



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 09/06/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/09	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	AL7T 2011/08/04			Index Future	389.0600	388.6110	(0.115)	0.0000	0.0000	30
2011/06/09	AL7T 2011/11/03			Index Future	394.9100	394.4530	(0.116)	0.0000	0.0000	0
2011/06/09	ALBI 2011/08/04			Index Future	357.1810	356.8340	(0.097)	0.0000	0.0000	1,019
2011/06/09	ALBI 2011/11/03			Index Future	362.5520	362.1980	(0.098)	0.0000	0.0000	0
2011/06/09	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/09	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	CAAD 2011/09/19			Can-Do Future	0.0263	0.0271	3.042	0.0000	0.0000	22,388
2011/06/09	CAAE 2011/09/19			Can-Do Future	0.1014	0.1058	4.339	0.0000	0.0000	21,898
2011/06/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	CRD1 2011/08/04			Index Future	160.8480	160.7700	(0.048)	0.0000	0.0000	2
2011/06/09	CRD1 2011/11/03			Index Future	163.0100	162.9320	(0.048)	0.0000	0.0000	0
2011/06/09	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/09	GOVI 2011/08/04			GOVI	357.9350	357.6050	(0.092)	0.0000	0.0000	179
2011/06/09	GOVI 2011/08/04	348.00	Call	GOVI	99,350.0000	96,050.0000	(3.322)	0	0	0
2011/06/09	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/09	GOVI 2011/08/04	348.01	Call	GOVI	99,250.0000	95,950.0000	(3.325)	0	0	0
2011/06/09	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/09	GOVI 2011/08/04	347.99	Call	GOVI	99,450.0000	96,150.0000	(3.318)	0	0	0
2011/06/09	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/09	GOVI 2011/11/03			GOVI	363.3170	362.9810	(0.092)	0.0000	0.0000	0
2011/06/09	GOVI 2011/11/03	357.00	Call	GOVI	63,170.0000	59,810.0000	(5.319)	0	0	0
2011/06/09	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/09	GOVI 2011/11/03	357.01	Call	GOVI	63,070.0000	59,710.0000	(5.327)	0	0	0
2011/06/09	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/09	GOVI 2011/11/03	356.99	Call	GOVI	63,270.0000	59,910.0000	(5.311)	0	0	0
2011/06/09	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/09	IGOV 2011/08/04			Index Future	155.7200	155.7680	0.031	0.0000	0.0000	977
2011/06/09	IGOV 2011/11/03			Index Future	158.0620	158.1100	0.030	0.0000	0.0000	0
2011/06/09	ILBI 2011/08/04			Index Future	416.4230	416.5280	0.025	0.0000	0.0000	0
2011/06/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/09	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,891
2011/06/09	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	5,000
2011/06/09	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	0
2011/06/09	JBAF 2011/09/21			Jibar Tradeable Future	5.7100	5.7200	0.175	0.0000	0.0000	15,600
2011/06/09	JBAF 2011/10/19			Jibar Tradeable Future	5.8000	5.8100	0.172	0.0000	0.0000	0
2011/06/09	JBAF 2011/11/16			Jibar Tradeable Future	5.8900	5.8900	0.000	0.0000	0.0000	0
2011/06/09	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0100	0.000	0.0000	0.0000	5,591
2011/06/09	JBAF 2012/03/20			Jibar Tradeable Future	6.2900	6.3000	0.159	0.0000	0.0000	1,090
2011/06/09	JBAF 2012/06/20			Jibar Tradeable Future	6.6500	6.6700	0.301	0.0000	0.0000	2,890
2011/06/09	JBAF 2012/09/19			Jibar Tradeable Future	6.4200	6.9300	7.944	93.0800	93.0800	44,710
2011/06/09	JBAF 2012/12/19			Jibar Tradeable Future	7.2100	7.2200	0.139	0.0000	0.0000	490
