future			Buy	124	122,662.30
R204 On 06/08/2009	Bond Future			Buy	129	121,775.78
R204 On 06/08/2009	Bond Future			Sell	129	0.00
R204 On 05/11/2009	Bond Future			Sell	129	0.00
R204 On 05/11/2009	Bond Future			Buy	129	124,133.18
R204 On 03/05/2012	Bond Future			Buy	129	138,220.92
R204 On 03/05/2012	Bond Future			Sell	129	0.00
R204 On 02/08/2012	Bond Future			Sell	129	0.00
R204 On 02/08/2012	Bond Future			Buy	129	135,042.75
R204 On 05/11/2009	Bond Future			Sell	130	0.00
R204 On 05/11/2009	Bond Future			Buy	130	129,307.35
R204 On 04/02/2010	Bond Future			Sell	134	0.00
R204 On 04/02/2010	Bond Future			Buy	134	127,128.51
R204 On 05/11/2009	Bond Future			Buy	134	130,154.12
R204 On 05/11/2009	Bond Future			Sell	134	0.00
R204 On 02/02/2012	Bond Future			Sell	135	0.00
R204 On 02/02/2012	Bond Future			Buy	135	140,457.47
R204 On 03/05/2012	Bond Future			Buy	135	142,520.34
R204 On 03/05/2012	Bond Future			Sell	135	0.00
R204 On 03/05/2012	Bond Future			Buy	135	144,169.12
R204 On 02/08/2012	Bond Future			Sell	135	0.00
R204 On 02/08/2012	Bond Future			Buy	135	140,866.47
R204 On 03/05/2012	Bond Future			Sell	135	0.00
R204 On 06/08/2009	Bond Future			Sell	140	0.00
R204 On 06/08/2009	Bond Future			Buy	140	131,133.59
R204 On 04/08/2011	Bond Future			Sell	150	0.00
R204 On 04/08/2011	Bond Future			Buy	150	152,425.26
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	150	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	150	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	150	0.00
R204 On 03/11/2011	Bond Future			Sell	158	0.00
R204 On 03/11/2011	Bond Future			Buy	158	158,289.03
R204 On 03/11/2011	Bond Future			Buy	160	169,668.94
R204 On 03/11/2011	Bond Future			Sell	160	0.00
R204 On 05/11/2009	Bond Future			Sell	168	0.00
R204 On 05/11/2009	Bond Future			Buy	168	167,053.74
R204 On 06/08/2009	Bond Future			Sell	180	0.00
R204 On 06/08/2009	Bond Future			Buy	180	168,515.68
R204 On 07/05/2009	Bond Future			Sell	193	0.00
R204 On 07/05/2009	Bond Future			Buy	193	193,382.06
R204 On 06/05/2010	Bond Future			Buy	200	197,536.86
R204 On 06/05/2010	Bond Future			Sell	200	0.00
R204 On 06/05/2010	Bond Future			Buy	200	194,356.00
R204 On 06/05/2010	Bond Future			Sell	200	0.00
R204 On 03/05/2012	Bond Future			Sell	200	0.00
R204 On 03/05/2012	Bond Future			Buy	200	209,518.82
R204 On 04/02/2010	Bond Future	9.00	Call	Buy	200	0.00
R204 On 04/02/2010	Bond Future	9.00	Call	Sell	200	0.00
R204 On 04/02/2010	Bond Future	8.50	Call	Sell	200	0.00
R204 On 04/02/2010	Bond Future	8.50	Call	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Sell	200	0.00
R204 On 06/05/2010	Bond Future	8.50	Call	Sell	200	0.00
R204 On 06/05/2010	Bond Future	8.50	Call	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Call	Buy	200	0.00
R204 On 04/02/2010	Bond Future	9.00	Put	Buy	200	0.00

R204 On 04/02/2010	Bond Future	9.00	Put	Sell	200	0.00
R204 On 04/02/2010	Bond Future	9.00	Put	Sell	200	0.00
R204 On 04/02/2010	Bond Future	9.00	Put	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Put	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Put	Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.50	Put	Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.50	Put	Buy	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Put	Sell	200	0.00
R204 On 06/05/2010	Bond Future	9.00	Put	Buy	200	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	200	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	200	0.00
R204 On 03/11/2011	Bond Future			Sell	214	0.00
R204 On 03/11/2011	Bond Future			Buy	214	226,932.21
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	214	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	214	0.00
R204 On 05/08/2010	Bond Future	8.25	Call	Buy	249	0.00
R204 On 05/08/2010	Bond Future	8.25	Call	Sell	249	0.00
R204 On 05/08/2010	Bond Future	8.25	Call	Buy	249	0.00
R204 On 05/08/2010	Bond Future	8.25	Call	Sell	249	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	249	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	249	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	249	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	249	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Buy	250	0.00
R204 On 02/02/2012	Bond Future	7.25	Call	Sell	250	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Buy	250	0.00
R204 On 03/05/2012	Bond Future	7.00	Call	Sell	250	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Buy	250	0.00
R204 On 02/02/2012	Bond Future	8.00	Put	Sell	250	0.00
R204 On 03/05/2012	Bond Future	7.75	Put	Buy	250	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 03/05/2012	Bond Future	7.75	Put	Sell	250	0.00
R204 On 03/05/2012	Bond Future			Buy	260	271,743.08
R204 On 03/05/2012	Bond Future			Sell	260	0.00
R204 On 05/11/2009	Bond Future			Buy	276	268,241.50
R204 On 05/11/2009	Bond Future			Sell	276	0.00
R204 On 05/11/2009	Bond Future			Sell	276	0.00
R204 On 05/11/2009	Bond Future			Buy	276	268,078.63
R204 On 04/02/2010	Bond Future			Sell	276	0.00
R204 On 04/02/2010	Bond Future			Buy	276	261,846.78
R204 On 04/02/2010	Bond Future			Buy	276	262,356.91
R204 On 04/02/2010	Bond Future			Sell	276	0.00
R204 On 07/05/2009	Bond Future			Buy	305	305,914.88
R204 On 07/05/2009	Bond Future			Sell	305	0.00
R204 On 02/02/2012	Bond Future			Buy	315	327,734.10
R204 On 03/05/2012	Bond Future			Sell	315	0.00
R204 On 03/05/2012	Bond Future			Buy	315	332,547.45
R204 On 02/02/2012	Bond Future			Sell	315	0.00
R204 On 03/05/2012	Bond Future			Buy	315	336,394.61
R204 On 02/08/2012	Bond Future			Sell	315	0.00
R204 On 02/08/2012	Bond Future			Buy	315	328,688.42
R204 On 03/05/2012	Bond Future			Sell	315	0.00
R204 On 04/11/2010	Bond Future			Buy	326	340,103.28
R204 On 04/11/2010	Bond Future			Sell	326	0.00
R204 On 06/08/2009	Bond Future			Buy	360	341,362.51
R204 On 06/08/2009	Bond Future			Sell	360	0.00
R204 On 05/11/2009	Bond Future			Sell	360	0.00
R204 On 05/11/2009	Bond Future			Buy	360	347,869.15
R204 On 02/02/2012	Bond Future			Buy	380	385,318.06
R204 On 02/02/2012	Bond Future			Sell	380	0.00
R204 On 03/11/2011	Bond Future			Sell	400	0.00
R204 On 03/11/2011	Bond Future			Buy	400	418,079.24

R204 On 02/02/2012	Bond Future			Sell	400	0.00
R204 On 02/02/2012	Bond Future			Buy	400	409,853.72
R204 On 03/11/2011	Bond Future			Buy	400	419,958.84
R204 On 03/11/2011	Bond Future			Sell	400	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	436	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	436	0.00
R204 On 02/08/2012	Bond Future			Sell	440	0.00
R204 On 02/08/2012	Bond Future			Buy	440	458,489.81
R204 On 03/05/2012	Bond Future			Buy	460	490,999.03
R204 On 03/05/2012	Bond Future			Sell	460	0.00
R204 On 02/08/2012	Bond Future			Sell	460	0.00
R204 On 02/08/2012	Bond Future			Buy	460	479,612.61
R204 On 04/02/2010	Bond Future			Sell	470	0.00
R204 On 04/02/2010	Bond Future			Buy	470	446,685.65
R204 On 05/11/2009	Bond Future			Sell	477	0.00
R204 On 05/11/2009	Bond Future			Buy	477	460,731.06
R204 On 02/02/2012	Bond Future			Buy	479	498,105.11
R204 On 02/02/2012	Bond Future			Sell	479	0.00
R204 On 07/05/2009	Bond Future			Buy	488	484,885.29
R204 On 07/05/2009	Bond Future			Sell	488	0.00
R204 On 06/08/2009	Bond Future			Buy	488	475,141.74
R204 On 06/08/2009	Bond Future			Sell	488	0.00
R204 On 05/08/2010	Bond Future			Sell	499	0.00
R204 On 05/08/2010	Bond Future			Buy	499	480,967.69
R204 On 05/08/2010	Bond Future	9.25	Put	Sell	500	0.00
R204 On 05/08/2010	Bond Future	9.25	Put	Buy	500	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 05/11/2009	Bond Future			Buy	502	489,402.96
R204 On 05/11/2009	Bond Future			Sell	502	0.00
R204 On 04/02/2010	Bond Future			Sell	502	0.00
R204 On 04/02/2010	Bond Future			Buy	502	478,057.36
R204 On 05/11/2009	Bond Future			Sell	513	0.00
R204 On 05/11/2009	Bond Future			Buy	513	507,682.91
R204 On 06/08/2009	Bond Future			Buy	546	515,423.07
R204 On 06/08/2009	Bond Future			Sell	546	0.00
R204 On 05/11/2009	Bond Future			Sell	546	0.00
R204 On 05/11/2009	Bond Future			Buy	546	525,400.89
R204 On 04/02/2010	Bond Future			Sell	556	0.00
R204 On 04/02/2010	Bond Future			Buy	556	531,614.79
R204 On 02/05/2008	Bond Future			Sell	600	0.00
R204 On 02/05/2008	Bond Future			Buy	600	588,509.04
R204 On 02/05/2008	Bond Future			Buy	600	561,978.24
R204 On 02/05/2008	Bond Future			Sell	600	0.00
R204 On 02/02/2012	Bond Future			Sell	635	0.00
R204 On 02/02/2012	Bond Future			Buy	635	654,359.37
R204 On 05/08/2010	Bond Future			Buy	648	625,426.86
R204 On 05/08/2010	Bond Future			Sell	648	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	650	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	650	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	650	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	650	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Buy	650	0.00
R204 On 05/08/2010	Bond Future	8.70	Put	Sell	650	0.00
R204 On 03/11/2011	Bond Future			Buy	681	705,434.89
R204 On 03/11/2011	Bond Future			Sell	681	0.00
R204 On 03/11/2011	Bond Future			Buy	681	712,633.95
R204 On 03/11/2011	Bond Future			Sell	681	0.00
R204 On 06/08/2009	Bond Future			Buy	700	668,045.98

R204 On 06/08/2009	Bond Future			Sell	700	0.00
R204 On 02/02/2012	Bond Future			Sell	710	0.00
R204 On 02/02/2012	Bond Future			Buy	710	725,011.32
R204 On 02/02/2012	Bond Future			Sell	710	0.00
R204 On 02/02/2012	Bond Future			Buy	710	738,702.25
R204 On 03/05/2012	Bond Future			Sell	710	0.00
R204 On 03/05/2012	Bond Future			Buy	710	749,551.40
R204 On 03/05/2012	Bond Future			Buy	710	758,222.77
R204 On 03/05/2012	Bond Future			Sell	710	0.00
R204 On 02/08/2012	Bond Future			Buy	710	740,853.26
R204 On 02/08/2012	Bond Future			Sell	710	0.00
R204 On 05/11/2009	Bond Future			Sell	711	0.00
R204 On 05/11/2009	Bond Future			Buy	711	693,537.84
R204 On 07/05/2009	Bond Future	7.75	Call	Buy	750	0.00
R204 On 07/05/2009	Bond Future	7.75	Call	Sell	750	0.00
R204 On 07/05/2009	Bond Future	8.75	Put	Buy	750	0.00
R204 On 07/05/2009	Bond Future	8.75	Put	Sell	750	0.00
R204 On 06/08/2009	Bond Future			Sell	880	0.00
R204 On 06/08/2009	Bond Future			Buy	880	847,030.27
R204 On 07/02/2008	Bond Future			Sell	883	0.00
R204 On 07/02/2008	Bond Future			Buy	883	895,369.33
R204 On 05/08/2010	Bond Future			Buy	1,112	1,083,850.39
R204 On 05/08/2010	Bond Future			Sell	1,112	0.00
R204 On 07/02/2008	Bond Future			Buy	1,251	1,268,524.38
R204 On 07/02/2008	Bond Future			Sell	1,251	0.00
R204 On 05/11/2009	Bond Future			Buy	1,319	1,285,901.41
R204 On 05/11/2009	Bond Future			Sell	1,319	0.00
R204 On 04/02/2010	Bond Future			Sell	1,319	0.00
R204 On 04/02/2010	Bond Future			Buy	1,319	1,256,090.95
R204 On 04/02/2010	Bond Future			Buy	1,552	1,468,213.57
R204 On 05/11/2009	Bond Future			Buy	1,552	1,503,527.32
R204 On 05/11/2009	Bond Future			Sell	1,552	0.00
R204 On 04/02/2010	Bond Future			Sell	1,552	0.00
R204 On 04/02/2010	Bond Future			Sell	1,552	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R204 On 04/02/2010 Bond Future			Buy	1,552	1,472,324.20
R204 On 06/05/2010 Bond Future			Buy	1,552	1,499,158.90
R204 On 06/05/2010 Bond Future			Sell	1,552	0.00
R204 On 06/05/2010 Bond Future			Sell	1,552	0.00
R204 On 06/05/2010 Bond Future			Buy	1,552	1,551,682.62
R204 On 05/08/2010 Bond Future			Buy	1,552	1,515,832.66
R204 On 05/08/2010 Bond Future			Sell	1,552	0.00
R204 On 07/02/2008 Bond Future			Buy	1,700	1,723,814.11
R204 On 07/02/2008 Bond Future			Sell	1,700	0.00
R204 On 02/02/2012 Bond Future			Buy	1,702	1,754,798.25
R204 On 02/02/2012 Bond Future			Sell	1,702	0.00
R204 On 03/05/2012 Bond Future			Sell	1,702	0.00
R204 On 03/05/2012 Bond Future			Buy	1,702	1,780,277.70
R204 On 02/08/2012 Bond Future			Buy	1,706	1,774,030.67
R204 On 02/08/2012 Bond Future			Sell	1,706	0.00
R204 On 03/05/2012 Bond Future			Buy	1,724	1,835,435.74
R204 On 03/05/2012 Bond Future			Sell	1,724	0.00
R204 On 02/08/2012 Bond Future			Sell	1,724	0.00
R204 On 02/08/2012 Bond Future			Buy	1,724	1,792,660.54
R204 On 04/11/2010 Bond Future			Sell	1,864	0.00
R204 On 04/11/2010 Bond Future			Buy	1,864	1,930,325.59
R204 On 03/02/2011 Bond Future			Sell	1,864	0.00
R204 On 03/02/2011 Bond Future			Buy	1,864	1,885,075.32
R204 On 03/02/2011 Bond Future			Buy	1,867	1,843,190.52
R204 On 03/02/2011 Bond Future			Sell	1,867	0.00
R204 On 03/11/2011 Bond Future			Sell	1,867	0.00
R204 On 03/11/2011 Bond Future			Buy	1,867	1,847,675.06
R204 On 03/11/2011 Bond Future			Buy	2,082	2,164,909.82
R204 On 03/11/2011 Bond Future			Sell	2,082	0.00
R204 On 02/02/2012 Bond Future			Sell	2,082	0.00
R204 On 02/02/2012 Bond Future			Buy	2,082	2,112,227.31

R204 On 05/08/2010	Bond Future	Buy	2,456	2,427,239.26
R204 On 05/08/2010	Bond Future	Sell	2,456	0.00
R204 On 04/11/2010	Bond Future	Sell	2,456	0.00
R204 On 04/11/2010	Bond Future	Buy	2,456	2,467,499.73
R204 On 06/11/2008	Bond Future	Sell	3,101	0.00
R204 On 06/11/2008	Bond Future	Buy	3,101	2,875,005.01
R204 On 07/08/2008	Bond Future	Buy	3,126	2,902,934.27
R204 On 07/08/2008	Bond Future	Sell	3,126	0.00
R204 On 06/11/2008	Bond Future	Sell	3,126	0.00
R204 On 06/11/2008	Bond Future	Buy	3,126	2,989,174.35
R204 On 02/05/2008	Bond Future	Sell	3,179	0.00
R204 On 02/05/2008	Bond Future	Buy	3,179	2,983,476.56
R204 On 07/08/2008	Bond Future	Buy	3,179	2,945,452.54
R204 On 07/08/2008	Bond Future	Sell	3,179	0.00
R204 On 07/02/2008	Bond Future	Buy	3,265	3,170,883.44
R204 On 07/02/2008	Bond Future	Sell	3,265	0.00
R204 On 02/05/2008	Bond Future	Sell	3,265	0.00
R204 On 02/05/2008	Bond Future	Buy	3,265	3,250,022.14
R206 Bond Future				
R206 On 07/05/2009	Bond Future	Buy	1	1,031.89
R206 On 07/05/2009	Bond Future	Sell	1	0.00
R206 On 06/08/2009	Bond Future	Buy	1	973.98
R206 On 06/08/2009	Bond Future	Sell	1	0.00
R206 On 07/05/2009	Bond Future	Sell	1	0.00
R206 On 07/05/2009	Bond Future	Buy	1	992.45
R206 On 06/08/2009	Bond Future	Sell	1	0.00
R206 On 06/08/2009	Bond Future	Buy	1	964.66
R206 On 05/11/2009	Bond Future	Buy	1	982.09
R206 On 05/11/2009	Bond Future	Sell	1	0.00
R206 On 05/11/2009	Bond Future	Sell	1	0.00
R206 On 05/11/2009	Bond Future	Buy	1	990.32
R206 On 05/05/2011	Bond Future	Sell	1	0.00
R206 On 05/05/2011	Bond Future	Buy	1	1,035.71
R206 On 05/05/2011	Bond Future	Sell	1	0.00
R206 On 05/05/2011	Bond Future	Buy	1	1,035.71

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 04/08/2011 Bond Future			Sell	1	0.00
R206 On 04/08/2011 Bond Future			Buy	1	1,010.01
R206 On 04/08/2011 Bond Future			Buy	1	1,010.01
R206 On 04/08/2011 Bond Future			Sell	1	0.00
R206 On 04/08/2011 Bond Future			Buy	1	1,010.01
R206 On 04/08/2011 Bond Future			Sell	1	0.00
R206 On 04/08/2011 Bond Future			Buy	1	1,013.41
R206 On 04/08/2011 Bond Future			Sell	1	0.00
R206 On 04/02/2010 Bond Future			Buy	2	1,916.70
R206 On 04/02/2010 Bond Future			Sell	2	0.00
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,070.10
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,093.85
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Buy	7	7,093.85
R206 On 04/08/2011 Bond Future			Sell	7	0.00
R206 On 04/08/2011 Bond Future			Sell	8	0.00
R206 On 04/08/2011 Bond Future			Buy	8	8,080.12
R206 On 04/08/2011 Bond Future			Buy	8	8,080.12
R206 On 04/08/2011 Bond Future			Sell	8	0.00
R206 On 04/08/2011 Bond Future			Buy	8	8,080.12

R206 On 04/08/2011	Bond Future	Sell	8	0.00
R206 On 04/08/2011	Bond Future	Buy	8	8,107.26
R206 On 04/08/2011	Bond Future	Sell	8	0.00
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,100.15
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,134.07
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,134.07
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,134.07
R206 On 04/08/2011	Bond Future	Sell	10	0.00
R206 On 04/08/2011	Bond Future	Buy	10	10,134.07

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 04/08/2011 Bond Future			Sell	10	0.00
R206 On 04/08/2011 Bond Future			Sell	12	0.00
R206 On 04/08/2011 Bond Future			Buy	12	12,120.18
R206 On 04/08/2011 Bond Future			Buy	12	12,120.18
R206 On 04/08/2011 Bond Future			Sell	12	0.00
R206 On 04/08/2011 Bond Future			Buy	12	12,120.18
R206 On 04/08/2011 Bond Future			Sell	12	0.00
R206 On 04/08/2011 Bond Future			Sell	13	0.00
R206 On 04/08/2011 Bond Future			Buy	13	13,130.19
R206 On 04/08/2011 Bond Future			Buy	13	13,130.19
R206 On 04/08/2011 Bond Future			Sell	13	0.00
R206 On 04/08/2011 Bond Future			Buy	13	13,130.19
R206 On 04/08/2011 Bond Future			Sell	13	0.00
R206 On 04/08/2011 Bond Future			Buy	13	13,174.29
R206 On 04/08/2011 Bond Future			Sell	13	0.00
R206 On 04/08/2011 Bond Future			Buy	14	14,187.70
R206 On 04/08/2011 Bond Future			Sell	14	0.00
R206 On 04/08/2011 Bond Future			Sell	15	0.00
R206 On 04/08/2011 Bond Future			Buy	15	15,150.22
R206 On 04/08/2011 Bond Future			Buy	15	15,150.22
R206 On 04/08/2011 Bond Future			Sell	15	0.00
R206 On 04/08/2011 Bond Future			Buy	15	15,150.22
R206 On 04/08/2011 Bond Future			Sell	15	0.00
R206 On 04/08/2011 Bond Future			Buy	15	15,201.11
R206 On 04/08/2011 Bond Future			Sell	15	0.00
R206 On 04/08/2011 Bond Future			Sell	16	0.00
R206 On 04/08/2011 Bond Future			Buy	16	16,160.24
R206 On 04/08/2011 Bond Future			Buy	16	16,160.24
R206 On 04/08/2011 Bond Future			Sell	16	0.00
R206 On 04/08/2011 Bond Future			Buy	16	16,160.24
R206 On 04/08/2011 Bond Future			Sell	16	0.00

R206 On 04/08/2011	Bond Future	Buy	16	16,214.51
R206 On 04/08/2011	Bond Future	Sell	16	0.00
R206 On 04/08/2011	Bond Future	Sell	17	0.00
R206 On 04/08/2011	Bond Future	Buy	17	17,170.25
R206 On 04/08/2011	Bond Future	Buy	17	17,170.25
R206 On 04/08/2011	Bond Future	Sell	17	0.00
R206 On 04/08/2011	Bond Future	Buy	17	17,170.25
R206 On 04/08/2011	Bond Future	Sell	17	0.00
R206 On 04/08/2011	Bond Future	Buy	17	17,227.92
R206 On 04/08/2011	Bond Future	Sell	17	0.00
R206 On 02/08/2012	Bond Future	Buy	18	18,490.39
R206 On 02/08/2012	Bond Future	Sell	18	0.00
R206 On 02/08/2012	Bond Future	Buy	18	18,491.64
R206 On 02/08/2012	Bond Future	Sell	18	0.00
R206 On 05/11/2009	Bond Future	Buy	19	18,893.50
R206 On 05/11/2009	Bond Future	Buy	19	18,890.27
R206 On 05/11/2009	Bond Future	Sell	19	0.00
R206 On 05/11/2009	Bond Future	Sell	19	0.00
R206 On 05/11/2009	Bond Future	Sell	19	0.00
R206 On 05/11/2009	Bond Future	Buy	19	18,609.43
R206 On 04/08/2011	Bond Future	Sell	20	0.00
R206 On 04/08/2011	Bond Future	Buy	20	20,200.30
R206 On 04/08/2011	Bond Future	Buy	20	20,200.30
R206 On 04/08/2011	Bond Future	Sell	20	0.00
R206 On 04/08/2011	Bond Future	Buy	20	20,200.30
R206 On 04/08/2011	Bond Future	Sell	20	0.00
R206 On 04/08/2011	Bond Future	Buy	20	20,268.14
R206 On 04/08/2011	Bond Future	Sell	20	0.00
R206 On 04/08/2011	Bond Future	Sell	22	0.00
R206 On 04/08/2011	Bond Future	Buy	22	22,220.33
R206 On 04/08/2011	Bond Future	Buy	22	22,220.33
R206 On 04/08/2011	Bond Future	Sell	22	0.00
R206 On 04/08/2011	Bond Future	Buy	22	22,220.33
R206 On 04/08/2011	Bond Future	Sell	22	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 04/08/2011 Bond Future			Buy	22	22,294.96
R206 On 04/08/2011 Bond Future			Sell	22	0.00
R206 On 06/08/2009 Bond Future			Sell	26	0.00
R206 On 06/08/2009 Bond Future			Buy	26	25,250.51
R206 On 04/08/2011 Bond Future			Sell	30	0.00
R206 On 04/08/2011 Bond Future			Buy	30	30,300.45
R206 On 04/08/2011 Bond Future			Buy	30	30,300.45
R206 On 04/08/2011 Bond Future			Sell	30	0.00
R206 On 04/08/2011 Bond Future			Buy	30	30,300.45
R206 On 04/08/2011 Bond Future			Sell	30	0.00
R206 On 04/08/2011 Bond Future			Buy	30	30,402.21
R206 On 04/08/2011 Bond Future			Sell	30	0.00
R206 On 04/08/2011 Bond Future			Sell	40	0.00
R206 On 04/08/2011 Bond Future			Buy	40	40,400.60
R206 On 04/08/2011 Bond Future			Buy	40	40,400.60
R206 On 04/08/2011 Bond Future			Sell	40	0.00
R206 On 04/08/2011 Bond Future			Buy	40	40,400.60
R206 On 04/08/2011 Bond Future			Sell	40	0.00
R206 On 04/08/2011 Bond Future			Buy	40	40,536.28
R206 On 04/08/2011 Bond Future			Sell	40	0.00
R206 On 04/08/2011 Bond Future			Buy	47	47,470.70
R206 On 04/08/2011 Bond Future			Sell	47	0.00
R206 On 04/08/2011 Bond Future			Buy	47	47,630.13
R206 On 04/08/2011 Bond Future			Sell	47	0.00
R206 On 04/08/2011 Bond Future			Sell	50	0.00
R206 On 04/08/2011 Bond Future			Buy	50	50,500.75
R206 On 04/08/2011 Bond Future			Buy	50	50,500.75
R206 On 04/08/2011 Bond Future			Sell	50	0.00
R206 On 04/08/2011 Bond Future			Buy	50	50,500.75
R206 On 04/08/2011 Bond Future			Sell	50	0.00
R206 On 04/08/2011 Bond Future			Buy	50	50,670.36

R206 On 04/08/2011	Bond Future	Sell	50	0.00
R206 On 02/08/2012	Bond Future	Sell	59	0.00
R206 On 02/08/2012	Bond Future	Buy	59	61,053.22
R206 On 04/08/2011	Bond Future	Buy	68	68,718.39
R206 On 04/08/2011	Bond Future	Sell	68	0.00
R206 On 07/05/2009	Bond Future	Sell	90	0.00
R206 On 07/05/2009	Bond Future	Buy	90	92,940.90
R206 On 07/05/2009	Bond Future	Buy	94	93,290.36
R206 On 07/05/2009	Bond Future	Sell	94	0.00
R206 On 06/08/2009	Bond Future	Buy	94	91,671.96
R206 On 06/08/2009	Bond Future	Sell	94	0.00
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,001.49
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,340.71
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 04/08/2011	Bond Future	Buy	100	101,340.71
R206 On 04/08/2011	Bond Future	Sell	100	0.00
R206 On 03/05/2012	Bond Future	Buy	110	115,347.82
R206 On 03/05/2012	Bond Future	Sell	110	0.00
R206 On 03/11/2011	Bond Future	Sell	113	0.00
R206 On 03/11/2011	Bond Future	Buy	113	118,162.45
R206 On 04/08/2011	Bond Future	Sell	120	0.00
R206 On 04/08/2011	Bond Future	Buy	120	121,201.79
R206 On 04/08/2011	Bond Future	Buy	120	121,201.79

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 04/08/2011	Bond Future			Sell	120	0.00
R206 On 04/08/2011	Bond Future			Buy	120	121,201.79
R206 On 04/08/2011	Bond Future			Sell	120	0.00
R206 On 04/08/2011	Bond Future			Buy	120	121,608.85
R206 On 04/08/2011	Bond Future			Sell	120	0.00
R206 On 06/08/2009	Bond Future			Buy	122	118,578.53
R206 On 06/08/2009	Bond Future			Sell	122	0.00
R206 On 04/11/2010	Bond Future	7.25	Call	Sell	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Call	Buy	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Call	Sell	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Call	Buy	150	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Buy	150	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Sell	150	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Buy	150	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Sell	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Put	Sell	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Put	Buy	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Put	Sell	150	0.00
R206 On 04/11/2010	Bond Future	7.25	Put	Buy	150	0.00
R206 On 07/05/2009	Bond Future			Sell	160	0.00
R206 On 07/05/2009	Bond Future			Buy	160	165,303.70
R206 On 04/08/2011	Bond Future			Buy	160	162,145.14
R206 On 04/08/2011	Bond Future			Sell	160	0.00
R206 On 03/11/2011	Bond Future			Sell	160	0.00
R206 On 03/11/2011	Bond Future			Buy	160	167,198.75
R206 On 06/08/2009	Bond Future			Sell	213	0.00
R206 On 06/08/2009	Bond Future			Buy	213	206,875.04
R206 On 02/08/2012	Bond Future			Buy	241	248,467.34
R206 On 02/08/2012	Bond Future			Sell	241	0.00
R206 On 07/05/2009	Bond Future			Sell	250	0.00
R206 On 07/05/2009	Bond Future			Buy	250	255,981.73

R206 On 07/05/2009	Bond Future			Buy	250	252,237.58
R206 On 07/05/2009	Bond Future			Sell	250	0.00
R206 On 07/05/2009	Bond Future			Buy	250	253,538.78
R206 On 07/05/2009	Bond Future			Sell	250	0.00
R206 On 04/08/2011	Bond Future			Buy	250	253,351.78
R206 On 04/08/2011	Bond Future			Sell	250	0.00
R206 On 07/05/2009	Bond Future			Sell	300	0.00
R206 On 07/05/2009	Bond Future			Buy	300	304,961.67
R206 On 07/05/2009	Bond Future			Buy	300	303,567.90
R206 On 07/05/2009	Bond Future			Sell	300	0.00
R206 On 02/02/2012	Bond Future			Buy	300	308,155.68
R206 On 02/02/2012	Bond Future			Sell	300	0.00
R206 On 03/05/2012	Bond Future			Sell	300	0.00
R206 On 03/05/2012	Bond Future			Buy	300	314,870.46
R206 On 02/02/2012	Bond Future			Sell	300	0.00
R206 On 02/02/2012	Bond Future			Buy	300	310,339.47
R206 On 03/05/2012	Bond Future			Buy	300	314,546.25
R206 On 03/05/2012	Bond Future			Sell	300	0.00
R206 On 02/08/2012	Bond Future			Buy	300	309,295.44
R206 On 03/05/2012	Bond Future			Sell	300	0.00
R206 On 03/05/2012	Bond Future			Buy	300	316,084.14
R206 On 02/08/2012	Bond Future			Sell	300	0.00
R206 On 03/05/2012	Bond Future			Sell	300	0.00
R206 On 03/05/2012	Bond Future			Buy	300	316,165.50
R206 On 02/08/2012	Bond Future			Buy	300	309,533.70
R206 On 02/08/2012	Bond Future			Sell	300	0.00
R206 On 06/08/2009	Bond Future	7.00	Call	Sell	300	0.00
R206 On 06/08/2009	Bond Future	7.00	Call	Buy	300	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Buy	300	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Sell	300	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Buy	300	0.00
R206 On 04/11/2010	Bond Future	6.75	Call	Sell	300	0.00
R206 On 07/05/2009	Bond Future			Buy	392	395,717.96
R206 On 07/05/2009	Bond Future			Sell	392	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 04/08/2011	Bond Future			Buy	437	443,757.20
R206 On 04/08/2011	Bond Future			Sell	437	0.00
R206 On 04/08/2011	Bond Future			Buy	440	444,406.56
R206 On 04/08/2011	Bond Future			Sell	440	0.00
R206 On 04/08/2011	Bond Future			Buy	440	445,899.12
R206 On 04/08/2011	Bond Future			Sell	440	0.00
R206 On 06/08/2009	Bond Future			Sell	444	0.00
R206 On 06/08/2009	Bond Future			Buy	444	431,200.95
R206 On 04/11/2010	Bond Future	8.00	Put	Buy	450	0.00
R206 On 04/11/2010	Bond Future	8.00	Put	Sell	450	0.00
R206 On 04/11/2010	Bond Future	8.00	Put	Buy	450	0.00
R206 On 04/11/2010	Bond Future	8.00	Put	Sell	450	0.00
R206 On 04/08/2011	Bond Future			Buy	484	490,489.04
R206 On 04/08/2011	Bond Future			Sell	484	0.00
R206 On 07/05/2009	Bond Future			Buy	486	499,976.92
R206 On 07/05/2009	Bond Future			Sell	486	0.00
R206 On 03/11/2011	Bond Future			Sell	500	0.00
R206 On 03/11/2011	Bond Future			Buy	500	526,675.15
R206 On 04/08/2011	Bond Future			Sell	530	0.00
R206 On 04/08/2011	Bond Future			Buy	530	535,307.90
R206 On 04/08/2011	Bond Future			Buy	530	535,307.90
R206 On 04/08/2011	Bond Future			Sell	530	0.00
R206 On 04/08/2011	Bond Future			Buy	530	535,307.90
R206 On 04/08/2011	Bond Future			Sell	530	0.00
R206 On 04/08/2011	Bond Future			Buy	530	537,105.76
R206 On 04/08/2011	Bond Future			Sell	530	0.00
R206 On 02/08/2012	Bond Future			Sell	540	0.00
R206 On 02/08/2012	Bond Future			Buy	540	557,024.42
R206 On 03/05/2012	Bond Future			Buy	590	617,572.29
R206 On 03/05/2012	Bond Future			Sell	590	0.00
R206 On 02/08/2012	Bond Future			Buy	600	620,218.92

R206 On 02/08/2012	Bond Future	Sell	600	0.00
R206 On 06/11/2008	Bond Future	Sell	610	0.00
R206 On 06/11/2008	Bond Future	Buy	610	603,916.84
R206 On 06/11/2008	Bond Future	Buy	610	590,342.32
R206 On 06/11/2008	Bond Future	Sell	610	0.00
R206 On 05/02/2009	Bond Future	Sell	610	0.00
R206 On 05/02/2009	Bond Future	Buy	610	584,785.10
R206 On 07/05/2009	Bond Future	Sell	610	0.00
R206 On 05/02/2009	Bond Future	Sell	610	0.00
R206 On 07/05/2009	Bond Future	Buy	610	627,114.10
R206 On 05/02/2009	Bond Future	Buy	610	610,518.44
R206 On 06/08/2009	Bond Future	Sell	610	0.00
R206 On 06/08/2009	Bond Future	Buy	610	596,681.93
R206 On 07/05/2009	Bond Future	Sell	610	0.00
R206 On 07/05/2009	Bond Future	Buy	610	607,450.75
R206 On 02/08/2012	Bond Future	Buy	682	702,771.81
R206 On 02/08/2012	Bond Future	Sell	682	0.00
R206 On 03/05/2012	Bond Future	Buy	700	737,711.45
R206 On 03/05/2012	Bond Future	Sell	700	0.00
R206 On 02/08/2012	Bond Future	Sell	700	0.00
R206 On 02/08/2012	Bond Future	Buy	700	722,146.53
R206 On 04/08/2011	Bond Future	Buy	894	905,985.95
R206 On 04/08/2011	Bond Future	Sell	894	0.00
R206 On 06/11/2008	Bond Future	Sell	1,120	0.00
R206 On 06/11/2008	Bond Future	Buy	1,120	1,084,127.86
R206 On 06/11/2008	Bond Future	Sell	1,120	0.00
R206 On 06/11/2008	Bond Future	Buy	1,120	1,084,789.89
R206 On 05/02/2009	Bond Future	Buy	1,120	1,075,420.64
R206 On 05/02/2009	Bond Future	Sell	1,120	0.00
R206 On 05/02/2009	Bond Future	Sell	1,120	0.00
R206 On 05/02/2009	Bond Future	Buy	1,120	1,120,951.89
R206 On 07/05/2009	Bond Future	Sell	1,120	0.00
R206 On 07/05/2009	Bond Future	Buy	1,120	1,151,422.61
R206 On 06/08/2009	Bond Future	Sell	1,120	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R206 On 06/08/2009 Bond Future			Buy	1,120	1,095,547.15
R206 On 07/05/2009 Bond Future			Buy	1,120	1,115,319.41
R206 On 07/05/2009 Bond Future			Sell	1,120	0.00
R206 On 05/11/2009 Bond Future			Buy	1,120	1,104,535.26
R206 On 05/11/2009 Bond Future			Sell	1,120	0.00
R206 On 05/11/2009 Bond Future			Sell	1,120	0.00
R206 On 05/11/2009 Bond Future			Buy	1,120	1,117,201.57
R206 On 04/08/2011 Bond Future			Sell	1,168	0.00
R206 On 04/08/2011 Bond Future			Buy	1,168	1,186,939.70
R206 On 04/08/2011 Bond Future			Sell	1,168	0.00
R206 On 04/08/2011 Bond Future			Buy	1,168	1,186,939.70
R206 On 04/08/2011 Bond Future			Sell	1,170	0.00
R206 On 04/08/2011 Bond Future			Buy	1,170	1,181,717.43
R206 On 04/08/2011 Bond Future			Buy	1,170	1,181,717.43
R206 On 04/08/2011 Bond Future			Sell	1,170	0.00
R206 On 04/08/2011 Bond Future			Buy	1,170	1,181,717.43
R206 On 04/08/2011 Bond Future			Sell	1,170	0.00
R206 On 04/08/2011 Bond Future			Buy	1,170	1,185,686.31
R206 On 04/08/2011 Bond Future			Sell	1,170	0.00
R206 On 07/05/2009 Bond Future			Sell	1,200	0.00
R206 On 07/05/2009 Bond Future			Buy	1,200	1,223,457.48
R206 On 07/05/2009 Bond Future			Buy	1,200	1,207,039.56
R206 On 07/05/2009 Bond Future			Sell	1,200	0.00
R206 On 03/11/2011 Bond Future			Sell	1,500	0.00
R206 On 03/11/2011 Bond Future			Buy	1,500	1,582,591.95
R206 On 03/11/2011 Bond Future			Sell	2,000	0.00
R206 On 03/11/2011 Bond Future			Buy	2,000	2,107,359.80
R206 On 03/11/2011 Bond Future			Sell	2,204	0.00
R206 On 03/11/2011 Bond Future			Buy	2,204	2,322,355.90
R206 On 04/08/2011 Bond Future			Buy	2,805	2,833,091.79
R206 On 04/08/2011 Bond Future			Sell	2,805	0.00

R206 On 04/08/2011	Bond Future	Buy	2,807	2,844,633.73
R206 On 04/08/2011	Bond Future	Sell	2,807	0.00
R206 On 04/08/2011	Bond Future	Buy	2,855	2,899,272.49
R206 On 04/08/2011	Bond Future	Sell	2,855	0.00
R206 On 03/11/2011	Bond Future	Sell	6,100	0.00
R206 On 03/11/2011	Bond Future	Buy	6,100	6,441,289.51
R206 On 04/08/2011	Bond Future	Sell	9,866	0.00
R206 On 04/08/2011	Bond Future	Buy	9,866	10,112,563.18
R206 On 03/11/2011	Bond Future	Buy	12,577	13,064,232.98
R206 On 03/11/2011	Bond Future	Sell	12,577	0.00
R207 Bond Future				
R207 On 04/11/2010	Bond Future	Buy	1	987.18
R207 On 04/11/2010	Bond Future	Sell	1	0.00
R207 On 04/11/2010	Bond Future	Buy	1	985.97
R207 On 04/11/2010	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.55
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.55
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.55
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.55
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.61
R207 On 02/02/2012	Bond Future	Buy	1	945.61
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	945.61
R207 On 02/02/2012	Bond Future	Buy	1	967.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	967.00
R207 On 02/02/2012	Bond Future	Buy	1	967.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	1	967.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	967.00
R207 On 02/02/2012 Bond Future			Buy	1	966.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	966.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Buy	1	949.54
R207 On 02/02/2012 Bond Future			Sell	1	0.00
R207 On 02/02/2012 Bond Future			Buy	1	949.54

R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Buy	1	949.54
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Sell	1	0.00
R207 On 02/02/2012	Bond Future	Buy	1	971.95
R207 On 02/02/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Buy	1	984.84
R207 On 03/05/2012	Bond Future	Buy	1	990.63
R207 On 03/05/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Buy	1	977.01
R207 On 03/05/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Buy	1	977.01
R207 On 03/05/2012	Bond Future	Sell	1	0.00
R207 On 03/05/2012	Bond Future	Buy	1	977.01
R207 On 03/05/2012	Bond Future	Buy	1	976.95

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012	Bond Future			Sell	1	0.00
R207 On 03/05/2012	Bond Future			Sell	1	0.00
R207 On 02/08/2012	Bond Future			Buy	1	980.76
R207 On 02/08/2012	Bond Future			Sell	1	0.00
R207 On 03/05/2012	Bond Future			Buy	1	1,003.36
R207 On 03/05/2012	Bond Future			Sell	1	0.00
R207 On 02/08/2012	Bond Future			Buy	1	980.76
R207 On 03/05/2012	Bond Future			Buy	1	1,003.36
R207 On 02/08/2012	Bond Future			Sell	1	0.00
R207 On 02/08/2012	Bond Future			Sell	1	0.00
R207 On 02/08/2012	Bond Future			Buy	1	982.91
R207 On 02/08/2012	Bond Future			Sell	1	0.00
R207 On 02/08/2012	Bond Future			Buy	1	982.31
R207 On 04/11/2010	Bond Future	9.40	Call	Buy	1	0.00
R207 On 04/11/2010	Bond Future	9.40	Call	Sell	1	0.00
R207 On 04/11/2010	Bond Future	9.40	Call	Buy	1	0.00
R207 On 04/11/2010	Bond Future	9.40	Call	Sell	1	0.00
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Buy	2	1,891.10
R207 On 02/02/2012	Bond Future			Buy	2	1,891.10
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Buy	2	1,891.10
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Buy	2	1,891.21
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Buy	2	1,929.23
R207 On 02/02/2012	Bond Future			Buy	2	1,933.99
R207 On 02/02/2012	Bond Future			Sell	2	0.00
R207 On 02/02/2012	Bond Future			Buy	2	1,933.99
R207 On 02/02/2012	Bond Future			Sell	2	0.00

R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,933.99
R207 On 02/02/2012	Bond Future	Buy	2	1,933.08
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,933.08
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,899.07
R207 On 02/02/2012	Bond Future	Buy	2	1,924.71
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 03/05/2012	Bond Future	Buy	2	1,969.68
R207 On 03/05/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,943.90
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 03/05/2012	Bond Future	Buy	2	1,969.68
R207 On 03/05/2012	Bond Future	Sell	2	0.00
R207 On 02/02/2012	Bond Future	Buy	2	1,943.90
R207 On 02/02/2012	Bond Future	Sell	2	0.00
R207 On 03/05/2012	Bond Future	Buy	2	1,969.68

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 02/02/2012 Bond Future			Buy	2	1,943.90
R207 On 02/02/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,969.68
R207 On 02/02/2012 Bond Future			Buy	2	1,943.90
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 02/02/2012 Bond Future			Buy	2	1,943.90
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,969.68
R207 On 02/02/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,981.04
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,954.02
R207 On 03/05/2012 Bond Future			Buy	2	1,954.02
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,954.02
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	1,954.02
R207 On 03/05/2012 Bond Future			Buy	2	1,954.02
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 02/08/2012 Bond Future			Buy	2	1,961.53
R207 On 03/05/2012 Bond Future			Buy	2	2,006.72
R207 On 02/08/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Sell	2	0.00
R207 On 02/08/2012 Bond Future			Buy	2	1,961.53
R207 On 02/08/2012 Bond Future			Sell	2	0.00
R207 On 03/05/2012 Bond Future			Buy	2	2,006.72
R207 On 02/02/2012 Bond Future			Buy	3	2,836.65

R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.65
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.65
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.82
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.82
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.82
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.82
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,836.82
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,900.99
R207 On 02/02/2012	Bond Future	Buy	3	2,900.99
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Buy	3	2,899.62
R207 On 02/02/2012	Bond Future	Sell	3	0.00
R207 On 02/02/2012	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	3	2,848.61
R207 On 02/02/2012 Bond Future			Sell	3	0.00
R207 On 02/02/2012 Bond Future			Buy	3	2,848.61
R207 On 02/02/2012 Bond Future			Buy	3	2,848.61
R207 On 02/02/2012 Bond Future			Sell	3	0.00
R207 On 02/02/2012 Bond Future			Sell	3	0.00
R207 On 02/02/2012 Bond Future			Buy	3	2,848.61
R207 On 02/02/2012 Bond Future			Buy	3	2,848.61
R207 On 02/02/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,970.72
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 03/05/2012 Bond Future			Sell	3	0.00
R207 On 03/05/2012 Bond Future			Buy	3	2,931.03
R207 On 02/02/2012 Bond Future			Sell	4	0.00
R207 On 02/02/2012 Bond Future			Buy	4	3,782.20
R207 On 02/02/2012 Bond Future			Sell	4	0.00
R207 On 02/02/2012 Bond Future			Buy	4	3,782.20
R207 On 02/02/2012 Bond Future			Sell	4	0.00
R207 On 02/02/2012 Bond Future			Buy	4	3,782.20