2011/06/09	JBAF 2013/03/20			Jibar Tradeable Future	7.5000	7.5000	0.000	0.0000	0.0000	290

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2011/06/09	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/09	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/09	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/09	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/09	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/09	OTH1 2011/08/04			Index Future	352.7340	352.2950	(0.124)	0.0000	0.0000	3
2011/06/09	OTH1 2011/11/03			Index Future	358.0380	357.5910	(0.125)	0.0000	0.0000	0
2011/06/09	R157 2011/08/04			Bond Future	7.4690	7.4790	0.134	0.0000	0.0000	7,195
2011/06/09	R157 2011/08/04	7.50	Call	Bond Future	759.0000	733.0000	(3.426)	0	0	1,000
2011/06/09	R157 2011/08/04	7.50	Put	Bond Future	638.0000	651.0000	2.038	0	0	0
2011/06/09	R157 2011/08/04	7.55	Call	Bond Future	869.0000	841.0000	(3.222)	0	0	0
2011/06/09	R157 2011/08/04	7.55	Put	Bond Future	552.0000	563.0000	1.993	0	0	0
2011/06/09	R157 2011/08/04	7.45	Call	Bond Future	659.0000	634.0000	(3.794)	0	0	0
2011/06/09	R157 2011/08/04	7.45	Put	Bond Future	734.0000	748.0000	1.907	0	0	0
2011/06/09	R157 2011/08/04	7.20	Put	Bond Future	1,344.0000	1,368.0000	1.786	0	0	0
2011/06/09	R157 2011/08/04	7.20	Call	Bond Future	283.0000	268.0000	(5.300)	0	0	1,320

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2011/06/09	R157 2011/08/04	7.60	Put	Bond Future	475.0000	484.0000	1.895	0	0	0
2011/06/09	R157 2011/08/04	7.60	Call	Bond Future	987.0000	957.0000	(3.040)	0	0	440
2011/06/09	R157 2011/08/04	7.80	Call	Bond Future	1,533.0000	1,499.0000	(2.218)	0	0	0
2011/06/09	R157 2011/08/04	7.80	Put	Bond Future	244.0000	249.0000	2.049	0	0	440
2011/06/09	R157 2011/08/04	8.20	Call	Bond Future	2,872.0000	2,833.0000	(1.358)	0	0	0
2011/06/09	R157 2011/08/04	8.20	Put	Bond Future	48.0000	48.0000	0.000	0	0	1,320
2011/06/09	R157 2011/11/03			Bond Future	7.5800	7.5900	0.132	0.0000	0.0000	3,358
2011/06/09	R157 2011/11/03	8.25	Call	Bond Future	2,730.0000	2,698.0000	(1.172)	0	0	0
2011/06/09	R157 2011/11/03	8.25	Put	Bond Future	295.0000	300.0000	1.695	0	0	0
2011/06/09	R157 2011/11/03	8.30	Call	Bond Future	2,879.0000	2,846.0000	(1.146)	0	0	0
2011/06/09	R157 2011/11/03	8.30	Put	Bond Future	265.0000	269.0000	1.509	0	0	0
2011/06/09	R157 2011/11/03	8.20	Call	Bond Future	2,584.0000	2,552.0000	(1.238)	0	0	0
2011/06/09	R157 2011/11/03	8.20	Put	Bond Future	329.0000	334.0000	1.520	0	0	0
2011/06/09	R157 2012/02/02			Bond Future	7.7050	7.7160	0.143	0.0000	0.0000	0
2011/06/09	R157 2012/02/02	8.50	Call	Bond Future	3,267.0000	3,236.0000	(0.949)	0	0	0
2011/06/09	R157 2012/02/02	8.50	Put	Bond Future	575.0000	581.0000	1.043	0	0	0
2011/06/09	R157 2012/02/02	8.55	Call	Bond Future	3,398.0000	3,366.0000	(0.942)	0	0	0
2011/06/09	R157 2012/02/02	8.55	Put	Bond Future	539.0000	545.0000	1.113	0	0	0
2011/06/09	R157 2012/02/02	8.45	Call	Bond Future	3,138.0000	3,107.0000	(0.988)	0	0	0
2011/06/09	R157 2012/02/02	8.45	Put	Bond Future	613.0000	620.0000	1.142	0	0	0
2011/06/09	R157 2012/05/03			Bond Future	7.8450	7.8570	0.153	0.0000	0.0000	0
2011/06/09	R157 2012/05/03	8.25	Call	Bond Future	2,427.0000	2,400.0000	(1.112)	0	0	0
2011/06/09	R157 2012/05/03	8.25	Put	Bond Future	1,142.0000	1,153.0000	0.963	0	0	0
2011/06/09	R157 2012/05/03	8.30	Call	Bond Future	2,530.0000	2,503.0000	(1.067)	0	0	0
2011/06/09	R157 2012/05/03	8.30	Put	Bond Future	1,088.0000	1,099.0000	1.011	0	0	0
2011/06/09	R157 2012/05/03	8.20	Call	Bond Future	2,325.0000	2,299.0000	(1.118)	0	0	0
2011/06/09	R157 2012/05/03	8.20	Put	Bond Future	1,198.0000	1,210.0000	1.002	0	0	0
2011/06/09	R186 2011/08/04			Bond Future	8.4470	8.4660	0.225	0.0000	0.0000	11,136
2011/06/09	R186 2011/08/04	8.25	Call	Bond Future	1,062.0000	985.0000	(7.250)	0	0	0
2011/06/09	R186 2011/08/04	8.25	Put	Bond Future	2,973.0000	3,077.0000	3.498	0	0	0
2011/06/09	R186 2011/08/04	8.30	Call	Bond Future	1,240.0000	1,155.0000	(6.855)	0	0	0
2011/06/09	R186 2011/08/04	8.30	Put	Bond Future	2,661.0000	2,758.0000	3.645	0	0	0
2011/06/09	R186 2011/08/04	8.20	Call	Bond Future	903.0000	833.0000	(7.752)	0	0	0
2011/06/09	R186 2011/08/04	8.20	Put	Bond Future	3,306.0000	3,418.0000	3.388	0	0	0

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2011/06/09	R186 2011/08/04	8.35	Put	Bond Future	2,371.0000	2,461.0000	3.796	0	0	0
2011/06/09	R186 2011/08/04	8.35	Call	Bond Future	1,436.0000	1,344.0000	(6.407)	0	0	600
2011/06/09	R186 2011/08/04	8.70	Put	Bond Future	921.0000	962.0000	4.452	0	0	0
2011/06/09	R186 2011/08/04	8.70	Call	Bond Future	3,310.0000	3,169.0000	(4.260)	0	0	200
2011/06/09	R186 2011/08/04	8.95	Call	Bond Future	5,085.0000	4,921.0000	(3.225)	0	0	0
2011/06/09	R186 2011/08/04	8.95	Put	Bond Future	404.0000	422.0000	4.455	0	0	200
2011/06/09	R186 2011/08/04	9.70	Call	Bond Future	11,184.0000	11,003.0000	(1.618)	0	0	0
2011/06/09	R186 2011/08/04	9.70	Put	Bond Future	17.0000	18.0000	5.882	0	0	600
2011/06/09	R186 2011/11/03			Bond Future	8.5180	8.5380	0.235	0.0000	0.0000	13,789
2011/06/09	R186 2011/11/03	9.00	Call	Bond Future	6,003.0000	5,859.0000	(2.399)	0	0	0
2011/06/09	R186 2011/11/03	9.00	Put	Bond Future	1,589.0000	1,633.0000	2.769	0	0	0
2011/06/09	R186 2011/11/03	9.05	Call	Bond Future	6,322.0000	6,176.0000	(2.309)	0	0	0
2011/06/09	R186 2011/11/03	9.05	Put	Bond Future	1,464.0000	1,507.0000	2.937	0	0	0
2011/06/09	R186 2011/11/03	8.95	Call	Bond Future	5,690.0000	5,550.0000	(2.460)	0	0	0
2011/06/09	R186 2011/11/03	8.95	Put	Bond Future	1,723.0000	1,771.0000	2.786	0	0	0
2011/06/09	R186 2011/11/03	8.75	Put	Bond Future	2,353.0000	2,415.0000	2.635	0	0	0
2011/06/09	R186 2011/11/03	8.75	Call	Bond Future	4,508.0000	4,382.0000	(2.795)	0	0	5,600
2011/06/09	R186 2012/02/02			Bond Future	8.5910	8.6120	0.244	0.0000	0.0000	2,500
2011/06/09	R186 2012/02/02	9.00	Call	Bond Future	6,355.0000	6,221.0000	(2.109)	0	0	0
2011/06/09	R186 2012/02/02	9.00	Put	Bond Future	2,660.0000	2,720.0000	2.256	0	0	0
2011/06/09	R186 2012/02/02	9.05	Call	Bond Future	6,643.0000	6,506.0000	(2.062)	0	0	0
2011/06/09	R186 2012/02/02	9.05	Put	Bond Future	2,508.0000	2,565.0000	2.273	0	0	0
2011/06/09	R186 2012/02/02	8.95	Call	Bond Future	6,073.0000	5,941.0000	(2.174)	0	0	0
2011/06/09	R186 2012/02/02	8.95	Put	Bond Future	2,820.0000	2,882.0000	2.199	0	0	0
2011/06/09	R186 2012/05/03			Bond Future	8.6670	8.6880	0.242	0.0000	0.0000	0
2011/06/09	R186 2012/05/03	9.00	Call	Bond Future	7,043.0000	6,919.0000	(1.761)	0	0	0
2011/06/09	R186 2012/05/03	9.00	Put	Bond Future	4,076.0000	4,142.0000	1.619	0	0	0
2011/06/09	R186 2012/05/03	9.05	Call	Bond Future	7,307.0000	7,182.0000	(1.711)	0	0	0
2011/06/09	R186 2012/05/03	9.05	Put	Bond Future	3,904.0000	3,969.0000	1.665	0	0	0
2011/06/09	R186 2012/05/03	8.95	Call	Bond Future	6,782.0000	6,661.0000	(1.784)	0	0	0