R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,867.98
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Buy	4	3,866.16
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Sell	4	0.00
R207 On 02/02/2012	Bond Future	Buy	4	3,849.41

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	5	4,829.02
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,760.47
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,727.75
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,727.75
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,728.03
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,728.03
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,728.03
R207 On 02/02/2012 Bond Future			Buy	5	4,728.03
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,730.79
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,730.79
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98
R207 On 02/02/2012 Bond Future			Sell	5	0.00
R207 On 02/02/2012 Bond Future			Buy	5	4,834.98

R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,834.98
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,832.70
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,825.05
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,832.70
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,832.70
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,747.68
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Buy	5	4,859.76
R207 On 02/02/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,924.21
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Buy	5	4,885.04
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 03/05/2012	Bond Future	Buy	5	4,884.77
R207 On 03/05/2012	Bond Future	Sell	5	0.00
R207 On 02/02/2012	Bond Future	Sell	6	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	6	5,673.30
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,673.30
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,673.63
R207 On 02/02/2012 Bond Future			Buy	6	5,673.63
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,801.97
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,801.97
R207 On 02/02/2012 Bond Future			Buy	6	5,801.97
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,801.97
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,801.97
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,799.25
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 02/02/2012 Bond Future			Buy	6	5,799.25
R207 On 02/02/2012 Bond Future			Buy	6	5,697.21
R207 On 02/02/2012 Bond Future			Sell	6	0.00
R207 On 03/05/2012 Bond Future			Sell	6	0.00
R207 On 03/05/2012 Bond Future			Buy	6	5,862.05
R207 On 03/05/2012 Bond Future			Buy	6	5,862.05
R207 On 03/05/2012 Bond Future			Sell	6	0.00
R207 On 03/05/2012 Bond Future			Sell	6	0.00
R207 On 03/05/2012 Bond Future			Buy	6	5,862.05
R207 On 03/05/2012 Bond Future			Sell	6	0.00
R207 On 03/05/2012 Bond Future			Buy	6	5,862.05

R207 On 03/05/2012	Bond Future	Sell	6	0.00
R207 On 03/05/2012	Bond Future	Buy	6	5,862.05
R207 On 03/05/2012	Bond Future	Buy	6	5,862.05
R207 On 03/05/2012	Bond Future	Sell	6	0.00
R207 On 03/05/2012	Bond Future	Buy	6	5,862.05
R207 On 03/05/2012	Bond Future	Sell	6	0.00
R207 On 03/05/2012	Bond Future	Buy	6	5,862.05
R207 On 03/05/2012	Bond Future	Sell	6	0.00
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,618.85
R207 On 02/02/2012	Bond Future	Buy	7	6,768.97
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,768.97
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,765.79
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,765.79
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,803.66
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Buy	7	6,893.89
R207 On 02/02/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Buy	7	6,893.89
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 02/02/2012	Bond Future	Buy	7	6,803.66
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Buy	7	6,943.81
R207 On 03/05/2012	Bond Future	Buy	7	6,943.81
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Buy	7	6,839.06
R207 On 03/05/2012	Bond Future	Sell	7	0.00
R207 On 03/05/2012	Bond Future	Buy	7	6,839.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Sell	7	0.00
R207 On 02/08/2012 Bond Future			Buy	7	6,865.34
R207 On 02/08/2012 Bond Future			Sell	7	0.00
R207 On 03/05/2012 Bond Future			Buy	7	7,023.51
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,564.85
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,564.85
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,564.85
R207 On 02/02/2012 Bond Future			Buy	8	7,732.33
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,596.29
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,596.29
R207 On 02/02/2012 Bond Future			Buy	8	7,639.51
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 03/05/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,775.61
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 03/05/2012 Bond Future			Buy	8	7,878.74
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,775.61
R207 On 03/05/2012 Bond Future			Buy	8	7,878.74
R207 On 03/05/2012 Bond Future			Sell	8	0.00
R207 On 02/02/2012 Bond Future			Buy	8	7,775.61
R207 On 02/02/2012 Bond Future			Sell	8	0.00
R207 On 03/05/2012 Bond Future			Buy	8	7,878.74
R207 On 03/05/2012 Bond Future			Sell	8	0.00
R207 On 03/05/2012 Bond Future			Sell	8	0.00

R207 On 03/05/2012	Bond Future	Buy	8	7,935.78
R207 On 03/05/2012	Bond Future	Buy	8	7,935.78
R207 On 03/05/2012	Bond Future	Sell	8	0.00
R207 On 03/05/2012	Bond Future	Buy	8	7,816.07
R207 On 03/05/2012	Bond Future	Sell	8	0.00
R207 On 03/05/2012	Bond Future	Buy	8	8,035.51
R207 On 02/08/2012	Bond Future	Sell	8	0.00
R207 On 02/08/2012	Bond Future	Buy	8	7,863.31
R207 On 03/05/2012	Bond Future	Sell	8	0.00
R207 On 02/02/2012	Bond Future	Buy	9	8,509.95
R207 On 02/02/2012	Bond Future	Sell	9	0.00
R207 On 02/02/2012	Bond Future	Sell	9	0.00
R207 On 02/02/2012	Bond Future	Buy	9	8,510.45
R207 On 02/02/2012	Bond Future	Buy	9	8,702.96
R207 On 02/02/2012	Bond Future	Sell	9	0.00
R207 On 02/02/2012	Bond Future	Sell	9	0.00
R207 On 02/02/2012	Bond Future	Buy	9	8,698.87
R207 On 03/05/2012	Bond Future	Buy	9	8,793.08
R207 On 03/05/2012	Bond Future	Sell	9	0.00
R207 On 03/05/2012	Bond Future	Sell	9	0.00
R207 On 02/08/2012	Bond Future	Buy	9	8,846.22
R207 On 02/08/2012	Bond Future	Sell	9	0.00
R207 On 03/05/2012	Bond Future	Buy	9	9,039.95
R207 On 02/08/2012	Bond Future	Buy	9	8,846.22
R207 On 03/05/2012	Bond Future	Sell	9	0.00
R207 On 03/05/2012	Bond Future	Buy	9	9,039.95
R207 On 02/08/2012	Bond Future	Sell	9	0.00
R207 On 03/05/2012	Bond Future	Sell	9	0.00
R207 On 02/08/2012	Bond Future	Buy	9	8,826.87
R207 On 02/08/2012	Bond Future	Sell	9	0.00
R207 On 03/05/2012	Bond Future	Buy	9	9,030.23
R207 On 04/11/2010	Bond Future	Buy	10	9,881.24
R207 On 04/11/2010	Bond Future	Sell	10	0.00
R207 On 04/11/2010	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 04/11/2010 Bond Future			Buy	10	9,707.86
R207 On 03/02/2011 Bond Future			Buy	10	9,447.17
R207 On 03/02/2011 Bond Future			Sell	10	0.00
R207 On 03/02/2011 Bond Future			Sell	10	0.00
R207 On 03/02/2011 Bond Future			Buy	10	9,316.26
R207 On 04/08/2011 Bond Future			Buy	10	9,468.70
R207 On 04/08/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,641.83
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,796.54
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	10,049.24
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,813.86
R207 On 03/11/2011 Bond Future			Buy	10	10,082.68
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,898.73
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,729.93
R207 On 03/11/2011 Bond Future			Sell	10	0.00
R207 On 03/11/2011 Bond Future			Buy	10	9,649.74
R207 On 02/02/2012 Bond Future			Buy	10	9,619.01
R207 On 02/02/2012 Bond Future			Sell	10	0.00
R207 On 02/02/2012 Bond Future			Buy	10	9,701.25
R207 On 02/02/2012 Bond Future			Sell	10	0.00
R207 On 02/02/2012 Bond Future			Buy	10	9,654.63
R207 On 02/02/2012 Bond Future			Sell	10	0.00
R207 On 02/02/2012 Bond Future			Buy	10	9,654.63
R207 On 02/02/2012 Bond Future			Sell	10	0.00

R207 On 02/02/2012	Bond Future	Buy	10	9,654.63
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,654.63
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,456.06
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,456.06
R207 On 02/02/2012	Bond Future	Buy	10	9,638.22
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,684.73
R207 On 02/02/2012	Bond Future	Buy	10	9,669.95
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,669.95
R207 On 02/02/2012	Bond Future	Buy	10	9,665.41
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,665.41
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,495.36
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,495.36
R207 On 02/02/2012	Bond Future	Sell	10	0.00
R207 On 02/02/2012	Bond Future	Buy	10	9,495.36
R207 On 03/05/2012	Bond Future	Buy	10	9,785.47
R207 On 03/05/2012	Bond Future	Sell	10	0.00
R207 On 03/05/2012	Bond Future	Sell	10	0.00
R207 On 03/05/2012	Bond Future	Buy	10	9,872.30
R207 On 03/05/2012	Bond Future	Sell	10	0.00
R207 On 03/05/2012	Bond Future	Buy	10	9,919.72
R207 On 02/02/2012	Bond Future	Buy	10	9,785.52
R207 On 02/02/2012	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	10	9,971.94
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	9,916.37
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	9,830.70
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	9,770.08
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	9,769.54
R207 On 03/05/2012 Bond Future			Buy	10	10,025.65
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	10,062.60
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 03/05/2012 Bond Future			Buy	10	10,042.68
R207 On 03/05/2012 Bond Future			Sell	10	0.00
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Buy	11	10,616.98
R207 On 02/02/2012 Bond Future			Buy	11	10,640.69
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Buy	11	10,401.66
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Buy	11	10,636.95
R207 On 02/02/2012 Bond Future			Buy	11	0.00
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Buy	11	10,636.95
R207 On 02/02/2012 Bond Future			Sell	11	0.00
R207 On 02/02/2012 Bond Future			Buy	11	0.00
R207 On 02/02/2012 Bond Future			Sell	11	0.00

R207 On 02/02/2012	Bond Future	Buy	11	10,631.95
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Buy	11	10,747.09
R207 On 03/05/2012	Bond Future	Buy	11	10,747.09
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,788.40
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Buy	11	11,036.95
R207 On 03/05/2012	Bond Future	Buy	11	11,048.83
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,812.05
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,812.05
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Buy	11	11,048.83
R207 On 03/05/2012	Bond Future	Buy	11	11,048.83
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,812.05
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Buy	11	11,036.95
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,788.40
R207 On 03/05/2012	Bond Future	Buy	11	11,048.83
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,812.05
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Sell	11	0.00
R207 On 02/08/2012	Bond Future	Buy	11	10,788.40
R207 On 02/08/2012	Bond Future	Sell	11	0.00
R207 On 03/05/2012	Bond Future	Buy	11	11,036.95
R207 On 02/02/2012	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	12	11,346.61
R207 On 02/02/2012 Bond Future			Buy	12	11,347.27
R207 On 02/02/2012 Bond Future			Sell	12	0.00
R207 On 02/02/2012 Bond Future			Sell	12	0.00
R207 On 02/02/2012 Bond Future			Buy	12	11,603.94
R207 On 02/02/2012 Bond Future			Sell	12	0.00
R207 On 02/02/2012 Bond Future			Buy	12	11,598.49
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 03/05/2012 Bond Future			Buy	12	12,053.27
R207 On 02/08/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,794.96
R207 On 02/08/2012 Bond Future			Sell	12	0.00
R207 On 03/05/2012 Bond Future			Buy	12	12,040.31
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,769.16
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,794.96
R207 On 02/08/2012 Bond Future			Sell	12	0.00
R207 On 03/05/2012 Bond Future			Buy	12	12,053.27
R207 On 03/05/2012 Bond Future			Buy	12	12,053.27
R207 On 02/08/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,794.96
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,769.16
R207 On 03/05/2012 Bond Future			Buy	12	12,040.31
R207 On 02/08/2012 Bond Future			Sell	12	0.00
R207 On 02/08/2012 Bond Future			Buy	12	11,794.96
R207 On 03/05/2012 Bond Future			Sell	12	0.00
R207 On 03/05/2012 Bond Future			Buy	12	12,053.27
R207 On 02/08/2012 Bond Future			Sell	12	0.00

R207 On 03/05/2012	Bond Future	Sell	12	0.00
R207 On 02/08/2012	Bond Future	Buy	12	11,769.16
R207 On 02/08/2012	Bond Future	Sell	12	0.00
R207 On 03/05/2012	Bond Future	Buy	12	12,040.31
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,366.36
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,570.94
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 02/02/2012	Bond Future	Buy	13	12,635.37
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 02/02/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,802.95
R207 On 03/05/2012	Bond Future	Sell	13	0.00
R207 On 03/05/2012	Bond Future	Buy	13	12,701.11

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Sell	13	0.00
R207 On 02/08/2012 Bond Future			Buy	13	12,777.88
R207 On 02/08/2012 Bond Future			Sell	13	0.00
R207 On 03/05/2012 Bond Future			Buy	13	13,057.70
R207 On 03/05/2012 Bond Future			Buy	13	13,057.70
R207 On 02/08/2012 Bond Future			Sell	13	0.00
R207 On 02/08/2012 Bond Future			Buy	13	12,777.88
R207 On 03/05/2012 Bond Future			Sell	13	0.00
R207 On 03/05/2012 Bond Future			Buy	13	13,043.67
R207 On 02/08/2012 Bond Future			Sell	13	0.00
R207 On 03/05/2012 Bond Future			Sell	13	0.00
R207 On 02/08/2012 Bond Future			Buy	13	12,778.60
R207 On 02/02/2012 Bond Future			Buy	14	13,293.50
R207 On 02/02/2012 Bond Future			Sell	14	0.00
R207 On 02/02/2012 Bond Future			Buy	14	13,403.62
R207 On 02/02/2012 Bond Future			Sell	14	0.00
R207 On 03/05/2012 Bond Future			Sell	14	0.00
R207 On 02/02/2012 Bond Future			Buy	14	13,607.32
R207 On 02/02/2012 Bond Future			Sell	14	0.00
R207 On 03/05/2012 Bond Future			Buy	14	13,787.79
R207 On 02/02/2012 Bond Future			Sell	14	0.00
R207 On 03/05/2012 Bond Future			Buy	14	13,787.79
R207 On 03/05/2012 Bond Future			Sell	14	0.00
R207 On 02/02/2012 Bond Future			Buy	14	13,607.32
R207 On 03/05/2012 Bond Future			Sell	14	0.00
R207 On 02/08/2012 Bond Future			Buy	14	13,730.68
R207 On 03/05/2012 Bond Future			Buy	14	14,047.03
R207 On 02/08/2012 Bond Future			Sell	14	0.00
R207 On 02/08/2012 Bond Future			Sell	14	0.00
R207 On 03/05/2012 Bond Future			Buy	14	14,062.14
R207 On 03/05/2012 Bond Future			Sell	14	0.00

R207 On 02/08/2012	Bond Future	Buy	14	13,760.79
R207 On 03/05/2012	Bond Future	Buy	14	14,062.14
R207 On 03/05/2012	Bond Future	Sell	14	0.00
R207 On 02/08/2012	Bond Future	Buy	14	13,760.79
R207 On 02/08/2012	Bond Future	Sell	14	0.00
R207 On 03/05/2012	Bond Future	Sell	14	0.00
R207 On 02/08/2012	Bond Future	Buy	14	13,730.68
R207 On 02/08/2012	Bond Future	Sell	14	0.00
R207 On 03/05/2012	Bond Future	Buy	14	14,047.03
R207 On 05/08/2010	Bond Future	Sell	15	0.00
R207 On 05/08/2010	Bond Future	Buy	15	14,134.82
R207 On 05/08/2010	Bond Future	Buy	15	14,139.47
R207 On 05/08/2010	Bond Future	Sell	15	0.00
R207 On 02/02/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Buy	15	14,772.63
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 02/02/2012	Bond Future	Buy	15	14,579.27
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Buy	15	14,654.30
R207 On 02/08/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Buy	15	15,066.58
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 02/08/2012	Bond Future	Buy	15	14,743.70
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 02/08/2012	Bond Future	Buy	15	14,743.70
R207 On 02/08/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Buy	15	15,066.58
R207 On 02/08/2012	Bond Future	Buy	15	14,743.70
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Buy	15	15,066.58
R207 On 02/08/2012	Bond Future	Sell	15	0.00
R207 On 03/05/2012	Bond Future	Sell	15	0.00
R207 On 02/08/2012	Bond Future	Buy	15	14,711.45
R207 On 02/08/2012	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	15	15,050.39
R207 On 02/08/2012 Bond Future			Buy	15	14,743.70
R207 On 03/05/2012 Bond Future			Sell	15	0.00
R207 On 03/05/2012 Bond Future			Buy	15	15,066.58
R207 On 02/08/2012 Bond Future			Sell	15	0.00
R207 On 03/05/2012 Bond Future			Sell	15	0.00
R207 On 03/05/2012 Bond Future			Buy	15	15,050.39
R207 On 02/08/2012 Bond Future			Sell	15	0.00
R207 On 02/08/2012 Bond Future			Buy	15	14,711.45
R207 On 03/05/2012 Bond Future			Buy	16	15,866.19
R207 On 03/05/2012 Bond Future			Sell	16	0.00
R207 On 03/05/2012 Bond Future			Buy	16	16,071.52
R207 On 03/05/2012 Bond Future			Sell	16	0.00
R207 On 02/02/2012 Bond Future			Sell	17	0.00
R207 On 02/02/2012 Bond Future			Buy	17	16,075.30
R207 On 02/02/2012 Bond Future			Sell	17	0.00
R207 On 02/02/2012 Bond Future			Buy	17	16,142.11
R207 On 02/02/2012 Bond Future			Sell	17	0.00
R207 On 03/05/2012 Bond Future			Buy	17	16,742.32
R207 On 03/05/2012 Bond Future			Sell	17	0.00
R207 On 02/02/2012 Bond Future			Buy	17	16,523.17
R207 On 02/02/2012 Bond Future			Sell	17	0.00
R207 On 03/05/2012 Bond Future			Buy	17	16,742.32
R207 On 03/05/2012 Bond Future			Sell	17	0.00
R207 On 02/02/2012 Bond Future			Buy	17	16,523.17
R207 On 02/02/2012 Bond Future			Sell	18	0.00
R207 On 02/02/2012 Bond Future			Buy	18	17,405.91
R207 On 02/02/2012 Bond Future			Sell	18	0.00
R207 On 03/05/2012 Bond Future			Buy	18	17,727.16
R207 On 03/05/2012 Bond Future			Sell	18	0.00
R207 On 02/02/2012 Bond Future			Buy	18	17,495.12

R207 On 03/05/2012	Bond Future	Sell	18	0.00
R207 On 02/02/2012	Bond Future	Buy	18	17,495.12
R207 On 02/02/2012	Bond Future	Sell	18	0.00
R207 On 03/05/2012	Bond Future	Buy	18	17,727.16
R207 On 02/02/2012	Bond Future	Buy	19	17,965.46
R207 On 02/02/2012	Bond Future	Sell	19	0.00
R207 On 02/02/2012	Bond Future	Sell	19	0.00
R207 On 02/02/2012	Bond Future	Buy	19	18,041.18
R207 On 02/02/2012	Bond Future	Sell	19	0.00
R207 On 02/02/2012	Bond Future	Buy	19	18,041.18
R207 On 03/05/2012	Bond Future	Sell	19	0.00
R207 On 02/02/2012	Bond Future	Buy	19	18,467.07
R207 On 02/02/2012	Bond Future	Sell	19	0.00
R207 On 03/05/2012	Bond Future	Buy	19	18,712.00
R207 On 03/05/2012	Bond Future	Buy	19	18,563.16
R207 On 03/05/2012	Bond Future	Sell	19	0.00
R207 On 05/05/2011	Bond Future	Buy	20	18,751.40
R207 On 05/05/2011	Bond Future	Sell	20	0.00
R207 On 05/05/2011	Bond Future	Sell	20	0.00
R207 On 05/05/2011	Bond Future	Buy	20	19,018.73
R207 On 04/08/2011	Bond Future	Buy	20	18,554.38
R207 On 04/08/2011	Bond Future	Sell	20	0.00
R207 On 03/11/2011	Bond Future	Sell	20	0.00
R207 On 03/11/2011	Bond Future	Buy	20	19,497.64
R207 On 03/11/2011	Bond Future	Sell	20	0.00
R207 On 03/11/2011	Bond Future	Buy	20	19,447.28
R207 On 02/02/2012	Bond Future	Sell	20	0.00
R207 On 02/02/2012	Bond Future	Buy	20	19,269.65
R207 On 02/02/2012	Bond Future	Buy	20	19,309.27
R207 On 02/02/2012	Bond Future	Sell	20	0.00
R207 On 02/02/2012	Bond Future	Sell	20	0.00
R207 On 02/02/2012	Bond Future	Buy	20	19,309.27
R207 On 02/02/2012	Bond Future	Buy	20	19,269.65
R207 On 02/02/2012	Bond Future	Sell	20	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	20	19,269.65
R207 On 02/02/2012 Bond Future			Sell	20	0.00
R207 On 02/02/2012 Bond Future			Sell	20	0.00
R207 On 02/02/2012 Bond Future			Buy	20	19,293.41
R207 On 02/02/2012 Bond Future			Sell	20	0.00
R207 On 02/02/2012 Bond Future			Buy	20	19,130.10
R207 On 02/02/2012 Bond Future			Buy	20	19,114.43
R207 On 02/02/2012 Bond Future			Sell	20	0.00
R207 On 02/02/2012 Bond Future			Buy	20	19,439.03
R207 On 03/05/2012 Bond Future			Sell	20	0.00
R207 On 02/02/2012 Bond Future			Sell	20	0.00
R207 On 03/05/2012 Bond Future			Buy	20	19,696.84
R207 On 03/05/2012 Bond Future			Buy	20	19,783.59
R207 On 03/05/2012 Bond Future			Sell	20	0.00
R207 On 03/05/2012 Bond Future			Sell	20	0.00
R207 On 03/05/2012 Bond Future			Buy	20	19,734.24
R207 On 02/02/2012 Bond Future			Buy	21	19,856.56
R207 On 02/02/2012 Bond Future			Sell	21	0.00
R207 On 03/05/2012 Bond Future			Buy	21	20,517.18
R207 On 03/05/2012 Bond Future			Sell	21	0.00
R207 On 03/05/2012 Bond Future			Buy	21	21,093.21
R207 On 02/08/2012 Bond Future			Sell	21	0.00
R207 On 03/05/2012 Bond Future			Sell	21	0.00
R207 On 02/08/2012 Bond Future			Buy	21	20,641.19
R207 On 03/05/2012 Bond Future			Buy	21	21,093.21
R207 On 03/05/2012 Bond Future			Sell	21	0.00
R207 On 02/08/2012 Bond Future			Sell	21	0.00
R207 On 02/08/2012 Bond Future			Buy	21	20,641.19
R207 On 02/08/2012 Bond Future			Sell	21	0.00
R207 On 03/05/2012 Bond Future			Buy	21	21,070.54
R207 On 03/05/2012 Bond Future			Sell	21	0.00

R207 On 02/08/2012	Bond Future	Buy	21	20,596.03
R207 On 03/11/2011	Bond Future	Buy	22	21,607.04
R207 On 03/11/2011	Bond Future	Sell	22	0.00
R207 On 03/11/2011	Bond Future	Sell	22	0.00
R207 On 03/11/2011	Bond Future	Buy	22	21,711.75
R207 On 02/02/2012	Bond Future	Sell	22	0.00
R207 On 02/02/2012	Bond Future	Buy	22	20,889.79
R207 On 02/02/2012	Bond Future	Sell	22	0.00
R207 On 03/05/2012	Bond Future	Buy	22	21,666.53
R207 On 03/05/2012	Bond Future	Sell	22	0.00
R207 On 02/02/2012	Bond Future	Buy	22	21,382.93
R207 On 03/05/2012	Bond Future	Sell	22	0.00
R207 On 03/05/2012	Bond Future	Buy	22	21,788.95
R207 On 03/05/2012	Bond Future	Sell	22	0.00
R207 On 03/05/2012	Bond Future	Buy	22	21,494.18
R207 On 03/05/2012	Bond Future	Buy	22	21,494.18
R207 On 03/05/2012	Bond Future	Sell	22	0.00
R207 On 03/05/2012	Bond Future	Sell	22	0.00
R207 On 02/08/2012	Bond Future	Buy	22	21,576.79
R207 On 03/05/2012	Bond Future	Buy	22	22,073.90
R207 On 02/08/2012	Bond Future	Sell	22	0.00
R207 On 02/02/2012	Bond Future	Buy	23	22,240.89
R207 On 02/02/2012	Bond Future	Sell	23	0.00
R207 On 02/02/2012	Bond Future	Buy	25	23,640.14
R207 On 02/02/2012	Bond Future	Sell	25	0.00
R207 On 03/05/2012	Bond Future	Sell	25	0.00
R207 On 03/05/2012	Bond Future	Buy	25	24,425.21
R207 On 03/05/2012	Bond Future	Buy	25	24,425.21
R207 On 03/05/2012	Bond Future	Sell	25	0.00
R207 On 03/05/2012	Bond Future	Sell	25	0.00
R207 On 02/08/2012	Bond Future	Buy	25	24,572.84
R207 On 02/08/2012	Bond Future	Sell	25	0.00
R207 On 03/05/2012	Bond Future	Buy	25	25,110.97
R207 On 02/08/2012	Bond Future	Sell	25	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	25	25,110.97
R207 On 03/05/2012 Bond Future			Sell	25	0.00
R207 On 02/08/2012 Bond Future			Buy	25	24,572.84
R207 On 03/05/2012 Bond Future			Buy	25	25,110.97
R207 On 02/08/2012 Bond Future			Sell	25	0.00
R207 On 02/08/2012 Bond Future			Buy	25	24,572.84
R207 On 03/05/2012 Bond Future			Sell	25	0.00
R207 On 03/05/2012 Bond Future			Buy	25	25,083.98
R207 On 03/05/2012 Bond Future			Sell	25	0.00
R207 On 02/08/2012 Bond Future			Buy	25	24,519.08
R207 On 02/08/2012 Bond Future			Sell	25	0.00
R207 On 03/05/2012 Bond Future			Buy	25	25,110.97
R207 On 02/08/2012 Bond Future			Sell	25	0.00
R207 On 02/08/2012 Bond Future			Buy	25	24,572.84
R207 On 03/05/2012 Bond Future			Sell	25	0.00
R207 On 03/05/2012 Bond Future			Sell	25	0.00
R207 On 02/08/2012 Bond Future			Buy	25	24,519.08
R207 On 02/08/2012 Bond Future			Sell	25	0.00
R207 On 03/05/2012 Bond Future			Buy	25	25,083.98
R207 On 03/05/2012 Bond Future			Buy	26	25,791.28
R207 On 03/05/2012 Bond Future			Sell	26	0.00
R207 On 02/02/2012 Bond Future			Sell	27	0.00
R207 On 02/02/2012 Bond Future			Buy	27	25,529.86
R207 On 02/02/2012 Bond Future			Sell	27	0.00
R207 On 02/02/2012 Bond Future			Buy	27	25,531.35
R207 On 02/02/2012 Bond Future			Sell	27	0.00
R207 On 02/02/2012 Bond Future			Buy	27	25,531.35
R207 On 02/02/2012 Bond Future			Buy	27	25,531.35
R207 On 02/02/2012 Bond Future			Sell	27	0.00
R207 On 03/05/2012 Bond Future			Sell	27	0.00
R207 On 02/08/2012 Bond Future			Buy	27	26,538.67

R207 On 02/08/2012	Bond Future	Sell	27	0.00
R207 On 03/05/2012	Bond Future	Buy	27	27,119.85
R207 On 02/08/2012	Bond Future	Sell	27	0.00
R207 On 03/05/2012	Bond Future	Buy	27	27,090.70
R207 On 03/05/2012	Bond Future	Sell	27	0.00
R207 On 02/08/2012	Bond Future	Buy	27	26,480.61
R207 On 03/05/2012	Bond Future	Buy	27	27,119.85
R207 On 02/08/2012	Bond Future	Sell	27	0.00
R207 On 02/08/2012	Bond Future	Buy	27	26,538.67
R207 On 03/05/2012	Bond Future	Sell	27	0.00
R207 On 02/08/2012	Bond Future	Sell	27	0.00
R207 On 03/05/2012	Bond Future	Buy	27	27,090.70
R207 On 03/05/2012	Bond Future	Sell	27	0.00
R207 On 02/08/2012	Bond Future	Buy	27	26,480.61
R207 On 02/02/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Buy	28	27,575.58
R207 On 02/02/2012	Bond Future	Buy	28	27,214.64
R207 On 03/05/2012	Bond Future	Sell	28	0.00
R207 On 02/02/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Buy	28	27,575.58
R207 On 03/05/2012	Bond Future	Sell	28	0.00
R207 On 02/02/2012	Bond Future	Buy	28	27,214.64
R207 On 02/02/2012	Bond Future	Buy	28	27,214.64
R207 On 03/05/2012	Bond Future	Sell	28	0.00
R207 On 02/02/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Buy	28	27,575.58
R207 On 02/02/2012	Bond Future	Buy	28	27,214.64
R207 On 03/05/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Buy	28	27,575.58
R207 On 02/02/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Sell	28	0.00
R207 On 02/08/2012	Bond Future	Buy	28	27,521.58
R207 On 02/08/2012	Bond Future	Sell	28	0.00
R207 On 03/05/2012	Bond Future	Buy	28	28,124.29

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/08/2012 Bond Future			Buy	28	27,521.58
R207 On 03/05/2012 Bond Future			Sell	28	0.00
R207 On 03/05/2012 Bond Future			Buy	28	28,124.29
R207 On 02/08/2012 Bond Future			Sell	28	0.00
R207 On 03/05/2012 Bond Future			Sell	28	0.00
R207 On 02/08/2012 Bond Future			Buy	28	27,461.37
R207 On 02/08/2012 Bond Future			Sell	28	0.00
R207 On 03/05/2012 Bond Future			Buy	28	28,094.06
R207 On 06/05/2010 Bond Future			Sell	29	0.00
R207 On 06/05/2010 Bond Future			Buy	29	26,778.14
R207 On 05/08/2010 Bond Future			Buy	29	26,195.43
R207 On 05/08/2010 Bond Future			Sell	29	0.00
R207 On 05/08/2010 Bond Future			Sell	29	0.00
R207 On 05/08/2010 Bond Future			Buy	29	27,133.74
R207 On 04/11/2010 Bond Future			Buy	29	27,598.43
R207 On 04/11/2010 Bond Future			Sell	29	0.00
R207 On 04/11/2010 Bond Future			Buy	29	28,149.22
R207 On 04/11/2010 Bond Future			Sell	29	0.00
R207 On 02/02/2012 Bond Future			Sell	29	0.00
R207 On 02/02/2012 Bond Future			Buy	29	27,536.54
R207 On 02/02/2012 Bond Future			Sell	29	0.00
R207 On 02/02/2012 Bond Future			Buy	29	27,536.54
R207 On 03/05/2012 Bond Future			Buy	29	29,128.73
R207 On 02/08/2012 Bond Future			Sell	29	0.00
R207 On 03/05/2012 Bond Future			Sell	29	0.00
R207 On 02/08/2012 Bond Future			Buy	29	28,504.49
R207 On 03/05/2012 Bond Future			Buy	29	29,128.73
R207 On 03/05/2012 Bond Future			Sell	29	0.00
R207 On 02/08/2012 Bond Future			Buy	29	28,504.49
R207 On 02/08/2012 Bond Future			Sell	29	0.00
R207 On 03/05/2012 Bond Future			Buy	29	29,128.73

R207 On 02/08/2012	Bond Future	Sell	29	0.00
R207 On 02/08/2012	Bond Future	Buy	29	28,504.49
R207 On 03/05/2012	Bond Future	Sell	29	0.00
R207 On 03/05/2012	Bond Future	Buy	29	29,128.73
R207 On 03/05/2012	Bond Future	Sell	29	0.00
R207 On 02/08/2012	Bond Future	Buy	29	28,504.49
R207 On 02/08/2012	Bond Future	Sell	29	0.00
R207 On 03/05/2012	Bond Future	Sell	29	0.00
R207 On 03/05/2012	Bond Future	Buy	29	29,128.73
R207 On 02/08/2012	Bond Future	Sell	29	0.00
R207 On 02/08/2012	Bond Future	Buy	29	28,504.49
R207 On 03/05/2012	Bond Future	Buy	29	29,128.73
R207 On 03/05/2012	Bond Future	Sell	29	0.00
R207 On 02/08/2012	Bond Future	Buy	29	28,504.49
R207 On 02/08/2012	Bond Future	Sell	29	0.00
R207 On 03/05/2012	Bond Future	Sell	29	0.00
R207 On 02/08/2012	Bond Future	Buy	29	28,442.13
R207 On 02/08/2012	Bond Future	Sell	29	0.00
R207 On 03/05/2012	Bond Future	Buy	29	29,097.42
R207 On 04/08/2011	Bond Future	Sell	30	0.00
R207 On 04/08/2011	Bond Future	Buy	30	28,096.47
R207 On 02/02/2012	Bond Future	Buy	30	28,904.47
R207 On 02/02/2012	Bond Future	Sell	30	0.00
R207 On 02/02/2012	Bond Future	Buy	30	28,963.90
R207 On 02/02/2012	Bond Future	Sell	30	0.00
R207 On 02/02/2012	Bond Future	Buy	30	28,963.90
R207 On 02/02/2012	Bond Future	Sell	30	0.00
R207 On 02/02/2012	Bond Future	Buy	30	28,963.90
R207 On 02/02/2012	Bond Future	Sell	30	0.00
R207 On 02/02/2012	Bond Future	Sell	30	0.00
R207 On 02/02/2012	Bond Future	Buy	30	28,368.17
R207 On 03/05/2012	Bond Future	Buy	30	29,576.89
R207 On 03/05/2012	Bond Future	Sell	30	0.00
R207 On 03/05/2012	Bond Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	30	29,576.89
R207 On 02/02/2012 Bond Future			Buy	30	29,009.85
R207 On 02/02/2012 Bond Future			Sell	30	0.00
R207 On 02/02/2012 Bond Future			Buy	30	29,009.85
R207 On 02/02/2012 Bond Future			Sell	30	0.00
R207 On 02/02/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Buy	30	29,545.26
R207 On 03/05/2012 Bond Future			Sell	30	0.00
R207 On 02/02/2012 Bond Future			Buy	30	29,158.54
R207 On 03/05/2012 Bond Future			Buy	30	29,715.56
R207 On 03/05/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Sell	30	0.00
R207 On 02/08/2012 Bond Future			Buy	30	29,487.41
R207 On 02/08/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Buy	30	30,133.16
R207 On 02/08/2012 Bond Future			Buy	30	29,487.41
R207 On 03/05/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Buy	30	30,133.16
R207 On 02/08/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Sell	30	0.00
R207 On 02/08/2012 Bond Future			Buy	30	29,422.90
R207 On 02/08/2012 Bond Future			Sell	30	0.00
R207 On 03/05/2012 Bond Future			Buy	30	30,100.78
R207 On 02/08/2012 Bond Future			Sell	31	0.00
R207 On 03/05/2012 Bond Future			Buy	31	31,137.60
R207 On 03/05/2012 Bond Future			Sell	31	0.00
R207 On 02/08/2012 Bond Future			Buy	31	30,470.32
R207 On 02/08/2012 Bond Future			Buy	31	30,403.66
R207 On 03/05/2012 Bond Future			Sell	31	0.00
R207 On 02/08/2012 Bond Future			Sell	31	0.00
R207 On 03/05/2012 Bond Future			Buy	31	31,104.14

R207 On 03/05/2012	Bond Future	Buy	31	31,137.60
R207 On 02/08/2012	Bond Future	Sell	31	0.00
R207 On 02/08/2012	Bond Future	Buy	31	30,470.32
R207 On 03/05/2012	Bond Future	Sell	31	0.00
R207 On 03/05/2012	Bond Future	Sell	31	0.00
R207 On 02/08/2012	Bond Future	Buy	31	30,403.66
R207 On 02/08/2012	Bond Future	Sell	31	0.00
R207 On 03/05/2012	Bond Future	Buy	31	31,104.14
R207 On 02/02/2012	Bond Future	Sell	32	0.00
R207 On 02/02/2012	Bond Future	Buy	32	30,257.62
R207 On 02/02/2012	Bond Future	Sell	32	0.00
R207 On 02/02/2012	Bond Future	Buy	32	30,376.35
R207 On 03/05/2012	Bond Future	Sell	32	0.00
R207 On 02/02/2012	Bond Future	Buy	32	31,102.44
R207 On 02/02/2012	Bond Future	Sell	32	0.00
R207 On 03/05/2012	Bond Future	Buy	32	31,514.95
R207 On 03/05/2012	Bond Future	Buy	32	32,143.04
R207 On 03/05/2012	Bond Future	Sell	32	0.00
R207 On 02/02/2012	Bond Future	Sell	33	0.00
R207 On 03/05/2012	Bond Future	Buy	33	32,499.79
R207 On 03/05/2012	Bond Future	Sell	33	0.00
R207 On 02/02/2012	Bond Future	Buy	33	32,074.39
R207 On 02/02/2012	Bond Future	Sell	33	0.00
R207 On 03/05/2012	Bond Future	Buy	33	32,499.79
R207 On 03/05/2012	Bond Future	Sell	33	0.00
R207 On 02/02/2012	Bond Future	Buy	33	32,074.39
R207 On 03/05/2012	Bond Future	Buy	33	32,735.09
R207 On 03/05/2012	Bond Future	Sell	33	0.00
R207 On 03/05/2012	Bond Future	Sell	34	0.00
R207 On 03/05/2012	Bond Future	Buy	34	33,218.29
R207 On 05/08/2010	Bond Future	Buy	35	31,644.00
R207 On 05/08/2010	Bond Future	Sell	35	0.00
R207 On 05/08/2010	Bond Future	Buy	35	31,644.00
R207 On 05/08/2010	Bond Future	Sell	35	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 05/08/2010 Bond Future			Sell	35	0.00
R207 On 05/08/2010 Bond Future			Buy	35	31,643.99
R207 On 02/02/2012 Bond Future			Buy	35	33,791.22
R207 On 02/02/2012 Bond Future			Sell	35	0.00
R207 On 02/02/2012 Bond Future			Sell	35	0.00
R207 On 02/02/2012 Bond Future			Buy	35	33,096.20
R207 On 02/02/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Buy	35	34,469.47
R207 On 02/02/2012 Bond Future			Buy	35	34,018.30
R207 On 03/05/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Sell	35	0.00
R207 On 02/02/2012 Bond Future			Buy	35	34,018.30
R207 On 02/02/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Buy	35	34,469.47
R207 On 02/02/2012 Bond Future			Buy	35	34,018.30
R207 On 03/05/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Buy	35	34,469.47
R207 On 02/02/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Sell	35	0.00
R207 On 02/08/2012 Bond Future			Sell	35	0.00
R207 On 03/05/2012 Bond Future			Buy	35	35,117.57
R207 On 02/08/2012 Bond Future			Buy	35	34,326.71
R207 On 03/05/2012 Bond Future			Sell	36	0.00
R207 On 02/02/2012 Bond Future			Buy	36	34,990.25
R207 On 02/02/2012 Bond Future			Sell	36	0.00
R207 On 03/05/2012 Bond Future			Buy	36	35,454.32
R207 On 02/02/2012 Bond Future			Sell	37	0.00
R207 On 03/05/2012 Bond Future			Buy	37	36,439.16
R207 On 03/05/2012 Bond Future			Sell	37	0.00
R207 On 02/02/2012 Bond Future			Buy	37	35,962.20
R207 On 03/05/2012 Bond Future			Sell	37	0.00

R207 On 02/02/2012	Bond Future	Buy	37	35,962.20
R207 On 02/02/2012	Bond Future	Sell	37	0.00
R207 On 03/05/2012	Bond Future	Buy	37	36,439.16
R207 On 02/02/2012	Bond Future	Sell	37	0.00
R207 On 03/05/2012	Bond Future	Buy	37	36,439.16
R207 On 03/05/2012	Bond Future	Sell	37	0.00
R207 On 02/02/2012	Bond Future	Buy	37	35,962.20
R207 On 03/05/2012	Bond Future	Buy	37	37,164.24
R207 On 02/08/2012	Bond Future	Sell	37	0.00
R207 On 03/05/2012	Bond Future	Sell	37	0.00
R207 On 02/08/2012	Bond Future	Buy	37	36,367.80
R207 On 03/05/2012	Bond Future	Buy	37	37,164.24
R207 On 02/08/2012	Bond Future	Sell	37	0.00
R207 On 02/08/2012	Bond Future	Buy	37	36,367.80
R207 On 03/05/2012	Bond Future	Sell	37	0.00
R207 On 02/08/2012	Bond Future	Sell	37	0.00
R207 On 03/05/2012	Bond Future	Buy	37	37,124.29
R207 On 03/05/2012	Bond Future	Sell	37	0.00
R207 On 02/08/2012	Bond Future	Buy	37	36,288.24
R207 On 02/02/2012	Bond Future	Sell	38	0.00
R207 On 03/05/2012	Bond Future	Buy	38	37,424.00
R207 On 03/05/2012	Bond Future	Sell	38	0.00
R207 On 02/02/2012	Bond Future	Buy	38	36,934.15
R207 On 03/05/2012	Bond Future	Buy	38	38,168.67
R207 On 02/08/2012	Bond Future	Sell	38	0.00
R207 On 03/05/2012	Bond Future	Sell	38	0.00
R207 On 02/08/2012	Bond Future	Buy	38	37,350.72
R207 On 03/05/2012	Bond Future	Buy	38	38,168.67
R207 On 02/08/2012	Bond Future	Sell	38	0.00
R207 On 02/08/2012	Bond Future	Buy	38	37,350.72
R207 On 03/05/2012	Bond Future	Sell	38	0.00
R207 On 03/05/2012	Bond Future	Sell	38	0.00
R207 On 02/08/2012	Bond Future	Buy	38	37,269.00
R207 On 02/08/2012	Bond Future	Sell	38	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	38	38,127.65
R207 On 02/02/2012 Bond Future			Sell	39	0.00
R207 On 02/02/2012 Bond Future			Buy	39	36,878.62
R207 On 05/08/2010 Bond Future			Buy	40	36,458.01
R207 On 05/08/2010 Bond Future			Sell	40	0.00
R207 On 05/08/2010 Bond Future			Sell	40	0.00
R207 On 05/08/2010 Bond Future			Buy	40	36,458.01
R207 On 02/02/2012 Bond Future			Buy	40	38,618.53
R207 On 02/02/2012 Bond Future			Sell	40	0.00
R207 On 02/02/2012 Bond Future			Buy	40	37,822.02
R207 On 02/02/2012 Bond Future			Sell	40	0.00
R207 On 02/02/2012 Bond Future			Buy	40	38,679.80
R207 On 02/02/2012 Bond Future			Sell	40	0.00
R207 On 03/05/2012 Bond Future			Sell	40	0.00
R207 On 03/05/2012 Bond Future			Buy	40	39,535.96
R207 On 02/02/2012 Bond Future			Buy	41	39,646.80
R207 On 02/02/2012 Bond Future			Sell	41	0.00
R207 On 02/02/2012 Bond Future			Sell	41	0.00
R207 On 02/02/2012 Bond Future			Buy	41	39,646.80
R207 On 02/08/2012 Bond Future			Sell	41	0.00
R207 On 03/05/2012 Bond Future			Buy	41	41,137.73
R207 On 03/05/2012 Bond Future			Sell	41	0.00
R207 On 02/08/2012 Bond Future			Buy	41	40,211.29
R207 On 03/05/2012 Bond Future			Sell	42	0.00
R207 On 02/02/2012 Bond Future			Buy	42	40,821.95
R207 On 02/02/2012 Bond Future			Sell	42	0.00
R207 On 03/05/2012 Bond Future			Buy	42	41,363.37
R207 On 02/02/2012 Bond Future			Sell	45	0.00
R207 On 02/02/2012 Bond Future			Buy	45	43,514.78
R207 On 02/02/2012 Bond Future			Sell	45	0.00
R207 On 03/05/2012 Bond Future			Buy	45	44,317.89

R207 On 02/02/2012	Bond Future	Buy	45	43,737.81
R207 On 03/05/2012	Bond Future	Sell	45	0.00
R207 On 02/02/2012	Bond Future	Buy	46	44,481.77
R207 On 02/02/2012	Bond Future	Sell	46	0.00
R207 On 02/02/2012	Bond Future	Sell	46	0.00
R207 On 03/05/2012	Bond Future	Buy	46	45,302.74
R207 On 03/05/2012	Bond Future	Sell	46	0.00
R207 On 02/02/2012	Bond Future	Buy	46	44,709.76
R207 On 02/02/2012	Bond Future	Sell	47	0.00
R207 On 02/02/2012	Bond Future	Buy	47	44,443.47
R207 On 03/05/2012	Bond Future	Sell	47	0.00
R207 On 03/05/2012	Bond Future	Buy	47	45,919.39
R207 On 03/05/2012	Bond Future	Sell	47	0.00
R207 On 02/08/2012	Bond Future	Buy	47	46,196.94
R207 On 02/08/2012	Bond Future	Sell	47	0.00
R207 On 03/05/2012	Bond Future	Buy	47	47,208.62
R207 On 03/05/2012	Bond Future	Buy	47	47,208.62
R207 On 02/08/2012	Bond Future	Sell	47	0.00
R207 On 02/08/2012	Bond Future	Buy	47	46,196.94
R207 On 03/05/2012	Bond Future	Sell	47	0.00
R207 On 02/08/2012	Bond Future	Sell	47	0.00
R207 On 03/05/2012	Bond Future	Buy	47	47,157.88
R207 On 03/05/2012	Bond Future	Sell	47	0.00
R207 On 02/08/2012	Bond Future	Buy	47	46,095.87
R207 On 02/02/2012	Bond Future	Sell	49	0.00
R207 On 03/05/2012	Bond Future	Buy	49	48,257.26
R207 On 03/05/2012	Bond Future	Sell	49	0.00
R207 On 02/02/2012	Bond Future	Buy	49	47,625.61
R207 On 05/08/2010	Bond Future	Buy	50	46,803.85
R207 On 05/08/2010	Bond Future	Sell	50	0.00
R207 On 05/08/2010	Bond Future	Buy	50	46,803.85
R207 On 05/08/2010	Bond Future	Sell	50	0.00
R207 On 03/11/2011	Bond Future	Sell	50	0.00
R207 On 03/11/2011	Bond Future	Buy	50	49,031.76