2011/06/09	R186 2012/05/03	8.95	Put	Bond Future	4,253.0000	4,323.0000	1.646	0	0	0
2011/06/09	R189 2011/08/04			Bond Future	213.5925	213.6523	0.028	0.0000	0.0000	0
2011/06/09	R189 2011/08/04	212.00	Call	Bond Future	1,593.0000	1,652.0000	3.704	0	0	0
2011/06/09	R189 2011/08/04	212.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/09	R189 2011/08/04	212.05	Call	Bond Future	1,543.0000	1,602.0000	3.824	0	0	0
2011/06/09	R189 2011/08/04	212.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/09	R189 2011/08/04	211.95	Call	Bond Future	1,643.0000	1,702.0000	3.591	0	0	0
2011/06/09	R189 2011/08/04	211.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/09	R197 2011/08/04			Bond Future	235.1851	235.2591	0.031	0.0000	0.0000	0
2011/06/09	R197 2011/08/04	231.50	Call	Bond Future	3,685.0000	3,759.0000	2.008	0	0	0
2011/06/09	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R197 2011/08/04	231.55	Call	Bond Future	3,635.0000	3,709.0000	2.036	0	0	0
2011/06/09	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R197 2011/08/04	231.45	Call	Bond Future	3,735.0000	3,809.0000	1.981	0	0	0
2011/06/09	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R201 2011/08/04			Bond Future	7.1040	7.1080	0.056	0.0000	0.0000	170
2011/06/09	R201 2011/08/04	7.25	Call	Bond Future	713.0000	702.0000	(1.543)	0	0	0
2011/06/09	R201 2011/08/04	7.25	Put	Bond Future	271.0000	272.0000	0.369	0	0	0
2011/06/09	R201 2011/08/04	7.30	Call	Bond Future	818.0000	806.0000	(1.467)	0	0	0
2011/06/09	R201 2011/08/04	7.30	Put	Bond Future	225.0000	225.0000	0.000	0	0	0
2011/06/09	R201 2011/08/04	7.20	Call	Bond Future	617.0000	606.0000	(1.783)	0	0	0
2011/06/09	R201 2011/08/04	7.20	Put	Bond Future	326.0000	327.0000	0.307	0	0	0
2011/06/09	R201 2011/11/03			Bond Future	7.1950	7.2000	0.069	0.0000	0.0000	695
2011/06/09	R201 2011/11/03	8.00	Call	Bond Future	2,421.0000	2,408.0000	(0.537)	0	0	0
2011/06/09	R201 2011/11/03	8.00	Put	Bond Future	179.0000	180.0000	0.559	0	0	0
2011/06/09	R201 2011/11/03	8.05	Call	Bond Future	2,540.0000	2,526.0000	(0.551)	0	0	0
2011/06/09	R201 2011/11/03	8.05	Put	Bond Future	161.0000	161.0000	0.000	0	0	0
2011/06/09	R201 2011/11/03	7.95	Call	Bond Future	2,302.0000	2,288.0000	(0.608)	0	0	0
2011/06/09	R201 2011/11/03	7.95	Put	Bond Future	197.0000	198.0000	0.508	0	0	0
2011/06/09	R201 2012/02/02			Bond Future	7.2970	7.3020	0.069	0.0000	0.0000	0
2011/06/09	R201 2012/02/02	8.25	Call	Bond Future	2,725.0000	2,713.0000	(0.440)	0	0	0
2011/06/09	R201 2012/02/02	8.25	Put	Bond Future	277.0000	278.0000	0.361	0	0	0
2011/06/09	R201 2012/02/02	8.30	Call	Bond Future	2,834.0000	2,821.0000	(0.459)	0	0	0
2011/06/09	R201 2012/02/02	8.30	Put	Bond Future	259.0000	259.0000	0.000	0	0	0
2011/06/09	R201 2012/02/02	8.20	Call	Bond Future	2,620.0000	2,608.0000	(0.458)	0	0	0
2011/06/09	R201 2012/02/02	8.20	Put	Bond Future	299.0000	300.0000	0.334	0	0	0
2011/06/09	R201 2012/05/03			Bond Future	7.4170	7.4230	0.081	0.0000	0.0000	0



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2011/06/09	R201 2012/05/03	7.75	Call	Bond Future	1,669.0000	1,659.0000	(0.599)	0	0	0
2011/06/09	R201 2012/05/03	7.75	Put	Bond Future	877.0000	881.0000	0.456	0	0	0
2011/06/09	R201 2012/05/03	7.80	Call	Bond Future	1,745.0000	1,735.0000	(0.573)	0	0	0
2011/06/09	R201 2012/05/03	7.80	Put	Bond Future	835.0000	839.0000	0.479	0	0	0
2011/06/09	R201 2012/05/03	7.70	Call	Bond Future	1,594.0000	1,584.0000	(0.627)	0	0	0
2011/06/09	R201 2012/05/03	7.70	Put	Bond Future	920.0000	925.0000	0.543	0	0	0
2011/06/09	R202 2011/08/04			Bond Future	0.0680	0.0660	(2.941)	0.0000	0.0000	10,198
2011/06/09	R202 2011/08/04	1.00	Call	Bond Future	26,010.0000	26,071.0000	0.235	0	0	0
2011/06/09	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R202 2011/08/04	1.05	Call	Bond Future	27,269.0000	27,330.0000	0.224	0	0	0
2011/06/09	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R202 2011/08/04	0.95	Call	Bond Future	24,737.0000	24,799.0000	0.251	0	0	0
2011/06/09	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03			Bond Future	0.0190	0.0190	0.000	0.0000	0.0000	400
2011/06/09	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	13,997.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	15,375.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	12,606.0000	0.000	0	0	0
2011/06/09	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R203 2011/08/04			Bond Future	8.0100	8.0240	0.175	0.0000	0.0000	824
2011/06/09	R203 2011/08/04	8.00	Call	Bond Future	841.0000	801.0000	(4.756)	0	0	0
2011/06/09	R203 2011/08/04	8.00	Put	Bond Future	889.0000	916.0000	3.037	0	0	0
2011/06/09	R203 2011/08/04	8.05	Call	Bond Future	966.0000	923.0000	(4.451)	0	0	0
2011/06/09	R203 2011/08/04	8.05	Put	Bond Future	775.0000	799.0000	3.097	0	0	0
2011/06/09	R203 2011/08/04	7.95	Call	Bond Future	726.0000	689.0000	(5.096)	0	0	0
2011/06/09	R203 2011/08/04	7.95	Put	Bond Future	1,014.0000	1,044.0000	2.959	0	0	0
2011/06/09	R203 2011/11/03			Bond Future	8.1130	8.1280	0.185	0.0000	0.0000	1,630
2011/06/09	R203 2011/11/03	8.50	Call	Bond Future	2,547.0000	2,495.0000	(2.042)	0	0	0
2011/06/09	R203 2011/11/03	8.50	Put	Bond Future	784.0000	801.0000	2.168	0	0	0
2011/06/09	R203 2011/11/03	8.55	Call	Bond Future	2,706.0000	2,653.0000	(1.959)	0	0	0
2011/06/09	R203 2011/11/03	8.55	Put	Bond Future	718.0000	734.0000	2.228	0	0	0
2011/06/09	R203 2011/11/03	8.45	Call	Bond Future	2,392.0000	2,342.0000	(2.090)	0	0	0

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2011/06/09	R203 2011/11/03	8.45	Put	Bond Future	854.0000	873.0000	2.225	0	0	0
2011/06/09	R203 2012/02/02			Bond Future	8.2240	8.2400	0.195	0.0000	0.0000	0
2011/06/09	R203 2012/02/02	8.75	Call	Bond Future	3,403.0000	3,351.0000	(1.528)	0	0	0
2011/06/09	R203 2012/02/02	8.75	Put	Bond Future	1,110.0000	1,129.0000	1.712	0	0	0
2011/06/09	R203 2012/02/02	8.80	Call	Bond Future	3,554.0000	3,501.0000	(1.491)	0	0	0
2011/06/09	R203 2012/02/02	8.80	Put	Bond Future	1,046.0000	1,064.0000	1.721	0	0	0
2011/06/09	R203 2012/02/02	8.70	Call	Bond Future	3,255.0000	3,204.0000	(1.567)	0	0	0
2011/06/09	R203 2012/02/02	8.70	Put	Bond Future	1,177.0000	1,197.0000	1.699	0	0	0
2011/06/09	R203 2012/05/03			Bond Future	8.3430	8.3600	0.204	0.0000	0.0000	0
2011/06/09	R203 2012/05/03	8.75	Call	Bond Future	3,273.0000	3,224.0000	(1.497)	0	0	0
2011/06/09	R203 2012/05/03	8.75	Put	Bond Future	1,566.0000	1,589.0000	1.469	0	0	0
2011/06/09	R203 2012/05/03	8.80	Call	Bond Future	3,408.0000	3,359.0000	(1.438)	0	0	0
2011/06/09	R203 2012/05/03	8.80	Put	Bond Future	1,494.0000	1,517.0000	1.539	0	0	0
2011/06/09	R203 2012/05/03	8.70	Call	Bond Future	3,140.0000	3,092.0000	(1.529)	0	0	0
2011/06/09	R203 2012/05/03	8.70	Put	Bond Future	1,641.0000	1,665.0000	1.463	0	0	0