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Buy	50	48,273.17
R207 On 02/02/2012 Bond Future			Sell	50	0.00
R207 On 02/02/2012 Bond Future			Sell	50	0.00
R207 On 02/02/2012 Bond Future			Buy	50	48,273.17
R207 On 03/05/2012 Bond Future			Sell	50	0.00
R207 On 03/05/2012 Bond Future			Buy	50	49,100.97
R207 On 03/05/2012 Bond Future			Sell	50	0.00
R207 On 03/05/2012 Bond Future			Buy	50	50,233.32
R207 On 02/08/2012 Bond Future			Sell	50	0.00
R207 On 02/08/2012 Bond Future			Buy	50	49,104.30
R207 On 03/05/2012 Bond Future			Sell	52	0.00
R207 On 02/08/2012 Bond Future			Buy	52	51,111.51
R207 On 02/08/2012 Bond Future			Sell	52	0.00
R207 On 03/05/2012 Bond Future			Buy	52	52,230.82
R207 On 03/05/2012 Bond Future			Buy	52	52,230.82
R207 On 02/08/2012 Bond Future			Sell	52	0.00
R207 On 03/05/2012 Bond Future			Sell	52	0.00
R207 On 02/08/2012 Bond Future			Buy	52	51,111.51
R207 On 03/05/2012 Bond Future			Sell	52	0.00
R207 On 03/05/2012 Bond Future			Buy	52	52,174.68
R207 On 02/08/2012 Bond Future			Sell	52	0.00
R207 On 02/08/2012 Bond Future			Buy	52	50,999.69
R207 On 02/02/2012 Bond Future			Buy	55	53,100.48
R207 On 02/02/2012 Bond Future			Sell	55	0.00
R207 On 02/02/2012 Bond Future			Buy	55	53,184.73
R207 On 02/02/2012 Bond Future			Sell	55	0.00
R207 On 02/02/2012 Bond Future			Sell	56	0.00
R207 On 03/05/2012 Bond Future			Buy	56	55,151.16
R207 On 03/05/2012 Bond Future			Sell	56	0.00
R207 On 02/02/2012 Bond Future			Buy	56	54,429.27
R207 On 02/02/2012 Bond Future			Sell	57	0.00

R207 On 02/02/2012	Bond Future	Buy	57	53,899.52
R207 On 02/02/2012	Bond Future	Sell	57	0.00
R207 On 03/05/2012	Bond Future	Buy	57	56,136.00
R207 On 03/05/2012	Bond Future	Sell	57	0.00
R207 On 02/02/2012	Bond Future	Buy	57	55,401.22
R207 On 03/05/2012	Bond Future	Sell	57	0.00
R207 On 03/05/2012	Bond Future	Buy	57	56,542.42
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	57,008.99
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 03/05/2012	Bond Future	Buy	58	58,257.45
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	57,008.99
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 03/05/2012	Bond Future	Buy	58	58,257.45
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 03/05/2012	Bond Future	Buy	58	58,257.45
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	57,008.99
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	56,884.27
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 03/05/2012	Bond Future	Buy	58	58,194.83
R207 On 03/05/2012	Bond Future	Buy	58	58,257.45
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	57,008.99
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Sell	58	0.00
R207 On 03/05/2012	Bond Future	Buy	58	58,194.83
R207 On 03/05/2012	Bond Future	Sell	58	0.00
R207 On 02/08/2012	Bond Future	Buy	58	56,884.27
R207 On 05/08/2010	Bond Future	Sell	60	0.00
R207 On 05/08/2010	Bond Future	Buy	60	54,937.54
R207 On 05/08/2010	Bond Future	Sell	60	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 05/08/2010	Bond Future			Buy	60	54,937.54
R207 On 02/02/2012	Bond Future			Buy	60	57,927.80
R207 On 02/02/2012	Bond Future			Sell	60	0.00
R207 On 03/05/2012	Bond Future			Sell	60	0.00
R207 On 03/05/2012	Bond Future			Buy	60	59,007.43
R207 On 03/05/2012	Bond Future			Sell	60	0.00
R207 On 03/05/2012	Bond Future			Buy	60	58,891.34
R207 On 03/05/2012	Bond Future			Sell	60	0.00
R207 On 03/05/2012	Bond Future			Buy	60	59,431.12
R207 On 02/08/2007	Bond Future			Buy	61	56,387.69
R207 On 02/08/2007	Bond Future			Sell	61	0.00
R207 On 02/02/2012	Bond Future			Sell	62	0.00
R207 On 03/05/2012	Bond Future			Buy	62	61,060.21
R207 On 03/05/2012	Bond Future			Sell	62	0.00
R207 On 02/02/2012	Bond Future			Buy	62	60,260.98
R207 On 02/08/2012	Bond Future			Sell	64	0.00
R207 On 03/05/2012	Bond Future			Buy	64	64,284.08
R207 On 03/05/2012	Bond Future			Sell	64	0.00
R207 On 02/08/2012	Bond Future			Buy	64	62,906.47
R207 On 03/05/2012	Bond Future			Buy	64	64,284.08
R207 On 02/08/2012	Bond Future			Sell	64	0.00
R207 On 02/08/2012	Bond Future			Buy	64	62,906.47
R207 On 03/05/2012	Bond Future			Sell	64	0.00
R207 On 03/05/2012	Bond Future			Sell	64	0.00
R207 On 02/08/2012	Bond Future			Buy	64	62,768.84
R207 On 02/08/2012	Bond Future			Sell	64	0.00
R207 On 03/05/2012	Bond Future			Buy	64	64,214.99
R207 On 03/11/2011	Bond Future	7.90	Call	Sell	65	0.00
R207 On 03/11/2011	Bond Future	7.90	Call	Buy	65	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Buy	65	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Sell	65	0.00

R207 On 03/11/2011	Bond Future	8.35	Put	Buy	65	0.00
R207 On 03/11/2011	Bond Future	8.35	Put	Sell	65	0.00
R207 On 02/02/2012	Bond Future			Buy	66	63,821.67
R207 On 02/02/2012	Bond Future			Sell	66	0.00
R207 On 03/05/2012	Bond Future			Sell	66	0.00
R207 On 03/05/2012	Bond Future			Buy	66	65,470.17
R207 On 02/02/2012	Bond Future			Buy	67	64,758.24
R207 On 02/02/2012	Bond Future			Sell	67	0.00
R207 On 02/02/2012	Bond Future			Sell	69	0.00
R207 On 03/05/2012	Bond Future			Buy	69	67,954.10
R207 On 03/05/2012	Bond Future			Sell	69	0.00
R207 On 02/02/2012	Bond Future			Buy	69	67,064.64
R207 On 02/02/2012	Bond Future			Sell	69	0.00
R207 On 03/05/2012	Bond Future			Buy	69	67,954.10
R207 On 03/05/2012	Bond Future			Sell	69	0.00
R207 On 02/02/2012	Bond Future			Buy	69	67,064.64
R207 On 02/02/2012	Bond Future			Sell	70	0.00
R207 On 02/02/2012	Bond Future			Buy	70	67,964.62
R207 On 02/02/2012	Bond Future			Buy	70	67,582.43
R207 On 02/02/2012	Bond Future			Sell	70	0.00
R207 On 02/02/2012	Bond Future			Sell	70	0.00
R207 On 02/02/2012	Bond Future			Buy	70	66,467.50
R207 On 02/02/2012	Bond Future			Buy	70	67,705.55
R207 On 02/02/2012	Bond Future			Sell	70	0.00
R207 On 03/05/2012	Bond Future			Sell	71	0.00
R207 On 03/05/2012	Bond Future			Buy	71	69,367.60
R207 On 03/05/2012	Bond Future			Sell	71	0.00
R207 On 03/05/2012	Bond Future			Buy	71	69,367.60
R207 On 02/02/2012	Bond Future			Buy	73	70,590.64
R207 On 02/02/2012	Bond Future			Sell	73	0.00
R207 On 03/05/2012	Bond Future			Buy	73	72,413.98
R207 On 03/05/2012	Bond Future			Sell	73	0.00
R207 On 03/05/2012	Bond Future			Sell	74	0.00
R207 On 02/02/2012	Bond Future			Buy	74	71,924.40

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012 Bond Future			Sell	74	0.00
R207 On 03/05/2012 Bond Future			Buy	74	72,878.32
R207 On 02/02/2012 Bond Future			Buy	76	73,491.62
R207 On 02/02/2012 Bond Future			Sell	76	0.00
R207 On 02/02/2012 Bond Future			Sell	77	0.00
R207 On 03/05/2012 Bond Future			Buy	77	75,832.84
R207 On 02/02/2012 Bond Future			Buy	77	74,840.25
R207 On 03/05/2012 Bond Future			Sell	77	0.00
R207 On 02/02/2012 Bond Future			Sell	78	0.00
R207 On 02/02/2012 Bond Future			Buy	78	75,072.31
R207 On 05/08/2010 Bond Future			Sell	80	0.00
R207 On 05/08/2010 Bond Future			Buy	80	72,892.24
R207 On 04/08/2011 Bond Future			Buy	80	76,915.74
R207 On 04/08/2011 Bond Future			Sell	80	0.00
R207 On 02/02/2012 Bond Future			Buy	80	77,237.06
R207 On 02/02/2012 Bond Future			Sell	80	0.00
R207 On 02/02/2012 Bond Future			Sell	80	0.00
R207 On 02/02/2012 Bond Future			Buy	80	75,644.04
R207 On 02/02/2012 Bond Future			Buy	82	77,861.93
R207 On 02/02/2012 Bond Future			Sell	82	0.00
R207 On 02/02/2012 Bond Future			Buy	86	83,161.57
R207 On 02/02/2012 Bond Future			Sell	86	0.00
R207 On 03/05/2012 Bond Future			Buy	90	87,925.82
R207 On 03/05/2012 Bond Future			Sell	90	0.00
R207 On 02/02/2012 Bond Future			Buy	92	89,419.52
R207 On 03/05/2012 Bond Future			Sell	92	0.00
R207 On 03/05/2012 Bond Future			Buy	92	90,605.47
R207 On 02/02/2012 Bond Future			Sell	92	0.00
R207 On 03/05/2012 Bond Future			Sell	95	0.00
R207 On 03/05/2012 Bond Future			Buy	95	92,815.80
R207 On 03/05/2012 Bond Future			Buy	95	92,810.58

R207 On 03/05/2012	Bond Future			Sell	95	0.00
R207 On 02/08/2012	Bond Future			Sell	95	0.00
R207 On 03/05/2012	Bond Future			Buy	95	95,319.12
R207 On 03/05/2012	Bond Future			Sell	95	0.00
R207 On 02/08/2012	Bond Future			Buy	95	93,172.50
R207 On 02/02/2012	Bond Future			Buy	99	95,687.55
R207 On 02/02/2012	Bond Future			Sell	99	0.00
R207 On 03/05/2012	Bond Future			Sell	99	0.00
R207 On 02/08/2012	Bond Future			Buy	99	97,308.45
R207 On 03/05/2012	Bond Future			Buy	99	99,439.44
R207 On 02/08/2012	Bond Future			Sell	99	0.00
R207 On 03/05/2012	Bond Future			Buy	99	99,439.44
R207 On 02/08/2012	Bond Future			Sell	99	0.00
R207 On 03/05/2012	Bond Future			Sell	99	0.00
R207 On 02/08/2012	Bond Future			Buy	99	97,308.45
R207 On 03/05/2012	Bond Future			Sell	99	0.00
R207 On 02/08/2012	Bond Future			Buy	99	97,095.56
R207 On 02/08/2012	Bond Future			Sell	99	0.00
R207 On 03/05/2012	Bond Future			Buy	99	99,332.56
R207 On 05/05/2011	Bond Future			Buy	100	94,264.65
R207 On 05/05/2011	Bond Future			Sell	100	0.00
R207 On 05/05/2011	Bond Future			Sell	100	0.00
R207 On 05/05/2011	Bond Future			Buy	100	93,490.32
R207 On 02/02/2012	Bond Future			Sell	100	0.00
R207 On 02/02/2012	Bond Future			Buy	100	96,671.11
R207 On 05/08/2010	Bond Future	8.25	Call	Buy	100	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Sell	100	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Sell	100	0.00
R207 On 05/08/2010	Bond Future	8.25	Call	Buy	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Sell	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Buy	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Sell	100	0.00
R207 On 05/08/2010	Bond Future	9.25	Put	Buy	100	0.00
R207 On 03/05/2012	Bond Future			Buy	105	105,466.07

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/08/2012 Bond Future			Sell	105	0.00
R207 On 03/05/2012 Bond Future			Sell	105	0.00
R207 On 02/08/2012 Bond Future			Buy	105	103,205.93
R207 On 03/05/2012 Bond Future			Sell	106	0.00
R207 On 02/08/2012 Bond Future			Buy	106	104,188.84
R207 On 02/08/2012 Bond Future			Sell	106	0.00
R207 On 03/05/2012 Bond Future			Buy	106	106,470.51
R207 On 03/05/2012 Bond Future			Sell	106	0.00
R207 On 03/05/2012 Bond Future			Buy	106	106,470.51
R207 On 02/08/2012 Bond Future			Sell	106	0.00
R207 On 02/08/2012 Bond Future			Buy	106	104,188.84
R207 On 03/05/2012 Bond Future			Buy	106	106,470.51
R207 On 02/08/2012 Bond Future			Sell	106	0.00
R207 On 02/08/2012 Bond Future			Buy	106	104,188.84
R207 On 03/05/2012 Bond Future			Sell	106	0.00
R207 On 03/05/2012 Bond Future			Sell	106	0.00
R207 On 02/08/2012 Bond Future			Buy	106	103,960.90
R207 On 02/08/2012 Bond Future			Sell	106	0.00
R207 On 03/05/2012 Bond Future			Buy	106	106,356.08
R207 On 03/05/2012 Bond Future			Sell	109	0.00
R207 On 02/08/2012 Bond Future			Buy	109	106,903.19
R207 On 02/08/2012 Bond Future			Sell	109	0.00
R207 On 03/05/2012 Bond Future			Buy	109	109,366.15
R207 On 02/02/2012 Bond Future			Sell	110	0.00
R207 On 02/02/2012 Bond Future			Buy	110	106,200.96
R207 On 02/02/2012 Bond Future			Buy	114	110,237.43
R207 On 02/02/2012 Bond Future			Sell	114	0.00
R207 On 02/02/2012 Bond Future			Sell	114	0.00
R207 On 03/05/2012 Bond Future			Buy	114	112,272.00
R207 On 03/05/2012 Bond Future			Sell	114	0.00
R207 On 02/02/2012 Bond Future			Buy	114	110,802.45

R207 On 02/02/2012	Bond Future	Buy	115	111,204.43
R207 On 02/02/2012	Bond Future	Sell	115	0.00
R207 On 02/02/2012	Bond Future	Sell	116	0.00
R207 On 02/02/2012	Bond Future	Buy	116	109,690.26
R207 On 03/05/2012	Bond Future	Sell	116	0.00
R207 On 02/08/2012	Bond Future	Buy	116	114,017.98
R207 On 03/05/2012	Bond Future	Buy	116	116,514.90
R207 On 02/08/2012	Bond Future	Sell	116	0.00
R207 On 03/05/2012	Bond Future	Sell	127	0.00
R207 On 02/02/2012	Bond Future	Buy	127	123,437.82
R207 On 02/02/2012	Bond Future	Sell	127	0.00
R207 On 03/05/2012	Bond Future	Buy	127	125,074.95
R207 On 03/05/2012	Bond Future	Sell	127	0.00
R207 On 02/02/2012	Bond Future	Buy	127	123,437.82
R207 On 02/02/2012	Bond Future	Sell	127	0.00
R207 On 03/05/2012	Bond Future	Buy	127	125,074.95
R207 On 02/02/2012	Bond Future	Buy	127	123,437.82
R207 On 03/05/2012	Bond Future	Sell	127	0.00
R207 On 03/05/2012	Bond Future	Buy	127	125,074.95
R207 On 02/02/2012	Bond Future	Sell	127	0.00
R207 On 03/05/2012	Bond Future	Sell	128	0.00
R207 On 02/08/2012	Bond Future	Buy	128	125,537.69
R207 On 02/08/2012	Bond Future	Sell	128	0.00
R207 On 03/05/2012	Bond Future	Buy	128	128,429.98
R207 On 02/08/2012	Bond Future	Sell	129	0.00
R207 On 03/05/2012	Bond Future	Buy	129	129,572.61
R207 On 03/05/2012	Bond Future	Sell	129	0.00
R207 On 02/08/2012	Bond Future	Buy	129	126,795.85
R207 On 03/05/2012	Bond Future	Buy	129	129,572.61
R207 On 02/08/2012	Bond Future	Sell	129	0.00
R207 On 02/08/2012	Bond Future	Buy	129	126,795.85
R207 On 03/05/2012	Bond Future	Sell	129	0.00
R207 On 03/05/2012	Bond Future	Sell	129	0.00
R207 On 02/08/2012	Bond Future	Buy	129	126,518.45

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	129	129,433.34
R207 On 02/08/2012 Bond Future			Sell	129	0.00
R207 On 02/02/2012 Bond Future			Sell	131	0.00
R207 On 02/02/2012 Bond Future			Buy	131	127,325.62
R207 On 03/05/2012 Bond Future			Sell	131	0.00
R207 On 03/05/2012 Bond Future			Buy	131	129,014.32
R207 On 06/05/2010 Bond Future			Sell	137	0.00
R207 On 06/05/2010 Bond Future			Buy	137	123,229.01
R207 On 06/05/2010 Bond Future			Sell	137	0.00
R207 On 06/05/2010 Bond Future			Buy	137	126,503.65
R207 On 05/08/2010 Bond Future			Sell	137	0.00
R207 On 05/08/2010 Bond Future			Buy	137	123,750.84
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Sell	150	0.00
R207 On 05/08/2010 Bond Future	8.25	Call	Buy	150	0.00
R207 On 05/08/2010 Bond Future	9.50	Put	Sell	150	0.00

R207 On 05/08/2010	Bond Future	9.50	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	9.50	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Sell	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Buy	150	0.00
R207 On 05/08/2010	Bond Future	8.25	Put	Sell	150	0.00
R207 On 03/05/2012	Bond Future			Sell	153	0.00
R207 On 02/02/2012	Bond Future			Buy	153	148,708.55
R207 On 02/02/2012	Bond Future			Sell	153	0.00
R207 On 03/05/2012	Bond Future			Buy	153	150,680.84
R207 On 02/02/2012	Bond Future			Buy	154	149,680.50
R207 On 03/05/2012	Bond Future			Sell	154	0.00
R207 On 02/02/2012	Bond Future			Sell	154	0.00
R207 On 03/05/2012	Bond Future			Buy	154	151,665.68
R207 On 02/02/2012	Bond Future			Sell	160	0.00
R207 On 02/02/2012	Bond Future			Buy	160	151,296.91
R207 On 02/02/2012	Bond Future			Sell	162	0.00
R207 On 02/02/2012	Bond Future			Buy	162	157,456.11
R207 On 03/05/2012	Bond Future			Sell	162	0.00
R207 On 03/05/2012	Bond Future			Buy	162	159,544.42
R207 On 02/08/2012	Bond Future			Sell	174	0.00
R207 On 03/05/2012	Bond Future			Buy	174	174,772.35
R207 On 03/05/2012	Bond Future			Sell	174	0.00
R207 On 02/08/2012	Bond Future			Buy	174	171,026.97
R207 On 03/05/2012	Bond Future			Buy	174	174,772.35
R207 On 02/08/2012	Bond Future			Sell	174	0.00
R207 On 02/08/2012	Bond Future			Buy	174	171,026.97

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Sell	174	0.00
R207 On 02/08/2012 Bond Future			Sell	174	0.00
R207 On 03/05/2012 Bond Future			Buy	174	174,584.50
R207 On 02/08/2012 Bond Future			Buy	174	170,652.80
R207 On 03/05/2012 Bond Future			Sell	174	0.00
R207 On 03/11/2011 Bond Future			Buy	177	172,148.89
R207 On 03/11/2011 Bond Future			Sell	177	0.00
R207 On 03/05/2012 Bond Future			Sell	179	0.00
R207 On 02/08/2012 Bond Future			Buy	179	175,556.61
R207 On 03/05/2012 Bond Future			Buy	179	179,601.30
R207 On 02/08/2012 Bond Future			Sell	179	0.00
R207 On 02/02/2012 Bond Future			Buy	180	173,783.39
R207 On 02/02/2012 Bond Future			Sell	180	0.00
R207 On 02/02/2012 Bond Future			Sell	184	0.00
R207 On 02/02/2012 Bond Future			Buy	184	174,714.57
R207 On 03/05/2012 Bond Future			Buy	185	185,821.18
R207 On 01/11/2012 Bond Future			Sell	185	0.00
R207 On 03/05/2012 Bond Future			Sell	185	0.00
R207 On 01/11/2012 Bond Future			Buy	185	185,239.65
R207 On 02/08/2012 Bond Future			Sell	185	0.00
R207 On 01/11/2012 Bond Future			Buy	185	185,239.65
R207 On 01/11/2012 Bond Future			Sell	185	0.00
R207 On 02/08/2012 Bond Future			Buy	185	181,839.02
R207 On 02/02/2012 Bond Future			Sell	186	0.00
R207 On 02/02/2012 Bond Future			Buy	186	176,613.64
R207 On 05/08/2010 Bond Future			Buy	188	176,248.91
R207 On 05/08/2010 Bond Future			Sell	188	0.00
R207 On 03/05/2012 Bond Future			Sell	192	0.00
R207 On 03/05/2012 Bond Future			Buy	192	189,441.43
R207 On 03/02/2011 Bond Future			Buy	200	185,279.24
R207 On 05/05/2011 Bond Future			Sell	200	0.00

R207 On 03/02/2011	Bond Future	Sell	200	0.00
R207 On 05/05/2011	Bond Future	Buy	200	187,821.22
R207 On 02/02/2012	Bond Future	Sell	200	0.00
R207 On 02/02/2012	Bond Future	Buy	200	192,696.46
R207 On 03/05/2012	Bond Future	Buy	202	197,355.70
R207 On 03/05/2012	Bond Future	Sell	202	0.00
R207 On 02/02/2012	Bond Future	Sell	208	0.00
R207 On 03/05/2012	Bond Future	Buy	208	204,847.16
R207 On 03/05/2012	Bond Future	Sell	208	0.00
R207 On 02/02/2012	Bond Future	Buy	208	202,165.87
R207 On 02/02/2012	Bond Future	Buy	210	205,738.16
R207 On 03/05/2012	Bond Future	Sell	210	0.00
R207 On 02/02/2012	Bond Future	Sell	210	0.00
R207 On 03/05/2012	Bond Future	Buy	210	208,761.38
R207 On 02/08/2012	Bond Future	Buy	210	202,346.38
R207 On 02/08/2012	Bond Future	Sell	210	0.00
R207 On 02/08/2012	Bond Future	Buy	210	202,459.51
R207 On 02/08/2012	Bond Future	Sell	210	0.00
R207 On 03/05/2012	Bond Future	Sell	218	0.00
R207 On 03/05/2012	Bond Future	Buy	218	215,386.01
R207 On 02/02/2012	Bond Future	Sell	219	0.00
R207 On 02/02/2012	Bond Future	Buy	219	207,948.32
R207 On 02/02/2012	Bond Future	Buy	220	215,687.67
R207 On 02/02/2012	Bond Future	Sell	220	0.00
R207 On 03/05/2012	Bond Future	Sell	236	0.00
R207 On 02/08/2012	Bond Future	Buy	236	231,967.61
R207 On 02/08/2012	Bond Future	Sell	236	0.00
R207 On 03/05/2012	Bond Future	Buy	236	237,047.56
R207 On 03/05/2012	Bond Future	Buy	236	237,047.56
R207 On 02/08/2012	Bond Future	Sell	236	0.00
R207 On 03/05/2012	Bond Future	Sell	236	0.00
R207 On 02/08/2012	Bond Future	Buy	236	231,967.61
R207 On 03/05/2012	Bond Future	Sell	236	0.00
R207 On 02/08/2012	Bond Future	Buy	236	231,460.12

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	236	236,792.77
R207 On 02/08/2012 Bond Future			Sell	236	0.00
R207 On 02/02/2012 Bond Future			Sell	245	0.00
R207 On 03/05/2012 Bond Future			Buy	245	241,286.31
R207 On 03/05/2012 Bond Future			Sell	245	0.00
R207 On 02/02/2012 Bond Future			Buy	245	238,128.07
R207 On 03/05/2012 Bond Future			Buy	249	250,530.48
R207 On 03/05/2012 Bond Future			Sell	249	0.00
R207 On 02/08/2012 Bond Future			Buy	249	245,048.20
R207 On 02/08/2012 Bond Future			Sell	249	0.00
R207 On 02/08/2012 Bond Future			Buy	249	19,118.22
R207 On 02/08/2012 Bond Future			Sell	249	0.00
R207 On 02/08/2012 Bond Future			Sell	249	0.00
R207 On 02/08/2012 Bond Future			Buy	249	244,155.21
R207 On 03/05/2012 Bond Future			Buy	250	250,740.48
R207 On 03/05/2012 Bond Future			Sell	250	0.00
R207 On 02/02/2012 Bond Future			Sell	260	0.00
R207 On 02/02/2012 Bond Future			Buy	260	250,505.40
R207 On 02/02/2012 Bond Future			Sell	275	0.00
R207 On 02/02/2012 Bond Future			Buy	275	260,041.57
R207 On 02/02/2012 Bond Future			Sell	278	0.00
R207 On 02/02/2012 Bond Future			Buy	278	268,824.61
R207 On 02/02/2012 Bond Future			Sell	278	0.00
R207 On 03/05/2012 Bond Future			Buy	278	273,786.10
R207 On 03/05/2012 Bond Future			Sell	278	0.00
R207 On 02/02/2012 Bond Future			Buy	278	270,202.46
R207 On 05/05/2011 Bond Future			Sell	285	0.00
R207 On 05/05/2011 Bond Future			Buy	285	268,637.92
R207 On 02/02/2012 Bond Future			Sell	288	0.00
R207 On 03/05/2012 Bond Future			Buy	288	283,634.52
R207 On 03/05/2012 Bond Future			Sell	288	0.00

R207 On 02/02/2012	Bond Future			Buy	288	279,921.97
R207 On 02/02/2012	Bond Future			Sell	293	0.00
R207 On 02/02/2012	Bond Future			Buy	293	278,035.17
R207 On 03/05/2012	Bond Future			Sell	299	0.00
R207 On 03/05/2012	Bond Future			Buy	299	292,109.10
R207 On 05/05/2011	Bond Future			Buy	300	283,688.76
R207 On 05/05/2011	Bond Future			Sell	300	0.00
R207 On 03/05/2012	Bond Future			Buy	300	296,068.92
R207 On 03/05/2012	Bond Future			Sell	300	0.00
R207 On 03/11/2011	Bond Future	7.75	Call	Buy	300	0.00
R207 On 03/11/2011	Bond Future	7.75	Call	Sell	300	0.00
R207 On 03/11/2011	Bond Future	7.95	Put	Buy	300	0.00
R207 On 03/11/2011	Bond Future	7.95	Put	Sell	300	0.00
R207 On 03/05/2012	Bond Future			Buy	305	306,197.83
R207 On 03/05/2012	Bond Future			Sell	305	0.00
R207 On 02/08/2012	Bond Future			Sell	305	0.00
R207 On 02/08/2012	Bond Future			Buy	305	299,603.48
R207 On 02/02/2012	Bond Future			Buy	310	299,293.62
R207 On 02/02/2012	Bond Future			Sell	310	0.00
R207 On 02/08/2012	Bond Future			Sell	310	0.00
R207 On 02/08/2012	Bond Future			Buy	310	304,634.77
R207 On 02/02/2012	Bond Future			Buy	323	312,339.39
R207 On 02/02/2012	Bond Future			Sell	323	0.00
R207 On 03/05/2012	Bond Future			Buy	350	350,164.05
R207 On 03/05/2012	Bond Future			Sell	350	0.00
R207 On 02/02/2012	Bond Future			Sell	360	0.00
R207 On 02/02/2012	Bond Future			Buy	360	345,250.69
R207 On 03/05/2012	Bond Future			Sell	360	0.00
R207 On 02/08/2012	Bond Future			Buy	360	353,074.75
R207 On 02/08/2012	Bond Future			Sell	360	0.00
R207 On 03/05/2012	Bond Future			Buy	360	361,209.31
R207 On 02/08/2012	Bond Future			Sell	361	0.00
R207 On 03/05/2012	Bond Future			Buy	361	362,602.41
R207 On 03/05/2012	Bond Future			Sell	361	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/08/2012 Bond Future			Buy	361	354,831.81
R207 On 03/05/2012 Bond Future			Buy	361	362,602.41
R207 On 02/08/2012 Bond Future			Sell	361	0.00
R207 On 02/08/2012 Bond Future			Buy	361	354,831.81
R207 On 03/05/2012 Bond Future			Sell	361	0.00
R207 On 03/05/2012 Bond Future			Sell	361	0.00
R207 On 02/08/2012 Bond Future			Buy	361	354,055.52
R207 On 02/08/2012 Bond Future			Sell	361	0.00
R207 On 03/05/2012 Bond Future			Buy	361	362,212.67
R207 On 02/02/2012 Bond Future			Sell	368	0.00
R207 On 02/02/2012 Bond Future			Buy	368	347,962.58
R207 On 02/02/2012 Bond Future			Sell	370	0.00
R207 On 02/02/2012 Bond Future			Buy	370	349,874.11
R207 On 02/02/2012 Bond Future			Sell	370	0.00
R207 On 03/05/2012 Bond Future			Buy	370	367,817.67
R207 On 02/02/2012 Bond Future			Buy	370	362,491.04
R207 On 03/05/2012 Bond Future			Sell	370	0.00
R207 On 02/02/2012 Bond Future			Buy	380	366,876.05
R207 On 02/02/2012 Bond Future			Sell	380	0.00
R207 On 04/08/2011 Bond Future			Sell	390	0.00
R207 On 04/08/2011 Bond Future			Buy	390	374,230.43
R207 On 03/11/2011 Bond Future			Sell	400	0.00
R207 On 03/11/2011 Bond Future			Buy	400	401,731.16
R207 On 04/08/2011 Bond Future			Buy	405	388,623.91
R207 On 04/08/2011 Bond Future			Sell	405	0.00
R207 On 03/11/2011 Bond Future			Sell	405	0.00
R207 On 03/11/2011 Bond Future			Buy	405	394,177.83
R207 On 03/05/2012 Bond Future			Buy	411	406,988.39
R207 On 03/05/2012 Bond Future			Sell	411	0.00
R207 On 02/02/2012 Bond Future			Sell	420	0.00
R207 On 02/02/2012 Bond Future			Buy	420	397,154.39

R207 On 02/02/2012	Bond Future	Sell	424	0.00
R207 On 02/02/2012	Bond Future	Buy	424	400,913.41
R207 On 02/02/2012	Bond Future	Sell	431	0.00
R207 On 03/05/2012	Bond Future	Buy	431	424,466.95
R207 On 03/05/2012	Bond Future	Sell	431	0.00
R207 On 02/02/2012	Bond Future	Buy	431	418,911.01
R207 On 02/02/2012	Bond Future	Sell	432	0.00
R207 On 03/05/2012	Bond Future	Buy	432	425,451.79
R207 On 02/02/2012	Bond Future	Buy	432	419,882.96
R207 On 03/05/2012	Bond Future	Sell	432	0.00
R207 On 03/05/2012	Bond Future	Sell	444	0.00
R207 On 03/05/2012	Bond Future	Buy	444	433,791.73
R207 On 02/08/2012	Bond Future	Sell	462	0.00
R207 On 02/08/2012	Bond Future	Buy	462	454,106.08
R207 On 03/05/2012	Bond Future	Sell	463	0.00
R207 On 03/05/2012	Bond Future	Buy	463	465,055.16
R207 On 03/05/2012	Bond Future	Buy	470	463,736.83
R207 On 03/05/2012	Bond Future	Sell	470	0.00
R207 On 05/05/2011	Bond Future	Buy	485	462,723.85
R207 On 05/05/2011	Bond Future	Sell	485	0.00
R207 On 04/08/2011	Bond Future	Sell	485	0.00
R207 On 04/08/2011	Bond Future	Buy	485	452,023.64
R207 On 03/05/2012	Bond Future	Sell	485	0.00
R207 On 03/05/2012	Bond Future	Buy	485	473,822.45
R207 On 03/05/2012	Bond Future	Buy	490	482,572.63
R207 On 02/02/2012	Bond Future	Sell	490	0.00
R207 On 02/02/2012	Bond Future	Buy	490	476,256.14
R207 On 03/05/2012	Bond Future	Sell	490	0.00
R207 On 03/05/2012	Bond Future	Buy	490	482,192.44
R207 On 03/05/2012	Bond Future	Sell	490	0.00
R207 On 02/02/2012	Bond Future	Buy	499	489,940.31
R207 On 02/02/2012	Bond Future	Sell	499	0.00
R207 On 03/05/2012	Bond Future	Sell	499	0.00
R207 On 03/05/2012	Bond Future	Buy	499	497,066.18

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 03/05/2012 Bond Future			Buy	499	487,527.19
R207 On 03/05/2012 Bond Future			Sell	499	0.00
R207 On 05/05/2011 Bond Future			Buy	500	470,379.95
R207 On 05/05/2011 Bond Future			Sell	500	0.00
R207 On 02/02/2012 Bond Future			Sell	534	0.00
R207 On 02/02/2012 Bond Future			Buy	534	504,953.44
R207 On 03/05/2012 Bond Future			Buy	589	583,251.01
R207 On 03/05/2012 Bond Future			Sell	589	0.00
R207 On 06/08/2009 Bond Future			Sell	600	0.00
R207 On 06/08/2009 Bond Future			Buy	600	537,153.06
R207 On 06/08/2009 Bond Future			Buy	600	529,181.76
R207 On 06/08/2009 Bond Future			Sell	600	0.00
R207 On 05/11/2009 Bond Future			Sell	600	0.00
R207 On 05/11/2009 Bond Future			Buy	600	539,252.10
R207 On 04/02/2010 Bond Future			Buy	600	527,192.28
R207 On 05/11/2009 Bond Future			Buy	600	539,216.16
R207 On 05/11/2009 Bond Future			Sell	600	0.00
R207 On 04/02/2010 Bond Future			Sell	600	0.00
R207 On 04/02/2010 Bond Future			Sell	600	0.00
R207 On 04/02/2010 Bond Future			Buy	600	532,300.50
R207 On 04/02/2010 Bond Future			Buy	600	528,392.58
R207 On 04/02/2010 Bond Future			Sell	600	0.00
R207 On 06/05/2010 Bond Future			Sell	600	0.00
R207 On 06/05/2010 Bond Future			Buy	600	538,022.22
R207 On 06/05/2010 Bond Future			Sell	600	0.00
R207 On 06/05/2010 Bond Future			Buy	600	560,018.46
R207 On 05/08/2010 Bond Future			Buy	600	547,870.50
R207 On 05/08/2010 Bond Future			Sell	600	0.00
R207 On 05/08/2010 Bond Future			Buy	600	555,266.82
R207 On 05/08/2010 Bond Future			Sell	600	0.00
R207 On 04/11/2010 Bond Future			Sell	600	0.00

R207 On 04/11/2010	Bond Future	Buy	600	564,468.36
R207 On 04/11/2010	Bond Future	Buy	600	584,630.22
R207 On 04/11/2010	Bond Future	Sell	600	0.00
R207 On 03/02/2011	Bond Future	Buy	600	571,829.28
R207 On 03/02/2011	Bond Future	Sell	600	0.00
R207 On 03/02/2011	Bond Future	Buy	600	566,002.44
R207 On 03/02/2011	Bond Future	Sell	600	0.00
R207 On 03/02/2011	Bond Future	Buy	600	556,505.70
R207 On 03/02/2011	Bond Future	Sell	600	0.00
R207 On 03/11/2011	Bond Future	Sell	600	0.00
R207 On 03/11/2011	Bond Future	Buy	600	558,750.06
R207 On 03/11/2011	Bond Future	Buy	600	584,722.74
R207 On 03/11/2011	Bond Future	Sell	600	0.00
R207 On 02/02/2012	Bond Future	Sell	600	0.00
R207 On 02/02/2012	Bond Future	Buy	600	571,322.64
R207 On 03/11/2011	Bond Future	Sell	600	0.00
R207 On 03/11/2011	Bond Future	Buy	600	584,722.74
R207 On 02/02/2012	Bond Future	Buy	600	582,143.16
R207 On 02/02/2012	Bond Future	Sell	600	0.00
R207 On 03/05/2012	Bond Future	Sell	600	0.00
R207 On 03/05/2012	Bond Future	Buy	600	590,572.68
R207 On 03/05/2012	Bond Future	Buy	600	601,470.72
R207 On 03/05/2012	Bond Future	Sell	600	0.00
R207 On 02/08/2012	Bond Future	Sell	600	0.00
R207 On 02/08/2012	Bond Future	Buy	600	588,358.80
R207 On 02/08/2012	Bond Future	Sell	600	0.00
R207 On 02/08/2012	Bond Future	Buy	600	590,610.30
R207 On 02/02/2012	Bond Future	Sell	609	0.00
R207 On 03/05/2012	Bond Future	Buy	609	599,768.84
R207 On 03/05/2012	Bond Future	Sell	609	0.00
R207 On 02/02/2012	Bond Future	Buy	609	591,918.34
R207 On 02/02/2012	Bond Future	Sell	615	0.00
R207 On 02/02/2012	Bond Future	Buy	615	581,547.51
R207 On 03/05/2012	Bond Future	Buy	615	617,729.86

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/08/2012	Bond Future			Sell	615	0.00
R207 On 02/08/2012	Bond Future			Buy	615	604,491.86
R207 On 03/05/2012	Bond Future			Sell	615	0.00
R207 On 02/02/2012	Bond Future	7.65	Call	Buy	640	0.00
R207 On 02/02/2012	Bond Future	7.65	Call	Sell	640	0.00
R207 On 02/02/2012	Bond Future	7.85	Put	Buy	640	0.00
R207 On 02/02/2012	Bond Future	7.85	Put	Sell	640	0.00
R207 On 05/08/2010	Bond Future			Sell	698	0.00
R207 On 05/08/2010	Bond Future			Buy	698	634,948.54
R207 On 02/02/2012	Bond Future			Sell	698	0.00
R207 On 02/02/2012	Bond Future			Buy	698	659,994.25
R207 On 02/02/2012	Bond Future			Buy	713	689,467.44
R207 On 02/02/2012	Bond Future			Sell	713	0.00
R207 On 02/02/2012	Bond Future			Buy	755	713,890.63
R207 On 02/02/2012	Bond Future			Sell	755	0.00
R207 On 02/02/2012	Bond Future			Buy	757	732,015.22
R207 On 02/02/2012	Bond Future			Sell	757	0.00
R207 On 02/02/2012	Bond Future			Buy	770	743,406.74
R207 On 02/02/2012	Bond Future			Sell	770	0.00
R207 On 04/11/2010	Bond Future			Sell	800	0.00
R207 On 04/11/2010	Bond Future			Buy	800	761,721.92
R207 On 04/11/2010	Bond Future			Buy	800	779,556.72
R207 On 04/11/2010	Bond Future			Sell	800	0.00
R207 On 03/02/2011	Bond Future			Buy	800	762,050.56
R207 On 03/02/2011	Bond Future			Sell	800	0.00
R207 On 03/05/2012	Bond Future	7.65	Call	Buy	800	0.00
R207 On 03/05/2012	Bond Future	7.65	Call	Sell	800	0.00
R207 On 03/05/2012	Bond Future	8.00	Put	Buy	800	0.00
R207 On 03/05/2012	Bond Future	8.00	Put	Sell	800	0.00
R207 On 02/02/2012	Bond Future			Sell	810	0.00
R207 On 02/02/2012	Bond Future			Buy	810	782,300.75

R207 On 02/08/2012	Bond Future			Sell	818	0.00
R207 On 02/08/2012	Bond Future			Buy	818	807,555.94
R207 On 03/05/2012	Bond Future			Buy	838	845,255.15
R207 On 03/05/2012	Bond Future			Sell	838	0.00
R207 On 02/02/2012	Bond Future			Buy	867	838,384.67
R207 On 02/02/2012	Bond Future			Sell	867	0.00
R207 On 05/05/2011	Bond Future			Buy	890	843,813.45
R207 On 05/05/2011	Bond Future			Sell	890	0.00
R207 On 04/08/2011	Bond Future			Sell	890	0.00
R207 On 04/08/2011	Bond Future			Buy	890	828,077.89
R207 On 05/05/2011	Bond Future			Buy	890	74,804.50
R207 On 05/05/2011	Bond Future			Sell	890	0.00
R207 On 05/05/2011	Bond Future			Buy	890	847,881.28
R207 On 05/05/2011	Bond Future			Sell	890	0.00
R207 On 04/08/2011	Bond Future			Buy	890	854,065.27
R207 On 04/08/2011	Bond Future			Sell	890	0.00
R207 On 03/11/2011	Bond Future			Buy	890	866,065.23
R207 On 03/11/2011	Bond Future			Sell	890	0.00
R207 On 03/11/2011	Bond Future	7.30	Call	Sell	900	0.00
R207 On 03/11/2011	Bond Future	7.30	Call	Buy	900	0.00
R207 On 03/11/2011	Bond Future	8.40	Put	Sell	900	0.00
R207 On 03/11/2011	Bond Future	8.40	Put	Buy	900	0.00
R207 On 02/02/2012	Bond Future			Buy	925	906,227.59
R207 On 03/05/2012	Bond Future			Sell	925	0.00
R207 On 02/02/2012	Bond Future			Sell	925	0.00
R207 On 03/05/2012	Bond Future			Buy	925	919,544.17
R207 On 03/05/2012	Bond Future			Buy	960	964,861.92
R207 On 03/05/2012	Bond Future			Sell	960	0.00
R207 On 02/08/2012	Bond Future			Sell	960	0.00
R207 On 02/08/2012	Bond Future			Buy	960	944,074.27
R207 On 05/05/2011	Bond Future			Sell	1,000	0.00
R207 On 05/05/2011	Bond Future			Buy	1,000	934,223.90
R207 On 02/02/2012	Bond Future			Sell	1,000	0.00
R207 On 02/02/2012	Bond Future			Buy	1,000	977,860.40

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/08/2012 Bond Future			Sell	1,000	0.00
R207 On 02/08/2012 Bond Future			Buy	1,000	986,455.30
R207 On 02/02/2012 Bond Future			Buy	1,013	957,898.57
R207 On 02/02/2012 Bond Future			Sell	1,013	0.00
R207 On 03/05/2012 Bond Future			Buy	1,026	1,029,446.54
R207 On 02/08/2012 Bond Future			Sell	1,026	0.00
R207 On 03/05/2012 Bond Future			Sell	1,026	0.00
R207 On 02/08/2012 Bond Future			Buy	1,026	1,006,263.04
R207 On 03/05/2012 Bond Future			Sell	1,036	0.00
R207 On 03/05/2012 Bond Future			Buy	1,036	1,012,180.70
R207 On 03/11/2011 Bond Future			Sell	1,050	0.00
R207 On 03/11/2011 Bond Future			Buy	1,050	1,046,703.42
R207 On 03/11/2011 Bond Future			Buy	1,050	1,014,709.08
R207 On 03/11/2011 Bond Future			Sell	1,050	0.00
R207 On 02/02/2012 Bond Future			Sell	1,063	0.00
R207 On 02/02/2012 Bond Future			Buy	1,063	1,028,640.33
R207 On 03/11/2011 Bond Future			Sell	1,070	0.00
R207 On 03/11/2011 Bond Future			Buy	1,070	1,033,915.64
R207 On 02/02/2012 Bond Future			Sell	1,095	0.00
R207 On 02/02/2012 Bond Future			Buy	1,095	1,035,438.24
R207 On 03/05/2012 Bond Future			Sell	1,141	0.00
R207 On 03/05/2012 Bond Future			Buy	1,141	1,134,654.44
R207 On 03/05/2012 Bond Future			Sell	1,196	0.00
R207 On 03/05/2012 Bond Future			Buy	1,196	1,168,502.05
R207 On 02/02/2012 Bond Future			Sell	1,228	0.00
R207 On 03/05/2012 Bond Future			Buy	1,228	1,209,386.10
R207 On 03/05/2012 Bond Future			Sell	1,228	0.00
R207 On 02/02/2012 Bond Future			Buy	1,228	1,193,556.20
R207 On 03/11/2011 Bond Future			Sell	1,234	0.00
R207 On 03/11/2011 Bond Future			Buy	1,234	1,211,458.77
R207 On 03/11/2011 Bond Future			Buy	1,280	1,265,841.28

R207 On 03/11/2011	Bond Future	Sell	1,280	0.00
R207 On 05/05/2011	Bond Future	Buy	1,350	1,286,112.06
R207 On 05/05/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Buy	1,350	1,256,073.21
R207 On 05/05/2011	Bond Future	Sell	1,350	0.00
R207 On 05/05/2011	Bond Future	Buy	1,350	1,279,941.75
R207 On 05/05/2011	Bond Future	Buy	1,350	1,286,112.06
R207 On 05/05/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Buy	1,350	1,256,073.21
R207 On 04/08/2011	Bond Future	Sell	1,350	0.00
R207 On 04/08/2011	Bond Future	Buy	1,350	1,295,492.27
R207 On 03/11/2011	Bond Future	Sell	1,350	0.00
R207 On 03/11/2011	Bond Future	Buy	1,350	1,313,694.45
R207 On 02/02/2012	Bond Future	Buy	1,460	1,406,684.16
R207 On 02/02/2012	Bond Future	Sell	1,460	0.00
R207 On 02/02/2012	Bond Future	Buy	1,530	1,498,949.42
R207 On 03/05/2012	Bond Future	Sell	1,530	0.00
R207 On 02/02/2012	Bond Future	Sell	1,530	0.00
R207 On 03/05/2012	Bond Future	Buy	1,530	1,520,975.75
R207 On 03/05/2012	Bond Future	Buy	1,568	1,574,960.04
R207 On 03/05/2012	Bond Future	Sell	1,568	0.00
R207 On 02/08/2012	Bond Future	Buy	1,568	1,541,208.52
R207 On 02/08/2012	Bond Future	Sell	1,568	0.00
R207 On 02/08/2012	Bond Future	Buy	1,600	1,583,664.16
R207 On 02/08/2012	Bond Future	Sell	1,600	0.00
R207 On 02/02/2012	Bond Future	Sell	1,748	0.00
R207 On 02/02/2012	Bond Future	Buy	1,748	1,686,243.68
R207 On 03/11/2011	Bond Future	Buy	1,748	1,725,097.53
R207 On 03/11/2011	Bond Future	Sell	1,748	0.00
R207 On 02/02/2012	Bond Future	Sell	1,751	0.00
R207 On 02/02/2012	Bond Future	Buy	1,751	1,693,108.79
R207 On 02/02/2012	Bond Future	Buy	1,854	1,817,444.50

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012	Bond Future			Sell	1,854	0.00
R207 On 02/02/2012	Bond Future			Sell	1,910	0.00
R207 On 02/02/2012	Bond Future			Buy	1,910	1,844,034.90
R207 On 02/02/2012	Bond Future	7.35	Call	Sell	1,920	0.00
R207 On 02/02/2012	Bond Future	7.35	Call	Buy	1,920	0.00
R207 On 02/02/2012	Bond Future	8.50	Put	Sell	1,920	0.00
R207 On 02/02/2012	Bond Future	8.50	Put	Buy	1,920	0.00
R207 On 03/11/2011	Bond Future	7.90	Call	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	7.90	Call	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future	7.90	Call	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	7.90	Call	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	8.35	Put	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	8.35	Put	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future	8.15	Put	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	8.35	Put	Sell	2,000	0.00
R207 On 03/11/2011	Bond Future	8.35	Put	Buy	2,000	0.00
R207 On 03/11/2011	Bond Future			Sell	2,120	0.00
R207 On 02/02/2012	Bond Future			Buy	2,120	2,041,025.34
R207 On 02/02/2012	Bond Future			Sell	2,120	0.00
R207 On 03/11/2011	Bond Future			Buy	2,120	2,089,756.72
R207 On 02/02/2012	Bond Future			Sell	2,120	0.00
R207 On 02/02/2012	Bond Future			Buy	2,120	2,014,192.71
R207 On 03/05/2012	Bond Future			Sell	2,161	0.00
R207 On 02/08/2012	Bond Future			Buy	2,161	2,124,076.29
R207 On 02/08/2012	Bond Future			Sell	2,161	0.00
R207 On 03/05/2012	Bond Future			Buy	2,161	2,170,592.25
R207 On 03/05/2012	Bond Future			Buy	2,161	2,170,592.25
R207 On 02/08/2012	Bond Future			Sell	2,161	0.00

R207 On 02/08/2012	Bond Future			Buy	2,161	2,124,076.29
R207 On 03/05/2012	Bond Future			Sell	2,161	0.00
R207 On 03/05/2012	Bond Future			Sell	2,161	0.00
R207 On 02/08/2012	Bond Future			Buy	2,161	2,119,429.28
R207 On 02/08/2012	Bond Future			Sell	2,161	0.00
R207 On 03/05/2012	Bond Future			Buy	2,161	2,168,259.23
R207 On 03/05/2012	Bond Future	7.45	Call	Sell	2,400	0.00
R207 On 03/05/2012	Bond Future	7.45	Call	Buy	2,400	0.00
R207 On 03/05/2012	Bond Future	8.30	Put	Sell	2,400	0.00
R207 On 03/05/2012	Bond Future	8.30	Put	Buy	2,400	0.00
R207 On 03/05/2012	Bond Future			Sell	2,535	0.00
R207 On 02/08/2012	Bond Future			Buy	2,535	2,491,685.98
R207 On 02/08/2012	Bond Future			Sell	2,535	0.00
R207 On 03/05/2012	Bond Future			Buy	2,535	2,546,252.36
R207 On 03/05/2012	Bond Future			Buy	2,535	2,546,252.36
R207 On 02/08/2012	Bond Future			Sell	2,535	0.00
R207 On 02/08/2012	Bond Future			Buy	2,535	2,491,685.98
R207 On 03/05/2012	Bond Future			Sell	2,535	0.00
R207 On 03/05/2012	Bond Future			Sell	2,535	0.00
R207 On 02/08/2012	Bond Future			Buy	2,535	2,486,234.71
R207 On 02/08/2012	Bond Future			Sell	2,535	0.00
R207 On 03/05/2012	Bond Future			Buy	2,535	2,543,515.57
R207 On 02/02/2012	Bond Future			Buy	2,578	2,437,771.49
R207 On 02/02/2012	Bond Future			Sell	2,578	0.00
R207 On 02/02/2012	Bond Future			Buy	2,610	2,520,746.87
R207 On 02/02/2012	Bond Future			Sell	2,610	0.00
R207 On 02/02/2012	Bond Future			Buy	2,675	2,577,768.83
R207 On 02/02/2012	Bond Future			Sell	2,675	0.00
R207 On 03/05/2012	Bond Future			Sell	2,700	0.00
R207 On 02/02/2012	Bond Future			Buy	2,700	2,624,268.51
R207 On 02/02/2012	Bond Future			Sell	2,700	0.00
R207 On 03/05/2012	Bond Future			Buy	2,700	2,659,073.67
R207 On 05/08/2010	Bond Future			Sell	2,989	0.00
R207 On 05/08/2010	Bond Future			Buy	2,989	2,737,699.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 05/05/2011 Bond Future			Sell	3,000	0.00
R207 On 05/05/2011 Bond Future			Buy	3,000	2,844,315.00
R207 On 05/05/2011 Bond Future			Buy	3,000	2,858,026.80
R207 On 05/05/2011 Bond Future			Sell	3,000	0.00
R207 On 04/08/2011 Bond Future			Sell	3,000	0.00
R207 On 04/08/2011 Bond Future			Buy	3,000	2,791,273.80
R207 On 04/08/2011 Bond Future			Buy	3,000	2,878,871.70
R207 On 04/08/2011 Bond Future			Sell	3,000	0.00
R207 On 03/11/2011 Bond Future			Sell	3,000	0.00
R207 On 03/11/2011 Bond Future			Buy	3,000	2,919,321.00
R207 On 02/02/2012 Bond Future			Sell	3,034	0.00
R207 On 03/05/2012 Bond Future			Buy	3,034	2,988,010.93
R207 On 03/05/2012 Bond Future			Sell	3,034	0.00
R207 On 02/02/2012 Bond Future			Buy	3,034	2,948,900.24
R207 On 02/02/2012 Bond Future			Buy	3,137	3,073,336.15
R207 On 03/05/2012 Bond Future			Sell	3,137	0.00
R207 On 03/05/2012 Bond Future			Buy	3,137	3,118,497.35
R207 On 02/02/2012 Bond Future			Sell	3,137	0.00
R207 On 02/02/2012 Bond Future			Buy	3,230	3,118,446.46
R207 On 02/02/2012 Bond Future			Sell	3,230	0.00
R207 On 02/02/2012 Bond Future			Buy	3,244	3,135,458.68
R207 On 02/02/2012 Bond Future			Sell	3,244	0.00
R207 On 02/02/2012 Bond Future			Sell	3,244	0.00
R207 On 02/02/2012 Bond Future			Buy	3,244	3,135,458.68
R207 On 02/02/2012 Bond Future			Buy	3,530	3,401,092.52
R207 On 02/02/2012 Bond Future			Sell	3,530	0.00
R207 On 03/05/2012 Bond Future			Buy	3,694	3,710,396.93
R207 On 02/08/2012 Bond Future			Sell	3,694	0.00
R207 On 02/08/2012 Bond Future			Buy	3,694	3,630,882.84
R207 On 03/05/2012 Bond Future			Sell	3,694	0.00
R207 On 02/02/2012 Bond Future			Buy	3,980	3,839,387.79

R207 On 02/02/2012	Bond Future	Sell	3,980	0.00
R207 On 02/02/2012	Bond Future	Sell	4,035	0.00
R207 On 02/02/2012	Bond Future	Buy	4,035	3,897,016.72
R207 On 02/02/2012	Bond Future	Sell	4,240	0.00
R207 On 02/02/2012	Bond Future	Buy	4,240	4,009,134.12
R207 On 03/05/2012	Bond Future	Sell	4,781	0.00
R207 On 02/08/2012	Bond Future	Buy	4,781	4,699,309.92
R207 On 02/08/2012	Bond Future	Sell	4,781	0.00
R207 On 03/05/2012	Bond Future	Buy	4,781	4,802,221.90
R207 On 03/05/2012	Bond Future	Sell	4,781	0.00
R207 On 03/05/2012	Bond Future	Buy	4,781	4,802,221.90
R207 On 02/08/2012	Bond Future	Sell	4,781	0.00
R207 On 02/08/2012	Bond Future	Buy	4,781	4,699,309.92
R207 On 02/08/2012	Bond Future	Sell	4,781	0.00
R207 On 03/05/2012	Bond Future	Buy	4,781	4,797,060.34
R207 On 03/05/2012	Bond Future	Sell	4,781	0.00
R207 On 02/08/2012	Bond Future	Buy	4,781	4,689,028.86
R207 On 03/11/2011	Bond Future	Buy	5,194	5,103,931.37
R207 On 03/11/2011	Bond Future	Sell	5,194	0.00
R207 On 05/05/2011	Bond Future	Sell	5,240	0.00
R207 On 05/05/2011	Bond Future	Buy	5,240	4,968,070.20
R207 On 02/02/2012	Bond Future	Sell	5,360	0.00
R207 On 02/02/2012	Bond Future	Buy	5,360	5,147,635.19
R207 On 02/08/2012	Bond Future	Sell	5,780	0.00
R207 On 03/05/2012	Bond Future	Buy	5,780	5,799,416.18
R207 On 03/05/2012	Bond Future	Sell	5,780	0.00
R207 On 02/08/2012	Bond Future	Buy	5,780	5,668,811.30
R207 On 02/02/2012	Bond Future	Sell	5,883	0.00
R207 On 03/05/2012	Bond Future	Buy	5,883	5,793,826.07
R207 On 03/05/2012	Bond Future	Sell	5,883	0.00
R207 On 02/02/2012	Bond Future	Buy	5,883	5,717,989.50
R207 On 02/02/2012	Bond Future	Buy	6,270	5,932,410.66
R207 On 02/02/2012	Bond Future	Sell	6,270	0.00
R207 On 02/02/2012	Bond Future	Sell	6,270	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R207 On 02/02/2012	Bond Future			Buy	6,270	5,932,410.66
R207 On 02/02/2012	Bond Future			Buy	6,500	6,272,565.65
R207 On 02/02/2012	Bond Future			Sell	6,500	0.00
R207 On 02/02/2012	Bond Future			Buy	6,500	6,272,565.65
R207 On 02/02/2012	Bond Future			Sell	6,500	0.00
R207 On 03/05/2012	Bond Future			Sell	6,613	0.00
R207 On 02/02/2012	Bond Future			Buy	6,613	6,427,513.95
R207 On 02/02/2012	Bond Future			Sell	6,613	0.00
R207 On 03/05/2012	Bond Future			Buy	6,613	6,512,760.81
R207 On 03/05/2012	Bond Future			Buy	6,638	6,664,069.42
R207 On 03/05/2012	Bond Future			Sell	6,638	0.00
R207 On 02/08/2012	Bond Future			Sell	6,638	0.00
R207 On 02/08/2012	Bond Future			Buy	6,638	6,520,550.55
R207 On 03/05/2012	Bond Future			Sell	7,388	0.00
R207 On 02/02/2012	Bond Future			Buy	7,388	7,238,064.23
R207 On 03/05/2012	Bond Future			Buy	7,388	7,344,424.10
R207 On 02/02/2012	Bond Future			Sell	7,388	0.00
R207 On 02/02/2012	Bond Future			Sell	9,200	0.00
R207 On 02/02/2012	Bond Future			Buy	9,200	8,895,831.44
R207 On 02/08/2012	Bond Future			Sell	10,991	0.00
R207 On 02/08/2012	Bond Future			Buy	10,991	10,786,228.88
R208 Bond Futures						
R208 On 04/02/2010	Bond Future			Sell	1	0.00
R208 On 04/02/2010	Bond Future			Buy	1	858.32
R208 On 03/02/2011	Bond Future			Sell	1	0.00
R208 On 03/02/2011	Bond Future			Buy	1	930.71
R208 On 03/11/2011	Bond Future			Sell	1	0.00
R208 On 03/11/2011	Bond Future			Buy	1	870.63
R208 On 03/11/2011	Bond Future			Sell	1	0.00
R208 On 03/11/2011	Bond Future			Buy	1	859.53
R208 On 03/11/2011	Bond Future			Buy	1	895.57

R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	945.14
R208 On 03/11/2011	Bond Future	Buy	1	915.07
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	918.49
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	917.57
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	911.31
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	945.55
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	931.45
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	945.55
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 03/11/2011	Bond Future	Buy	1	931.45
R208 On 03/11/2011	Bond Future	Buy	1	931.45
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	945.55
R208 On 03/11/2011	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	925.27
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	925.27
R208 On 02/02/2012	Bond Future	Buy	1	925.27
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	925.27
R208 On 02/02/2012	Bond Future	Sell	1	0.00
R208 On 02/02/2012	Bond Future	Buy	1	925.27
R208 On 02/02/2012	Bond Future	Sell	1	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	925.27
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	931.88
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	953.13
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	931.88
R208 On 02/02/2012 Bond Future			Buy	1	953.13
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	931.88
R208 On 02/02/2012 Bond Future			Sell	1	0.00
R208 On 02/02/2012 Bond Future			Buy	1	953.13
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	923.71
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	923.89
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	928.41
R208 On 03/05/2012 Bond Future			Sell	1	0.00
R208 On 03/05/2012 Bond Future			Buy	1	931.34

R208 On 03/05/2012	Bond Future	Buy	1	948.18
R208 On 02/08/2012	Bond Future	Sell	1	0.00
R208 On 02/08/2012	Bond Future	Buy	1	961.12
R208 On 03/05/2012	Bond Future	Sell	1	0.00
R208 On 03/02/2011	Bond Future	Sell	2	0.00
R208 On 03/02/2011	Bond Future	Buy	2	1,863.86
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 03/11/2011	Bond Future	Buy	2	1,800.40
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 03/11/2011	Bond Future	Buy	2	1,822.62
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 03/11/2011	Bond Future	Buy	2	1,862.89
R208 On 03/11/2011	Bond Future	Buy	2	1,854.70
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,891.10
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,891.10
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 03/11/2011	Bond Future	Buy	2	1,862.89
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,891.10
R208 On 03/11/2011	Bond Future	Sell	2	0.00
R208 On 03/11/2011	Bond Future	Buy	2	1,862.89
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,888.30
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,850.77
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,850.77
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,850.53
R208 On 02/02/2012	Bond Future	Sell	2	0.00
R208 On 02/02/2012	Bond Future	Buy	2	1,850.53

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Sell	2	0.00
R208 On 02/02/2012 Bond Future			Buy	2	1,850.53
R208 On 02/02/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Buy	2	1,863.76
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 02/02/2012 Bond Future			Buy	2	1,906.27
R208 On 03/05/2012 Bond Future			Buy	2	1,847.43
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Buy	2	1,847.43
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Buy	2	1,847.43
R208 On 03/05/2012 Bond Future			Buy	2	1,847.43
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Buy	2	1,847.43
R208 On 03/05/2012 Bond Future			Sell	2	0.00
R208 On 03/05/2012 Bond Future			Buy	2	1,847.78
R208 On 03/11/2011 Bond Future			Sell	3	0.00
R208 On 03/11/2011 Bond Future			Buy	3	2,733.93
R208 On 03/11/2011 Bond Future			Sell	3	0.00
R208 On 03/11/2011 Bond Future			Buy	3	2,733.93
R208 On 03/11/2011 Bond Future			Buy	3	2,794.34
R208 On 03/11/2011 Bond Future			Sell	3	0.00
R208 On 03/11/2011 Bond Future			Buy	3	2,782.05
R208 On 03/11/2011 Bond Future			Sell	3	0.00
R208 On 01/11/2012 Bond Future			Buy	3	2,798.91
R208 On 03/11/2011 Bond Future			Sell	3	0.00
R208 On 03/11/2011 Bond Future			Buy	3	2,794.34
R208 On 01/11/2012 Bond Future			Sell	3	0.00
R208 On 02/02/2012 Bond Future			Buy	3	2,836.65

R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Buy	3	2,834.64
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Buy	3	2,775.80
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Buy	3	2,775.80
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Buy	3	2,775.80
R208 On 02/02/2012	Bond Future	Buy	3	2,775.80
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Buy	3	2,859.40
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Buy	3	2,795.63
R208 On 02/02/2012	Bond Future	Buy	3	2,859.40
R208 On 03/05/2012	Bond Future	Sell	3	0.00
R208 On 02/02/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Buy	3	2,795.63
R208 On 03/05/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Buy	3	2,771.14
R208 On 03/05/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Buy	3	2,785.23
R208 On 03/05/2012	Bond Future	Sell	3	0.00
R208 On 03/05/2012	Bond Future	Buy	3	2,865.21
R208 On 02/08/2012	Bond Future	Buy	3	2,906.05
R208 On 02/08/2012	Bond Future	Sell	3	0.00
R208 On 05/11/2009	Bond Future	Sell	4	0.00
R208 On 05/11/2009	Bond Future	Buy	4	3,389.35
R208 On 03/11/2011	Bond Future	Sell	4	0.00
R208 On 03/11/2011	Bond Future	Buy	4	3,645.24
R208 On 02/02/2012	Bond Future	Sell	4	0.00
R208 On 02/02/2012	Bond Future	Buy	4	3,796.84
R208 On 02/02/2012	Bond Future	Sell	4	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Buy	4	3,701.54
R208 On 02/02/2012 Bond Future			Sell	4	0.00
R208 On 02/02/2012 Bond Future			Buy	4	3,701.06
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Buy	4	3,694.85
R208 On 03/05/2012 Bond Future			Buy	4	3,694.85
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Buy	4	3,721.28
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Buy	4	3,724.40
R208 On 03/05/2012 Bond Future			Buy	4	3,724.40
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 03/05/2012 Bond Future			Buy	4	3,724.40
R208 On 03/05/2012 Bond Future			Buy	4	3,724.40
R208 On 03/05/2012 Bond Future			Sell	4	0.00
R208 On 05/11/2009 Bond Future			Sell	5	0.00
R208 On 05/11/2009 Bond Future			Buy	5	4,263.39
R208 On 04/11/2010 Bond Future			Buy	5	4,663.72
R208 On 04/11/2010 Bond Future			Sell	5	0.00
R208 On 03/02/2011 Bond Future			Buy	5	4,629.62
R208 On 03/02/2011 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Buy	5	4,383.23
R208 On 03/11/2011 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Buy	5	4,556.55
R208 On 03/11/2011 Bond Future			Buy	5	4,657.23
R208 On 03/11/2011 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Buy	5	4,636.74

R208 On 02/02/2012	Bond Future	Sell	5	0.00
R208 On 02/02/2012	Bond Future	Buy	5	4,727.75
R208 On 03/11/2011	Bond Future	Buy	5	4,657.23
R208 On 03/11/2011	Bond Future	Sell	5	0.00
R208 On 02/02/2012	Bond Future	Buy	5	4,727.75
R208 On 02/02/2012	Bond Future	Sell	5	0.00
R208 On 02/02/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,659.39
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 02/02/2012	Bond Future	Buy	5	4,765.67
R208 On 02/02/2012	Bond Future	Buy	5	4,765.67
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 02/02/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,659.39
R208 On 03/05/2012	Bond Future	Buy	5	4,686.15
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,618.57
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,618.57
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,618.57
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,619.45
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,619.45
R208 On 03/05/2012	Bond Future	Buy	5	4,721.33
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,732.93
R208 On 02/08/2012	Bond Future	Buy	5	4,801.43
R208 On 02/08/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Sell	5	0.00
R208 On 03/05/2012	Bond Future	Buy	5	4,775.35

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/08/2012 Bond Future			Buy	5	4,843.42
R208 On 02/08/2012 Bond Future			Sell	5	0.00
R208 On 03/11/2011 Bond Future			Sell	6	0.00
R208 On 03/11/2011 Bond Future			Buy	6	5,356.38
R208 On 03/11/2011 Bond Future			Sell	6	0.00
R208 On 03/11/2011 Bond Future			Buy	6	5,467.86
R208 On 03/11/2011 Bond Future			Sell	6	0.00
R208 On 03/11/2011 Bond Future			Buy	6	5,508.00
R208 On 02/02/2012 Bond Future			Buy	6	5,587.25
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Buy	6	5,673.30
R208 On 03/11/2011 Bond Future			Sell	6	0.00
R208 On 03/11/2011 Bond Future			Buy	6	5,588.68
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Buy	6	5,551.60
R208 On 02/02/2012 Bond Future			Buy	6	5,623.55
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Buy	6	5,619.95
R208 On 02/02/2012 Bond Future			Sell	6	0.00
R208 On 02/02/2012 Bond Future			Buy	6	5,707.75
R208 On 03/05/2012 Bond Future			Buy	6	5,586.59
R208 On 03/05/2012 Bond Future			Sell	6	0.00
R208 On 03/05/2012 Bond Future			Buy	6	5,542.28
R208 On 03/05/2012 Bond Future			Sell	6	0.00
R208 On 03/05/2012 Bond Future			Sell	6	0.00
R208 On 03/05/2012 Bond Future			Buy	6	5,730.42
R208 On 02/08/2012 Bond Future			Buy	6	5,812.10
R208 On 02/08/2012 Bond Future			Sell	6	0.00
R208 On 03/11/2011 Bond Future			Sell	7	0.00

R208 On 03/11/2011	Bond Future	Buy	7	6,145.40
R208 On 03/11/2011	Bond Future	Sell	7	0.00
R208 On 03/11/2011	Bond Future	Buy	7	6,379.17
R208 On 03/11/2011	Bond Future	Buy	7	6,520.12
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,618.84
R208 On 03/11/2011	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,477.69
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,477.69
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,477.69
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 03/05/2012	Bond Future	Buy	7	6,523.14
R208 On 03/05/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,671.94
R208 On 02/02/2012	Bond Future	Sell	7	0.00
R208 On 03/05/2012	Bond Future	Buy	7	6,523.14
R208 On 03/05/2012	Bond Future	Sell	7	0.00
R208 On 02/02/2012	Bond Future	Buy	7	6,671.94
R208 On 03/05/2012	Bond Future	Buy	7	6,540.79
R208 On 03/05/2012	Bond Future	Sell	7	0.00
R208 On 03/05/2012	Bond Future	Sell	7	0.00
R208 On 03/05/2012	Bond Future	Buy	7	6,517.69
R208 On 03/02/2011	Bond Future	Sell	8	0.00
R208 On 03/02/2011	Bond Future	Buy	8	7,536.60
R208 On 03/11/2011	Bond Future	Buy	8	7,561.16
R208 On 03/11/2011	Bond Future	Sell	8	0.00
R208 On 03/11/2011	Bond Future	Sell	8	0.00
R208 On 03/11/2011	Bond Future	Buy	8	7,390.14
R208 On 02/02/2012	Bond Future	Buy	8	7,403.08
R208 On 02/02/2012	Bond Future	Sell	8	0.00
R208 On 02/02/2012	Bond Future	Sell	8	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012 Bond Future			Buy	8	7,455.02
R208 On 03/05/2012 Bond Future			Sell	8	0.00
R208 On 02/02/2012 Bond Future			Buy	8	7,625.08
R208 On 03/05/2012 Bond Future			Buy	8	7,389.70
R208 On 03/05/2012 Bond Future			Sell	8	0.00
R208 On 02/02/2012 Bond Future			Sell	9	0.00
R208 On 02/02/2012 Bond Future			Buy	9	8,328.46
R208 On 02/02/2012 Bond Future			Buy	9	8,328.46
R208 On 02/02/2012 Bond Future			Sell	9	0.00
R208 On 03/05/2012 Bond Future			Sell	9	0.00
R208 On 02/02/2012 Bond Future			Buy	9	8,578.21
R208 On 02/02/2012 Bond Future			Sell	9	0.00
R208 On 03/05/2012 Bond Future			Buy	9	8,386.90
R208 On 03/05/2012 Bond Future			Buy	9	8,315.02
R208 On 03/05/2012 Bond Future			Sell	9	0.00
R208 On 03/11/2011 Bond Future			Sell	10	0.00
R208 On 03/11/2011 Bond Future			Buy	10	8,921.99
R208 On 02/08/2012 Bond Future			Sell	10	0.00
R208 On 02/08/2012 Bond Future			Buy	10	9,237.54
R208 On 02/08/2012 Bond Future			Buy	10	9,237.54
R208 On 02/08/2012 Bond Future			Sell	10	0.00
R208 On 03/11/2011 Bond Future			Sell	10	0.00
R208 On 03/11/2011 Bond Future			Buy	10	9,014.51
R208 On 02/02/2012 Bond Future			Buy	10	9,441.51
R208 On 02/02/2012 Bond Future			Sell	10	0.00
R208 On 03/05/2012 Bond Future			Sell	10	0.00
R208 On 03/05/2012 Bond Future			Buy	10	9,550.69
R208 On 02/08/2012 Bond Future			Buy	10	9,686.84
R208 On 02/08/2012 Bond Future			Sell	10	0.00
R208 On 05/08/2010 Bond Future			Sell	11	0.00
R208 On 05/08/2010 Bond Future			Buy	11	9,833.70

R208 On 03/02/2011	Bond Future	Buy	11	10,290.14
R208 On 03/02/2011	Bond Future	Sell	11	0.00
R208 On 03/11/2011	Bond Future	Sell	11	0.00
R208 On 03/11/2011	Bond Future	Buy	11	10,396.59
R208 On 03/11/2011	Bond Future	Buy	11	10,161.44
R208 On 03/11/2011	Bond Future	Sell	11	0.00
R208 On 03/11/2011	Bond Future	Buy	11	10,024.41
R208 On 03/11/2011	Bond Future	Sell	11	0.00
R208 On 03/11/2011	Bond Future	Sell	11	0.00
R208 On 03/11/2011	Bond Future	Buy	11	10,245.90
R208 On 03/11/2011	Bond Future	Buy	11	10,200.84
R208 On 03/11/2011	Bond Future	Sell	11	0.00
R208 On 02/02/2012	Bond Future	Buy	11	10,401.04
R208 On 02/02/2012	Bond Future	Sell	11	0.00
R208 On 02/02/2012	Bond Future	Sell	11	0.00
R208 On 02/02/2012	Bond Future	Buy	11	10,179.23
R208 On 03/05/2012	Bond Future	Sell	11	0.00
R208 On 02/02/2012	Bond Future	Buy	11	10,484.48
R208 On 02/02/2012	Bond Future	Sell	11	0.00
R208 On 03/05/2012	Bond Future	Buy	11	10,250.65
R208 On 03/05/2012	Bond Future	Sell	11	0.00
R208 On 03/05/2012	Bond Future	Buy	11	10,160.84
R208 On 04/11/2010	Bond Future	Sell	12	0.00
R208 On 04/11/2010	Bond Future	Buy	12	10,707.92
R208 On 03/11/2011	Bond Future	Buy	12	11,084.47
R208 On 03/11/2011	Bond Future	Sell	12	0.00
R208 On 03/11/2011	Bond Future	Buy	12	11,341.74
R208 On 03/11/2011	Bond Future	Sell	12	0.00
R208 On 03/11/2011	Bond Future	Buy	12	11,341.74
R208 On 03/11/2011	Bond Future	Sell	12	0.00
R208 On 03/11/2011	Bond Future	Sell	12	0.00
R208 On 03/11/2011	Bond Future	Buy	12	11,037.29
R208 On 03/11/2011	Bond Future	Buy	12	11,085.21
R208 On 03/11/2011	Bond Future	Sell	12	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/11/2011 Bond Future			Buy	12	11,085.21
R208 On 03/11/2011 Bond Future			Sell	12	0.00
R208 On 02/02/2012 Bond Future			Buy	12	11,338.56
R208 On 02/02/2012 Bond Future			Sell	12	0.00
R208 On 02/02/2012 Bond Future			Buy	12	11,104.61
R208 On 02/02/2012 Bond Future			Sell	12	0.00
R208 On 02/02/2012 Bond Future			Sell	12	0.00
R208 On 03/05/2012 Bond Future			Buy	12	11,182.53
R208 On 03/05/2012 Bond Future			Sell	12	0.00
R208 On 02/02/2012 Bond Future			Buy	12	11,437.62
R208 On 04/02/2010 Bond Future			Sell	13	0.00
R208 On 04/02/2010 Bond Future			Buy	13	10,931.64
R208 On 03/11/2011 Bond Future			Buy	13	12,286.88
R208 On 03/11/2011 Bond Future			Sell	13	0.00
R208 On 03/11/2011 Bond Future			Buy	13	12,281.11
R208 On 03/11/2011 Bond Future			Sell	13	0.00
R208 On 03/11/2011 Bond Future			Sell	13	0.00
R208 On 03/11/2011 Bond Future			Buy	13	12,008.97
R208 On 03/11/2011 Bond Future			Sell	13	0.00
R208 On 03/11/2011 Bond Future			Buy	13	11,847.02
R208 On 03/11/2011 Bond Future			Buy	13	12,108.80
R208 On 02/02/2012 Bond Future			Sell	13	0.00
R208 On 02/02/2012 Bond Future			Buy	13	12,292.14
R208 On 03/11/2011 Bond Future			Sell	13	0.00
R208 On 02/02/2012 Bond Future			Buy	13	12,273.96
R208 On 02/02/2012 Bond Future			Sell	13	0.00
R208 On 02/02/2012 Bond Future			Sell	13	0.00
R208 On 02/02/2012 Bond Future			Buy	13	12,028.46
R208 On 02/02/2012 Bond Future			Sell	14	0.00
R208 On 02/02/2012 Bond Future			Buy	14	13,054.46
R208 On 02/02/2012 Bond Future			Buy	14	12,953.73

R208 On 02/02/2012	Bond Future	Sell	14	0.00
R208 On 03/11/2011	Bond Future	Sell	15	0.00
R208 On 03/11/2011	Bond Future	Buy	15	13,669.64
R208 On 02/02/2012	Bond Future	Sell	15	0.00
R208 On 02/02/2012	Bond Future	Buy	15	13,880.77
R208 On 03/05/2012	Bond Future	Buy	15	13,939.58
R208 On 02/02/2012	Bond Future	Sell	15	0.00
R208 On 02/02/2012	Bond Future	Buy	15	14,260.19
R208 On 03/05/2012	Bond Future	Sell	15	0.00
R208 On 03/11/2011	Bond Future	Sell	16	0.00
R208 On 03/11/2011	Bond Future	Buy	16	14,026.34
R208 On 02/02/2012	Bond Future	Sell	16	0.00
R208 On 02/02/2012	Bond Future	Buy	16	14,804.26
R208 On 02/02/2012	Bond Future	Sell	16	0.00
R208 On 02/02/2012	Bond Future	Buy	16	14,804.26
R208 On 03/05/2012	Bond Future	Sell	16	0.00
R208 On 03/05/2012	Bond Future	Buy	16	14,782.25
R208 On 03/05/2012	Bond Future	Buy	16	15,179.63
R208 On 03/05/2012	Bond Future	Sell	16	0.00
R208 On 04/11/2010	Bond Future	Sell	17	0.00
R208 On 04/11/2010	Bond Future	Buy	17	15,088.28
R208 On 03/02/2011	Bond Future	Sell	17	0.00
R208 On 03/02/2011	Bond Future	Buy	17	15,993.17
R208 On 03/11/2011	Bond Future	Sell	17	0.00
R208 On 03/11/2011	Bond Future	Buy	17	16,067.46
R208 On 03/11/2011	Bond Future	Buy	17	15,704.04
R208 On 03/11/2011	Bond Future	Sell	17	0.00
R208 On 03/11/2011	Bond Future	Sell	17	0.00
R208 On 03/11/2011	Bond Future	Buy	17	15,492.26
R208 On 02/02/2012	Bond Future	Buy	17	15,945.68
R208 On 02/02/2012	Bond Future	Sell	17	0.00
R208 On 03/05/2012	Bond Future	Sell	17	0.00
R208 On 02/02/2012	Bond Future	Buy	17	16,203.29
R208 On 02/02/2012	Bond Future	Sell	17	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012 Bond Future			Buy	17	15,841.92
R208 On 03/11/2011 Bond Future			Sell	18	0.00
R208 On 03/11/2011 Bond Future			Buy	18	16,403.57
R208 On 02/02/2012 Bond Future			Sell	18	0.00
R208 On 02/02/2012 Bond Future			Buy	18	17,156.43
R208 On 03/05/2012 Bond Future			Sell	18	0.00
R208 On 03/05/2012 Bond Future			Buy	18	16,773.80
R208 On 03/05/2012 Bond Future			Sell	18	0.00
R208 On 03/05/2012 Bond Future			Buy	18	16,841.93
R208 On 03/05/2012 Bond Future			Sell	18	0.00
R208 On 03/05/2012 Bond Future			Buy	18	16,626.83
R208 On 02/08/2012 Bond Future			Sell	18	0.00
R208 On 02/08/2012 Bond Future			Buy	18	17,316.33
R208 On 02/02/2012 Bond Future			Sell	19	0.00
R208 On 02/02/2012 Bond Future			Buy	19	17,582.31
R208 On 03/05/2012 Bond Future			Sell	19	0.00
R208 On 03/05/2012 Bond Future			Buy	19	17,553.93
R208 On 06/05/2010 Bond Future			Buy	20	17,635.56
R208 On 06/05/2010 Bond Future			Sell	20	0.00
R208 On 02/02/2012 Bond Future			Sell	20	0.00
R208 On 02/02/2012 Bond Future			Buy	20	18,883.02
R208 On 02/02/2012 Bond Future			Sell	20	0.00
R208 On 02/02/2012 Bond Future			Buy	20	18,883.02
R208 On 02/02/2012 Bond Future			Buy	20	18,507.69
R208 On 02/02/2012 Bond Future			Sell	20	0.00
R208 On 03/05/2012 Bond Future			Sell	20	0.00
R208 On 02/02/2012 Bond Future			Buy	20	19,062.70
R208 On 02/02/2012 Bond Future			Sell	20	0.00
R208 On 03/05/2012 Bond Future			Buy	20	18,637.55
R208 On 03/05/2012 Bond Future			Sell	20	0.00
R208 On 03/05/2012 Bond Future			Buy	20	18,477.82

R208 On 02/02/2012	Bond Future	Sell	22	0.00
R208 On 02/02/2012	Bond Future	Buy	22	20,355.86
R208 On 03/05/2012	Bond Future	Buy	22	20,859.89
R208 On 02/08/2012	Bond Future	Sell	22	0.00
R208 On 02/08/2012	Bond Future	Buy	22	21,144.69
R208 On 03/05/2012	Bond Future	Sell	22	0.00
R208 On 03/11/2011	Bond Future	Buy	23	21,499.32
R208 On 03/11/2011	Bond Future	Sell	23	0.00
R208 On 03/11/2011	Bond Future	Sell	23	0.00
R208 On 03/11/2011	Bond Future	Buy	23	21,466.27
R208 On 02/02/2012	Bond Future	Buy	23	21,774.25
R208 On 02/02/2012	Bond Future	Sell	23	0.00
R208 On 02/02/2012	Bond Future	Sell	24	0.00
R208 On 03/05/2012	Bond Future	Buy	24	22,365.06
R208 On 03/05/2012	Bond Future	Sell	24	0.00
R208 On 02/02/2012	Bond Future	Buy	24	22,875.24
R208 On 03/11/2011	Bond Future	Sell	25	0.00
R208 On 03/11/2011	Bond Future	Buy	25	23,029.62
R208 On 02/02/2012	Bond Future	Sell	25	0.00
R208 On 02/02/2012	Bond Future	Buy	25	23,603.77
R208 On 02/02/2012	Bond Future	Buy	25	23,603.77
R208 On 02/02/2012	Bond Future	Sell	25	0.00
R208 On 02/02/2012	Bond Future	Sell	25	0.00
R208 On 02/02/2012	Bond Future	Buy	25	23,131.66
R208 On 03/05/2012	Bond Future	Sell	25	0.00
R208 On 02/02/2012	Bond Future	Buy	25	23,828.37
R208 On 02/02/2012	Bond Future	Sell	25	0.00
R208 On 03/05/2012	Bond Future	Buy	25	23,296.94
R208 On 03/05/2012	Bond Future	Buy	25	23,869.01
R208 On 03/05/2012	Bond Future	Sell	25	0.00
R208 On 02/08/2012	Bond Future	Buy	25	24,217.09
R208 On 02/08/2012	Bond Future	Sell	25	0.00
R208 On 02/02/2012	Bond Future	Buy	26	24,060.00
R208 On 02/02/2012	Bond Future	Sell	26	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Sell	26	0.00
R208 On 02/02/2012 Bond Future			Buy	26	24,060.00
R208 On 03/05/2012 Bond Future			Sell	26	0.00
R208 On 03/05/2012 Bond Future			Buy	26	24,016.54
R208 On 03/11/2011 Bond Future			Sell	27	0.00
R208 On 03/11/2011 Bond Future			Buy	27	25,518.91
R208 On 03/11/2011 Bond Future			Buy	27	24,941.71
R208 On 03/11/2011 Bond Future			Sell	27	0.00
R208 On 03/11/2011 Bond Future			Sell	28	0.00
R208 On 03/11/2011 Bond Future			Buy	28	25,642.50
R208 On 03/11/2011 Bond Future			Sell	28	0.00
R208 On 03/11/2011 Bond Future			Buy	28	25,516.67
R208 On 02/02/2012 Bond Future			Sell	28	0.00
R208 On 02/02/2012 Bond Future			Buy	28	26,436.22
R208 On 02/02/2012 Bond Future			Sell	29	0.00
R208 On 03/05/2012 Bond Future			Buy	29	27,024.45
R208 On 03/05/2012 Bond Future			Sell	29	0.00
R208 On 02/02/2012 Bond Future			Buy	29	27,640.91
R208 On 02/02/2012 Bond Future			Sell	29	0.00
R208 On 03/05/2012 Bond Future			Buy	29	27,024.45
R208 On 03/05/2012 Bond Future			Sell	29	0.00
R208 On 02/02/2012 Bond Future			Buy	29	27,640.91
R208 On 03/11/2011 Bond Future			Sell	30	0.00
R208 On 03/11/2011 Bond Future			Buy	30	28,206.42
R208 On 02/02/2012 Bond Future			Buy	30	28,395.71
R208 On 02/02/2012 Bond Future			Sell	30	0.00
R208 On 02/02/2012 Bond Future			Buy	30	28,395.71
R208 On 02/02/2012 Bond Future			Sell	30	0.00
R208 On 02/02/2012 Bond Future			Sell	30	0.00
R208 On 02/02/2012 Bond Future			Buy	30	27,761.54
R208 On 02/02/2012 Bond Future			Sell	30	0.00

R208 On 02/02/2012	Bond Future	Buy	30	27,761.54
R208 On 03/05/2012	Bond Future	Sell	30	0.00
R208 On 03/05/2012	Bond Future	Buy	30	27,711.39
R208 On 03/11/2011	Bond Future	Buy	31	29,299.49
R208 On 03/11/2011	Bond Future	Sell	31	0.00
R208 On 03/11/2011	Bond Future	Sell	31	0.00
R208 On 03/11/2011	Bond Future	Buy	31	28,636.78
R208 On 02/02/2012	Bond Future	Buy	31	29,291.28
R208 On 02/02/2012	Bond Future	Sell	31	0.00
R208 On 03/05/2012	Bond Future	Buy	31	29,607.15
R208 On 03/05/2012	Bond Future	Sell	31	0.00
R208 On 02/08/2012	Bond Future	Sell	31	0.00
R208 On 02/08/2012	Bond Future	Buy	31	30,029.19
R208 On 05/08/2010	Bond Future	Buy	32	28,699.58
R208 On 05/08/2010	Bond Future	Sell	32	0.00
R208 On 03/05/2012	Bond Future	Buy	32	29,564.51
R208 On 03/05/2012	Bond Future	Sell	32	0.00
R208 On 04/11/2010	Bond Future	Sell	33	0.00
R208 On 04/11/2010	Bond Future	Buy	33	30,384.48
R208 On 03/05/2012	Bond Future	Sell	33	0.00
R208 On 03/05/2012	Bond Future	Buy	33	30,482.53
R208 On 03/11/2011	Bond Future	Sell	34	0.00
R208 On 03/11/2011	Bond Future	Buy	34	32,134.92
R208 On 03/11/2011	Bond Future	Sell	34	0.00
R208 On 03/11/2011	Bond Future	Buy	34	31,408.08
R208 On 02/02/2012	Bond Future	Sell	35	0.00
R208 On 02/02/2012	Bond Future	Buy	35	33,045.28
R208 On 02/02/2012	Bond Future	Sell	35	0.00
R208 On 02/02/2012	Bond Future	Buy	35	32,384.32
R208 On 02/02/2012	Bond Future	Sell	36	0.00
R208 On 02/02/2012	Bond Future	Buy	36	33,309.58
R208 On 02/02/2012	Bond Future	Sell	36	0.00
R208 On 02/02/2012	Bond Future	Buy	36	33,309.58
R208 On 03/11/2011	Bond Future	Buy	39	36,234.28

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/11/2011 Bond Future			Sell	39	0.00
R208 On 03/11/2011 Bond Future			Buy	40	35,976.95
R208 On 03/11/2011 Bond Future			Sell	40	0.00
R208 On 02/02/2012 Bond Future			Buy	40	37,766.03
R208 On 02/02/2012 Bond Future			Sell	40	0.00
R208 On 02/02/2012 Bond Future			Sell	40	0.00
R208 On 02/02/2012 Bond Future			Buy	40	37,635.12
R208 On 03/05/2012 Bond Future			Sell	40	0.00
R208 On 02/02/2012 Bond Future			Buy	40	38,125.40
R208 On 02/02/2012 Bond Future			Sell	40	0.00
R208 On 03/05/2012 Bond Future			Buy	40	37,275.10
R208 On 03/05/2012 Bond Future			Sell	40	0.00
R208 On 03/05/2012 Bond Future			Buy	40	37,287.09
R208 On 03/11/2011 Bond Future			Buy	41	38,148.47
R208 On 03/11/2011 Bond Future			Sell	41	0.00
R208 On 03/11/2011 Bond Future			Sell	41	0.00
R208 On 03/11/2011 Bond Future			Buy	41	38,148.47
R208 On 03/11/2011 Bond Future			Buy	41	37,871.93
R208 On 03/11/2011 Bond Future			Sell	41	0.00
R208 On 03/11/2011 Bond Future			Sell	41	0.00
R208 On 03/11/2011 Bond Future			Buy	41	37,871.93
R208 On 02/02/2012 Bond Future			Buy	41	37,940.76
R208 On 02/02/2012 Bond Future			Sell	41	0.00
R208 On 02/02/2012 Bond Future			Sell	42	0.00
R208 On 02/02/2012 Bond Future			Buy	42	39,684.96
R208 On 03/05/2012 Bond Future			Sell	43	0.00
R208 On 03/05/2012 Bond Future			Buy	43	39,727.30
R208 On 03/05/2012 Bond Future			Buy	43	41,067.98
R208 On 03/05/2012 Bond Future			Sell	43	0.00
R208 On 02/08/2012 Bond Future			Sell	43	0.00
R208 On 02/08/2012 Bond Future			Buy	43	41,653.39