2011/06/09	R204 2011/08/04			Bond Future	8.1610	8.1800	0.233	0.0000	0.0000	70
2011/06/09	R204 2011/08/04	8.00	Call	Bond Future	600.0000	555.0000	(7.500)	0	0	0
2011/06/09	R204 2011/08/04	8.00	Put	Bond Future	1,478.0000	1,536.0000	3.924	0	0	0
2011/06/09	R204 2011/08/04	8.05	Call	Bond Future	705.0000	656.0000	(6.950)	0	0	0
2011/06/09	R204 2011/08/04	8.05	Put	Bond Future	1,310.0000	1,364.0000	4.122	0	0	0
2011/06/09	R204 2011/08/04	7.95	Call	Bond Future	505.0000	465.0000	(7.921)	0	0	0
2011/06/09	R204 2011/08/04	7.95	Put	Bond Future	1,658.0000	1,721.0000	3.800	0	0	0
2011/06/09	R204 2011/11/03			Bond Future	8.2560	8.2760	0.242	0.0000	0.0000	2,133
2011/06/09	R204 2011/11/03	8.75	Call	Bond Future	3,346.0000	3,266.0000	(2.391)	0	0	0
2011/06/09	R204 2011/11/03	8.75	Put	Bond Future	791.0000	816.0000	3.161	0	0	0
2011/06/09	R204 2011/11/03	8.80	Call	Bond Future	3,534.0000	3,452.0000	(2.320)	0	0	0
2011/06/09	R204 2011/11/03	8.80	Put	Bond Future	725.0000	748.0000	3.172	0	0	0
2011/06/09	R204 2011/11/03	8.70	Call	Bond Future	3,163.0000	3,084.0000	(2.498)	0	0	0
2011/06/09	R204 2011/11/03	8.70	Put	Bond Future	862.0000	888.0000	3.016	0	0	0
2011/06/09	R204 2012/02/02			Bond Future	8.3550	8.3760	0.251	0.0000	0.0000	0
2011/06/09	R204 2012/02/02	9.00	Call	Bond Future	4,212.0000	4,131.0000	(1.923)	0	0	0
2011/06/09	R204 2012/02/02	9.00	Put	Bond Future	996.0000	1,022.0000	2.610	0	0	0
2011/06/09	R204 2012/02/02	9.05	Call	Bond Future	4,393.0000	4,310.0000	(1.889)	0	0	0
2011/06/09	R204 2012/02/02	9.05	Put	Bond Future	934.0000	957.0000	2.463	0	0	0

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2011/06/09	R204 2012/02/02	8.95	Call	Bond Future	4,034.0000	3,954.0000	(1.983)	0	0	0
2011/06/09	R204 2012/02/02	8.95	Put	Bond Future	1,063.0000	1,090.0000	2.540	0	0	0
2011/06/09	R204 2012/05/03			Bond Future	8.4620	8.4850	0.272	0.0000	0.0000	0
2011/06/09	R204 2012/05/03	8.75	Call	Bond Future	3,557.0000	3,486.0000	(1.996)	0	0	0
2011/06/09	R204 2012/05/03	8.75	Put	Bond Future	2,153.0000	2,195.0000	1.951	0	0	0
2011/06/09	R204 2012/05/03	8.80	Call	Bond Future	3,705.0000	3,633.0000	(1.943)	0	0	0
2011/06/09	R204 2012/05/03	8.80	Put	Bond Future	2,060.0000	2,101.0000	1.990	0	0	0
2011/06/09	R204 2012/05/03	8.70	Call	Bond Future	3,412.0000	3,343.0000	(2.022)	0	0	0
2011/06/09	R204 2012/05/03	8.70	Put	Bond Future	2,250.0000	2,294.0000	1.956	0	0	0
2011/06/09	R206 2011/08/04			Bond Future	6.8950	6.8990	0.058	0.0000	0.0000	9,866
2011/06/09	R206 2011/08/04	7.00	Call	Bond Future	489.0000	481.0000	(1.636)	0	0	0
2011/06/09	R206 2011/08/04	7.00	Put	Bond Future	256.0000	257.0000	0.391	0	0	0
2011/06/09	R206 2011/08/04	7.05	Call	Bond Future	561.0000	552.0000	(1.604)	0	0	0
2011/06/09	R206 2011/08/04	7.05	Put	Bond Future	217.0000	217.0000	0.000	0	0	0
2011/06/09	R206 2011/08/04	6.95	Call	Bond Future	424.0000	416.0000	(1.887)	0	0	0
2011/06/09	R206 2011/08/04	6.95	Put	Bond Future	302.0000	303.0000	0.331	0	0	0
2011/06/09	R206 2011/11/03			Bond Future	6.9880	6.9930	0.072	0.0000	0.0000	0
2011/06/09	R206 2011/11/03	7.75	Call	Bond Future	1,660.0000	1,651.0000	(0.542)	0	0	0
2011/06/09	R206 2011/11/03	7.75	Put	Bond Future	144.0000	145.0000	0.694	0	0	0
2011/06/09	R206 2011/11/03	7.80	Call	Bond Future	1,744.0000	1,734.0000	(0.573)	0	0	0
2011/06/09	R206 2011/11/03	7.80	Put	Bond Future	129.0000	129.0000	0.000	0	0	0