R208 On 04/02/2010	Bond Future	Sell	44	0.00
R208 On 04/02/2010	Bond Future	Buy	44	37,461.04
R208 On 02/02/2012	Bond Future	Sell	45	0.00
R208 On 02/02/2012	Bond Future	Buy	45	41,636.98
R208 On 03/11/2011	Bond Future	Sell	46	0.00
R208 On 03/11/2011	Bond Future	Buy	46	43,400.88
R208 On 03/05/2012	Bond Future	Sell	47	0.00
R208 On 03/05/2012	Bond Future	Buy	47	43,414.51
R208 On 03/02/2011	Bond Future	Sell	48	0.00
R208 On 03/02/2011	Bond Future	Buy	48	44,216.10
R208 On 03/02/2011	Bond Future	Buy	48	43,436.75
R208 On 03/02/2011	Bond Future	Sell	48	0.00
R208 On 03/11/2011	Bond Future	Sell	48	0.00
R208 On 03/11/2011	Bond Future	Buy	48	42,032.06
R208 On 03/11/2011	Bond Future	Buy	49	44,621.56
R208 On 03/11/2011	Bond Future	Sell	49	0.00
R208 On 02/02/2012	Bond Future	Buy	50	47,207.54
R208 On 02/02/2012	Bond Future	Sell	50	0.00
R208 On 03/05/2012	Bond Future	Sell	50	0.00
R208 On 03/05/2012	Bond Future	Buy	50	46,486.16
R208 On 03/05/2012	Bond Future	Sell	50	0.00
R208 On 03/05/2012	Bond Future	Buy	50	46,331.14
R208 On 06/05/2010	Bond Future	Buy	54	4,614.84
R208 On 06/05/2010	Bond Future	Sell	54	0.00
R208 On 06/05/2010	Bond Future	Sell	54	0.00
R208 On 06/05/2010	Bond Future	Buy	54	4,614.84
R208 On 06/05/2010	Bond Future	Sell	54	0.00
R208 On 06/05/2010	Bond Future	Buy	54	47,616.01
R208 On 02/02/2012	Bond Future	Sell	54	0.00
R208 On 03/05/2012	Bond Future	Buy	54	50,321.39
R208 On 02/02/2012	Bond Future	Buy	54	51,469.28
R208 On 03/05/2012	Bond Future	Sell	54	0.00
R208 On 02/02/2012	Bond Future	Buy	55	51,928.29
R208 On 02/02/2012	Bond Future	Sell	55	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Sell	55	0.00
R208 On 02/02/2012 Bond Future			Buy	55	51,928.29
R208 On 02/02/2012 Bond Future			Buy	55	52,058.80
R208 On 02/02/2012 Bond Future			Sell	55	0.00
R208 On 04/11/2010 Bond Future			Buy	56	51,271.69
R208 On 04/11/2010 Bond Future			Sell	56	0.00
R208 On 02/02/2012 Bond Future			Buy	56	51,821.53
R208 On 02/02/2012 Bond Future			Sell	56	0.00
R208 On 03/11/2011 Bond Future			Buy	57	53,035.68
R208 On 03/11/2011 Bond Future			Sell	57	0.00
R208 On 03/11/2011 Bond Future			Buy	60	54,087.03
R208 On 03/11/2011 Bond Future			Sell	60	0.00
R208 On 03/05/2012 Bond Future			Sell	63	0.00
R208 On 03/05/2012 Bond Future			Buy	63	60,149.91
R208 On 02/08/2012 Bond Future			Buy	63	61,027.06
R208 On 02/08/2012 Bond Future			Sell	63	0.00
R208 On 03/11/2011 Bond Future			Buy	65	61,434.41
R208 On 03/11/2011 Bond Future			Sell	65	0.00
R208 On 03/11/2011 Bond Future			Sell	65	0.00
R208 On 03/11/2011 Bond Future			Buy	65	60,044.86
R208 On 03/11/2011 Bond Future			Buy	67	63,324.69
R208 On 03/11/2011 Bond Future			Sell	67	0.00
R208 On 03/11/2011 Bond Future			Sell	67	0.00
R208 On 03/11/2011 Bond Future			Buy	67	61,892.40
R208 On 03/05/2012 Bond Future			Sell	68	0.00
R208 On 03/05/2012 Bond Future			Buy	68	64,944.72
R208 On 02/08/2012 Bond Future			Buy	68	65,870.48
R208 On 02/08/2012 Bond Future			Sell	68	0.00
R208 On 02/02/2012 Bond Future			Buy	70	66,090.56
R208 On 02/02/2012 Bond Future			Sell	70	0.00
R208 On 02/02/2012 Bond Future			Sell	70	0.00

R208 On 02/02/2012	Bond Future	Buy	70	66,256.65
R208 On 03/05/2012	Bond Future	Buy	70	64,659.91
R208 On 03/05/2012	Bond Future	Sell	70	0.00
R208 On 03/05/2012	Bond Future	Buy	70	64,672.36
R208 On 03/05/2012	Bond Future	Sell	70	0.00
R208 On 05/08/2010	Bond Future	Buy	71	63,223.51
R208 On 05/08/2010	Bond Future	Sell	71	0.00
R208 On 02/02/2012	Bond Future	Buy	75	70,811.31
R208 On 02/02/2012	Bond Future	Sell	75	0.00
R208 On 02/02/2012	Bond Future	Buy	75	70,989.27
R208 On 02/02/2012	Bond Future	Sell	75	0.00
R208 On 03/05/2012	Bond Future	Buy	75	70,301.35
R208 On 03/05/2012	Bond Future	Sell	75	0.00
R208 On 04/08/2011	Bond Future	Sell	78	0.00
R208 On 04/08/2011	Bond Future	Buy	78	72,212.01
R208 On 04/08/2011	Bond Future	Buy	78	73,388.51
R208 On 04/08/2011	Bond Future	Sell	78	0.00
R208 On 03/11/2011	Bond Future	Sell	78	0.00
R208 On 03/11/2011	Bond Future	Buy	78	71,790.19
R208 On 03/05/2012	Bond Future	Sell	79	0.00
R208 On 03/05/2012	Bond Future	Buy	79	72,973.33
R208 On 03/11/2011	Bond Future	Sell	80	0.00
R208 On 03/11/2011	Bond Future	Buy	80	75,368.52
R208 On 03/11/2011	Bond Future	Sell	80	0.00
R208 On 03/11/2011	Bond Future	Buy	80	72,364.93
R208 On 02/02/2012	Bond Future	Sell	80	0.00
R208 On 02/02/2012	Bond Future	Buy	80	75,532.06
R208 On 02/02/2012	Bond Future	Buy	80	75,721.89
R208 On 02/02/2012	Bond Future	Sell	80	0.00
R208 On 05/11/2009	Bond Future	Sell	83	0.00
R208 On 05/11/2009	Bond Future	Buy	83	69,514.64
R208 On 02/02/2012	Bond Future	Sell	88	0.00
R208 On 03/05/2012	Bond Future	Buy	88	82,005.22
R208 On 02/02/2012	Bond Future	Buy	88	83,875.87

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012 Bond Future			Sell	88	0.00
R208 On 05/05/2011 Bond Future			Sell	90	0.00
R208 On 05/05/2011 Bond Future			Buy	90	79,825.31
R208 On 05/05/2011 Bond Future			Sell	90	0.00
R208 On 05/05/2011 Bond Future			Buy	90	80,257.53
R208 On 04/08/2011 Bond Future			Sell	90	0.00
R208 On 04/08/2011 Bond Future			Buy	90	81,523.38
R208 On 04/08/2011 Bond Future			Buy	90	84,775.10
R208 On 04/08/2011 Bond Future			Sell	90	0.00
R208 On 02/02/2012 Bond Future			Buy	90	85,307.90
R208 On 02/02/2012 Bond Future			Sell	90	0.00
R208 On 03/05/2012 Bond Future			Sell	90	0.00
R208 On 03/05/2012 Bond Future			Buy	90	85,956.25
R208 On 02/08/2012 Bond Future			Buy	90	87,181.52
R208 On 02/08/2012 Bond Future			Sell	90	0.00
R208 On 02/08/2012 Bond Future			Sell	90	0.00
R208 On 02/08/2012 Bond Future			Buy	90	86,409.72
R208 On 03/11/2011 Bond Future			Buy	93	86,984.38
R208 On 03/11/2011 Bond Future			Sell	93	0.00
R208 On 03/11/2011 Bond Future			Buy	96	88,675.73
R208 On 03/11/2011 Bond Future			Sell	96	0.00
R208 On 02/02/2012 Bond Future			Buy	98	92,699.61
R208 On 02/02/2012 Bond Future			Sell	98	0.00
R208 On 02/02/2012 Bond Future			Sell	98	0.00
R208 On 02/02/2012 Bond Future			Buy	98	92,699.61
R208 On 03/05/2012 Bond Future			Buy	99	91,465.19
R208 On 03/05/2012 Bond Future			Sell	99	0.00
R208 On 05/05/2011 Bond Future			Sell	100	0.00
R208 On 05/05/2011 Bond Future			Buy	100	91,123.73
R208 On 05/05/2011 Bond Future			Buy	100	88,610.03
R208 On 05/05/2011 Bond Future			Sell	100	0.00

R208 On 05/05/2011	Bond Future	Buy	100	89,144.54
R208 On 05/05/2011	Bond Future	Sell	100	0.00
R208 On 03/11/2011	Bond Future	Buy	100	88,464.09
R208 On 03/11/2011	Bond Future	Sell	100	0.00
R208 On 05/05/2011	Bond Future	Sell	100	0.00
R208 On 04/08/2011	Bond Future	Buy	100	90,671.11
R208 On 05/05/2011	Bond Future	Buy	100	89,394.99
R208 On 04/08/2011	Bond Future	Sell	100	0.00
R208 On 04/08/2011	Bond Future	Buy	100	91,090.69
R208 On 04/08/2011	Bond Future	Sell	100	0.00
R208 On 03/05/2012	Bond Future	Sell	102	0.00
R208 On 03/05/2012	Bond Future	Buy	102	95,173.85
R208 On 02/02/2012	Bond Future	Sell	103	0.00
R208 On 02/02/2012	Bond Future	Buy	103	95,302.42
R208 On 04/11/2010	Bond Future	Buy	110	102,227.61
R208 On 04/11/2010	Bond Future	Sell	110	0.00
R208 On 02/08/2012	Bond Future	Sell	114	0.00
R208 On 02/08/2012	Bond Future	Buy	114	109,622.41
R208 On 03/05/2012	Bond Future	Buy	114	108,092.14
R208 On 03/05/2012	Bond Future	Sell	114	0.00
R208 On 03/05/2012	Bond Future	Sell	115	0.00
R208 On 03/05/2012	Bond Future	Buy	115	106,247.44
R208 On 05/11/2009	Bond Future	Buy	117	101,533.84
R208 On 05/11/2009	Bond Future	Sell	117	0.00
R208 On 05/11/2009	Bond Future	Buy	117	101,533.84
R208 On 05/11/2009	Bond Future	Sell	117	0.00
R208 On 03/11/2011	Bond Future	Buy	118	109,910.62
R208 On 03/11/2011	Bond Future	Sell	118	0.00
R208 On 02/02/2012	Bond Future	Buy	118	111,574.81
R208 On 02/02/2012	Bond Future	Sell	118	0.00
R208 On 03/05/2012	Bond Future	Buy	119	110,480.77
R208 On 03/05/2012	Bond Future	Sell	119	0.00
R208 On 06/08/2009	Bond Future	Buy	120	101,464.34
R208 On 06/08/2009	Bond Future	Sell	120	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 06/08/2009 Bond Future			Buy	120	102,895.81
R208 On 05/11/2009 Bond Future			Sell	120	0.00
R208 On 06/08/2009 Bond Future			Sell	120	0.00
R208 On 05/11/2009 Bond Future			Buy	120	100,769.74
R208 On 05/11/2009 Bond Future			Sell	120	0.00
R208 On 05/11/2009 Bond Future			Buy	120	100,769.74
R208 On 04/02/2010 Bond Future			Sell	120	0.00
R208 On 04/02/2010 Bond Future			Buy	120	103,646.52
R208 On 04/08/2011 Bond Future			Buy	120	105,186.46
R208 On 04/08/2011 Bond Future			Sell	120	0.00
R208 On 04/08/2011 Bond Future			Buy	120	105,530.10
R208 On 04/08/2011 Bond Future			Sell	120	0.00
R208 On 04/08/2011 Bond Future			Sell	120	0.00
R208 On 04/08/2011 Bond Future			Buy	120	109,822.67
R208 On 04/08/2011 Bond Future			Sell	120	0.00
R208 On 04/08/2011 Bond Future			Buy	120	109,460.48
R208 On 03/11/2011 Bond Future			Buy	120	110,726.48
R208 On 03/11/2011 Bond Future			Sell	120	0.00
R208 On 02/08/2012 Bond Future			Buy	120	116,242.02
R208 On 02/08/2012 Bond Future			Sell	120	0.00
R208 On 03/05/2012 Bond Future			Sell	122	0.00
R208 On 03/05/2012 Bond Future			Buy	122	112,714.68
R208 On 02/02/2012 Bond Future			Sell	125	0.00
R208 On 02/02/2012 Bond Future			Buy	125	115,658.28
R208 On 02/02/2012 Bond Future			Sell	125	0.00
R208 On 03/05/2012 Bond Future			Buy	125	116,484.69
R208 On 02/02/2012 Bond Future			Buy	125	119,141.86
R208 On 03/05/2012 Bond Future			Sell	125	0.00
R208 On 03/05/2012 Bond Future			Buy	125	118,522.09
R208 On 02/08/2012 Bond Future			Sell	125	0.00
R208 On 02/08/2012 Bond Future			Buy	125	120,140.29

R208 On 03/05/2012	Bond Future	Sell	125	0.00
R208 On 02/08/2012	Bond Future	Buy	125	120,664.20
R208 On 02/08/2012	Bond Future	Sell	125	0.00
R208 On 02/02/2012	Bond Future	Sell	127	0.00
R208 On 02/02/2012	Bond Future	Buy	127	117,523.83
R208 On 04/02/2010	Bond Future	Sell	130	0.00
R208 On 04/02/2010	Bond Future	Buy	130	109,316.35
R208 On 04/02/2010	Bond Future	Buy	130	109,316.35
R208 On 04/02/2010	Bond Future	Sell	130	0.00
R208 On 03/05/2012	Bond Future	Buy	132	126,069.16
R208 On 03/05/2012	Bond Future	Sell	132	0.00
R208 On 03/05/2012	Bond Future	Sell	132	0.00
R208 On 03/05/2012	Bond Future	Buy	132	126,069.16
R208 On 02/08/2012	Bond Future	Buy	132	127,866.22
R208 On 02/08/2012	Bond Future	Sell	132	0.00
R208 On 02/08/2012	Bond Future	Buy	132	128,249.09
R208 On 02/08/2012	Bond Future	Sell	132	0.00
R208 On 03/11/2011	Bond Future	Buy	135	125,703.18
R208 On 03/11/2011	Bond Future	Sell	135	0.00
R208 On 02/02/2012	Bond Future	Sell	135	0.00
R208 On 02/02/2012	Bond Future	Buy	135	127,427.55
R208 On 02/02/2012	Bond Future	Buy	137	126,777.68
R208 On 02/02/2012	Bond Future	Sell	137	0.00
R208 On 03/05/2012	Bond Future	Buy	149	142,259.30
R208 On 03/05/2012	Bond Future	Sell	149	0.00
R208 On 02/08/2012	Bond Future	Sell	149	0.00
R208 On 02/08/2012	Bond Future	Buy	149	144,333.84
R208 On 02/08/2012	Bond Future	Buy	150	143,685.75
R208 On 02/08/2012	Bond Future	Sell	150	0.00
R208 On 02/02/2012	Bond Future	Sell	155	0.00
R208 On 02/02/2012	Bond Future	Buy	155	146,343.37
R208 On 02/02/2012	Bond Future	Sell	155	0.00
R208 On 02/02/2012	Bond Future	Buy	155	145,014.33
R208 On 02/02/2012	Bond Future	Buy	155	145,014.33

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 02/02/2012 Bond Future			Sell	155	0.00
R208 On 02/02/2012 Bond Future			Buy	155	145,014.33
R208 On 02/02/2012 Bond Future			Sell	155	0.00
R208 On 02/02/2012 Bond Future			Sell	159	0.00
R208 On 03/05/2012 Bond Future			Buy	159	148,168.52
R208 On 03/05/2012 Bond Future			Sell	159	0.00
R208 On 02/02/2012 Bond Future			Buy	159	151,548.45
R208 On 02/02/2012 Bond Future			Sell	161	0.00
R208 On 02/02/2012 Bond Future			Buy	161	148,986.90
R208 On 02/02/2012 Bond Future			Sell	163	0.00
R208 On 02/02/2012 Bond Future			Buy	163	150,837.67
R208 On 02/08/2012 Bond Future			Buy	164	157,565.33
R208 On 02/08/2012 Bond Future			Sell	164	0.00
R208 On 02/02/2012 Bond Future			Sell	170	0.00
R208 On 02/02/2012 Bond Future			Buy	170	161,615.48
R208 On 03/05/2012 Bond Future			Buy	170	157,981.87
R208 On 03/05/2012 Bond Future			Sell	170	0.00
R208 On 03/11/2011 Bond Future			Buy	172	160,530.35
R208 On 03/11/2011 Bond Future			Sell	172	0.00
R208 On 02/02/2012 Bond Future			Sell	172	0.00
R208 On 02/02/2012 Bond Future			Buy	172	162,833.50
R208 On 03/05/2012 Bond Future			Sell	176	0.00
R208 On 03/05/2012 Bond Future			Buy	176	162,604.78
R208 On 02/02/2012 Bond Future			Buy	180	170,374.25
R208 On 02/02/2012 Bond Future			Sell	180	0.00
R208 On 04/11/2010 Bond Future			Buy	190	176,259.18
R208 On 04/11/2010 Bond Future			Sell	190	0.00
R208 On 02/02/2012 Bond Future			Sell	190	0.00
R208 On 02/02/2012 Bond Future			Buy	190	179,839.48
R208 On 02/02/2012 Bond Future			Sell	190	0.00
R208 On 02/02/2012 Bond Future			Buy	190	179,839.48

R208 On 03/05/2012	Bond Future	Buy	195	186,178.28
R208 On 03/05/2012	Bond Future	Sell	195	0.00
R208 On 02/08/2012	Bond Future	Sell	195	0.00
R208 On 02/08/2012	Bond Future	Buy	195	188,893.28
R208 On 03/05/2012	Bond Future	Buy	207	191,208.59
R208 On 03/05/2012	Bond Future	Sell	207	0.00
R208 On 04/11/2010	Bond Future	Buy	210	195,876.28
R208 On 04/11/2010	Bond Future	Sell	210	0.00
R208 On 03/11/2011	Bond Future	Buy	210	197,921.96
R208 On 03/11/2011	Bond Future	Sell	210	0.00
R208 On 05/08/2010	Bond Future	Sell	218	0.00
R208 On 05/08/2010	Bond Future	Buy	218	190,605.16
R208 On 02/02/2012	Bond Future	Sell	219	0.00
R208 On 02/02/2012	Bond Future	Buy	219	202,659.21
R208 On 02/02/2012	Bond Future	Sell	223	0.00
R208 On 03/05/2012	Bond Future	Buy	223	207,808.68
R208 On 03/05/2012	Bond Future	Sell	223	0.00
R208 On 02/02/2012	Bond Future	Buy	223	212,549.08
R208 On 03/05/2012	Bond Future	Buy	228	214,571.73
R208 On 03/05/2012	Bond Future	Sell	228	0.00
R208 On 03/05/2012	Bond Future	Sell	228	0.00
R208 On 03/05/2012	Bond Future	Buy	228	216,184.29
R208 On 02/08/2012	Bond Future	Buy	228	219,244.82
R208 On 02/08/2012	Bond Future	Sell	228	0.00
R208 On 02/02/2012	Bond Future	Buy	234	223,033.57
R208 On 03/05/2012	Bond Future	Sell	234	0.00
R208 On 03/05/2012	Bond Future	Buy	234	218,059.34
R208 On 02/02/2012	Bond Future	Sell	234	0.00
R208 On 05/08/2010	Bond Future	Buy	237	208,230.14
R208 On 05/08/2010	Bond Future	Sell	237	0.00
R208 On 03/11/2011	Bond Future	Sell	250	0.00
R208 On 03/11/2011	Bond Future	Buy	250	238,535.48
R208 On 03/05/2012	Bond Future	Sell	264	0.00
R208 On 03/05/2012	Bond Future	Buy	264	243,907.17

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/11/2011 Bond Future			Sell	295	0.00
R208 On 03/11/2011 Bond Future			Buy	295	262,314.30
R208 On 03/05/2012 Bond Future			Sell	299	0.00
R208 On 03/05/2012 Bond Future			Buy	299	276,243.35
R208 On 03/05/2012 Bond Future			Buy	314	297,669.77
R208 On 02/08/2012 Bond Future			Sell	314	0.00
R208 On 02/08/2012 Bond Future			Buy	314	301,698.67
R208 On 03/05/2012 Bond Future			Sell	314	0.00
R208 On 03/05/2012 Bond Future			Sell	314	0.00
R208 On 03/05/2012 Bond Future			Buy	314	297,419.92
R208 On 03/05/2012 Bond Future			Sell	314	0.00
R208 On 03/05/2012 Bond Future			Buy	314	299,891.79
R208 On 02/08/2012 Bond Future			Sell	314	0.00
R208 On 02/08/2012 Bond Future			Buy	314	304,166.62
R208 On 02/02/2012 Bond Future			Buy	320	307,515.52
R208 On 02/02/2012 Bond Future			Sell	320	0.00
R208 On 02/02/2012 Bond Future			Buy	330	309,335.17
R208 On 02/02/2012 Bond Future			Sell	330	0.00
R208 On 02/02/2012 Bond Future			Sell	334	0.00
R208 On 03/05/2012 Bond Future			Buy	334	311,247.09
R208 On 03/05/2012 Bond Future			Sell	334	0.00
R208 On 02/02/2012 Bond Future			Buy	334	318,347.06
R208 On 02/08/2012 Bond Future			Buy	336	316,950.85
R208 On 02/08/2012 Bond Future			Sell	336	0.00
R208 On 02/08/2012 Bond Future			Buy	336	317,146.77
R208 On 02/08/2012 Bond Future			Sell	336	0.00
R208 On 02/02/2012 Bond Future			Buy	340	317,036.98
R208 On 02/02/2012 Bond Future			Sell	340	0.00
R208 On 02/02/2012 Bond Future			Buy	342	327,406.28
R208 On 02/02/2012 Bond Future			Sell	342	0.00
R208 On 02/02/2012 Bond Future			Sell	342	0.00

R208 On 02/02/2012	Bond Future	Buy	342	327,406.28
R208 On 02/02/2012	Bond Future	Buy	350	332,737.76
R208 On 02/02/2012	Bond Future	Sell	350	0.00
R208 On 02/02/2012	Bond Future	Buy	350	331,624.72
R208 On 02/02/2012	Bond Future	Sell	350	0.00
R208 On 03/05/2012	Bond Future	Sell	353	0.00
R208 On 03/05/2012	Bond Future	Buy	353	331,482.43
R208 On 02/02/2012	Bond Future	Buy	365	344,615.04
R208 On 02/02/2012	Bond Future	Sell	365	0.00
R208 On 02/02/2012	Bond Future	Sell	365	0.00
R208 On 02/02/2012	Bond Future	Buy	365	341,485.35
R208 On 02/02/2012	Bond Future	Sell	365	0.00
R208 On 02/02/2012	Bond Future	Buy	365	341,485.35
R208 On 02/02/2012	Bond Future	Buy	365	341,485.35
R208 On 02/02/2012	Bond Future	Sell	365	0.00
R208 On 02/02/2012	Bond Future	Sell	367	0.00
R208 On 02/02/2012	Bond Future	Buy	367	339,616.11
R208 On 02/02/2012	Bond Future	Sell	367	0.00
R208 On 02/02/2012	Bond Future	Buy	367	339,616.11
R208 On 02/02/2012	Bond Future	Buy	378	360,284.99
R208 On 03/05/2012	Bond Future	Sell	378	0.00
R208 On 02/02/2012	Bond Future	Sell	378	0.00
R208 On 03/05/2012	Bond Future	Buy	378	352,249.70
R208 On 02/02/2012	Bond Future	Buy	378	362,947.47
R208 On 02/02/2012	Bond Future	Sell	378	0.00
R208 On 03/05/2012	Bond Future	Sell	390	0.00
R208 On 03/05/2012	Bond Future	Buy	390	363,362.10
R208 On 03/11/2011	Bond Future	Sell	395	0.00
R208 On 03/11/2011	Bond Future	Buy	395	359,823.83
R208 On 02/02/2012	Bond Future	Sell	400	0.00
R208 On 02/02/2012	Bond Future	Buy	400	375,940.32
R208 On 02/02/2012	Bond Future	Sell	400	0.00
R208 On 02/02/2012	Bond Future	Buy	400	385,290.72
R208 On 03/05/2012	Bond Future	Buy	400	376,878.84

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012	Bond Future			Sell	400	0.00
R208 On 02/08/2012	Bond Future			Buy	420	403,846.97
R208 On 02/08/2012	Bond Future			Sell	420	0.00
R208 On 03/05/2012	Bond Future			Sell	428	0.00
R208 On 03/05/2012	Bond Future			Buy	428	395,349.16
R208 On 03/05/2012	Bond Future			Buy	432	412,456.49
R208 On 03/05/2012	Bond Future			Sell	432	0.00
R208 On 02/08/2012	Bond Future			Sell	432	0.00
R208 On 02/08/2012	Bond Future			Buy	432	418,471.27
R208 On 02/02/2012	Bond Future			Sell	440	0.00
R208 On 02/02/2012	Bond Future			Buy	440	415,426.35
R208 On 02/08/2012	Bond Future			Sell	440	0.00
R208 On 02/08/2012	Bond Future			Buy	440	423,498.64
R208 On 02/08/2012	Bond Future			Sell	444	0.00
R208 On 02/08/2012	Bond Future			Buy	444	427,295.52
R208 On 02/02/2012	Bond Future			Buy	460	434,085.90
R208 On 02/02/2012	Bond Future			Sell	460	0.00
R208 On 03/05/2012	Bond Future			Buy	473	440,041.83
R208 On 03/05/2012	Bond Future			Sell	473	0.00
R208 On 03/05/2012	Bond Future			Buy	490	455,388.75
R208 On 03/05/2012	Bond Future			Sell	490	0.00
R208 On 05/08/2010	Bond Future			Sell	610	0.00
R208 On 05/08/2010	Bond Future			Buy	610	539,251.77
R208 On 04/11/2010	Bond Future			Buy	611	568,275.46
R208 On 04/11/2010	Bond Future			Sell	611	0.00
R208 On 03/11/2011	Bond Future			Buy	621	570,685.52
R208 On 03/11/2011	Bond Future			Sell	621	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.20	Call	Sell	665	0.00

R208 On 03/11/2011	Bond Future	8.40	Put	Sell	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Buy	665	0.00
R208 On 03/11/2011	Bond Future	8.40	Put	Sell	665	0.00
R208 On 05/08/2010	Bond Future			Sell	691	0.00
R208 On 05/08/2010	Bond Future			Buy	691	610,857.34
R208 On 02/02/2012	Bond Future			Buy	777	733,605.17
R208 On 02/02/2012	Bond Future			Sell	777	0.00
R208 On 03/05/2012	Bond Future			Sell	784	0.00
R208 On 03/05/2012	Bond Future			Buy	784	724,330.39
R208 On 03/05/2012	Bond Future			Sell	813	0.00
R208 On 03/05/2012	Bond Future			Buy	813	765,068.28
R208 On 02/08/2012	Bond Future			Buy	822	796,257.84
R208 On 02/08/2012	Bond Future			Sell	822	0.00
R208 On 03/05/2012	Bond Future			Sell	834	0.00
R208 On 03/05/2012	Bond Future			Buy	834	796,527.88
R208 On 03/05/2012	Bond Future			Buy	880	835,474.55
R208 On 03/05/2012	Bond Future			Sell	880	0.00
R208 On 02/08/2012	Bond Future			Sell	880	0.00
R208 On 02/08/2012	Bond Future			Buy	880	847,681.91
R208 On 05/08/2010	Bond Future			Sell	888	0.00
R208 On 05/08/2010	Bond Future			Buy	888	777,708.00
R208 On 05/08/2010	Bond Future			Sell	915	0.00
R208 On 05/08/2010	Bond Future			Buy	915	813,528.06
R208 On 02/02/2012	Bond Future	7.70	Call	Buy	960	0.00
R208 On 02/02/2012	Bond Future	7.70	Call	Sell	960	0.00
R208 On 02/02/2012	Bond Future	7.90	Put	Buy	960	0.00
R208 On 02/02/2012	Bond Future	7.90	Put	Sell	960	0.00
R208 On 02/02/2012	Bond Future			Buy	990	937,058.36
R208 On 02/02/2012	Bond Future			Sell	990	0.00
R208 On 02/02/2012	Bond Future			Sell	990	0.00
R208 On 02/02/2012	Bond Future			Buy	990	937,058.36
R208 On 02/02/2012	Bond Future			Sell	991	0.00
R208 On 03/05/2012	Bond Future			Buy	991	923,490.60

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012 Bond Future			Sell	991	0.00
R208 On 02/02/2012 Bond Future			Buy	991	944,556.69
R208 On 02/02/2012 Bond Future			Buy	1,000	947,743.40
R208 On 02/02/2012 Bond Future			Sell	1,000	0.00
R208 On 03/05/2012 Bond Future	7.70	Call	Buy	1,000	0.00
R208 On 03/05/2012 Bond Future	7.70	Call	Sell	1,000	0.00
R208 On 03/05/2012 Bond Future	8.05	Put	Buy	1,000	0.00
R208 On 03/05/2012 Bond Future	8.05	Put	Sell	1,000	0.00
R208 On 02/02/2012 Bond Future			Sell	1,083	0.00
R208 On 02/02/2012 Bond Future			Buy	1,083	1,002,191.41
R208 On 02/08/2012 Bond Future	7.50	Call	Buy	1,150	0.00
R208 On 02/08/2012 Bond Future	7.50	Call	Sell	1,150	0.00
R208 On 02/08/2012 Bond Future	7.80	Put	Buy	1,150	0.00
R208 On 02/08/2012 Bond Future	7.80	Put	Sell	1,150	0.00
R208 On 02/02/2012 Bond Future			Sell	1,240	0.00
R208 On 02/02/2012 Bond Future			Buy	1,240	1,173,689.26
R208 On 05/08/2010 Bond Future			Buy	1,249	1,093,642.39
R208 On 05/08/2010 Bond Future			Sell	1,249	0.00
R208 On 02/02/2012 Bond Future			Sell	1,260	0.00
R208 On 02/02/2012 Bond Future			Buy	1,260	1,192,619.74
R208 On 04/08/2011 Bond Future			Buy	1,261	1,157,645.92
R208 On 04/08/2011 Bond Future			Sell	1,261	0.00
R208 On 03/11/2011 Bond Future			Buy	1,261	1,159,835.27
R208 On 03/11/2011 Bond Future			Sell	1,261	0.00
R208 On 04/08/2011 Bond Future			Sell	1,411	0.00
R208 On 04/08/2011 Bond Future			Buy	1,411	1,326,694.44
R208 On 03/11/2011 Bond Future			Buy	1,420	1,279,890.16
R208 On 03/11/2011 Bond Future			Sell	1,420	0.00
R208 On 03/11/2011 Bond Future			Sell	1,420	0.00
R208 On 03/11/2011 Bond Future			Buy	1,420	1,279,890.16
R208 On 02/08/2012 Bond Future			Sell	1,500	0.00

R208 On 02/08/2012	Bond Future			Buy	1,500	1,434,452.40
R208 On 02/02/2012	Bond Future			Sell	1,516	0.00
R208 On 02/02/2012	Bond Future			Buy	1,516	1,455,630.61
R208 On 02/02/2012	Bond Future			Buy	1,570	1,485,850.67
R208 On 02/02/2012	Bond Future			Sell	1,570	0.00
R208 On 03/05/2012	Bond Future			Buy	1,608	1,509,982.27
R208 On 03/05/2012	Bond Future			Sell	1,608	0.00
R208 On 03/05/2012	Bond Future			Sell	1,619	0.00
R208 On 03/05/2012	Bond Future			Buy	1,619	1,495,779.21
R208 On 02/02/2012	Bond Future			Buy	1,660	1,567,290.33
R208 On 02/02/2012	Bond Future			Sell	1,660	0.00
R208 On 02/02/2012	Bond Future			Buy	1,713	1,616,914.06
R208 On 02/02/2012	Bond Future			Sell	1,713	0.00
R208 On 02/02/2012	Bond Future			Buy	1,750	1,619,733.68
R208 On 02/02/2012	Bond Future			Sell	1,750	0.00
R208 On 02/02/2012	Bond Future			Buy	1,750	1,619,733.68
R208 On 02/02/2012	Bond Future			Sell	1,750	0.00
R208 On 05/08/2010	Bond Future			Sell	1,945	0.00
R208 On 05/08/2010	Bond Future			Buy	1,945	1,729,302.81
R208 On 03/11/2011	Bond Future			Sell	1,956	0.00
R208 On 03/11/2011	Bond Future			Buy	1,956	1,821,299.47
R208 On 03/11/2011	Bond Future	7.95	Call	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	7.95	Call	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Buy	1,995	0.00
R208 On 03/11/2011	Bond Future	8.90	Put	Sell	1,995	0.00
R208 On 02/02/2012	Bond Future			Buy	2,047	1,951,067.14

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/05/2012	Bond Future			Sell	2,047	0.00
R208 On 02/02/2012	Bond Future			Sell	2,047	0.00
R208 On 03/05/2012	Bond Future			Buy	2,047	1,907,553.24
R208 On 02/02/2012	Bond Future			Buy	2,050	1,939,124.52
R208 On 02/02/2012	Bond Future			Sell	2,050	0.00
R208 On 02/02/2012	Bond Future			Buy	2,050	1,939,124.52
R208 On 02/02/2012	Bond Future			Sell	2,050	0.00
R208 On 02/02/2012	Bond Future			Sell	2,500	0.00
R208 On 02/02/2012	Bond Future			Buy	2,500	2,363,112.25
R208 On 02/02/2012	Bond Future	7.45	Call	Sell	2,880	0.00
R208 On 02/02/2012	Bond Future	7.45	Call	Buy	2,880	0.00
R208 On 02/02/2012	Bond Future	8.55	Put	Sell	2,880	0.00
R208 On 02/02/2012	Bond Future	8.55	Put	Buy	2,880	0.00
R208 On 03/05/2012	Bond Future			Sell	3,000	0.00
R208 On 03/05/2012	Bond Future			Buy	3,000	2,778,797.10
R208 On 03/05/2012	Bond Future			Buy	3,000	2,866,321.50
R208 On 03/05/2012	Bond Future			Sell	3,000	0.00
R208 On 03/05/2012	Bond Future	7.50	Call	Sell	3,000	0.00
R208 On 03/05/2012	Bond Future	7.50	Call	Buy	3,000	0.00
R208 On 03/05/2012	Bond Future	8.35	Put	Sell	3,000	0.00
R208 On 03/05/2012	Bond Future	8.35	Put	Buy	3,000	0.00
R208 On 03/05/2012	Bond Future	8.35	Put	Sell	3,000	0.00
R208 On 03/05/2012	Bond Future	8.35	Put	Buy	3,000	0.00
R208 On 02/08/2012	Bond Future	7.20	Call	Sell	3,450	0.00
R208 On 02/08/2012	Bond Future	7.20	Call	Buy	3,450	0.00
R208 On 02/08/2012	Bond Future	8.25	Put	Sell	3,450	0.00
R208 On 02/08/2012	Bond Future	8.25	Put	Buy	3,450	0.00
R208 On 05/11/2009	Bond Future			Buy	5,000	4,209,577.50
R208 On 05/11/2009	Bond Future			Sell	5,000	0.00
R208 On 04/02/2010	Bond Future			Sell	5,004	0.00
R208 On 04/02/2010	Bond Future			Buy	5,004	4,274,898.18

R208 On 05/11/2009	Bond Future	Buy	5,004	4,198,387.53
R208 On 05/11/2009	Bond Future	Sell	5,004	0.00
R208 On 06/05/2010	Bond Future	Buy	5,004	4,195,227.00
R208 On 06/05/2010	Bond Future	Sell	5,004	0.00
R208 On 04/02/2010	Bond Future	Buy	5,004	4,287,385.67
R208 On 04/02/2010	Bond Future	Sell	5,004	0.00
R208 On 04/02/2010	Bond Future	Sell	5,004	0.00
R208 On 04/02/2010	Bond Future	Buy	5,004	4,287,385.67
R208 On 06/05/2010	Bond Future	Sell	5,004	0.00
R208 On 06/05/2010	Bond Future	Buy	5,004	4,195,227.00
R208 On 06/05/2010	Bond Future	Buy	5,004	4,195,227.00
R208 On 06/05/2010	Bond Future	Sell	5,004	0.00
R208 On 04/02/2010	Bond Future	Sell	5,004	0.00
R208 On 04/02/2010	Bond Future	Buy	5,004	4,287,385.67
R208 On 06/05/2010	Bond Future	Sell	5,038	0.00
R208 On 06/05/2010	Bond Future	Buy	5,038	4,397,806.23
R208 On 05/08/2010	Bond Future	Buy	5,038	4,473,969.70
R208 On 05/08/2010	Bond Future	Sell	5,038	0.00
R208 On 03/05/2012	Bond Future	Buy	5,538	5,242,191.05
R208 On 03/05/2012	Bond Future	Sell	5,538	0.00
R208 On 02/08/2012	Bond Future	Sell	5,538	0.00
R208 On 02/08/2012	Bond Future	Buy	5,538	5,318,068.85
R208 On 03/02/2011	Bond Future	Buy	5,584	5,053,141.96
R208 On 03/02/2011	Bond Future	Sell	5,584	0.00
R208 On 03/11/2011	Bond Future	Sell	5,584	0.00
R208 On 03/11/2011	Bond Future	Buy	5,584	4,889,730.11
R208 On 04/11/2010	Bond Future	Sell	5,596	0.00
R208 On 04/11/2010	Bond Future	Buy	5,596	5,128,989.74
R208 On 03/02/2011	Bond Future	Sell	5,596	0.00
R208 On 03/02/2011	Bond Future	Buy	5,596	5,208,261.55
R208 On 02/02/2012	Bond Future	Buy	5,618	5,344,360.70
R208 On 02/02/2012	Bond Future	Sell	5,618	0.00
R208 On 03/05/2012	Bond Future	Sell	5,618	0.00
R208 On 03/05/2012	Bond Future	Buy	5,618	5,230,913.06

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R208 On 03/11/2011 Bond Future			Buy	5,986	5,495,147.40
R208 On 03/11/2011 Bond Future			Sell	5,986	0.00
R208 On 02/02/2012 Bond Future			Sell	5,986	0.00
R208 On 02/02/2012 Bond Future			Buy	5,986	5,574,208.69
R208 On 05/08/2010 Bond Future			Buy	6,835	6,135,217.66
R208 On 05/08/2010 Bond Future			Sell	6,835	0.00
R208 On 04/11/2010 Bond Future			Sell	6,835	0.00
R208 On 04/11/2010 Bond Future			Buy	6,835	6,004,662.33
R209 Bond Future					
R209 On 02/08/2007 Bond Future			Buy	1	906.27
R209 On 02/08/2007 Bond Future			Sell	1	0.00
R209 On 02/08/2007 Bond Future			Buy	1	832.40
R209 On 02/08/2007 Bond Future			Sell	1	0.00
R209 On 02/08/2007 Bond Future			Buy	1	827.68
R209 On 02/08/2007 Bond Future			Sell	1	0.00
R209 On 07/02/2008 Bond Future			Sell	1	0.00
R209 On 07/02/2008 Bond Future			Buy	1	838.65
R209 On 06/05/2010 Bond Future			Sell	1	0.00
R209 On 06/05/2010 Bond Future			Buy	1	751.41
R209 On 06/05/2010 Bond Future			Buy	1	751.41
R209 On 06/05/2010 Bond Future			Sell	1	0.00
R209 On 04/02/2010 Bond Future			Sell	1	0.00
R209 On 04/02/2010 Bond Future			Buy	1	766.40
R209 On 04/02/2010 Bond Future			Sell	1	0.00
R209 On 04/02/2010 Bond Future			Buy	1	766.40
R209 On 04/02/2010 Bond Future			Buy	1	733.09
R209 On 04/02/2010 Bond Future			Sell	1	0.00
R209 On 03/11/2011 Bond Future			Sell	1	0.00
R209 On 03/11/2011 Bond Future			Buy	1	746.49
R209 On 03/11/2011 Bond Future			Sell	1	0.00
R209 On 03/11/2011 Bond Future			Buy	1	795.18

R209 On 03/05/2012	Bond Future	Sell	1	0.00
R209 On 03/05/2012	Bond Future	Buy	1	737.95
R209 On 02/08/2007	Bond Future	Buy	2	1,768.83
R209 On 02/08/2007	Bond Future	Sell	2	0.00
R209 On 02/08/2007	Bond Future	Sell	2	0.00
R209 On 02/08/2007	Bond Future	Buy	2	1,692.71
R209 On 02/08/2007	Bond Future	Sell	2	0.00
R209 On 02/08/2007	Bond Future	Buy	2	1,677.80
R209 On 04/11/2010	Bond Future	Buy	2	1,679.15
R209 On 04/11/2010	Bond Future	Sell	2	0.00
R209 On 03/02/2011	Bond Future	Sell	2	0.00
R209 On 03/02/2011	Bond Future	Buy	2	1,652.52
R209 On 03/02/2011	Bond Future	Buy	2	1,614.00
R209 On 03/02/2011	Bond Future	Sell	2	0.00
R209 On 03/11/2011	Bond Future	Sell	2	0.00
R209 On 03/11/2011	Bond Future	Buy	2	1,465.12
R209 On 03/05/2012	Bond Future	Sell	2	0.00
R209 On 03/05/2012	Bond Future	Buy	2	1,486.17
R209 On 02/08/2007	Bond Future	Sell	3	0.00
R209 On 02/08/2007	Bond Future	Buy	3	2,738.92
R209 On 02/05/2008	Bond Future	Sell	3	0.00
R209 On 02/05/2008	Bond Future	Buy	3	2,336.97
R209 On 07/08/2008	Bond Future	Buy	3	2,224.18
R209 On 07/08/2008	Bond Future	Sell	3	0.00
R209 On 07/08/2008	Bond Future	Buy	3	2,195.84
R209 On 07/08/2008	Bond Future	Sell	3	0.00
R209 On 06/11/2008	Bond Future	Sell	3	0.00
R209 On 06/11/2008	Bond Future	Buy	3	2,408.54
R209 On 04/02/2010	Bond Future	Buy	3	2,299.19
R209 On 04/02/2010	Bond Future	Sell	3	0.00
R209 On 03/02/2011	Bond Future	Sell	3	0.00
R209 On 03/02/2011	Bond Future	Buy	3	2,351.21
R209 On 03/02/2011	Bond Future	Buy	3	2,351.21
R209 On 03/02/2011	Bond Future	Sell	3	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 03/02/2011 Bond Future			Buy	3	2,440.63
R209 On 03/02/2011 Bond Future			Sell	3	0.00
R209 On 03/02/2011 Bond Future			Buy	3	2,351.21
R209 On 03/02/2011 Bond Future			Sell	3	0.00
R209 On 03/11/2011 Bond Future			Sell	3	0.00
R209 On 03/11/2011 Bond Future			Buy	3	2,212.77
R209 On 02/02/2012 Bond Future			Sell	3	0.00
R209 On 02/02/2012 Bond Future			Buy	3	2,317.68
R209 On 03/05/2012 Bond Future			Sell	3	0.00
R209 On 03/05/2012 Bond Future			Buy	3	2,236.68
R209 On 07/05/2009 Bond Future			Sell	4	0.00
R209 On 07/05/2009 Bond Future			Buy	4	3,501.44
R209 On 05/08/2010 Bond Future			Sell	4	0.00
R209 On 05/08/2010 Bond Future			Buy	4	3,066.96
R209 On 03/11/2011 Bond Future			Buy	4	2,969.78
R209 On 03/11/2011 Bond Future			Sell	4	0.00
R209 On 03/05/2012 Bond Future			Sell	4	0.00
R209 On 03/05/2012 Bond Future			Buy	4	3,301.15
R209 On 03/05/2012 Bond Future			Sell	4	0.00
R209 On 03/05/2012 Bond Future			Buy	4	3,301.15
R209 On 05/11/2009 Bond Future			Sell	5	0.00
R209 On 05/11/2009 Bond Future			Buy	5	3,908.99
R209 On 02/02/2012 Bond Future			Sell	5	0.00
R209 On 02/02/2012 Bond Future			Buy	5	3,718.38
R209 On 02/02/2012 Bond Future			Sell	5	0.00
R209 On 02/02/2012 Bond Future			Buy	5	3,718.38
R209 On 02/02/2012 Bond Future			Sell	5	0.00
R209 On 02/02/2012 Bond Future			Buy	5	3,776.36
R209 On 02/02/2012 Bond Future			Sell	5	0.00
R209 On 02/02/2012 Bond Future			Buy	5	3,734.90
R209 On 02/02/2012 Bond Future			Sell	5	0.00

R209 On 02/02/2012	Bond Future	Buy	5	3,837.04
R209 On 02/02/2012	Bond Future	Buy	5	3,888.04
R209 On 02/02/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,806.32
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,806.32
R209 On 02/08/2012	Bond Future	Buy	5	3,806.32
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,805.94
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,800.15
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,800.15
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,800.15
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,793.99
R209 On 02/08/2012	Bond Future	Sell	5	0.00
R209 On 02/08/2012	Bond Future	Buy	5	3,793.99
R209 On 02/08/2012	Bond Future	Buy	6	4,586.21
R209 On 02/08/2012	Bond Future	Sell	6	0.00
R209 On 06/11/2008	Bond Future	Buy	7	5,619.93
R209 On 06/11/2008	Bond Future	Sell	7	0.00
R209 On 07/05/2009	Bond Future	Buy	7	5,684.64
R209 On 07/05/2009	Bond Future	Sell	7	0.00
R209 On 06/08/2009	Bond Future	Buy	7	5,292.10
R209 On 06/08/2009	Bond Future	Sell	7	0.00
R209 On 03/05/2012	Bond Future	Buy	7	5,294.70
R209 On 03/05/2012	Bond Future	Sell	7	0.00
R209 On 03/05/2012	Bond Future	Sell	7	0.00
R209 On 03/05/2012	Bond Future	Buy	7	5,341.68
R209 On 02/08/2012	Bond Future	Buy	7	5,415.50

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/08/2012 Bond Future			Sell	7	0.00
R209 On 04/11/2010 Bond Future			Buy	8	6,150.87
R209 On 04/11/2010 Bond Future			Sell	8	0.00
R209 On 03/02/2011 Bond Future			Sell	8	0.00
R209 On 03/02/2011 Bond Future			Buy	8	6,610.08
R209 On 03/02/2011 Bond Future			Buy	8	6,610.08
R209 On 03/02/2011 Bond Future			Sell	8	0.00
R209 On 03/11/2011 Bond Future			Buy	9	6,672.27
R209 On 03/11/2011 Bond Future			Sell	9	0.00
R209 On 02/08/2012 Bond Future			Sell	9	0.00
R209 On 02/08/2012 Bond Future			Buy	9	6,829.18
R209 On 02/08/2012 Bond Future			Sell	9	0.00
R209 On 02/08/2012 Bond Future			Buy	9	6,829.18
R209 On 06/11/2008 Bond Future			Buy	10	8,028.47
R209 On 06/11/2008 Bond Future			Sell	10	0.00
R209 On 06/08/2009 Bond Future			Buy	10	8,054.87
R209 On 06/08/2009 Bond Future			Sell	10	0.00
R209 On 06/08/2009 Bond Future			Sell	10	0.00
R209 On 06/08/2009 Bond Future			Buy	10	8,014.64
R209 On 02/02/2012 Bond Future			Buy	10	7,682.77
R209 On 02/02/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Buy	10	7,611.88
R209 On 02/08/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Buy	10	7,611.88
R209 On 02/08/2012 Bond Future			Buy	10	7,611.88
R209 On 02/08/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Buy	10	7,600.30
R209 On 02/08/2012 Bond Future			Sell	10	0.00
R209 On 02/08/2012 Bond Future			Buy	10	7,600.30

R209 On 02/08/2012	Bond Future	Buy	10	7,600.30
R209 On 02/08/2012	Bond Future	Sell	10	0.00
R209 On 02/08/2012	Bond Future	Sell	10	0.00
R209 On 02/08/2012	Bond Future	Buy	10	7,587.98
R209 On 02/08/2012	Bond Future	Sell	10	0.00
R209 On 02/08/2012	Bond Future	Buy	10	7,587.98
R209 On 02/08/2007	Bond Future	Sell	11	0.00
R209 On 02/08/2007	Bond Future	Buy	11	10,081.77
R209 On 07/08/2008	Bond Future	Buy	11	7,659.56
R209 On 07/08/2008	Bond Future	Sell	11	0.00
R209 On 05/08/2010	Bond Future	Buy	11	8,407.79
R209 On 05/08/2010	Bond Future	Sell	11	0.00
R209 On 06/11/2008	Bond Future	Buy	12	9,536.77
R209 On 06/11/2008	Bond Future	Sell	12	0.00
R209 On 04/11/2010	Bond Future	Buy	12	9,806.71
R209 On 04/11/2010	Bond Future	Sell	12	0.00
R209 On 03/02/2011	Bond Future	Buy	12	9,932.43
R209 On 03/02/2011	Bond Future	Sell	12	0.00
R209 On 06/05/2010	Bond Future	Buy	13	9,869.42
R209 On 06/05/2010	Bond Future	Sell	13	0.00
R209 On 06/05/2010	Bond Future	Sell	13	0.00
R209 On 06/05/2010	Bond Future	Buy	13	9,868.35
R209 On 02/08/2007	Bond Future	Buy	14	12,381.83
R209 On 02/08/2007	Bond Future	Sell	14	0.00
R209 On 03/05/2012	Bond Future	Buy	14	10,548.41
R209 On 03/05/2012	Bond Future	Sell	14	0.00
R209 On 02/08/2012	Bond Future	Sell	14	0.00
R209 On 02/08/2012	Bond Future	Buy	14	10,623.17
R209 On 02/08/2007	Bond Future	Sell	15	0.00
R209 On 02/08/2007	Bond Future	Buy	15	13,266.24
R209 On 07/05/2009	Bond Future	Buy	15	11,971.45
R209 On 07/05/2009	Bond Future	Sell	15	0.00
R209 On 03/02/2011	Bond Future	Buy	15	11,809.53
R209 On 03/02/2011	Bond Future	Sell	15	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 03/02/2011 Bond Future			Sell	15	0.00
R209 On 03/02/2011 Bond Future			Buy	15	11,809.53
R209 On 02/08/2012 Bond Future			Buy	15	11,418.97
R209 On 02/08/2012 Bond Future			Sell	15	0.00
R209 On 02/08/2012 Bond Future			Sell	15	0.00
R209 On 02/08/2012 Bond Future			Buy	15	11,418.97
R209 On 02/08/2012 Bond Future			Sell	15	0.00
R209 On 02/08/2012 Bond Future			Buy	15	11,400.44
R209 On 07/08/2008 Bond Future			Sell	16	0.00
R209 On 07/08/2008 Bond Future			Buy	16	11,851.19
R209 On 02/02/2012 Bond Future			Buy	16	12,068.41
R209 On 02/02/2012 Bond Future			Sell	16	0.00
R209 On 04/02/2010 Bond Future			Sell	18	0.00
R209 On 04/02/2010 Bond Future			Buy	18	13,754.71
R209 On 02/05/2008 Bond Future			Buy	20	15,579.78
R209 On 02/05/2008 Bond Future			Sell	20	0.00
R209 On 02/02/2012 Bond Future			Buy	20	15,208.92
R209 On 02/02/2012 Bond Future			Sell	20	0.00
R209 On 03/05/2012 Bond Future			Buy	20	14,704.23
R209 On 03/05/2012 Bond Future			Sell	20	0.00
R209 On 03/05/2012 Bond Future			Buy	20	15,373.67
R209 On 03/05/2012 Bond Future			Sell	20	0.00
R209 On 02/08/2012 Bond Future			Sell	20	0.00
R209 On 02/08/2012 Bond Future			Buy	20	15,225.30
R209 On 02/02/2012 Bond Future			Buy	21	16,469.46
R209 On 02/02/2012 Bond Future			Sell	21	0.00
R209 On 03/05/2012 Bond Future			Sell	21	0.00
R209 On 03/05/2012 Bond Future			Buy	21	16,045.35
R209 On 02/05/2008 Bond Future			Sell	23	0.00
R209 On 02/05/2008 Bond Future			Buy	23	17,916.75
R209 On 06/11/2008 Bond Future			Buy	23	18,494.81

R209 On 06/11/2008	Bond Future	Sell	23	0.00
R209 On 02/05/2008	Bond Future	Buy	24	18,107.37
R209 On 02/05/2008	Bond Future	Sell	24	0.00
R209 On 03/05/2012	Bond Future	Buy	25	18,448.71
R209 On 03/05/2012	Bond Future	Sell	25	0.00
R209 On 02/08/2012	Bond Future	Sell	25	0.00
R209 On 02/08/2012	Bond Future	Buy	25	19,000.74
R209 On 07/08/2008	Bond Future	Buy	26	18,706.49
R209 On 07/08/2008	Bond Future	Sell	26	0.00
R209 On 06/08/2009	Bond Future	Buy	26	21,131.34
R209 On 06/08/2009	Bond Future	Sell	26	0.00
R209 On 06/08/2009	Bond Future	Buy	27	21,163.98
R209 On 06/08/2009	Bond Future	Sell	27	0.00
R209 On 05/11/2009	Bond Future	Sell	28	0.00
R209 On 05/11/2009	Bond Future	Buy	28	21,746.34
R209 On 02/08/2012	Bond Future	Buy	29	22,005.13
R209 On 02/08/2012	Bond Future	Sell	29	0.00
R209 On 03/05/2012	Bond Future	Buy	30	22,207.26
R209 On 03/05/2012	Bond Future	Sell	30	0.00
R209 On 03/05/2012	Bond Future	Sell	30	0.00
R209 On 03/05/2012	Bond Future	Buy	30	23,067.83
R209 On 02/08/2012	Bond Future	Buy	30	22,837.95
R209 On 02/08/2012	Bond Future	Sell	30	0.00
R209 On 02/08/2012	Bond Future	Sell	30	0.00
R209 On 02/08/2012	Bond Future	Buy	30	22,835.63
R209 On 02/08/2012	Bond Future	Sell	30	0.00
R209 On 02/08/2012	Bond Future	Buy	30	22,835.63
R209 On 04/02/2010	Bond Future	Sell	33	0.00
R209 On 04/02/2010	Bond Future	Buy	33	25,776.46
R209 On 02/05/2008	Bond Future	Sell	35	0.00
R209 On 02/05/2008	Bond Future	Buy	35	25,581.94
R209 On 03/11/2011	Bond Future	Sell	35	0.00
R209 On 03/11/2011	Bond Future	Buy	35	28,325.57
R209 On 02/08/2012	Bond Future	Sell	35	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/08/2012	Bond Future			Buy	35	26,644.27
R209 On 02/08/2012	Bond Future			Sell	35	0.00
R209 On 02/08/2012	Bond Future			Buy	35	26,644.27
R209 On 06/05/2010	Bond Future			Buy	36	3,119.40
R209 On 06/05/2010	Bond Future			Sell	36	0.00
R209 On 06/05/2010	Bond Future			Sell	36	0.00
R209 On 06/05/2010	Bond Future			Buy	36	3,119.40
R209 On 06/05/2010	Bond Future			Sell	36	0.00
R209 On 06/05/2010	Bond Future			Buy	36	27,330.69
R209 On 06/05/2010	Bond Future			Buy	40	28,992.96
R209 On 06/05/2010	Bond Future			Sell	40	0.00
R209 On 04/02/2010	Bond Future			Sell	40	0.00
R209 On 04/02/2010	Bond Future			Buy	40	29,709.84
R209 On 02/08/2012	Bond Future			Sell	45	0.00
R209 On 02/08/2012	Bond Future			Buy	45	34,256.92
R209 On 02/08/2012	Bond Future			Buy	45	34,253.44
R209 On 02/08/2012	Bond Future			Sell	45	0.00
R209 On 04/02/2010	Bond Future			Buy	50	39,184.29
R209 On 04/02/2010	Bond Future			Sell	50	0.00
R209 On 06/08/2009	Bond Future	8.00	Call	Sell	50	0.00
R209 On 06/08/2009	Bond Future	8.00	Call	Buy	50	0.00
R209 On 07/05/2009	Bond Future			Sell	51	0.00
R209 On 07/05/2009	Bond Future			Buy	51	44,643.31
R209 On 05/02/2009	Bond Future			Buy	52	44,751.96
R209 On 05/02/2009	Bond Future			Sell	52	0.00
R209 On 04/11/2010	Bond Future	8.25	Call	Sell	54	0.00
R209 On 04/11/2010	Bond Future	8.25	Call	Buy	54	0.00
R209 On 04/11/2010	Bond Future	8.25	Call	Sell	54	0.00
R209 On 04/11/2010	Bond Future	8.25	Call	Buy	54	0.00
R209 On 04/11/2010	Bond Future	8.50	Put	Sell	54	0.00
R209 On 04/11/2010	Bond Future	8.50	Put	Buy	54	0.00

R209 On 04/11/2010	Bond Future	8.50	Put	Sell	54	0.00
R209 On 04/11/2010	Bond Future	8.50	Put	Buy	54	0.00
R209 On 03/05/2012	Bond Future			Buy	55	41,383.88
R209 On 03/05/2012	Bond Future			Sell	55	0.00
R209 On 04/02/2010	Bond Future			Buy	57	44,179.74
R209 On 04/02/2010	Bond Future			Sell	57	0.00
R209 On 04/11/2010	Bond Future			Buy	57	47,450.04
R209 On 04/11/2010	Bond Future			Sell	57	0.00
R209 On 05/11/2009	Bond Future			Buy	58	45,115.29
R209 On 05/11/2009	Bond Future			Sell	58	0.00
R209 On 06/11/2008	Bond Future			Buy	59	45,680.71
R209 On 06/11/2008	Bond Future			Sell	59	0.00
R209 On 06/11/2008	Bond Future			Buy	59	45,680.71
R209 On 06/11/2008	Bond Future			Sell	59	0.00
R209 On 03/05/2012	Bond Future			Sell	59	0.00
R209 On 03/05/2012	Bond Future			Buy	59	45,022.76
R209 On 02/08/2012	Bond Future			Buy	59	45,644.91
R209 On 02/08/2012	Bond Future			Sell	59	0.00
R209 On 03/11/2011	Bond Future			Buy	60	44,784.85
R209 On 03/11/2011	Bond Future			Sell	60	0.00
R209 On 02/08/2012	Bond Future			Sell	60	0.00
R209 On 02/08/2012	Bond Future			Buy	60	46,261.82
R209 On 05/11/2009	Bond Future			Sell	61	0.00
R209 On 05/11/2009	Bond Future			Buy	61	46,010.31
R209 On 04/11/2010	Bond Future			Buy	64	53,732.69
R209 On 04/11/2010	Bond Future			Sell	64	0.00
R209 On 07/02/2013	Bond Future			Buy	65	49,631.93
R209 On 07/02/2013	Bond Future			Sell	65	0.00
R209 On 07/02/2013	Bond Future			Buy	65	49,631.93
R209 On 07/02/2013	Bond Future			Sell	65	0.00
R209 On 03/05/2012	Bond Future			Sell	65	0.00
R209 On 03/05/2012	Bond Future			Buy	65	48,380.93
R209 On 03/05/2012	Bond Future			Sell	65	0.00
R209 On 03/05/2012	Bond Future			Buy	65	48,340.75

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 04/02/2010 Bond Future			Buy	66	51,552.92
R209 On 04/02/2010 Bond Future			Sell	66	0.00
R209 On 03/05/2012 Bond Future			Sell	67	0.00
R209 On 03/05/2012 Bond Future			Buy	67	50,720.35
R209 On 03/05/2012 Bond Future			Sell	69	0.00
R209 On 03/05/2012 Bond Future			Buy	69	51,315.56
R209 On 03/05/2012 Bond Future			Buy	69	51,315.56
R209 On 03/05/2012 Bond Future			Sell	69	0.00
R209 On 05/11/2009 Bond Future			Buy	70	56,048.31
R209 On 05/11/2009 Bond Future			Sell	70	0.00
R209 On 05/11/2009 Bond Future			Buy	70	56,048.31
R209 On 05/11/2009 Bond Future			Sell	70	0.00
R209 On 02/08/2012 Bond Future			Sell	70	0.00
R209 On 02/08/2012 Bond Future			Buy	70	53,283.13
R209 On 02/08/2012 Bond Future			Buy	70	53,283.13
R209 On 02/08/2012 Bond Future			Sell	70	0.00
R209 On 02/08/2012 Bond Future			Buy	70	53,202.07
R209 On 02/08/2012 Bond Future			Sell	70	0.00
R209 On 03/11/2011 Bond Future			Buy	71	56,716.63
R209 On 03/11/2011 Bond Future			Sell	71	0.00
R209 On 02/08/2012 Bond Future			Buy	71	53,874.62
R209 On 02/08/2012 Bond Future			Sell	71	0.00
R209 On 03/05/2012 Bond Future			Sell	72	0.00
R209 On 03/05/2012 Bond Future			Buy	72	54,943.03
R209 On 02/08/2012 Bond Future			Sell	72	0.00
R209 On 02/08/2012 Bond Future			Buy	72	55,702.27
R209 On 02/08/2012 Bond Future			Sell	75	0.00
R209 On 02/08/2012 Bond Future			Buy	75	57,089.07
R209 On 03/05/2012 Bond Future			Sell	80	0.00
R209 On 03/05/2012 Bond Future			Buy	80	59,925.03
R209 On 02/08/2012 Bond Future			Buy	80	60,901.19

R209 On 02/08/2012	Bond Future	Sell	80	0.00
R209 On 06/11/2008	Bond Future	Buy	84	65,376.58
R209 On 06/11/2008	Bond Future	Sell	84	0.00
R209 On 03/11/2011	Bond Future	Sell	85	0.00
R209 On 03/11/2011	Bond Future	Buy	85	63,899.48
R209 On 07/08/2008	Bond Future	Buy	89	67,794.33
R209 On 07/08/2008	Bond Future	Sell	89	0.00
R209 On 03/05/2012	Bond Future	Sell	91	0.00
R209 On 03/05/2012	Bond Future	Buy	91	69,441.88
R209 On 02/08/2012	Bond Future	Buy	91	70,401.48
R209 On 02/08/2012	Bond Future	Sell	91	0.00
R209 On 02/08/2012	Bond Future	Buy	95	72,312.82
R209 On 02/08/2012	Bond Future	Sell	95	0.00
R209 On 02/08/2007	Bond Future	Sell	100	0.00
R209 On 02/08/2007	Bond Future	Buy	100	91,652.43
R209 On 06/08/2009	Bond Future	Buy	100	79,773.28
R209 On 06/08/2009	Bond Future	Sell	100	0.00
R209 On 06/08/2009	Bond Future	Buy	100	78,494.32
R209 On 06/08/2009	Bond Future	Sell	100	0.00
R209 On 02/08/2012	Bond Future	Buy	100	76,002.95
R209 On 02/08/2012	Bond Future	Sell	100	0.00
R209 On 03/11/2011	Bond Future	Sell	102	0.00
R209 On 03/11/2011	Bond Future	Buy	102	79,870.72
R209 On 03/05/2012	Bond Future	Sell	113	0.00
R209 On 03/05/2012	Bond Future	Buy	113	86,230.03
R209 On 02/08/2012	Bond Future	Sell	113	0.00
R209 On 02/08/2012	Bond Future	Buy	113	87,421.61
R209 On 02/08/2012	Bond Future	Sell	114	0.00
R209 On 02/08/2012	Bond Future	Buy	114	86,502.92
R209 On 07/05/2009	Bond Future	Buy	116	92,516.88
R209 On 07/05/2009	Bond Future	Sell	116	0.00
R209 On 03/11/2011	Bond Future	Sell	120	0.00
R209 On 03/11/2011	Bond Future	Buy	120	88,584.62
R209 On 07/08/2008	Bond Future	Sell	130	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 07/08/2008	Bond Future			Buy	130	101,424.18
R209 On 07/08/2008	Bond Future			Buy	130	96,081.40
R209 On 07/08/2008	Bond Future			Sell	130	0.00
R209 On 07/02/2013	Bond Future			Sell	130	0.00
R209 On 07/02/2013	Bond Future			Buy	130	99,263.85
R209 On 03/11/2011	Bond Future			Buy	137	104,094.18
R209 On 02/02/2012	Bond Future			Sell	137	0.00
R209 On 03/11/2011	Bond Future			Sell	137	0.00
R209 On 02/02/2012	Bond Future			Buy	137	105,590.17
R209 On 02/02/2012	Bond Future			Buy	137	105,535.83
R209 On 03/05/2012	Bond Future			Sell	137	0.00
R209 On 03/05/2012	Bond Future			Buy	137	102,782.36
R209 On 02/02/2012	Bond Future			Sell	137	0.00
R209 On 03/05/2012	Bond Future			Buy	140	106,836.37
R209 On 03/05/2012	Bond Future			Sell	140	0.00
R209 On 02/08/2012	Bond Future			Sell	140	0.00
R209 On 02/08/2012	Bond Future			Buy	140	108,314.40
R209 On 02/08/2012	Bond Future			Buy	150	114,004.43
R209 On 02/08/2012	Bond Future			Sell	150	0.00
R209 On 07/05/2009	Bond Future			Sell	160	0.00
R209 On 07/05/2009	Bond Future			Buy	160	142,008.93
R209 On 07/05/2009	Bond Future			Buy	160	142,008.93
R209 On 07/05/2009	Bond Future			Sell	160	0.00
R209 On 04/11/2010	Bond Future	7.75	Call	Buy	162	0.00
R209 On 04/11/2010	Bond Future	7.75	Call	Sell	162	0.00
R209 On 04/11/2010	Bond Future	7.75	Call	Buy	162	0.00
R209 On 04/11/2010	Bond Future	7.75	Call	Sell	162	0.00
R209 On 04/11/2010	Bond Future	9.25	Put	Buy	162	0.00
R209 On 04/11/2010	Bond Future	9.25	Put	Sell	162	0.00
R209 On 04/11/2010	Bond Future	9.25	Put	Buy	162	0.00
R209 On 04/11/2010	Bond Future	9.25	Put	Sell	162	0.00

R209 On 02/08/2012	Bond Future	Buy	167	126,719.18
R209 On 02/08/2012	Bond Future	Sell	167	0.00
R209 On 02/05/2008	Bond Future	Sell	170	0.00
R209 On 02/05/2008	Bond Future	Buy	170	133,862.73
R209 On 02/08/2012	Bond Future	Sell	170	0.00
R209 On 02/08/2012	Bond Future	Buy	170	129,401.89
R209 On 02/08/2012	Bond Future	Sell	175	0.00
R209 On 02/08/2012	Bond Future	Buy	175	133,005.16
R209 On 07/02/2008	Bond Future	Sell	180	0.00
R209 On 07/02/2008	Bond Future	Buy	180	145,382.33
R209 On 04/11/2010	Bond Future	Buy	180	149,791.36
R209 On 04/11/2010	Bond Future	Sell	180	0.00
R209 On 07/08/2008	Bond Future	Buy	183	138,940.79
R209 On 07/08/2008	Bond Future	Sell	183	0.00
R209 On 06/11/2008	Bond Future	Sell	183	0.00
R209 On 06/11/2008	Bond Future	Buy	183	137,379.25
R209 On 06/11/2008	Bond Future	Sell	183	0.00
R209 On 06/11/2008	Bond Future	Buy	183	147,605.99
R209 On 05/02/2009	Bond Future	Buy	183	152,128.34
R209 On 05/02/2009	Bond Future	Sell	183	0.00
R209 On 05/02/2009	Bond Future	Sell	183	0.00
R209 On 05/02/2009	Bond Future	Buy	183	158,343.99
R209 On 03/05/2012	Bond Future	Sell	198	0.00
R209 On 03/05/2012	Bond Future	Buy	198	151,157.10
R209 On 05/05/2011	Bond Future	Sell	200	0.00
R209 On 05/05/2011	Bond Future	Buy	200	158,541.50
R209 On 05/05/2011	Bond Future	Buy	200	149,645.00
R209 On 05/05/2011	Bond Future	Sell	200	0.00
R209 On 03/11/2011	Bond Future	Sell	200	0.00
R209 On 03/11/2011	Bond Future	Buy	200	147,917.76
R209 On 02/08/2012	Bond Future	Sell	200	0.00
R209 On 02/08/2012	Bond Future	Buy	200	152,005.90
R209 On 02/08/2012	Bond Future	Sell	205	0.00
R209 On 02/08/2012	Bond Future	Buy	205	156,059.30

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/08/2007 Bond Future			Sell	212	0.00
R209 On 02/08/2007 Bond Future			Buy	212	194,303.15
R209 On 02/08/2012 Bond Future			Sell	220	0.00
R209 On 02/08/2012 Bond Future			Buy	220	167,206.49
R209 On 07/08/2008 Bond Future			Buy	240	181,852.13
R209 On 07/08/2008 Bond Future			Sell	240	0.00
R209 On 03/05/2012 Bond Future			Sell	254	0.00
R209 On 03/05/2012 Bond Future			Buy	254	189,372.44
R209 On 02/08/2012 Bond Future			Sell	257	0.00
R209 On 02/08/2012 Bond Future			Buy	257	195,010.96
R209 On 06/11/2008 Bond Future			Buy	260	214,420.18
R209 On 06/11/2008 Bond Future			Sell	260	0.00
R209 On 05/02/2009 Bond Future			Buy	260	217,549.90
R209 On 05/02/2009 Bond Future			Sell	260	0.00
R209 On 06/11/2008 Bond Future			Sell	260	0.00
R209 On 06/11/2008 Bond Future			Buy	260	211,126.86
R209 On 02/08/2012 Bond Future			Buy	300	227,639.25
R209 On 02/08/2012 Bond Future			Sell	300	0.00
R209 On 07/08/2008 Bond Future			Sell	310	0.00
R209 On 07/08/2008 Bond Future			Buy	310	241,857.66
R209 On 02/08/2007 Bond Future			Sell	333	0.00
R209 On 02/08/2007 Bond Future			Buy	333	294,510.56
R209 On 02/02/2012 Bond Future			Buy	335	262,481.01
R209 On 02/02/2012 Bond Future			Sell	335	0.00
R209 On 02/08/2012 Bond Future			Sell	340	0.00
R209 On 02/08/2012 Bond Future			Buy	340	258,830.07
R209 On 03/05/2012 Bond Future			Buy	342	260,896.85
R209 On 03/05/2012 Bond Future			Sell	342	0.00
R209 On 02/02/2012 Bond Future			Sell	342	0.00
R209 On 02/02/2012 Bond Future			Buy	342	267,965.69
R209 On 03/05/2012 Bond Future			Sell	342	0.00

R209 On 03/05/2012	Bond Future			Buy	342	260,979.38
R209 On 02/08/2012	Bond Future			Buy	342	264,585.77
R209 On 02/08/2012	Bond Future			Sell	342	0.00
R209 On 02/08/2012	Bond Future			Sell	342	0.00
R209 On 02/08/2012	Bond Future			Buy	342	259,245.95
R209 On 03/02/2011	Bond Future			Sell	389	0.00
R209 On 03/02/2011	Bond Future			Buy	389	310,516.02
R209 On 02/08/2012	Bond Future			Sell	396	0.00
R209 On 02/08/2012	Bond Future			Buy	396	299,421.03
R209 On 03/11/2011	Bond Future			Buy	413	315,805.20
R209 On 03/11/2011	Bond Future			Sell	413	0.00
R209 On 02/08/2012	Bond Future			Buy	445	338,728.48
R209 On 02/08/2012	Bond Future			Sell	445	0.00
R209 On 02/08/2012	Bond Future			Sell	460	0.00
R209 On 02/08/2012	Bond Future			Buy	460	346,270.52
R209 On 05/11/2009	Bond Future	9.75	Put	Buy	470	0.00
R209 On 05/11/2009	Bond Future	9.75	Put	Sell	470	0.00
R209 On 05/11/2009	Bond Future	9.75	Put	Buy	470	0.00
R209 On 05/11/2009	Bond Future	9.75	Put	Sell	470	0.00
R209 On 05/11/2009	Bond Future	9.75	Put	Sell	470	0.00
R209 On 05/11/2009	Bond Future	9.75	Put	Buy	470	0.00
R209 On 04/02/2010	Bond Future	7.50	Call	Buy	480	0.00
R209 On 04/02/2010	Bond Future	7.50	Call	Sell	480	0.00
R209 On 03/05/2012	Bond Future			Sell	488	0.00
R209 On 03/05/2012	Bond Future			Buy	488	373,691.32
R209 On 04/08/2011	Bond Future	10.10	Call	Sell	490	0.00
R209 On 04/08/2011	Bond Future	10.10	Call	Buy	490	0.00
R209 On 04/08/2011	Bond Future	10.10	Call	Buy	490	0.00
R209 On 04/08/2011	Bond Future	10.10	Call	Sell	490	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Buy	490	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Sell	490	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Sell	490	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Buy	490	0.00
R209 On 02/08/2012	Bond Future			Sell	500	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/08/2012	Bond Future			Buy	500	380,632.45
R209 On 02/02/2012	Bond Future			Sell	508	0.00
R209 On 02/02/2012	Bond Future			Buy	508	392,947.14
R209 On 03/05/2012	Bond Future			Buy	508	382,716.68
R209 On 03/05/2012	Bond Future			Sell	508	0.00
R209 On 03/05/2012	Bond Future			Sell	508	0.00
R209 On 03/05/2012	Bond Future			Buy	508	383,679.90
R209 On 02/08/2012	Bond Future			Buy	508	389,249.56
R209 On 02/08/2012	Bond Future			Sell	508	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Buy	510	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Sell	510	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Sell	510	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Buy	510	0.00
R209 On 03/02/2011	Bond Future			Sell	513	0.00
R209 On 03/02/2011	Bond Future			Buy	513	403,885.93
R209 On 04/11/2010	Bond Future			Buy	528	424,014.20
R209 On 04/11/2010	Bond Future			Sell	528	0.00
R209 On 03/02/2011	Bond Future			Buy	528	430,572.86
R209 On 03/02/2011	Bond Future			Sell	528	0.00
R209 On 03/11/2011	Bond Future			Buy	528	400,205.73
R209 On 03/11/2011	Bond Future			Sell	528	0.00
R209 On 03/11/2011	Bond Future			Sell	528	0.00
R209 On 03/11/2011	Bond Future			Buy	528	395,057.47
R209 On 02/02/2012	Bond Future			Buy	528	400,737.69
R209 On 02/02/2012	Bond Future			Sell	528	0.00
R209 On 04/02/2010	Bond Future			Buy	540	401,082.84
R209 On 04/02/2010	Bond Future			Sell	540	0.00
R209 On 06/05/2010	Bond Future			Buy	540	391,404.96
R209 On 06/05/2010	Bond Future			Sell	540	0.00
R209 On 04/02/2010	Bond Future			Sell	540	0.00
R209 On 04/02/2010	Bond Future			Buy	540	401,082.84

R209 On 06/05/2010	Bond Future	Buy	540	391,404.96
R209 On 06/05/2010	Bond Future	Sell	540	0.00
R209 On 04/02/2010	Bond Future	Buy	540	401,082.84
R209 On 04/02/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Buy	540	391,404.96
R209 On 05/08/2010	Bond Future	Buy	540	412,230.76
R209 On 05/08/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Sell	540	0.00
R209 On 06/05/2010	Bond Future	Buy	540	405,241.43
R209 On 05/08/2010	Bond Future	Sell	540	0.00
R209 On 05/08/2010	Bond Future	Buy	540	411,673.64
R209 On 04/11/2010	Bond Future	Buy	540	401,497.94
R209 On 04/11/2010	Bond Future	Sell	540	0.00
R209 On 05/11/2009	Bond Future	Sell	542	0.00
R209 On 05/11/2009	Bond Future	Buy	542	407,846.06
R209 On 04/02/2010	Bond Future	Buy	542	415,299.80
R209 On 04/02/2010	Bond Future	Sell	542	0.00
R209 On 05/11/2009	Bond Future	Sell	542	0.00
R209 On 05/11/2009	Bond Future	Buy	542	407,846.06
R209 On 04/02/2010	Bond Future	Buy	542	415,299.80
R209 On 04/02/2010	Bond Future	Sell	542	0.00
R209 On 07/08/2008	Bond Future	Sell	580	0.00
R209 On 07/08/2008	Bond Future	Buy	580	452,507.88
R209 On 07/08/2008	Bond Future	Sell	580	0.00
R209 On 07/08/2008	Bond Future	Buy	580	452,507.88
R209 On 06/11/2008	Bond Future	Buy	580	442,827.97
R209 On 06/11/2008	Bond Future	Sell	580	0.00
R209 On 06/11/2008	Bond Future	Sell	580	0.00
R209 On 06/11/2008	Bond Future	Buy	580	457,131.64
R209 On 05/08/2010	Bond Future	Buy	596	448,246.83
R209 On 05/08/2010	Bond Future	Sell	596	0.00
R209 On 03/02/2011	Bond Future	Buy	607	475,077.96
R209 On 03/02/2011	Bond Future	Sell	607	0.00

Contract		Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 02/08/2007	Bond Future			Buy	635	525,577.05
R209 On 02/08/2007	Bond Future			Sell	635	0.00
R209 On 07/02/2008	Bond Future			Sell	659	0.00
R209 On 07/02/2008	Bond Future			Buy	659	552,354.62
R209 On 03/02/2011	Bond Future			Sell	700	0.00
R209 On 03/02/2011	Bond Future			Buy	700	555,685.13
R209 On 02/08/2012	Bond Future			Sell	716	0.00
R209 On 02/08/2012	Bond Future			Buy	716	553,360.17
R209 On 02/08/2012	Bond Future			Buy	735	559,472.89
R209 On 02/08/2012	Bond Future			Sell	735	0.00
R209 On 03/05/2012	Bond Future			Buy	737	561,218.72
R209 On 03/05/2012	Bond Future			Sell	737	0.00
R209 On 02/08/2012	Bond Future			Sell	770	0.00
R209 On 02/08/2012	Bond Future			Buy	770	586,173.97
R209 On 03/05/2012	Bond Future			Buy	820	616,802.52
R209 On 03/05/2012	Bond Future			Sell	820	0.00
R209 On 07/08/2008	Bond Future			Sell	850	0.00
R209 On 07/08/2008	Bond Future			Buy	850	663,158.10
R209 On 07/05/2009	Bond Future			Buy	852	682,735.38
R209 On 07/05/2009	Bond Future			Sell	852	0.00
R209 On 02/08/2012	Bond Future			Buy	895	681,332.09
R209 On 02/08/2012	Bond Future			Sell	895	0.00
R209 On 03/05/2012	Bond Future			Buy	930	706,920.16
R209 On 03/05/2012	Bond Future			Sell	930	0.00
R209 On 02/08/2012	Bond Future			Sell	930	0.00
R209 On 02/08/2012	Bond Future			Buy	930	717,205.03
R209 On 05/11/2009	Bond Future	7.50	Call	Buy	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Call	Sell	960	0.00
R209 On 05/11/2009	Bond Future	7.00	Call	Buy	960	0.00
R209 On 05/11/2009	Bond Future	7.00	Call	Sell	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Call	Sell	960	0.00

R209 On 05/11/2009	Bond Future	7.50	Call	Buy	960	0.00
R209 On 05/11/2009	Bond Future	9.00	Put	Buy	960	0.00
R209 On 05/11/2009	Bond Future	9.00	Put	Sell	960	0.00
R209 On 05/11/2009	Bond Future	9.00	Put	Sell	960	0.00
R209 On 05/11/2009	Bond Future	9.00	Put	Buy	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Put	Sell	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Put	Buy	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Put	Buy	960	0.00
R209 On 05/11/2009	Bond Future	7.50	Put	Sell	960	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Sell	1,000	0.00
R209 On 04/08/2011	Bond Future	8.50	Put	Buy	1,000	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Buy	1,000	0.00
R209 On 04/08/2011	Bond Future	10.10	Put	Sell	1,000	0.00
R209 On 02/08/2012	Bond Future			Sell	1,050	0.00
R209 On 02/08/2012	Bond Future			Buy	1,050	798,435.96
R209 On 03/02/2011	Bond Future			Buy	1,074	845,562.35
R209 On 03/02/2011	Bond Future			Sell	1,074	0.00
R209 On 02/08/2012	Bond Future			Sell	1,085	0.00
R209 On 02/08/2012	Bond Future			Buy	1,085	825,888.55
R209 On 03/11/2011	Bond Future			Sell	1,089	0.00
R209 On 03/11/2011	Bond Future			Buy	1,089	825,424.32
R209 On 04/11/2010	Bond Future			Sell	1,100	0.00
R209 On 04/11/2010	Bond Future			Buy	1,100	854,207.09
R209 On 06/11/2008	Bond Future			Sell	1,160	0.00
R209 On 06/11/2008	Bond Future			Buy	1,160	941,950.62
R209 On 05/02/2009	Bond Future			Buy	1,160	970,607.26
R209 On 05/02/2009	Bond Future			Sell	1,160	0.00
R209 On 02/02/2012	Bond Future			Buy	1,198	926,674.56
R209 On 02/02/2012	Bond Future			Sell	1,198	0.00
R209 On 03/05/2012	Bond Future			Sell	1,198	0.00
R209 On 03/05/2012	Bond Future			Buy	1,198	902,548.40
R209 On 02/02/2012	Bond Future			Buy	1,199	911,309.30
R209 On 02/02/2012	Bond Future			Sell	1,199	0.00
R209 On 03/11/2011	Bond Future			Buy	1,213	905,684.87

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 03/11/2011 Bond Future			Sell	1,213	0.00
R209 On 02/02/2012 Bond Future			Sell	1,213	0.00
R209 On 02/02/2012 Bond Future			Buy	1,213	918,946.60
R209 On 03/11/2011 Bond Future			Buy	1,237	925,541.83
R209 On 03/11/2011 Bond Future			Sell	1,237	0.00
R209 On 02/02/2012 Bond Future			Sell	1,237	0.00
R209 On 02/02/2012 Bond Future			Buy	1,237	938,849.48
R209 On 03/05/2012 Bond Future			Buy	1,253	946,360.08
R209 On 03/05/2012 Bond Future			Sell	1,253	0.00
R209 On 02/08/2012 Bond Future			Sell	1,253	0.00
R209 On 02/08/2012 Bond Future			Buy	1,253	960,097.84
R209 On 04/02/2010 Bond Future			Sell	1,258	0.00
R209 On 04/02/2010 Bond Future			Buy	1,258	963,924.64
R209 On 05/11/2009 Bond Future			Buy	1,258	946,624.24
R209 On 05/11/2009 Bond Future			Sell	1,258	0.00
R209 On 03/11/2011 Bond Future			Sell	1,300	0.00
R209 On 03/11/2011 Bond Future			Buy	1,300	959,666.76
R209 On 05/02/2009 Bond Future			Sell	1,420	0.00
R209 On 05/02/2009 Bond Future			Buy	1,420	1,224,877.37
R209 On 07/05/2009 Bond Future			Sell	1,420	0.00
R209 On 07/05/2009 Bond Future			Buy	1,420	1,213,173.17
R209 On 06/08/2009 Bond Future			Buy	1,420	1,148,924.70
R209 On 07/05/2009 Bond Future			Sell	1,420	0.00
R209 On 07/05/2009 Bond Future			Buy	1,420	1,126,209.24
R209 On 06/08/2009 Bond Future			Sell	1,420	0.00
R209 On 03/11/2011 Bond Future			Buy	1,420	1,114,687.79
R209 On 03/11/2011 Bond Future			Sell	1,420	0.00
R209 On 03/11/2011 Bond Future			Sell	1,626	0.00
R209 On 03/11/2011 Bond Future			Buy	1,626	1,232,712.39
R209 On 02/08/2012 Bond Future			Buy	1,646	1,250,881.65
R209 On 02/08/2012 Bond Future			Sell	1,646	0.00

R209 On 05/11/2009	Bond Future			Buy	1,660	1,253,433.46
R209 On 05/11/2009	Bond Future			Sell	1,660	0.00
R209 On 02/08/2012	Bond Future			Sell	1,670	0.00
R209 On 02/08/2012	Bond Future			Buy	1,670	1,271,183.29
R209 On 07/08/2008	Bond Future			Buy	1,686	1,251,416.98
R209 On 07/08/2008	Bond Future			Sell	1,686	0.00
R209 On 04/02/2010	Bond Future			Sell	1,758	0.00
R209 On 04/02/2010	Bond Future			Buy	1,758	1,305,747.47
R209 On 06/05/2010	Bond Future			Buy	1,758	1,274,240.59
R209 On 06/05/2010	Bond Future			Sell	1,758	0.00
R209 On 06/05/2010	Bond Future			Buy	1,798	1,303,233.55
R209 On 06/05/2010	Bond Future			Sell	1,798	0.00
R209 On 04/02/2010	Bond Future			Buy	1,798	1,335,457.31
R209 On 04/02/2010	Bond Future			Sell	1,798	0.00
R209 On 04/02/2010	Bond Future			Buy	1,798	1,335,457.31
R209 On 04/02/2010	Bond Future			Sell	1,798	0.00
R209 On 06/05/2010	Bond Future			Sell	1,798	0.00
R209 On 06/05/2010	Bond Future			Buy	1,798	1,303,233.55
R209 On 06/05/2010	Bond Future			Sell	1,821	0.00
R209 On 06/05/2010	Bond Future			Buy	1,821	1,366,564.17
R209 On 05/08/2010	Bond Future			Sell	1,821	0.00
R209 On 05/08/2010	Bond Future			Buy	1,821	1,390,133.74
R209 On 02/08/2012	Bond Future			Buy	1,945	1,480,509.88
R209 On 02/08/2012	Bond Future			Sell	1,945	0.00
R209 On 06/08/2009	Bond Future	8.00	Call	Buy	2,000	0.00
R209 On 06/08/2009	Bond Future	8.00	Call	Sell	2,000	0.00
R209 On 04/11/2010	Bond Future			Buy	2,097	1,684,010.95
R209 On 04/11/2010	Bond Future			Sell	2,097	0.00
R209 On 03/02/2011	Bond Future			Buy	2,097	1,710,059.25
R209 On 03/02/2011	Bond Future			Sell	2,097	0.00
R209 On 07/08/2008	Bond Future			Buy	2,320	1,742,436.93
R209 On 07/08/2008	Bond Future			Sell	2,320	0.00
R209 On 06/11/2008	Bond Future			Sell	2,320	0.00
R209 On 06/11/2008	Bond Future			Buy	2,320	1,722,006.78

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R209 On 05/08/2010 Bond Future			Buy	2,406	1,834,234.79
R209 On 05/08/2010 Bond Future			Sell	2,406	0.00
R209 On 04/11/2010 Bond Future			Sell	2,406	0.00
R209 On 04/11/2010 Bond Future			Buy	2,406	1,788,896.37
R209 On 04/02/2010 Bond Future	7.50	Call	Buy	2,500	0.00
R209 On 04/02/2010 Bond Future	7.50	Call	Sell	2,500	0.00
R209 On 05/11/2009 Bond Future	9.75	Put	Buy	2,500	0.00
R209 On 05/11/2009 Bond Future	9.75	Put	Sell	2,500	0.00
R209 On 06/08/2009 Bond Future			Buy	3,023	2,352,436.33
R209 On 06/08/2009 Bond Future			Sell	3,023	0.00
R209 On 05/11/2009 Bond Future			Sell	3,023	0.00
R209 On 05/11/2009 Bond Future			Buy	3,023	2,301,932.27
R209 On 07/05/2009 Bond Future			Buy	3,083	2,428,829.33
R209 On 07/05/2009 Bond Future			Sell	3,083	0.00
R209 On 06/08/2009 Bond Future			Sell	3,083	0.00
R209 On 06/08/2009 Bond Future			Buy	3,083	2,478,990.66
R209 On 02/08/2012 Bond Future			Sell	4,000	0.00
R209 On 02/08/2012 Bond Future			Buy	4,000	3,029,048.00
R209 On 02/08/2012 Bond Future			Sell	4,000	0.00
R209 On 02/08/2012 Bond Future			Buy	4,000	3,043,204.80
R209 On 05/02/2009 Bond Future			Buy	4,073	3,623,253.23
R209 On 05/02/2009 Bond Future			Sell	4,073	0.00
R209 On 07/05/2009 Bond Future			Sell	4,073	0.00
R209 On 07/05/2009 Bond Future			Buy	4,073	3,565,337.61
R209 On 06/11/2008 Bond Future			Buy	4,125	3,327,184.16
R209 On 06/11/2008 Bond Future			Sell	4,125	0.00
R209 On 05/02/2009 Bond Future			Sell	4,125	0.00
R209 On 05/02/2009 Bond Future			Buy	4,125	3,429,122.40
R209 On 07/08/2008 Bond Future			Sell	4,310	0.00
R209 On 07/08/2008 Bond Future			Buy	4,310	3,272,321.38
R209 On 06/11/2008 Bond Future			Buy	4,310	3,235,544.15

R209 On 06/11/2008	Bond Future			Sell	4,310	0.00
R209 On 05/11/2009	Bond Future	7.00	Call	Buy	5,000	0.00
R209 On 05/11/2009	Bond Future	7.00	Call	Sell	5,000	0.00
R209 On 02/05/2008	Bond Future			Buy	6,201	4,455,359.59
R209 On 02/05/2008	Bond Future			Sell	6,201	0.00
R209 On 07/08/2008	Bond Future			Sell	6,201	0.00
R209 On 07/08/2008	Bond Future			Buy	6,201	4,593,554.46
R209 On 07/02/2008	Bond Future			Buy	6,410	5,158,341.74
R209 On 07/02/2008	Bond Future			Sell	6,410	0.00
R209 On 02/05/2008	Bond Future			Sell	6,410	0.00
R209 On 02/05/2008	Bond Future			Buy	6,410	5,086,317.05
R209 On 04/11/2010	Bond Future			Buy	10,000	7,791,723.00
R209 On 04/11/2010	Bond Future			Sell	10,000	0.00
R209 On 04/11/2010	Bond Future			Buy	10,000	7,796,812.00
R209 On 04/11/2010	Bond Future			Sell	10,000	0.00
R209 On 03/02/2011	Bond Future			Buy	10,450	8,171,971.06
R209 On 05/05/2011	Bond Future			Sell	10,450	0.00
R209 On 03/02/2011	Bond Future			Sell	10,450	0.00
R209 On 05/05/2011	Bond Future			Buy	10,450	7,964,577.23
R209 On 03/02/2011	Bond Future			Buy	10,450	8,171,971.06
R209 On 03/02/2011	Bond Future			Sell	10,450	0.00
R209 On 05/05/2011	Bond Future			Buy	10,450	7,960,331.39
R209 On 05/05/2011	Bond Future			Sell	10,450	0.00
R209 On 04/11/2010	Bond Future			Sell	10,500	0.00
R209 On 04/11/2010	Bond Future			Buy	10,500	8,661,220.05
R209 On 05/05/2011	Bond Future			Buy	20,900	15,709,069.09
R209 On 05/05/2011	Bond Future			Sell	20,900	0.00
R209 On 04/11/2010	Bond Future			Buy	21,600	17,622,463.68
R209 On 03/02/2011	Bond Future			Sell	21,600	0.00
R209 On 04/11/2010	Bond Future			Sell	21,600	0.00
R209 On 03/02/2011	Bond Future			Buy	21,600	17,892,036.00
R210 Bond Future						
R210 On 03/02/2011	Bond Future			Sell	2	0.00
R210 On 03/02/2011	Bond Future			Buy	2	2,537.50
R210 On 04/08/2011	Bond Future			Buy	3	3,954.21