2011/06/09	R206 2011/11/03	7.70	Call	Bond Future	1,576.0000	1,567.0000	(0.571)	0	0	0
2011/06/09	R206 2011/11/03	7.70	Put	Bond Future	158.0000	159.0000	0.633	0	0	0
2011/06/09	R206 2012/02/02			Bond Future	7.1000	7.1050	0.070	0.0000	0.0000	0
2011/06/09	R206 2012/02/02	8.00	Call	Bond Future	1,826.0000	1,817.0000	(0.493)	0	0	0
2011/06/09	R206 2012/02/02	8.00	Put	Bond Future	232.0000	232.0000	0.000	0	0	0
2011/06/09	R206 2012/02/02	8.05	Call	Bond Future	1,899.0000	1,891.0000	(0.421)	0	0	0
2011/06/09	R206 2012/02/02	8.05	Put	Bond Future	218.0000	218.0000	0.000	0	0	0
2011/06/09	R206 2012/02/02	7.95	Call	Bond Future	1,755.0000	1,747.0000	(0.456)	0	0	0
2011/06/09	R206 2012/02/02	7.95	Put	Bond Future	249.0000	250.0000	0.402	0	0	0
2011/06/09	R206 2012/05/03			Bond Future	7.2530	7.2600	0.097	0.0000	0.0000	0
2011/06/09	R206 2012/05/03	7.50	Call	Bond Future	1,001.0000	994.0000	(0.699)	0	0	0
2011/06/09	R206 2012/05/03	7.50	Put	Bond Future	615.0000	619.0000	0.650	0	0	0
2011/06/09	R206 2012/05/03	7.55	Call	Bond Future	1,050.0000	1,042.0000	(0.762)	0	0	0

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2011/06/09	R206 2012/05/03	7.55	Put	Bond Future	586.0000	589.0000	0.512	0	0	0
2011/06/09	R206 2012/05/03	7.45	Call	Bond Future	954.0000	947.0000	(0.734)	0	0	0
2011/06/09	R206 2012/05/03	7.45	Put	Bond Future	646.0000	650.0000	0.619	0	0	0
2011/06/09	R207 2011/08/04			Bond Future	8.2170	8.2420	0.304	0.0000	0.0000	5,725
2011/06/09	R207 2011/08/04	8.25	Call	Bond Future	1,142.0000	1,057.0000	(7.443)	0	0	0
2011/06/09	R207 2011/08/04	8.25	Put	Bond Future	952.0000	1,011.0000	6.197	0	0	0
2011/06/09	R207 2011/08/04	8.30	Call	Bond Future	1,302.0000	1,211.0000	(6.989)	0	0	0
2011/06/09	R207 2011/08/04	8.30	Put	Bond Future	824.0000	877.0000	6.432	0	0	0
2011/06/09	R207 2011/08/04	8.20	Call	Bond Future	994.0000	916.0000	(7.847)	0	0	0
2011/06/09	R207 2011/08/04	8.20	Put	Bond Future	1,092.0000	1,159.0000	6.136	0	0	0
2011/06/09	R207 2011/11/03			Bond Future	8.3010	8.3270	0.313	0.0000	0.0000	600
2011/06/09	R207 2011/11/03	8.75	Call	Bond Future	3,426.0000	3,318.0000	(3.152)	0	0	0
2011/06/09	R207 2011/11/03	8.75	Put	Bond Future	941.0000	980.0000	4.145	0	0	0
2011/06/09	R207 2011/11/03	8.80	Call	Bond Future	3,621.0000	3,510.0000	(3.065)	0	0	0
2011/06/09	R207 2011/11/03	8.80	Put	Bond Future	865.0000	900.0000	4.046	0	0	0
2011/06/09	R207 2011/11/03	8.70	Call	Bond Future	3,229.0000	3,124.0000	(3.252)	0	0	0
2011/06/09	R207 2011/11/03	8.70	Put	Bond Future	1,017.0000	1,058.0000	4.031	0	0	0
2011/06/09	R207 2012/02/02			Bond Future	8.3910	8.4180	0.322	0.0000	0.0000	0
2011/06/09	R207 2012/02/02	9.00	Call	Bond Future	4,368.0000	4,258.0000	(2.518)	0	0	0
2011/06/09	R207 2012/02/02	9.00	Put	Bond Future	1,107.0000	1,145.0000	3.433	0	0	0
2011/06/09	R207 2012/02/02	9.05	Call	Bond Future	4,559.0000	4,447.0000	(2.457)	0	0	0
2011/06/09	R207 2012/02/02	9.05	Put	Bond Future	1,037.0000	1,073.0000	3.472	0	0	0
2011/06/09	R207 2012/02/02	8.95	Call	Bond Future	4,180.0000	4,072.0000	(2.584)	0	0	0
2011/06/09	R207 2012/02/02	8.95	Put	Bond Future	1,182.0000	1,221.0000	3.299	0	0	0
2011/06/09	R207 2012/05/03			Bond Future	8.4880	8.5160	0.330	0.0000	0.0000	0
2011/06/09	R207 2012/05/03	8.75	Call	Bond Future	3,757.0000	3,665.0000	(2.449)	0	0	0
2011/06/09	R207 2012/05/03	8.75	Put	Bond Future	2,376.0000	2,433.0000	2.399	0	0	0