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 04/08/2011 Bond Future			Sell	3	0.00
R210 On 03/11/2011 Bond Future			Sell	3	0.00
R210 On 03/11/2011 Bond Future			Buy	3	3,962.01
R210 On 03/11/2011 Bond Future			Buy	3	3,903.42
R210 On 02/02/2012 Bond Future			Sell	3	0.00
R210 On 02/02/2012 Bond Future			Buy	3	3,960.96
R210 On 03/11/2011 Bond Future			Sell	3	0.00
R210 On 02/08/2012 Bond Future			Buy	3	4,342.65
R210 On 03/05/2012 Bond Future			Sell	3	0.00
R210 On 03/05/2012 Bond Future			Buy	3	4,278.15
R210 On 02/08/2012 Bond Future			Sell	3	0.00
R210 On 05/05/2011 Bond Future			Sell	4	0.00
R210 On 05/05/2011 Bond Future			Buy	4	5,025.00
R210 On 05/05/2011 Bond Future			Buy	4	5,029.66
R210 On 05/05/2011 Bond Future			Sell	4	0.00
R210 On 04/08/2011 Bond Future			Sell	4	0.00
R210 On 04/08/2011 Bond Future			Buy	4	5,103.11
R210 On 04/08/2011 Bond Future			Buy	4	5,272.28
R210 On 04/08/2011 Bond Future			Sell	4	0.00
R210 On 04/08/2011 Bond Future			Buy	4	5,272.28
R210 On 04/08/2011 Bond Future			Sell	4	0.00
R210 On 04/08/2011 Bond Future			Buy	4	5,272.28
R210 On 04/08/2011 Bond Future			Sell	4	0.00
R210 On 03/11/2011 Bond Future			Buy	4	5,282.68
R210 On 03/11/2011 Bond Future			Sell	4	0.00
R210 On 03/11/2011 Bond Future			Sell	4	0.00
R210 On 03/11/2011 Bond Future			Buy	4	5,282.68
R210 On 03/11/2011 Bond Future			Sell	4	0.00
R210 On 03/11/2011 Bond Future			Buy	4	5,282.68
R210 On 03/11/2011 Bond Future			Buy	4	5,204.56
R210 On 02/02/2012 Bond Future			Sell	4	0.00

R210 On 02/02/2012	Bond Future	Buy	4	5,281.28
R210 On 03/11/2011	Bond Future	Sell	4	0.00
R210 On 03/11/2011	Bond Future	Buy	4	5,204.56
R210 On 03/11/2011	Bond Future	Sell	4	0.00
R210 On 02/02/2012	Bond Future	Buy	4	5,281.28
R210 On 02/02/2012	Bond Future	Sell	4	0.00
R210 On 02/02/2012	Bond Future	Buy	4	5,580.68
R210 On 02/02/2012	Bond Future	Sell	4	0.00
R210 On 03/05/2012	Bond Future	Buy	4	5,594.04
R210 On 03/05/2012	Bond Future	Sell	4	0.00
R210 On 02/08/2012	Bond Future	Sell	4	0.00
R210 On 03/05/2012	Bond Future	Buy	4	5,704.20
R210 On 03/05/2012	Bond Future	Sell	4	0.00
R210 On 02/08/2012	Bond Future	Buy	4	5,790.20
R210 On 02/08/2012	Bond Future	Buy	4	5,790.20
R210 On 03/05/2012	Bond Future	Sell	4	0.00
R210 On 03/05/2012	Bond Future	Buy	4	5,704.20
R210 On 02/08/2012	Bond Future	Sell	4	0.00
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 05/05/2011	Bond Future	Buy	5	6,281.25
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 05/05/2011	Bond Future	Buy	5	6,281.25
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 05/05/2011	Bond Future	Buy	5	6,281.25
R210 On 05/05/2011	Bond Future	Buy	5	6,287.07
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 05/05/2011	Bond Future	Buy	5	6,287.07
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 05/05/2011	Bond Future	Buy	5	6,287.07
R210 On 05/05/2011	Bond Future	Sell	5	0.00
R210 On 04/08/2011	Bond Future	Sell	5	0.00
R210 On 04/08/2011	Bond Future	Buy	5	6,378.89
R210 On 04/08/2011	Bond Future	Sell	5	0.00
R210 On 04/08/2011	Bond Future	Buy	5	6,378.89

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 04/08/2011 Bond Future			Sell	5	0.00
R210 On 04/08/2011 Bond Future			Buy	5	6,378.89
R210 On 05/05/2011 Bond Future			Sell	5	0.00
R210 On 05/05/2011 Bond Future			Buy	5	6,287.07
R210 On 04/08/2011 Bond Future			Buy	5	6,378.89
R210 On 04/08/2011 Bond Future			Sell	5	0.00
R210 On 02/02/2012 Bond Future			Buy	5	6,899.65
R210 On 02/02/2012 Bond Future			Sell	5	0.00
R210 On 02/02/2012 Bond Future			Buy	5	6,975.85
R210 On 03/05/2012 Bond Future			Sell	5	0.00
R210 On 02/02/2012 Bond Future			Sell	5	0.00
R210 On 03/05/2012 Bond Future			Buy	5	6,992.55
R210 On 03/05/2012 Bond Future			Sell	5	0.00
R210 On 02/02/2012 Bond Future			Buy	5	6,975.85
R210 On 02/02/2012 Bond Future			Sell	5	0.00
R210 On 03/05/2012 Bond Future			Buy	5	6,992.55
R210 On 02/02/2012 Bond Future			Buy	5	6,975.85
R210 On 03/05/2012 Bond Future			Sell	5	0.00
R210 On 02/02/2012 Bond Future			Sell	5	0.00
R210 On 03/05/2012 Bond Future			Buy	5	6,992.55
R210 On 05/05/2011 Bond Future			Sell	8	0.00
R210 On 05/05/2011 Bond Future			Buy	8	10,050.00
R210 On 05/05/2011 Bond Future			Buy	8	10,059.31
R210 On 05/05/2011 Bond Future			Sell	8	0.00
R210 On 04/08/2011 Bond Future			Sell	8	0.00
R210 On 04/08/2011 Bond Future			Buy	8	10,206.22
R210 On 04/08/2011 Bond Future			Sell	8	0.00
R210 On 04/08/2011 Bond Future			Buy	8	10,255.76
R210 On 03/05/2012 Bond Future			Sell	8	0.00
R210 On 02/08/2012 Bond Future			Buy	8	11,580.40
R210 On 02/08/2012 Bond Future			Sell	8	0.00

R210 On 03/05/2012	Bond Future	Buy	8	11,408.40
R210 On 03/05/2012	Bond Future	Buy	10	13,998.30
R210 On 03/05/2012	Bond Future	Sell	10	0.00
R210 On 03/11/2011	Bond Future	Buy	12	15,613.68
R210 On 02/02/2012	Bond Future	Sell	12	0.00
R210 On 02/02/2012	Bond Future	Buy	12	15,843.84
R210 On 03/11/2011	Bond Future	Sell	12	0.00
R210 On 04/08/2011	Bond Future	Sell	13	0.00
R210 On 04/08/2011	Bond Future	Buy	13	17,134.91
R210 On 03/11/2011	Bond Future	Sell	13	0.00
R210 On 03/11/2011	Bond Future	Buy	13	17,168.71
R210 On 03/05/2012	Bond Future	Buy	13	18,538.65
R210 On 02/08/2012	Bond Future	Sell	13	0.00
R210 On 02/08/2012	Bond Future	Buy	13	18,818.15
R210 On 03/05/2012	Bond Future	Sell	13	0.00
R210 On 03/11/2011	Bond Future	Buy	15	19,517.10
R210 On 02/02/2012	Bond Future	Sell	15	0.00
R210 On 02/02/2012	Bond Future	Buy	15	19,804.80
R210 On 03/11/2011	Bond Future	Sell	15	0.00
R210 On 03/05/2012	Bond Future	Buy	15	20,983.65
R210 On 03/05/2012	Bond Future	Sell	15	0.00
R210 On 03/05/2012	Bond Future	Sell	15	0.00
R210 On 03/05/2012	Bond Future	Buy	15	20,997.45
R210 On 05/05/2011	Bond Future	Sell	16	0.00
R210 On 05/05/2011	Bond Future	Buy	16	20,100.00
R210 On 05/05/2011	Bond Future	Buy	16	20,118.62
R210 On 05/05/2011	Bond Future	Sell	16	0.00
R210 On 04/08/2011	Bond Future	Sell	16	0.00
R210 On 04/08/2011	Bond Future	Buy	16	20,412.43
R210 On 03/05/2012	Bond Future	Buy	16	22,376.16
R210 On 02/02/2012	Bond Future	Sell	16	0.00
R210 On 02/02/2012	Bond Future	Buy	16	22,322.72
R210 On 03/05/2012	Bond Future	Sell	16	0.00
R210 On 03/05/2012	Bond Future	Buy	16	22,816.80

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 02/08/2012 Bond Future			Sell	16	0.00
R210 On 02/08/2012 Bond Future			Buy	16	23,160.80
R210 On 03/05/2012 Bond Future			Sell	16	0.00
R210 On 03/05/2012 Bond Future			Buy	16	22,816.80
R210 On 02/08/2012 Bond Future			Sell	16	0.00
R210 On 02/08/2012 Bond Future			Buy	16	23,160.80
R210 On 03/05/2012 Bond Future			Sell	16	0.00
R210 On 02/02/2012 Bond Future			Buy	19	25,086.08
R210 On 03/11/2011 Bond Future			Sell	19	0.00
R210 On 03/11/2011 Bond Future			Buy	19	24,721.66
R210 On 02/02/2012 Bond Future			Sell	19	0.00
R210 On 03/05/2012 Bond Future			Buy	20	27,970.10
R210 On 02/02/2012 Bond Future			Sell	20	0.00
R210 On 02/02/2012 Bond Future			Buy	20	27,904.05
R210 On 03/05/2012 Bond Future			Sell	20	0.00
R210 On 03/05/2012 Bond Future			Sell	20	0.00
R210 On 03/05/2012 Bond Future			Buy	20	27,925.40
R210 On 03/05/2012 Bond Future			Sell	20	0.00
R210 On 03/05/2012 Bond Future			Buy	20	28,117.20
R210 On 03/05/2012 Bond Future			Buy	20	28,521.00
R210 On 02/08/2012 Bond Future			Sell	20	0.00
R210 On 02/08/2012 Bond Future			Buy	20	28,951.00
R210 On 03/05/2012 Bond Future			Sell	20	0.00
R210 On 04/08/2011 Bond Future			Buy	21	27,679.47
R210 On 04/08/2011 Bond Future			Sell	21	0.00
R210 On 03/11/2011 Bond Future			Sell	21	0.00
R210 On 03/11/2011 Bond Future			Buy	21	27,734.07
R210 On 04/08/2011 Bond Future			Buy	24	31,633.68
R210 On 04/08/2011 Bond Future			Sell	24	0.00
R210 On 03/11/2011 Bond Future			Sell	24	0.00
R210 On 03/11/2011 Bond Future			Buy	24	31,696.08

R210 On 04/08/2011	Bond Future	Sell	25	0.00
R210 On 04/08/2011	Bond Future	Buy	25	32,437.75
R210 On 02/02/2012	Bond Future	Buy	25	34,879.25
R210 On 03/05/2012	Bond Future	Sell	25	0.00
R210 On 03/05/2012	Bond Future	Buy	25	34,962.75
R210 On 02/02/2012	Bond Future	Sell	25	0.00
R210 On 03/05/2012	Bond Future	Sell	25	0.00
R210 On 03/05/2012	Bond Future	Buy	25	34,972.75
R210 On 03/05/2012	Bond Future	Buy	25	35,226.50
R210 On 03/05/2012	Bond Future	Sell	25	0.00
R210 On 03/05/2012	Bond Future	Sell	25	0.00
R210 On 03/05/2012	Bond Future	Buy	25	35,226.50
R210 On 03/05/2012	Bond Future	Buy	25	35,651.25
R210 On 02/08/2012	Bond Future	Sell	25	0.00
R210 On 02/08/2012	Bond Future	Buy	25	36,188.75
R210 On 03/05/2012	Bond Future	Sell	25	0.00
R210 On 05/05/2011	Bond Future	Sell	28	0.00
R210 On 05/05/2011	Bond Future	Buy	28	35,175.00
R210 On 05/05/2011	Bond Future	Buy	28	35,207.59
R210 On 05/05/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Buy	28	35,721.76
R210 On 04/08/2011	Bond Future	Buy	28	37,089.92
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 03/11/2011	Bond Future	Buy	28	37,089.92
R210 On 03/11/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Sell	28	0.00
R210 On 04/08/2011	Bond Future	Buy	28	37,089.92
R210 On 03/11/2011	Bond Future	Buy	28	37,089.92
R210 On 03/11/2011	Bond Future	Sell	28	0.00
R210 On 03/11/2011	Bond Future	Buy	28	37,354.52
R210 On 03/11/2011	Bond Future	Sell	28	0.00
R210 On 03/05/2012	Bond Future	Sell	30	0.00
R210 On 03/05/2012	Bond Future	Buy	30	42,452.10

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 03/05/2012 Bond Future			Buy	33	47,059.65
R210 On 02/08/2012 Bond Future			Sell	33	0.00
R210 On 02/08/2012 Bond Future			Buy	33	47,769.15
R210 On 03/05/2012 Bond Future			Sell	33	0.00
R210 On 02/08/2012 Bond Future			Buy	33	47,769.15
R210 On 03/05/2012 Bond Future			Sell	33	0.00
R210 On 03/05/2012 Bond Future			Buy	33	47,059.65
R210 On 02/08/2012 Bond Future			Sell	33	0.00
R210 On 03/05/2012 Bond Future			Buy	35	49,680.05
R210 On 03/05/2012 Bond Future			Sell	35	0.00
R210 On 03/05/2012 Bond Future			Sell	40	0.00
R210 On 03/05/2012 Bond Future			Buy	40	56,154.40
R210 On 03/11/2011 Bond Future			Buy	43	55,949.02
R210 On 02/02/2012 Bond Future			Sell	43	0.00
R210 On 02/02/2012 Bond Future			Buy	43	56,773.76
R210 On 03/11/2011 Bond Future			Sell	43	0.00
R210 On 03/05/2012 Bond Future			Buy	45	64,172.25
R210 On 02/08/2012 Bond Future			Sell	45	0.00
R210 On 02/08/2012 Bond Future			Buy	45	65,139.75
R210 On 03/05/2012 Bond Future			Sell	45	0.00
R210 On 04/08/2011 Bond Future			Sell	48	0.00
R210 On 04/08/2011 Bond Future			Buy	48	63,267.36
R210 On 03/11/2011 Bond Future			Sell	48	0.00
R210 On 03/11/2011 Bond Future			Buy	48	63,392.16
R210 On 02/02/2012 Bond Future			Buy	55	76,734.35
R210 On 03/05/2012 Bond Future			Sell	55	0.00
R210 On 03/05/2012 Bond Future			Buy	55	76,918.05
R210 On 02/02/2012 Bond Future			Sell	55	0.00
R210 On 05/05/2011 Bond Future			Sell	57	0.00
R210 On 05/05/2011 Bond Future			Buy	57	71,606.25
R210 On 05/05/2011 Bond Future			Buy	57	71,672.60

R210 On 05/05/2011	Bond Future	Sell	57	0.00
R210 On 04/08/2011	Bond Future	Sell	57	0.00
R210 On 04/08/2011	Bond Future	Buy	57	72,719.29
R210 On 03/11/2011	Bond Future	Buy	57	77,320.50
R210 On 03/11/2011	Bond Future	Sell	57	0.00
R210 On 03/11/2011	Bond Future	Sell	70	0.00
R210 On 03/11/2011	Bond Future	Buy	70	92,403.63
R210 On 02/08/2012	Bond Future	Sell	80	0.00
R210 On 02/08/2012	Bond Future	Buy	80	113,861.60
R210 On 02/08/2012	Bond Future	Buy	80	114,008.00
R210 On 02/08/2012	Bond Future	Sell	80	0.00
R210 On 03/11/2011	Bond Future	Sell	100	0.00
R210 On 03/11/2011	Bond Future	Buy	100	132,383.09
R210 On 04/08/2011	Bond Future	Buy	100	132,170.20
R210 On 04/08/2011	Bond Future	Sell	100	0.00
R210 On 03/11/2011	Bond Future	Buy	116	150,932.24
R210 On 03/11/2011	Bond Future	Sell	116	0.00
R210 On 02/02/2012	Bond Future	Buy	116	153,157.12
R210 On 02/02/2012	Bond Future	Sell	116	0.00
R210 On 04/08/2011	Bond Future	Buy	126	166,076.82
R210 On 04/08/2011	Bond Future	Sell	126	0.00
R210 On 03/11/2011	Bond Future	Sell	126	0.00
R210 On 03/11/2011	Bond Future	Buy	126	166,404.42
R210 On 04/08/2011	Bond Future	Sell	130	0.00
R210 On 04/08/2011	Bond Future	Buy	130	168,676.30
R210 On 02/08/2012	Bond Future	Buy	143	206,999.65
R210 On 03/05/2012	Bond Future	Sell	143	0.00
R210 On 03/05/2012	Bond Future	Buy	143	203,925.15
R210 On 02/08/2012	Bond Future	Sell	143	0.00
R210 On 05/05/2011	Bond Future	Sell	150	0.00
R210 On 05/05/2011	Bond Future	Buy	150	188,437.50
R210 On 05/05/2011	Bond Future	Buy	150	188,612.10
R210 On 05/05/2011	Bond Future	Sell	150	0.00
R210 On 04/08/2011	Bond Future	Sell	150	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R210 On 04/08/2011 Bond Future			Buy	150	191,366.55
R210 On 03/11/2011 Bond Future			Buy	150	199,732.50
R210 On 03/11/2011 Bond Future			Sell	150	0.00
R210 On 03/05/2012 Bond Future			Buy	150	209,773.52
R210 On 02/02/2012 Bond Future			Sell	150	0.00
R210 On 02/02/2012 Bond Future			Buy	150	209,274.90
R210 On 03/05/2012 Bond Future			Sell	150	0.00
R210 On 03/11/2011 Bond Future			Buy	170	222,216.20
R210 On 03/11/2011 Bond Future			Sell	170	0.00
R210 On 02/02/2012 Bond Future			Sell	170	0.00
R210 On 02/02/2012 Bond Future			Buy	170	223,961.69
R210 On 02/02/2012 Bond Future			Buy	170	223,961.69
R210 On 02/02/2012 Bond Future			Sell	170	0.00
R210 On 02/02/2012 Bond Future			Sell	170	0.00
R210 On 02/02/2012 Bond Future			Buy	170	225,523.84
R210 On 03/05/2012 Bond Future			Buy	170	242,422.70
R210 On 03/05/2012 Bond Future			Sell	170	0.00
R210 On 02/08/2012 Bond Future			Sell	170	0.00
R210 On 02/08/2012 Bond Future			Buy	170	246,058.10
R210 On 04/08/2011 Bond Future			Sell	190	0.00
R210 On 04/08/2011 Bond Future			Buy	190	247,748.33
R210 On 04/08/2011 Bond Future			Buy	268	353,242.76
R210 On 04/08/2011 Bond Future			Sell	268	0.00
R210 On 03/11/2011 Bond Future			Buy	268	353,939.56
R210 On 03/11/2011 Bond Future			Sell	268	0.00
R210 On 03/11/2011 Bond Future			Buy	364	473,614.96
R210 On 02/02/2012 Bond Future			Sell	364	0.00
R210 On 02/02/2012 Bond Future			Buy	364	480,596.48
R210 On 03/11/2011 Bond Future			Sell	364	0.00
R210 On 03/05/2012 Bond Future			Sell	416	0.00
R210 On 02/08/2012 Bond Future			Buy	416	602,180.80

R210 On 03/05/2012	Bond Future	Buy	416	593,236.80
R210 On 02/08/2012	Bond Future	Sell	416	0.00
R210 On 02/02/2012	Bond Future	Sell	470	0.00
R210 On 03/05/2012	Bond Future	Buy	470	657,299.70
R210 On 02/02/2012	Bond Future	Buy	470	655,729.90
R210 On 03/05/2012	Bond Future	Sell	470	0.00
R211 Bond Future				
R211 On 03/11/2011	Bond Future	Sell	10	0.00
R211 On 03/11/2011	Bond Future	Buy	10	10,918.70
R211 On 03/11/2011	Bond Future	Buy	49	52,857.66
R211 On 03/11/2011	Bond Future	Sell	49	0.00
R211 On 03/11/2011	Bond Future	Buy	49	53,471.58
R211 On 03/11/2011	Bond Future	Sell	49	0.00
R211 On 03/11/2011	Bond Future	Sell	49	0.00
R211 On 03/11/2011	Bond Future	Buy	49	53,584.31
R211 On 03/02/2011	Bond Future	Buy	50	52,413.50
R211 On 03/02/2011	Bond Future	Sell	50	0.00
R211 On 03/02/2011	Bond Future	Buy	50	52,082.50
R211 On 03/02/2011	Bond Future	Sell	50	0.00
R211 On 03/11/2011	Bond Future	Sell	480	0.00
R211 On 03/11/2011	Bond Future	Buy	480	523,803.22
R211 On 03/11/2011	Bond Future	Sell	480	0.00
R211 On 03/11/2011	Bond Future	Buy	480	524,907.55
R211 On 03/11/2011	Bond Future	Sell	480	0.00
R211 On 03/11/2011	Bond Future	Buy	480	548,164.80
R211 On 02/02/2012	Bond Future	Buy	480	549,398.40
R211 On 02/02/2012	Bond Future	Sell	480	0.00
R211 On 02/02/2012	Bond Future	Sell	480	0.00
R211 On 02/02/2012	Bond Future	Buy	480	559,948.80
R211 On 03/05/2012	Bond Future	Buy	480	567,768.00
R211 On 03/05/2012	Bond Future	Sell	480	0.00
R211 On 03/05/2012	Bond Future	Sell	480	0.00
R211 On 03/05/2012	Bond Future	Buy	480	574,156.80
R211 On 02/08/2012	Bond Future	Buy	480	575,395.20
R211 On 02/08/2012	Bond Future	Sell	480	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R211 On 03/11/2011 Bond Future			Sell	529	0.00
R211 On 03/11/2011 Bond Future			Buy	529	578,491.86
R211 On 03/02/2011 Bond Future			Buy	539	551,483.24
R211 On 03/02/2011 Bond Future			Sell	539	0.00
R211 On 03/02/2011 Bond Future			Sell	539	0.00
R211 On 03/02/2011 Bond Future			Buy	539	561,201.41
R211 On 05/05/2011 Bond Future			Sell	539	0.00
R211 On 05/05/2011 Bond Future			Buy	539	568,892.94
R211 On 05/05/2011 Bond Future			Buy	539	570,919.58
R211 On 05/05/2011 Bond Future			Sell	539	0.00
R211 On 03/11/2011 Bond Future			Buy	539	580,519.17
R211 On 03/11/2011 Bond Future			Sell	539	0.00
R212 Bond Future					
R212 On 03/11/2011 Bond Future			Buy	6	6,585.54
R212 On 02/02/2012 Bond Future			Sell	6	0.00
R212 On 02/02/2012 Bond Future			Buy	6	6,593.64
R212 On 03/11/2011 Bond Future			Sell	6	0.00
R212 On 02/08/2012 Bond Future			Buy	7	8,318.03
R212 On 03/05/2012 Bond Future			Sell	7	0.00
R212 On 03/05/2012 Bond Future			Buy	7	8,300.11
R212 On 02/08/2012 Bond Future			Sell	7	0.00
R212 On 04/08/2011 Bond Future			Buy	8	8,444.96
R212 On 04/08/2011 Bond Future			Sell	8	0.00
R212 On 04/08/2011 Bond Future			Sell	8	0.00
R212 On 04/08/2011 Bond Future			Buy	8	8,444.96
R212 On 04/08/2011 Bond Future			Buy	8	8,443.76
R212 On 04/08/2011 Bond Future			Sell	8	0.00
R212 On 04/11/2010 Bond Future			Sell	10	0.00
R212 On 04/11/2010 Bond Future			Buy	10	10,284.17
R212 On 04/11/2010 Bond Future			Sell	10	0.00
R212 On 04/11/2010 Bond Future			Buy	10	10,284.17

R212 On 04/11/2010	Bond Future	Sell	10	0.00
R212 On 04/11/2010	Bond Future	Buy	10	10,284.17
R212 On 04/11/2010	Bond Future	Buy	10	10,284.40
R212 On 04/11/2010	Bond Future	Sell	10	0.00
R212 On 04/11/2010	Bond Future	Buy	10	10,284.40
R212 On 04/11/2010	Bond Future	Sell	10	0.00
R212 On 04/11/2010	Bond Future	Buy	10	10,284.40
R212 On 04/11/2010	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,665.10
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,665.10
R212 On 04/08/2011	Bond Future	Buy	10	10,665.10
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,665.10
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,665.10
R212 On 04/08/2011	Bond Future	Buy	10	10,666.11
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,666.11
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,670.01
R212 On 04/08/2011	Bond Future	Buy	10	10,670.01
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,673.40
R212 On 04/08/2011	Bond Future	Buy	10	10,700.30
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 04/08/2011	Bond Future	Buy	10	10,700.30
R212 On 04/08/2011	Bond Future	Sell	10	0.00
R212 On 03/11/2011	Bond Future	Sell	10	0.00
R212 On 03/11/2011	Bond Future	Buy	10	10,860.80

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 03/11/2011 Bond Future			Buy	10	10,860.80
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Buy	10	10,863.90
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Buy	10	10,996.10
R212 On 03/11/2011 Bond Future			Buy	10	10,975.90
R212 On 02/02/2012 Bond Future			Sell	10	0.00
R212 On 02/02/2012 Bond Future			Buy	10	10,989.40
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 03/11/2011 Bond Future			Buy	10	10,974.60
R212 On 03/11/2011 Bond Future			Sell	10	0.00
R212 On 02/02/2012 Bond Future			Sell	10	0.00
R212 On 02/02/2012 Bond Future			Buy	10	10,987.80
R212 On 02/02/2012 Bond Future			Buy	10	11,448.70
R212 On 02/02/2012 Bond Future			Sell	10	0.00
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,611.82
R212 On 04/08/2011 Bond Future			Buy	11	11,611.82
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,610.17
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,731.61
R212 On 04/08/2011 Bond Future			Buy	11	11,731.61
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,732.73
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Sell	11	0.00
R212 On 04/08/2011 Bond Future			Buy	11	11,732.73
R212 On 04/08/2011 Bond Future			Buy	11	11,737.01

R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	11	11,737.01
R212 On 04/08/2011	Bond Future	Buy	11	11,770.33
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 04/08/2011	Bond Future	Buy	11	11,770.33
R212 On 04/08/2011	Bond Future	Sell	11	0.00
R212 On 03/11/2011	Bond Future	Buy	11	11,946.88
R212 On 03/11/2011	Bond Future	Sell	11	0.00
R212 On 03/11/2011	Bond Future	Buy	11	11,946.88
R212 On 03/11/2011	Bond Future	Sell	11	0.00
R212 On 02/02/2012	Bond Future	Buy	11	12,088.34
R212 On 03/11/2011	Bond Future	Sell	11	0.00
R212 On 03/11/2011	Bond Future	Buy	11	12,073.49
R212 On 02/02/2012	Bond Future	Sell	11	0.00
R212 On 02/02/2012	Bond Future	Buy	11	12,516.02
R212 On 03/05/2012	Bond Future	Sell	11	0.00
R212 On 03/05/2012	Bond Future	Buy	11	12,703.57
R212 On 02/02/2012	Bond Future	Sell	11	0.00
R212 On 02/02/2012	Bond Future	Buy	12	13,187.28
R212 On 03/11/2011	Bond Future	Sell	12	0.00
R212 On 03/11/2011	Bond Future	Buy	12	13,171.08
R212 On 02/02/2012	Bond Future	Sell	12	0.00
R212 On 02/08/2012	Bond Future	Buy	12	14,259.48
R212 On 03/05/2012	Bond Future	Sell	12	0.00
R212 On 03/05/2012	Bond Future	Buy	12	14,228.76
R212 On 02/08/2012	Bond Future	Sell	12	0.00
R212 On 02/08/2012	Bond Future	Buy	13	15,447.77
R212 On 03/05/2012	Bond Future	Sell	13	0.00
R212 On 03/05/2012	Bond Future	Buy	13	15,414.49
R212 On 02/08/2012	Bond Future	Sell	13	0.00
R212 On 05/05/2011	Bond Future	Sell	14	0.00
R212 On 05/05/2011	Bond Future	Buy	14	14,525.98
R212 On 05/05/2011	Bond Future	Buy	14	14,572.82

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 05/05/2011 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Buy	14	14,583.55
R212 On 04/08/2011 Bond Future			Buy	14	14,778.68
R212 On 04/08/2011 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Buy	14	14,778.68
R212 On 04/08/2011 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Buy	14	14,776.58
R212 On 03/11/2011 Bond Future			Sell	14	0.00
R212 On 02/02/2012 Bond Future			Buy	14	15,385.16
R212 On 03/11/2011 Bond Future			Buy	14	15,366.26
R212 On 02/02/2012 Bond Future			Sell	14	0.00
R212 On 02/08/2012 Bond Future			Buy	14	16,636.06
R212 On 03/05/2012 Bond Future			Sell	14	0.00
R212 On 03/05/2012 Bond Future			Buy	14	16,600.22
R212 On 02/08/2012 Bond Future			Sell	14	0.00
R212 On 04/08/2011 Bond Future			Sell	15	0.00
R212 On 04/08/2011 Bond Future			Buy	15	15,834.30
R212 On 04/08/2011 Bond Future			Buy	15	15,834.30
R212 On 04/08/2011 Bond Future			Sell	15	0.00
R212 On 04/08/2011 Bond Future			Sell	15	0.00
R212 On 04/08/2011 Bond Future			Buy	15	15,832.05
R212 On 03/05/2012 Bond Future			Buy	15	17,391.75
R212 On 03/05/2012 Bond Future			Sell	15	0.00
R212 On 03/05/2012 Bond Future			Buy	16	18,971.68
R212 On 02/08/2012 Bond Future			Sell	16	0.00
R212 On 02/08/2012 Bond Future			Buy	16	19,012.64
R212 On 03/05/2012 Bond Future			Sell	16	0.00
R212 On 04/08/2011 Bond Future			Sell	18	0.00
R212 On 04/08/2011 Bond Future			Buy	18	19,212.12

R212 On 04/08/2011	Bond Future	Buy	18	19,260.54
R212 On 04/08/2011	Bond Future	Sell	18	0.00
R212 On 03/11/2011	Bond Future	Buy	18	19,549.44
R212 On 03/11/2011	Bond Future	Sell	18	0.00
R212 On 03/05/2012	Bond Future	Buy	18	20,787.66
R212 On 02/02/2012	Bond Future	Sell	18	0.00
R212 On 02/02/2012	Bond Future	Buy	18	20,480.76
R212 On 03/05/2012	Bond Future	Sell	18	0.00
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Buy	20	21,330.20
R212 On 04/08/2011	Bond Future	Buy	20	21,332.23
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Buy	20	21,340.02
R212 On 04/08/2011	Bond Future	Sell	20	0.00
R212 On 04/08/2011	Bond Future	Buy	20	21,400.60
R212 On 03/11/2011	Bond Future	Sell	20	0.00
R212 On 03/11/2011	Bond Future	Buy	20	21,721.60
R212 On 02/02/2012	Bond Future	Sell	20	0.00
R212 On 03/05/2012	Bond Future	Buy	20	23,097.40
R212 On 02/02/2012	Bond Future	Buy	20	22,756.40
R212 On 03/05/2012	Bond Future	Sell	20	0.00
R212 On 03/05/2012	Bond Future	Buy	21	24,252.27
R212 On 02/02/2012	Bond Future	Sell	21	0.00
R212 On 02/02/2012	Bond Future	Buy	21	23,894.22
R212 On 03/05/2012	Bond Future	Sell	21	0.00
R212 On 02/02/2012	Bond Future	Buy	21	23,894.22
R212 On 03/05/2012	Bond Future	Sell	21	0.00
R212 On 03/05/2012	Bond Future	Buy	21	24,252.27
R212 On 02/02/2012	Bond Future	Sell	21	0.00
R212 On 04/08/2011	Bond Future	Buy	24	25,596.24
R212 On 04/08/2011	Bond Future	Sell	24	0.00
R212 On 04/08/2011	Bond Future	Sell	25	0.00
R212 On 04/08/2011	Bond Future	Buy	25	26,665.29

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011 Bond Future			Sell	25	0.00
R212 On 04/08/2011 Bond Future			Buy	25	26,675.03
R212 On 03/11/2011 Bond Future			Sell	25	0.00
R212 On 03/11/2011 Bond Future			Buy	25	27,127.05
R212 On 04/08/2011 Bond Future			Sell	25	0.00
R212 On 04/08/2011 Bond Future			Buy	25	26,750.75
R212 On 03/11/2011 Bond Future			Buy	25	27,152.00
R212 On 03/11/2011 Bond Future			Sell	25	0.00
R212 On 02/02/2012 Bond Future			Sell	25	0.00
R212 On 03/05/2012 Bond Future			Buy	25	28,871.75
R212 On 02/02/2012 Bond Future			Buy	25	28,445.50
R212 On 03/05/2012 Bond Future			Sell	25	0.00
R212 On 04/08/2011 Bond Future			Sell	27	0.00
R212 On 04/08/2011 Bond Future			Buy	27	28,890.81
R212 On 03/11/2011 Bond Future			Sell	27	0.00
R212 On 03/11/2011 Bond Future			Buy	27	29,324.16
R212 On 03/11/2011 Bond Future			Sell	27	0.00
R212 On 03/11/2011 Bond Future			Buy	27	29,425.41
R212 On 04/08/2011 Bond Future			Sell	28	0.00
R212 On 04/08/2011 Bond Future			Buy	28	29,862.28
R212 On 03/11/2011 Bond Future			Buy	29	31,830.11
R212 On 02/02/2012 Bond Future			Sell	29	0.00
R212 On 02/02/2012 Bond Future			Buy	29	31,869.26
R212 On 03/11/2011 Bond Future			Sell	29	0.00
R212 On 02/08/2012 Bond Future			Sell	30	0.00
R212 On 02/08/2012 Bond Future			Buy	30	35,376.30
R212 On 02/08/2012 Bond Future			Buy	30	35,406.60
R212 On 02/08/2012 Bond Future			Sell	30	0.00
R212 On 04/08/2011 Bond Future			Buy	31	32,724.22
R212 On 04/08/2011 Bond Future			Sell	31	0.00
R212 On 04/08/2011 Bond Future			Sell	31	0.00

R212 On 04/08/2011	Bond Future	Buy	31	32,724.22
R212 On 04/08/2011	Bond Future	Sell	31	0.00
R212 On 04/08/2011	Bond Future	Buy	31	32,719.57
R212 On 04/08/2011	Bond Future	Buy	33	35,407.35
R212 On 04/08/2011	Bond Future	Sell	33	0.00
R212 On 02/02/2012	Bond Future	Buy	33	36,265.02
R212 On 03/11/2011	Bond Future	Sell	33	0.00
R212 On 03/11/2011	Bond Future	Buy	33	36,220.47
R212 On 02/02/2012	Bond Future	Sell	33	0.00
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	36,946.70
R212 On 04/08/2011	Bond Future	Buy	35	36,946.70
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	36,941.45
R212 On 04/08/2011	Bond Future	Sell	35	0.00
R212 On 04/08/2011	Bond Future	Buy	35	37,451.05
R212 On 03/11/2011	Bond Future	Sell	35	0.00
R212 On 03/11/2011	Bond Future	Buy	35	38,012.80
R212 On 03/11/2011	Bond Future	Sell	35	0.00
R212 On 03/11/2011	Bond Future	Buy	35	38,144.05
R212 On 04/08/2011	Bond Future	Sell	36	0.00
R212 On 04/08/2011	Bond Future	Buy	36	38,626.20
R212 On 03/05/2012	Bond Future	Buy	37	43,872.01
R212 On 02/08/2012	Bond Future	Sell	37	0.00
R212 On 02/08/2012	Bond Future	Buy	37	43,966.73
R212 On 03/05/2012	Bond Future	Sell	37	0.00
R212 On 04/08/2011	Bond Future	Sell	40	0.00
R212 On 04/08/2011	Bond Future	Buy	40	42,575.60
R212 On 04/08/2011	Bond Future	Buy	40	42,660.40
R212 On 04/08/2011	Bond Future	Sell	40	0.00
R212 On 03/11/2011	Bond Future	Buy	40	43,808.40
R212 On 03/11/2011	Bond Future	Sell	40	0.00
R212 On 03/11/2011	Bond Future	Buy	44	48,293.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 02/02/2012 Bond Future			Sell	44	0.00
R212 On 02/02/2012 Bond Future			Buy	44	48,353.36
R212 On 03/11/2011 Bond Future			Sell	44	0.00
R212 On 03/11/2011 Bond Future			Buy	46	50,489.14
R212 On 02/02/2012 Bond Future			Sell	46	0.00
R212 On 03/11/2011 Bond Future			Sell	46	0.00
R212 On 02/02/2012 Bond Future			Buy	46	50,551.24
R212 On 04/08/2011 Bond Future			Buy	47	50,125.97
R212 On 04/08/2011 Bond Future			Sell	47	0.00
R212 On 04/08/2011 Bond Future			Sell	47	0.00
R212 On 04/08/2011 Bond Future			Buy	47	50,130.74
R212 On 04/08/2011 Bond Future			Buy	47	50,149.05
R212 On 04/08/2011 Bond Future			Sell	47	0.00
R212 On 04/08/2011 Bond Future			Sell	48	0.00
R212 On 04/08/2011 Bond Future			Buy	48	50,669.76
R212 On 04/08/2011 Bond Future			Buy	48	50,669.76
R212 On 04/08/2011 Bond Future			Sell	48	0.00
R212 On 04/08/2011 Bond Future			Sell	48	0.00
R212 On 04/08/2011 Bond Future			Buy	48	50,662.56
R212 On 02/08/2012 Bond Future			Buy	49	58,226.21
R212 On 03/05/2012 Bond Future			Sell	49	0.00
R212 On 03/05/2012 Bond Future			Buy	49	58,100.77
R212 On 02/08/2012 Bond Future			Sell	49	0.00
R212 On 03/11/2011 Bond Future			Buy	50	54,760.50
R212 On 03/11/2011 Bond Future			Sell	50	0.00
R212 On 03/11/2011 Bond Future			Buy	50	55,181.50
R212 On 03/11/2011 Bond Future			Sell	50	0.00
R212 On 03/05/2012 Bond Future			Sell	50	0.00
R212 On 03/05/2012 Bond Future			Buy	50	58,227.00
R212 On 03/05/2012 Bond Future			Buy	51	58,898.37
R212 On 02/02/2012 Bond Future			Sell	51	0.00

R212 On 02/02/2012	Bond Future	Buy	51	58,028.82
R212 On 03/05/2012	Bond Future	Sell	51	0.00
R212 On 03/05/2012	Bond Future	Sell	51	0.00
R212 On 02/08/2012	Bond Future	Buy	51	60,602.79
R212 On 03/05/2012	Bond Future	Buy	51	60,472.23
R212 On 02/08/2012	Bond Future	Sell	51	0.00
R212 On 04/08/2011	Bond Future	Sell	52	0.00
R212 On 04/08/2011	Bond Future	Buy	52	54,892.24
R212 On 04/08/2011	Bond Future	Buy	52	54,892.24
R212 On 04/08/2011	Bond Future	Sell	52	0.00
R212 On 04/08/2011	Bond Future	Sell	52	0.00
R212 On 04/08/2011	Bond Future	Buy	52	54,884.44
R212 On 03/11/2011	Bond Future	Buy	52	57,074.68
R212 On 02/02/2012	Bond Future	Sell	52	0.00
R212 On 02/02/2012	Bond Future	Buy	52	57,144.88
R212 On 03/11/2011	Bond Future	Sell	52	0.00
R212 On 04/08/2011	Bond Future	Buy	55	58,703.70
R212 On 04/08/2011	Bond Future	Sell	55	0.00
R212 On 04/08/2011	Bond Future	Buy	57	60,991.71
R212 On 04/08/2011	Bond Future	Sell	57	0.00
R212 On 03/11/2011	Bond Future	Sell	57	0.00
R212 On 03/11/2011	Bond Future	Buy	57	61,906.56
R212 On 02/02/2012	Bond Future	Buy	57	64,855.74
R212 On 03/05/2012	Bond Future	Sell	57	0.00
R212 On 03/05/2012	Bond Future	Buy	57	65,827.59
R212 On 02/02/2012	Bond Future	Sell	57	0.00
R212 On 05/05/2011	Bond Future	Buy	60	61,944.60
R212 On 05/05/2011	Bond Future	Sell	60	0.00
R212 On 05/05/2011	Bond Future	Sell	60	0.00
R212 On 05/05/2011	Bond Future	Buy	60	62,397.60
R212 On 05/05/2011	Bond Future	Buy	60	62,397.60
R212 On 05/05/2011	Bond Future	Sell	60	0.00
R212 On 05/05/2011	Bond Future	Sell	60	0.00
R212 On 05/05/2011	Bond Future	Buy	60	62,454.96

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011 Bond Future			Buy	60	62,499.31
R212 On 04/08/2011 Bond Future			Sell	60	0.00
R212 On 04/08/2011 Bond Future			Sell	60	0.00
R212 On 04/08/2011 Bond Future			Buy	60	62,499.31
R212 On 04/08/2011 Bond Future			Buy	60	62,500.92
R212 On 04/08/2011 Bond Future			Sell	60	0.00
R212 On 04/08/2011 Bond Future			Sell	60	0.00
R212 On 04/08/2011 Bond Future			Buy	60	63,996.68
R212 On 04/08/2011 Bond Future			Sell	60	0.00
R212 On 04/08/2011 Bond Future			Buy	60	64,020.06
R212 On 02/08/2012 Bond Future			Sell	60	0.00
R212 On 02/08/2012 Bond Future			Buy	60	71,439.63
R212 On 05/05/2011 Bond Future			Buy	65	67,659.54
R212 On 05/05/2011 Bond Future			Sell	65	0.00
R212 On 04/08/2011 Bond Future			Sell	65	0.00
R212 On 04/08/2011 Bond Future			Buy	65	67,709.33
R212 On 03/05/2012 Bond Future			Buy	65	77,072.45
R212 On 02/08/2012 Bond Future			Sell	65	0.00
R212 On 02/08/2012 Bond Future			Buy	65	77,238.85
R212 On 03/05/2012 Bond Future			Sell	65	0.00
R212 On 04/08/2011 Bond Future			Sell	70	0.00
R212 On 04/08/2011 Bond Future			Buy	70	74,630.99
R212 On 04/08/2011 Bond Future			Buy	70	74,630.99
R212 On 04/08/2011 Bond Future			Sell	70	0.00
R212 On 03/02/2011 Bond Future			Sell	71	0.00
R212 On 03/02/2011 Bond Future			Buy	71	72,491.71
R212 On 05/05/2011 Bond Future			Sell	71	0.00
R212 On 05/05/2011 Bond Future			Buy	71	73,625.84
R212 On 03/02/2011 Bond Future			Buy	71	72,587.56
R212 On 03/02/2011 Bond Future			Sell	71	0.00
R212 On 05/05/2011 Bond Future			Buy	71	73,905.04

R212 On 05/05/2011	Bond Future	Sell	71	0.00
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 04/08/2011	Bond Future	Buy	71	73,959.42
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 04/08/2011	Bond Future	Buy	71	75,729.41
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 04/08/2011	Bond Future	Buy	71	75,757.07
R212 On 04/08/2011	Bond Future	Buy	71	75,972.13
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 03/11/2011	Bond Future	Sell	71	0.00
R212 On 03/11/2011	Bond Future	Buy	71	77,111.68
R212 On 04/08/2011	Bond Future	Buy	71	77,133.69
R212 On 04/08/2011	Bond Future	Sell	71	0.00
R212 On 03/11/2011	Bond Future	Buy	71	77,133.69
R212 On 03/11/2011	Bond Future	Sell	71	0.00
R212 On 03/11/2011	Bond Future	Buy	75	82,319.25
R212 On 03/11/2011	Bond Future	Sell	75	0.00
R212 On 02/02/2012	Bond Future	Buy	75	82,420.50
R212 On 02/02/2012	Bond Future	Sell	75	0.00
R212 On 04/08/2011	Bond Future	Buy	76	81,062.47
R212 On 04/08/2011	Bond Future	Sell	76	0.00
R212 On 04/08/2011	Bond Future	Buy	76	81,092.08
R212 On 04/08/2011	Bond Future	Sell	76	0.00
R212 On 04/08/2011	Bond Future	Buy	76	81,322.28
R212 On 04/08/2011	Bond Future	Sell	76	0.00
R212 On 03/11/2011	Bond Future	Buy	76	82,542.08
R212 On 03/11/2011	Bond Future	Sell	76	0.00
R212 On 02/02/2012	Bond Future	Buy	76	86,474.32
R212 On 03/05/2012	Bond Future	Sell	76	0.00
R212 On 03/05/2012	Bond Future	Buy	76	87,770.12
R212 On 02/02/2012	Bond Future	Sell	76	0.00
R212 On 04/08/2011	Bond Future	Sell	77	0.00
R212 On 04/08/2011	Bond Future	Buy	77	82,121.27
R212 On 04/11/2010	Bond Future	Buy	78	80,218.32

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/11/2010 Bond Future			Sell	78	0.00
R212 On 04/11/2010 Bond Future			Buy	78	80,218.32
R212 On 04/11/2010 Bond Future			Sell	78	0.00
R212 On 03/11/2011 Bond Future			Buy	80	87,807.20
R212 On 02/02/2012 Bond Future			Sell	80	0.00
R212 On 02/02/2012 Bond Future			Buy	80	87,915.20
R212 On 03/11/2011 Bond Future			Sell	80	0.00
R212 On 03/11/2011 Bond Future			Buy	81	87,997.59
R212 On 03/11/2011 Bond Future			Sell	81	0.00
R212 On 03/05/2012 Bond Future			Buy	84	99,601.32
R212 On 02/08/2012 Bond Future			Sell	84	0.00
R212 On 02/08/2012 Bond Future			Buy	84	99,816.36
R212 On 03/05/2012 Bond Future			Sell	84	0.00
R212 On 02/08/2012 Bond Future			Buy	89	105,757.81
R212 On 03/05/2012 Bond Future			Sell	89	0.00
R212 On 03/05/2012 Bond Future			Buy	89	105,529.97
R212 On 02/08/2012 Bond Future			Sell	89	0.00
R212 On 04/08/2011 Bond Future			Sell	90	0.00
R212 On 04/08/2011 Bond Future			Buy	90	95,995.03
R212 On 04/08/2011 Bond Future			Sell	90	0.00
R212 On 04/08/2011 Bond Future			Buy	90	96,030.09
R212 On 04/08/2011 Bond Future			Sell	90	0.00
R212 On 04/08/2011 Bond Future			Buy	90	96,302.70
R212 On 03/11/2011 Bond Future			Buy	90	97,747.20
R212 On 03/11/2011 Bond Future			Sell	90	0.00
R212 On 03/05/2012 Bond Future			Buy	90	104,679.00
R212 On 03/05/2012 Bond Future			Sell	90	0.00
R212 On 03/11/2011 Bond Future			Buy	99	108,661.41
R212 On 02/02/2012 Bond Future			Sell	99	0.00
R212 On 02/02/2012 Bond Future			Buy	99	108,795.06
R212 On 03/11/2011 Bond Future			Sell	99	0.00

R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 04/11/2010	Bond Future	Buy	100	102,844.00
R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 04/11/2010	Bond Future	Buy	100	102,844.00
R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 04/11/2010	Bond Future	Buy	100	102,844.00
R212 On 04/11/2010	Bond Future	Buy	100	101,829.00
R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 04/11/2010	Bond Future	Buy	100	101,829.00
R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 04/11/2010	Bond Future	Buy	100	101,829.00
R212 On 04/11/2010	Bond Future	Sell	100	0.00
R212 On 03/02/2011	Bond Future	Sell	110	0.00
R212 On 03/02/2011	Bond Future	Buy	110	112,640.00
R212 On 03/11/2011	Bond Future	Buy	110	120,734.90
R212 On 02/02/2012	Bond Future	Sell	110	0.00
R212 On 02/02/2012	Bond Future	Buy	110	120,883.40
R212 On 03/11/2011	Bond Future	Sell	110	0.00
R212 On 03/02/2011	Bond Future	Sell	120	0.00
R212 On 03/02/2011	Bond Future	Buy	120	122,521.20
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Buy	120	124,438.03
R212 On 03/02/2011	Bond Future	Buy	120	122,683.20
R212 On 03/02/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Buy	120	124,908.78
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 04/08/2011	Bond Future	Sell	120	0.00
R212 On 04/08/2011	Bond Future	Buy	120	125,001.84
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 05/05/2011	Bond Future	Buy	120	124,908.78
R212 On 05/05/2011	Bond Future	Buy	120	124,909.92
R212 On 05/05/2011	Bond Future	Sell	120	0.00
R212 On 03/05/2012	Bond Future	Buy	120	142,287.60
R212 On 02/08/2012	Bond Future	Sell	120	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 02/08/2012 Bond Future			Buy	120	142,594.80
R212 On 03/05/2012 Bond Future			Sell	120	0.00
R212 On 02/08/2012 Bond Future			Buy	123	146,159.67
R212 On 03/05/2012 Bond Future			Sell	123	0.00
R212 On 03/05/2012 Bond Future			Buy	123	145,844.79
R212 On 02/08/2012 Bond Future			Sell	123	0.00
R212 On 03/02/2011 Bond Future			Sell	125	0.00
R212 On 03/02/2011 Bond Future			Buy	125	127,626.25
R212 On 05/05/2011 Bond Future			Sell	125	0.00
R212 On 05/05/2011 Bond Future			Buy	125	129,622.95
R212 On 03/02/2011 Bond Future			Buy	125	127,795.00
R212 On 03/02/2011 Bond Future			Sell	125	0.00
R212 On 04/08/2011 Bond Future			Buy	129	137,592.87
R212 On 04/08/2011 Bond Future			Sell	129	0.00
R212 On 04/08/2011 Bond Future			Buy	129	137,643.13
R212 On 04/08/2011 Bond Future			Sell	129	0.00
R212 On 04/08/2011 Bond Future			Sell	129	0.00
R212 On 04/08/2011 Bond Future			Buy	129	138,033.87
R212 On 03/11/2011 Bond Future			Buy	129	140,104.32
R212 On 03/11/2011 Bond Future			Sell	129	0.00
R212 On 03/02/2011 Bond Future			Sell	130	0.00
R212 On 03/02/2011 Bond Future			Buy	130	133,404.70
R212 On 04/08/2011 Bond Future			Buy	130	138,659.48
R212 On 04/08/2011 Bond Future			Sell	130	0.00
R212 On 04/08/2011 Bond Future			Sell	130	0.00
R212 On 04/08/2011 Bond Future			Buy	130	138,710.13
R212 On 04/08/2011 Bond Future			Sell	130	0.00
R212 On 04/08/2011 Bond Future			Buy	130	139,103.90
R212 On 03/11/2011 Bond Future			Sell	130	0.00
R212 On 03/11/2011 Bond Future			Buy	130	141,190.40
R212 On 02/02/2012 Bond Future			Buy	130	147,916.60

R212 On 03/05/2012	Bond Future	Sell	130	0.00
R212 On 03/05/2012	Bond Future	Buy	130	150,133.10
R212 On 02/02/2012	Bond Future	Sell	130	0.00
R212 On 03/02/2011	Bond Future	Sell	132	0.00
R212 On 03/02/2011	Bond Future	Buy	132	134,773.32
R212 On 05/05/2011	Bond Future	Sell	132	0.00
R212 On 05/05/2011	Bond Future	Buy	132	136,881.84
R212 On 03/02/2011	Bond Future	Buy	132	134,951.52
R212 On 03/02/2011	Bond Future	Sell	132	0.00
R212 On 05/05/2011	Bond Future	Buy	132	137,400.91
R212 On 05/05/2011	Bond Future	Sell	132	0.00
R212 On 04/08/2011	Bond Future	Sell	132	0.00
R212 On 04/08/2011	Bond Future	Buy	132	137,502.02
R212 On 04/08/2011	Bond Future	Sell	135	0.00
R212 On 04/08/2011	Bond Future	Buy	135	144,454.05
R212 On 03/11/2011	Bond Future	Buy	135	146,620.80
R212 On 03/11/2011	Bond Future	Sell	135	0.00
R212 On 03/11/2011	Bond Future	Sell	135	0.00
R212 On 03/11/2011	Bond Future	Buy	135	147,127.05
R212 On 04/08/2011	Bond Future	Sell	138	0.00
R212 On 04/08/2011	Bond Future	Buy	138	147,192.37
R212 On 04/08/2011	Bond Future	Sell	138	0.00
R212 On 04/08/2011	Bond Future	Buy	138	147,246.14
R212 On 04/08/2011	Bond Future	Buy	138	147,664.14
R212 On 04/08/2011	Bond Future	Sell	138	0.00
R212 On 03/11/2011	Bond Future	Sell	138	0.00
R212 On 03/11/2011	Bond Future	Buy	138	149,879.04
R212 On 02/02/2012	Bond Future	Buy	138	157,019.16
R212 On 03/05/2012	Bond Future	Sell	138	0.00
R212 On 03/05/2012	Bond Future	Buy	138	159,372.06
R212 On 02/02/2012	Bond Future	Sell	138	0.00
R212 On 04/08/2011	Bond Future	Sell	145	0.00
R212 On 04/08/2011	Bond Future	Buy	145	155,577.75
R212 On 04/08/2011	Bond Future	Sell	147	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 04/08/2011 Bond Future			Buy	147	157,294.41
R212 On 03/11/2011 Bond Future			Buy	147	159,653.76
R212 On 03/11/2011 Bond Future			Sell	147	0.00
R212 On 03/11/2011 Bond Future			Sell	147	0.00
R212 On 03/11/2011 Bond Future			Buy	147	160,205.01
R212 On 04/08/2011 Bond Future			Buy	156	166,391.38
R212 On 04/08/2011 Bond Future			Sell	156	0.00
R212 On 04/08/2011 Bond Future			Sell	156	0.00
R212 On 04/08/2011 Bond Future			Buy	156	166,452.16
R212 On 04/08/2011 Bond Future			Buy	156	166,924.68
R212 On 04/08/2011 Bond Future			Sell	156	0.00
R212 On 03/11/2011 Bond Future			Sell	156	0.00
R212 On 03/11/2011 Bond Future			Buy	156	169,428.48
R212 On 04/08/2011 Bond Future			Sell	158	0.00
R212 On 04/08/2011 Bond Future			Buy	158	169,526.10
R212 On 03/05/2012 Bond Future			Buy	171	197,482.77
R212 On 02/02/2012 Bond Future			Sell	171	0.00
R212 On 02/02/2012 Bond Future			Buy	171	194,567.22
R212 On 03/05/2012 Bond Future			Sell	171	0.00
R212 On 02/02/2012 Bond Future			Sell	190	0.00
R212 On 03/05/2012 Bond Future			Buy	190	219,425.30
R212 On 02/02/2012 Bond Future			Buy	190	216,185.80
R212 On 03/05/2012 Bond Future			Sell	190	0.00
R212 On 04/08/2011 Bond Future			Sell	199	0.00
R212 On 04/08/2011 Bond Future			Buy	199	212,235.49
R212 On 03/02/2011 Bond Future			Buy	200	205,442.00
R212 On 03/02/2011 Bond Future			Sell	200	0.00
R212 On 05/05/2011 Bond Future			Sell	200	0.00
R212 On 05/05/2011 Bond Future			Buy	200	207,396.72
R212 On 03/02/2011 Bond Future			Buy	200	204,472.00
R212 On 03/02/2011 Bond Future			Sell	200	0.00

R212 On 04/08/2011	Bond Future	Sell	220	0.00
R212 On 04/08/2011	Bond Future	Buy	220	234,632.20
R212 On 04/08/2011	Bond Future	Sell	230	0.00
R212 On 04/08/2011	Bond Future	Buy	230	244,809.70
R212 On 03/02/2011	Bond Future	Buy	240	240,824.28
R212 On 03/02/2011	Bond Future	Sell	240	0.00
R212 On 05/05/2011	Bond Future	Sell	240	0.00
R212 On 05/05/2011	Bond Future	Buy	240	248,669.95
R212 On 03/02/2011	Bond Future	Sell	240	0.00
R212 On 03/02/2011	Bond Future	Buy	240	240,824.28
R212 On 03/02/2011	Bond Future	Buy	240	245,191.80
R212 On 03/02/2011	Bond Future	Sell	240	0.00
R212 On 05/05/2011	Bond Future	Buy	240	243,200.47
R212 On 05/05/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Buy	240	254,022.70
R212 On 04/08/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	240	255,986.74
R212 On 03/11/2011	Bond Future	Buy	240	259,792.34
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Buy	240	259,884.77
R212 On 04/08/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	240	256,080.24
R212 On 04/08/2011	Bond Future	Sell	240	0.00
R212 On 04/08/2011	Bond Future	Buy	240	256,807.20
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 03/11/2011	Bond Future	Buy	240	260,659.20
R212 On 03/11/2011	Bond Future	Buy	240	263,414.40
R212 On 03/11/2011	Bond Future	Sell	240	0.00
R212 On 02/02/2012	Bond Future	Sell	240	0.00
R212 On 02/02/2012	Bond Future	Buy	240	263,565.60
R212 On 02/02/2012	Bond Future	Buy	240	273,062.40
R212 On 02/02/2012	Bond Future	Sell	240	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 05/05/2011 Bond Future			Sell	250	0.00
R212 On 05/05/2011 Bond Future			Buy	250	260,226.63
R212 On 04/08/2011 Bond Future			Buy	250	260,413.80
R212 On 04/08/2011 Bond Future			Sell	250	0.00
R212 On 05/05/2011 Bond Future			Sell	250	0.00
R212 On 05/05/2011 Bond Future			Buy	250	260,229.00
R212 On 04/08/2011 Bond Future			Buy	250	260,420.50
R212 On 04/08/2011 Bond Future			Sell	250	0.00
R212 On 04/08/2011 Bond Future			Sell	266	0.00
R212 On 04/08/2011 Bond Future			Buy	266	280,794.92
R212 On 04/08/2011 Bond Future			Buy	266	280,794.92
R212 On 04/08/2011 Bond Future			Sell	266	0.00
R212 On 04/08/2011 Bond Future			Sell	266	0.00
R212 On 04/08/2011 Bond Future			Buy	266	280,755.02
R212 On 03/11/2011 Bond Future			Buy	266	289,894.78
R212 On 03/11/2011 Bond Future			Sell	266	0.00
R212 On 02/02/2012 Bond Future			Buy	272	298,911.68
R212 On 03/11/2011 Bond Future			Sell	272	0.00
R212 On 03/11/2011 Bond Future			Buy	272	298,544.48
R212 On 02/02/2012 Bond Future			Sell	272	0.00
R212 On 05/05/2011 Bond Future			Buy	280	289,074.80
R212 On 05/05/2011 Bond Future			Sell	280	0.00
R212 On 05/05/2011 Bond Future			Sell	280	0.00
R212 On 05/05/2011 Bond Future			Buy	280	291,456.48
R212 On 04/08/2011 Bond Future			Buy	280	291,670.96
R212 On 04/08/2011 Bond Future			Sell	280	0.00
R212 On 04/08/2011 Bond Future			Buy	280	298,651.19
R212 On 04/08/2011 Bond Future			Sell	280	0.00
R212 On 04/08/2011 Bond Future			Sell	280	0.00
R212 On 04/08/2011 Bond Future			Buy	280	298,760.28
R212 On 04/08/2011 Bond Future			Sell	301	0.00

R212 On 04/08/2011	Bond Future	Buy	301	322,079.03
R212 On 03/11/2011	Bond Future	Buy	301	326,910.08
R212 On 03/11/2011	Bond Future	Sell	301	0.00
R212 On 03/11/2011	Bond Future	Buy	301	328,038.83
R212 On 03/11/2011	Bond Future	Sell	301	0.00
R212 On 03/05/2012	Bond Future	Buy	304	360,461.92
R212 On 02/08/2012	Bond Future	Sell	304	0.00
R212 On 02/08/2012	Bond Future	Buy	304	361,240.16
R212 On 03/05/2012	Bond Future	Sell	304	0.00
R212 On 05/05/2011	Bond Future	Buy	305	314,885.05
R212 On 05/05/2011	Bond Future	Sell	305	0.00
R212 On 05/05/2011	Bond Future	Sell	305	0.00
R212 On 05/05/2011	Bond Future	Buy	305	317,479.38
R212 On 04/08/2011	Bond Future	Buy	305	317,713.01
R212 On 04/08/2011	Bond Future	Sell	305	0.00
R212 On 04/08/2011	Bond Future	Sell	305	0.00
R212 On 04/08/2011	Bond Future	Buy	305	325,316.48
R212 On 04/08/2011	Bond Future	Buy	305	325,435.31
R212 On 04/08/2011	Bond Future	Sell	305	0.00
R212 On 03/05/2012	Bond Future	Buy	323	382,990.79
R212 On 02/08/2012	Bond Future	Sell	323	0.00
R212 On 02/08/2012	Bond Future	Buy	323	383,817.67
R212 On 03/05/2012	Bond Future	Sell	323	0.00
R212 On 04/08/2011	Bond Future	Buy	328	351,927.60
R212 On 04/08/2011	Bond Future	Sell	328	0.00
R212 On 03/05/2012	Bond Future	Sell	350	0.00
R212 On 03/05/2012	Bond Future	Buy	350	406,700.00
R212 On 03/05/2012	Bond Future	Buy	350	412,979.00
R212 On 03/05/2012	Bond Future	Sell	350	0.00
R212 On 03/02/2011	Bond Future	Sell	450	0.00
R212 On 03/02/2011	Bond Future	Buy	450	462,244.50
R212 On 03/02/2011	Bond Future	Buy	450	460,062.00
R212 On 03/02/2011	Bond Future	Sell	450	0.00
R212 On 05/05/2011	Bond Future	Sell	450	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 05/05/2011 Bond Future			Buy	450	466,642.62
R212 On 05/05/2011 Bond Future			Sell	450	0.00
R212 On 05/05/2011 Bond Future			Buy	450	468,412.20
R212 On 05/05/2011 Bond Future			Buy	450	468,412.20
R212 On 05/05/2011 Bond Future			Sell	450	0.00
R212 On 04/08/2011 Bond Future			Sell	450	0.00
R212 On 04/08/2011 Bond Future			Buy	450	468,756.90
R212 On 05/05/2011 Bond Future			Buy	450	468,412.20
R212 On 05/05/2011 Bond Future			Sell	450	0.00
R212 On 04/08/2011 Bond Future			Sell	450	0.00
R212 On 04/08/2011 Bond Future			Buy	450	468,756.90
R212 On 03/11/2011 Bond Future			Buy	471	511,543.68
R212 On 03/11/2011 Bond Future			Sell	471	0.00
R212 On 02/02/2012 Bond Future			Buy	471	535,913.22
R212 On 03/05/2012 Bond Future			Sell	471	0.00
R212 On 03/05/2012 Bond Future			Buy	471	543,943.77
R212 On 02/02/2012 Bond Future			Sell	471	0.00
R212 On 03/05/2012 Bond Future			Sell	500	0.00
R212 On 03/05/2012 Bond Future			Buy	500	583,915.00
R212 On 03/11/2011 Bond Future			Sell	507	0.00
R212 On 02/02/2012 Bond Future			Buy	507	557,162.58
R212 On 03/11/2011 Bond Future			Buy	507	556,478.13
R212 On 02/02/2012 Bond Future			Sell	507	0.00
R212 On 04/08/2011 Bond Future			Sell	559	0.00
R212 On 04/08/2011 Bond Future			Buy	559	595,981.76
R212 On 03/05/2012 Bond Future			Buy	568	673,494.64
R212 On 02/08/2012 Bond Future			Sell	568	0.00
R212 On 03/05/2012 Bond Future			Sell	568	0.00
R212 On 02/08/2012 Bond Future			Buy	568	674,948.72
R212 On 05/05/2011 Bond Future			Sell	700	0.00
R212 On 05/05/2011 Bond Future			Buy	700	722,687.00

R212 On 05/05/2011	Bond Future	Buy	700	722,687.00
R212 On 05/05/2011	Bond Future	Sell	700	0.00
R212 On 05/05/2011	Bond Future	Sell	700	0.00
R212 On 05/05/2011	Bond Future	Buy	700	728,641.20
R212 On 04/08/2011	Bond Future	Buy	700	729,177.40
R212 On 04/08/2011	Bond Future	Sell	700	0.00
R212 On 04/08/2011	Bond Future	Sell	700	0.00
R212 On 04/08/2011	Bond Future	Buy	700	746,627.98
R212 On 04/08/2011	Bond Future	Buy	700	746,900.70
R212 On 04/08/2011	Bond Future	Sell	700	0.00
R212 On 04/11/2010	Bond Future	Sell	780	0.00
R212 On 04/11/2010	Bond Future	Buy	780	802,183.20
R212 On 04/11/2010	Bond Future	Buy	780	794,266.20
R212 On 04/11/2010	Bond Future	Sell	780	0.00
R212 On 04/08/2011	Bond Future	Sell	879	0.00
R212 On 04/08/2011	Bond Future	Buy	879	937,551.42
R212 On 04/08/2011	Bond Future	Sell	879	0.00
R212 On 04/08/2011	Bond Future	Buy	879	937,893.88
R212 On 04/08/2011	Bond Future	Buy	879	940,556.37
R212 On 04/08/2011	Bond Future	Sell	879	0.00
R212 On 03/11/2011	Bond Future	Sell	879	0.00
R212 On 03/11/2011	Bond Future	Buy	879	954,664.32
R212 On 03/11/2011	Bond Future	Buy	1,027	1,128,206.33
R212 On 03/11/2011	Bond Future	Sell	1,027	0.00
R212 On 02/02/2012	Bond Future	Sell	1,027	0.00
R212 On 02/02/2012	Bond Future	Buy	1,027	1,121,920.27
R212 On 02/02/2012	Bond Future	Buy	1,027	1,121,920.27
R212 On 02/02/2012	Bond Future	Sell	1,027	0.00
R212 On 02/02/2012	Bond Future	Sell	1,027	0.00
R212 On 02/02/2012	Bond Future	Buy	1,027	1,129,751.25
R212 On 02/02/2012	Bond Future	Buy	1,027	1,168,538.68
R212 On 02/02/2012	Bond Future	Sell	1,027	0.00
R212 On 03/05/2012	Bond Future	Sell	1,027	0.00
R212 On 03/05/2012	Bond Future	Buy	1,027	1,186,055.80

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R212 On 03/05/2012 Bond Future			Buy	1,027	1,217,716.16
R212 On 03/05/2012 Bond Future			Sell	1,027	0.00
R212 On 02/08/2012 Bond Future			Sell	1,027	0.00
R212 On 02/08/2012 Bond Future			Buy	1,027	1,220,223.89
R212 On 03/02/2011 Bond Future			Sell	1,180	0.00
R212 On 03/02/2011 Bond Future			Buy	1,180	1,204,791.80
R212 On 05/05/2011 Bond Future			Sell	1,180	0.00
R212 On 05/05/2011 Bond Future			Buy	1,180	1,223,640.65
R212 On 03/02/2011 Bond Future			Buy	1,180	1,206,384.80
R212 On 03/02/2011 Bond Future			Sell	1,180	0.00
R212 On 05/05/2011 Bond Future			Buy	1,240	1,290,735.84
R212 On 05/05/2011 Bond Future			Sell	1,240	0.00
R212 On 04/08/2011 Bond Future			Sell	1,240	0.00
R212 On 04/08/2011 Bond Future			Buy	1,240	1,291,685.68
R212 On 04/08/2011 Bond Future			Buy	1,726	1,840,971.28
R212 On 04/08/2011 Bond Future			Sell	1,726	0.00
R212 On 04/08/2011 Bond Future			Buy	1,726	1,841,643.73
R212 On 04/08/2011 Bond Future			Sell	1,726	0.00
R212 On 04/08/2011 Bond Future			Buy	1,781	1,905,723.43
R212 On 04/08/2011 Bond Future			Sell	1,781	0.00
R212 On 03/02/2011 Bond Future			Buy	2,278	2,328,936.08
R212 On 03/02/2011 Bond Future			Sell	2,278	0.00
R212 On 05/05/2011 Bond Future			Sell	2,278	0.00
R212 On 05/05/2011 Bond Future			Buy	2,278	2,362,248.64
R213 Bond Future					
R213 On 02/08/2012 Bond Future			Buy	13	11,163.55
R213 On 02/08/2012 Bond Future			Sell	13	0.00
R213 On 02/08/2012 Bond Future			Buy	13	11,173.74
R213 On 02/08/2012 Bond Future			Sell	13	0.00
R213 On 03/05/2012 Bond Future			Buy	14	11,933.09
R213 On 03/05/2012 Bond Future			Sell	14	0.00

R213 On 03/05/2012	Bond Future	Buy	21	17,901.33
R213 On 03/05/2012	Bond Future	Sell	21	0.00
R213 On 03/05/2012	Bond Future	Sell	26	0.00
R213 On 03/05/2012	Bond Future	Buy	26	22,344.22
R213 On 03/05/2012	Bond Future	Sell	32	0.00
R213 On 03/05/2012	Bond Future	Buy	32	27,401.99
R213 On 03/05/2012	Bond Future	Sell	66	0.00
R213 On 03/05/2012	Bond Future	Buy	66	56,838.18
R213 On 03/05/2012	Bond Future	Buy	90	75,888.45
R213 On 03/05/2012	Bond Future	Sell	90	0.00
R213 On 03/05/2012	Bond Future	Sell	120	0.00
R213 On 03/05/2012	Bond Future	Buy	120	102,738.05
R213 On 03/05/2012	Bond Future	Buy	140	119,432.18
R213 On 03/05/2012	Bond Future	Sell	140	0.00
R213 On 03/05/2012	Bond Future	Sell	210	0.00
R213 On 03/05/2012	Bond Future	Buy	210	179,131.39
R213 On 02/08/2012	Bond Future	Sell	290	0.00
R213 On 02/08/2012	Bond Future	Buy	290	254,857.68
R213 On 03/05/2012	Bond Future	Sell	350	0.00
R213 On 03/05/2012	Bond Future	Buy	350	299,596.08
R213 On 02/02/2012	Bond Future	Sell	487	0.00
R213 On 02/02/2012	Bond Future	Buy	487	426,199.71
R213 On 02/02/2012	Bond Future	Buy	487	429,511.74
R213 On 02/02/2012	Bond Future	Sell	487	0.00
R213 On 02/08/2012	Bond Future	Buy	567	493,088.72
R213 On 02/08/2012	Bond Future	Sell	567	0.00
R213 On 03/05/2012	Bond Future	Buy	580	503,340.94
R213 On 03/05/2012	Bond Future	Sell	580	0.00
R213 On 02/08/2012	Bond Future	Sell	580	0.00
R213 On 02/08/2012	Bond Future	Buy	580	510,705.02
R213 On 03/05/2012	Bond Future	Sell	636	0.00
R213 On 03/05/2012	Bond Future	Buy	636	538,596.92
R213 On 03/05/2012	Bond Future	Sell	693	0.00
R213 On 03/05/2012	Bond Future	Buy	693	590,910.77

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
R213 On 03/05/2012 Bond Future			Sell	1,030	0.00
R213 On 03/05/2012 Bond Future			Buy	1,030	887,692.63
R213 On 03/05/2012 Bond Future			Sell	1,077	0.00
R213 On 03/05/2012 Bond Future			Buy	1,077	917,304.38
R213 On 03/05/2012 Bond Future			Buy	3,855	3,360,481.37
R213 On 03/05/2012 Bond Future			Sell	3,855	0.00
R213 On 02/08/2012 Bond Future			Sell	3,855	0.00
R213 On 02/08/2012 Bond Future			Buy	3,855	3,409,536.25
R214 Bond Future					
R214 On 03/05/2012 Bond Future			Buy	30	22,639.90
R214 On 03/05/2012 Bond Future			Sell	30	0.00
R214 On 03/05/2012 Bond Future			Buy	1,500	1,150,168.80
R214 On 03/05/2012 Bond Future			Sell	1,500	0.00
R214 On 03/05/2012 Bond Future			Buy	1,530	1,185,562.12
R214 On 03/05/2012 Bond Future			Sell	1,530	0.00
R214 On 02/08/2012 Bond Future			Sell	1,530	0.00
R214 On 02/08/2012 Bond Future			Buy	1,530	1,202,881.26
R214 On 02/08/2012 Bond Future			Buy	1,530	1,185,591.34
R214 On 02/08/2012 Bond Future			Sell	1,530	0.00
Ratio Collar Trade					
CAAO On 30/03/2012 Can-Do Future			Sell	100,000	0.00
CAAO On 30/03/2012 Can-Do Future			Buy	100,000	0.00
Ratio Spread Trade					
CAAN On 30/03/2012 Can-Do Future			Sell	100,000	0.00
CAAN On 30/03/2012 Can-Do Future			Buy	100,000	0.00
CAAN On 30/03/2012 Can-Do Future			Sell	100,000	0.00
CAAN On 30/03/2012 Can-Do Future			Buy	100,000	0.00
RZ02 Bond Future					
RZ02 On 04/08/2011 Bond Future			Buy	215	377,640.47
RZ02 On 04/08/2011 Bond Future			Sell	215	0.00
RZ02 On 04/08/2011 Bond Future			Buy	215	376,651.75
RZ02 On 04/08/2011 Bond Future			Sell	215	0.00

RZ02 On 04/08/2011	Bond Future	Sell	224	0.00
RZ02 On 04/08/2011	Bond Future	Buy	224	393,448.68
RZ02 On 04/08/2011	Bond Future	Sell	224	0.00
RZ02 On 04/08/2011	Bond Future	Buy	224	392,418.57
RZ02 On 03/11/2011	Bond Future	Sell	400	0.00
RZ02 On 03/11/2011	Bond Future	Buy	400	709,886.72
RZ02 On 03/11/2011	Bond Future	Buy	400	709,886.72
RZ02 On 03/11/2011	Bond Future	Sell	400	0.00
RZ02 On 04/08/2011	Bond Future	Sell	3,259	0.00
RZ02 On 04/08/2011	Bond Future	Buy	3,259	5,724,326.93
RZ02 On 04/08/2011	Bond Future	Sell	3,259	0.00
RZ02 On 04/08/2011	Bond Future	Buy	3,259	5,709,339.77
RZ02 On 04/08/2011	Bond Future	Buy	6,500	11,417,037.45
RZ02 On 04/08/2011	Bond Future	Sell	6,500	0.00
RZ02 On 04/08/2011	Bond Future	Buy	6,500	11,387,145.90
RZ02 On 04/08/2011	Bond Future	Sell	6,500	0.00
RZ11 Bond Future				
RZ11 On 03/11/2011	Bond Future	Buy	49	53,471.58
RZ11 On 03/11/2011	Bond Future	Sell	49	0.00
RZ11 On 03/11/2011	Bond Future	Sell	49	0.00
RZ11 On 03/11/2011	Bond Future	Buy	49	53,584.31
RZ11 On 03/11/2011	Bond Future	Buy	480	523,803.22
RZ11 On 03/11/2011	Bond Future	Sell	480	0.00
RZ11 On 03/11/2011	Bond Future	Sell	480	0.00
RZ11 On 03/11/2011	Bond Future	Buy	480	524,907.55
RZ12 Bond Future				
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Buy	10	10,666.11
RZ12 On 04/08/2011	Bond Future	Buy	10	10,666.11
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Buy	10	10,670.01
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Buy	10	10,670.01
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00
RZ12 On 04/08/2011	Bond Future	Sell	10	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
RZ12 On 04/08/2011 Bond Future			Buy	10	10,670.01
RZ12 On 04/08/2011 Bond Future			Sell	11	0.00
RZ12 On 04/08/2011 Bond Future			Buy	11	11,732.73
RZ12 On 04/08/2011 Bond Future			Sell	11	0.00
RZ12 On 04/08/2011 Bond Future			Buy	11	11,732.73
RZ12 On 04/08/2011 Bond Future			Buy	11	11,737.01
RZ12 On 04/08/2011 Bond Future			Sell	11	0.00
RZ12 On 04/08/2011 Bond Future			Sell	11	0.00
RZ12 On 04/08/2011 Bond Future			Buy	11	11,737.01
RZ12 On 04/08/2011 Bond Future			Sell	20	0.00
RZ12 On 04/08/2011 Bond Future			Buy	20	21,332.23
RZ12 On 04/08/2011 Bond Future			Buy	20	21,340.01
RZ12 On 04/08/2011 Bond Future			Sell	20	0.00
RZ12 On 04/08/2011 Bond Future			Sell	25	0.00
RZ12 On 04/08/2011 Bond Future			Buy	25	26,665.29
RZ12 On 04/08/2011 Bond Future			Sell	25	0.00
RZ12 On 04/08/2011 Bond Future			Buy	25	26,675.02
RZ12 On 04/08/2011 Bond Future			Buy	47	50,130.74
RZ12 On 04/08/2011 Bond Future			Sell	47	0.00
RZ12 On 04/08/2011 Bond Future			Sell	47	0.00
RZ12 On 04/08/2011 Bond Future			Buy	47	50,149.03
RZ12 On 04/08/2011 Bond Future			Buy	60	63,996.68
RZ12 On 04/08/2011 Bond Future			Sell	60	0.00
RZ12 On 04/08/2011 Bond Future			Sell	60	0.00
RZ12 On 04/08/2011 Bond Future			Buy	60	64,020.04
RZ12 On 04/08/2011 Bond Future			Buy	71	75,729.41
RZ12 On 04/08/2011 Bond Future			Sell	71	0.00
RZ12 On 04/08/2011 Bond Future			Buy	71	75,757.05
RZ12 On 04/08/2011 Bond Future			Sell	71	0.00
RZ12 On 04/08/2011 Bond Future			Sell	76	0.00
RZ12 On 04/08/2011 Bond Future			Buy	76	81,062.47

RZ12 On 04/08/2011	Bond Future	Buy	76	81,092.05
RZ12 On 04/08/2011	Bond Future	Sell	76	0.00
RZ12 On 04/08/2011	Bond Future	Buy	90	95,995.03
RZ12 On 04/08/2011	Bond Future	Sell	90	0.00
RZ12 On 04/08/2011	Bond Future	Sell	90	0.00
RZ12 On 04/08/2011	Bond Future	Buy	90	96,030.06
RZ12 On 04/08/2011	Bond Future	Sell	129	0.00
RZ12 On 04/08/2011	Bond Future	Buy	129	137,592.87
RZ12 On 04/08/2011	Bond Future	Sell	129	0.00
RZ12 On 04/08/2011	Bond Future	Buy	129	137,643.09
RZ12 On 04/08/2011	Bond Future	Buy	130	138,659.48
RZ12 On 04/08/2011	Bond Future	Sell	130	0.00
RZ12 On 04/08/2011	Bond Future	Sell	130	0.00
RZ12 On 04/08/2011	Bond Future	Buy	130	138,710.09
RZ12 On 04/08/2011	Bond Future	Buy	138	147,192.37
RZ12 On 04/08/2011	Bond Future	Sell	138	0.00
RZ12 On 04/08/2011	Bond Future	Buy	138	147,246.10
RZ12 On 04/08/2011	Bond Future	Sell	138	0.00
RZ12 On 04/08/2011	Bond Future	Sell	156	0.00
RZ12 On 04/08/2011	Bond Future	Buy	156	166,391.38
RZ12 On 04/08/2011	Bond Future	Buy	156	166,452.11
RZ12 On 04/08/2011	Bond Future	Sell	156	0.00
RZ12 On 04/08/2011	Bond Future	Buy	240	255,986.74
RZ12 On 04/08/2011	Bond Future	Sell	240	0.00
RZ12 On 03/11/2011	Bond Future	Sell	240	0.00
RZ12 On 03/11/2011	Bond Future	Buy	240	259,792.34
RZ12 On 04/08/2011	Bond Future	Buy	240	256,080.17
RZ12 On 04/08/2011	Bond Future	Sell	240	0.00
RZ12 On 03/11/2011	Bond Future	Buy	240	259,884.77
RZ12 On 03/11/2011	Bond Future	Sell	240	0.00
RZ12 On 04/08/2011	Bond Future	Sell	280	0.00
RZ12 On 04/08/2011	Bond Future	Buy	280	298,651.19
RZ12 On 04/08/2011	Bond Future	Sell	280	0.00
RZ12 On 04/08/2011	Bond Future	Buy	280	298,760.20

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
RZ12 On 04/08/2011 Bond Future			Buy	305	325,316.48
RZ12 On 04/08/2011 Bond Future			Sell	305	0.00
RZ12 On 04/08/2011 Bond Future			Buy	305	325,435.21
RZ12 On 04/08/2011 Bond Future			Sell	305	0.00
RZ12 On 04/08/2011 Bond Future			Buy	700	746,627.98
RZ12 On 04/08/2011 Bond Future			Sell	700	0.00
RZ12 On 04/08/2011 Bond Future			Buy	700	746,900.49
RZ12 On 04/08/2011 Bond Future			Sell	700	0.00
RZ12 On 04/08/2011 Bond Future			Sell	879	0.00
RZ12 On 04/08/2011 Bond Future			Buy	879	937,551.42
RZ12 On 04/08/2011 Bond Future			Buy	879	937,893.62
RZ12 On 04/08/2011 Bond Future			Sell	879	0.00
RZ12 On 04/08/2011 Bond Future			Sell	1,726	0.00
RZ12 On 04/08/2011 Bond Future			Buy	1,726	1,840,971.28
RZ12 On 04/08/2011 Bond Future			Buy	1,726	1,841,643.21
RZ12 On 04/08/2011 Bond Future			Sell	1,726	0.00
Total Return Total Index					
TRT1 On 01/02/2007 Index Future			Buy	10	0.00
TRT1 On 01/02/2007 Index Future			Sell	10	0.00
TRT1 On 01/02/2007 Index Future			Buy	15	0.00
TRT1 On 01/02/2007 Index Future			Sell	15	0.00
TRT1 On 01/02/2007 Index Future			Buy	55	0.00
TRT1 On 01/02/2007 Index Future			Sell	55	0.00
TRT1 On 03/05/2007 Index Future			Buy	55	0.00
TRT1 On 03/05/2007 Index Future			Sell	55	0.00
TRT1 On 03/05/2007 Index Future			Buy	55	0.00
TRT1 On 03/05/2007 Index Future			Sell	55	0.00
TRT1 On 01/02/2007 Index Future			Buy	80	0.00
TRT1 On 01/02/2007 Index Future			Sell	80	0.00
TRTI On 02/11/2006 Index Future			Sell	80	0.00
TRTI On 02/11/2006 Index Future			Buy	80	0.00

TRT1 On 06/11/2008	Index Future	Buy	100	0.00
TRT1 On 06/11/2008	Index Future	Sell	100	0.00
TRT1 On 06/11/2008	Index Future	Sell	100	0.00
TRT1 On 06/11/2008	Index Future	Buy	100	0.00
TRT1 On 06/11/2008	Index Future	Buy	100	0.00
TRT1 On 06/11/2008	Index Future	Sell	100	0.00
TRT1 On 06/11/2008	Index Future	Sell	100	0.00
TRT1 On 06/11/2008	Index Future	Buy	100	0.00
TRT1 On 06/08/2009	Index Future	Buy	100	0.00
TRT1 On 06/08/2009	Index Future	Sell	100	0.00
TRT1 On 06/08/2009	Index Future	Sell	100	0.00
TRT1 On 05/11/2009	Index Future	Buy	100	0.00
TRT1 On 06/08/2009	Index Future	Buy	100	0.00
TRT1 On 05/11/2009	Index Future	Sell	100	0.00
TRT1 On 04/02/2010	Index Future	Buy	100	0.00
TRT1 On 04/02/2010	Index Future	Sell	100	0.00
TRT1 On 05/11/2009	Index Future	Sell	100	0.00
TRT1 On 05/11/2009	Index Future	Buy	100	0.00
TRT1 On 04/02/2010	Index Future	Sell	100	0.00
TRT1 On 04/02/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Sell	100	0.00
TRT1 On 06/05/2010	Index Future	Buy	100	0.00
TRT1 On 06/05/2010	Index Future	Sell	100	0.00
TRT1 On 05/08/2010	Index Future	Sell	100	0.00
TRT1 On 05/08/2010	Index Future	Buy	100	0.00
TRT1 On 05/08/2010	Index Future	Sell	100	0.00
TRT1 On 05/08/2010	Index Future	Buy	100	0.00
TRT1 On 04/11/2010	Index Future	Buy	100	0.00
TRT1 On 04/11/2010	Index Future	Sell	100	0.00
TRT1 On 04/11/2010	Index Future	Sell	100	0.00
TRT1 On 04/11/2010	Index Future	Buy	100	0.00
TRT1 On 03/02/2011	Index Future	Buy	100	0.00
TRT1 On 03/02/2011	Index Future	Sell	100	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
TRT1 On 03/02/2011 Index Future			Sell	100	0.00
TRT1 On 05/05/2011 Index Future			Buy	100	0.00
TRT1 On 03/02/2011 Index Future			Buy	100	0.00
TRT1 On 05/05/2011 Index Future			Sell	100	0.00
TRT1 On 05/05/2011 Index Future			Sell	100	0.00
TRT1 On 04/08/2011 Index Future			Buy	100	0.00
TRT1 On 05/05/2011 Index Future			Buy	100	0.00
TRT1 On 04/08/2011 Index Future			Sell	100	0.00
TRT1 On 01/11/2007 Index Future			Sell	400	0.00
TRT1 On 01/11/2007 Index Future			Buy	400	0.00
TRT1 On 06/11/2008 Index Future			Sell	400	0.00
TRT1 On 06/11/2008 Index Future			Buy	400	0.00
TRT1 On 01/11/2007 Index Future			Sell	400	0.00
TRT1 On 01/11/2007 Index Future			Buy	400	0.00
TRT1 On 01/02/2007 Index Future			Buy	420	0.00
TRT1 On 01/02/2007 Index Future			Sell	420	0.00
TRTI On 02/11/2006 Index Future			Sell	420	0.00
TRTI On 02/11/2006 Index Future			Buy	420	0.00
TRT1 On 01/02/2007 Index Future			Buy	445	0.00
TRT1 On 01/02/2007 Index Future			Sell	445	0.00
TRT1 On 03/05/2007 Index Future			Buy	445	0.00
TRT1 On 03/05/2007 Index Future			Sell	445	0.00
TRTI On 02/11/2006 Index Future			Sell	500	0.00
TRTI On 02/11/2006 Index Future			Buy	500	0.00
TRT1 On 03/05/2007 Index Future			Sell	500	0.00
TRT1 On 03/05/2007 Index Future			Buy	500	0.00
TRT1 On 02/08/2007 Index Future			Buy	500	0.00
TRT1 On 02/08/2007 Index Future			Sell	500	0.00
TRT1 On 02/08/2007 Index Future			Buy	500	0.00
TRT1 On 02/08/2007 Index Future			Sell	500	0.00

Yield-Traded Future on 3 Mont

JFRA On 05/05/2005	Jibar Tradeable Future	Sell	1	0.00
JFRA On 05/05/2005	Jibar Tradeable Future	Sell	1	0.00
JFRA On 05/05/2005	Jibar Tradeable Future	Buy	1	0.00
JFRA On 05/05/2005	Jibar Tradeable Future	Buy	1	0.00
JFRA On 05/05/2005	Jibar Tradeable Future	Sell	1	0.00
JFRA On 05/05/2005	Jibar Tradeable Future	Buy	1	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	10	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	10	0.00
JFRA On 23/08/2007	Jibar Tradeable Future	Sell	10	0.00
JFRA On 23/08/2007	Jibar Tradeable Future	Buy	10	0.00
JFRA On 23/08/2007	Jibar Tradeable Future	Buy	10	0.00
JFRA On 23/08/2007	Jibar Tradeable Future	Sell	10	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	12	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	12	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	12	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	12	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	16	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	16	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	16	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	16	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	25	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	25	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	28	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	28	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	28	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	28	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	30	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	30	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	30	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	30	0.00
JFRA On 03/05/2007	Jibar Tradeable Future	Sell	30	0.00
JFRA On 03/05/2007	Jibar Tradeable Future	Buy	30	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	30	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	30	0.00

Contract	Strike	C/P	Buy/Sell	No. of Contracts	Value (R000's)
JFRA On 01/02/2007 Jibar Tradeable Future			Buy	30	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Sell	30	0.00
JFRA On 03/05/2007 Jibar Tradeable Future			Buy	30	0.00
JFRA On 03/05/2007 Jibar Tradeable Future			Sell	30	0.00
JFRA On 03/05/2007 Jibar Tradeable Future			Buy	30	0.00
JFRA On 03/05/2007 Jibar Tradeable Future			Sell	30	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Buy	34	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Sell	34	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	49	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	50	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	50	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	50	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	50	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Sell	50	0.00
JFRA On 05/05/2005 Jibar Tradeable Future			Buy	50	0.00
JFRA On 04/08/2005 Jibar Tradeable Future			Sell	50	0.00
JFRA On 04/08/2005 Jibar Tradeable Future			Buy	50	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Buy	60	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Sell	60	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Buy	81	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Sell	81	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Buy	250	0.00
JFRA On 01/02/2007 Jibar Tradeable Future			Sell	250	0.00
JFRA On 02/11/2006 Jibar Tradeable Future			Buy	250	0.00
JFRA On 02/11/2006 Jibar Tradeable Future			Sell	250	0.00
JFRA On 02/11/2006 Jibar Tradeable Future			Buy	250	0.00

JFRA On 02/11/2006	Jibar Tradeable Future	Sell	250	0.00
JFRA On 02/11/2006	Jibar Tradeable Future	Buy	250	0.00
JFRA On 02/11/2006	Jibar Tradeable Future	Sell	250	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Sell	250	0.00
JFRA On 01/02/2007	Jibar Tradeable Future	Buy	250	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Sell	500	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Buy	500	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Buy	500	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Sell	500	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Sell	500	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Buy	500	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Buy	500	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Sell	500	0.00
JFRA On 02/11/2006	Jibar Tradeable Future	Sell	750	0.00
JFRA On 02/11/2006	Jibar Tradeable Future	Buy	750	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Buy	1,000	0.00
JFRA On 04/08/2005	Jibar Tradeable Future	Sell	1,000	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Sell	1,000	0.00
JFRA On 03/11/2005	Jibar Tradeable Future	Buy	1,000	0.00
Grand Total for Daily Detailed Turnover:			**7,489,301**	**4,227,356,275.00**