2011/06/09	R207 2012/05/03	8.80	Call	Bond Future	3,914.0000	3,821.0000	(2.376)	0	0	0
2011/06/09	R207 2012/05/03	8.80	Put	Bond Future	2,272.0000	2,328.0000	2.465	0	0	0
2011/06/09	R207 2012/05/03	8.70	Call	Bond Future	3,602.0000	3,513.0000	(2.471)	0	0	0
2011/06/09	R207 2012/05/03	8.70	Put	Bond Future	2,482.0000	2,542.0000	2.417	0	0	0
2011/06/09	R208 2011/08/04			Bond Future	8.2520	8.2660	0.170	0.0000	0.0000	1,361
2011/06/09	R208 2011/08/04	8.25	Call	Bond Future	1,161.0000	1,108.0000	(4.565)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/09	R208 2011/08/04	8.25	Put	Bond Future	1,173.0000	1,206.0000	2.813	0	0	0
2011/06/09	R208 2011/08/04	8.30	Call	Bond Future	1,323.0000	1,267.0000	(4.233)	0	0	0
2011/06/09	R208 2011/08/04	8.30	Put	Bond Future	1,029.0000	1,059.0000	2.915	0	0	0
2011/06/09	R208 2011/08/04	8.20	Call	Bond Future	1,012.0000	963.0000	(4.842)	0	0	0
2011/06/09	R208 2011/08/04	8.20	Put	Bond Future	1,332.0000	1,369.0000	2.778	0	0	0
2011/06/09	R208 2011/11/03			Bond Future	8.3310	8.3460	0.180	0.0000	0.0000	5,998
2011/06/09	R208 2011/11/03	8.75	Call	Bond Future	3,447.0000	3,379.0000	(1.973)	0	0	0
2011/06/09	R208 2011/11/03	8.75	Put	Bond Future	976.0000	998.0000	2.254	0	0	0
2011/06/09	R208 2011/11/03	8.80	Call	Bond Future	3,655.0000	3,584.0000	(1.943)	0	0	0
2011/06/09	R208 2011/11/03	8.80	Put	Bond Future	895.0000	914.0000	2.123	0	0	0
2011/06/09	R208 2011/11/03	8.70	Call	Bond Future	3,245.0000	3,178.0000	(2.065)	0	0	0
2011/06/09	R208 2011/11/03	8.70	Put	Bond Future	1,064.0000	1,087.0000	2.162	0	0	0
2011/06/09	R208 2012/02/02			Bond Future	8.4120	8.4270	0.178	0.0000	0.0000	0
2011/06/09	R208 2012/02/02	9.00	Call	Bond Future	4,672.0000	4,605.0000	(1.434)	0	0	0
2011/06/09	R208 2012/02/02	9.00	Put	Bond Future	1,305.0000	1,326.0000	1.609	0	0	0
2011/06/09	R208 2012/02/02	9.05	Call	Bond Future	4,873.0000	4,805.0000	(1.395)	0	0	0
2011/06/09	R208 2012/02/02	9.05	Put	Bond Future	1,227.0000	1,247.0000	1.630	0	0	0
2011/06/09	R208 2012/02/02	8.95	Call	Bond Future	4,474.0000	4,408.0000	(1.475)	0	0	0
2011/06/09	R208 2012/02/02	8.95	Put	Bond Future	1,387.0000	1,409.0000	1.586	0	0	0
2011/06/09	R208 2012/05/03			Bond Future	8.4980	8.5140	0.188	0.0000	0.0000	0
2011/06/09	R208 2012/05/03	9.00	Call	Bond Future	4,838.0000	4,773.0000	(1.344)	0	0	0
2011/06/09	R208 2012/05/03	9.00	Put	Bond Future	2,021.0000	2,047.0000	1.286	0	0	0
2011/06/09	R208 2012/05/03	9.05	Call	Bond Future	5,022.0000	4,956.0000	(1.314)	0	0	0
2011/06/09	R208 2012/05/03	9.05	Put	Bond Future	1,930.0000	1,956.0000	1.347	0	0	0
2011/06/09	R208 2012/05/03	8.95	Call	Bond Future	4,657.0000	4,593.0000	(1.374)	0	0	0
2011/06/09	R208 2012/05/03	8.95	Put	Bond Future	2,115.0000	2,143.0000	1.324	0	0	0
2011/06/09	R209 2011/08/04			Bond Future	8.6290	8.6430	0.162	0.0000	0.0000	0
2011/06/09	R209 2011/08/04	8.50	Call	Bond Future	1,113.0000	1,054.0000	(5.301)	0	0	0
2011/06/09	R209 2011/08/04	8.50	Put	Bond Future	2,178.0000	2,233.0000	2.525	0	0	0
2011/06/09	R209 2011/08/04	8.55	Call	Bond Future	1,286.0000	1,222.0000	(4.977)	0	0	0
2011/06/09	R209 2011/08/04	8.55	Put	Bond Future	1,935.0000	1,985.0000	2.584	0	0	0
2011/06/09	R209 2011/08/04	8.45	Call	Bond Future	955.0000	902.0000	(5.550)	0	0	0
2011/06/09	R209 2011/08/04	8.45	Put	Bond Future	2,439.0000	2,500.0000	2.501	0	0	0
2011/06/09	R209 2011/08/04	10.10	Call	Bond Future	10,633.0000	10,519.0000	(1.072)	0	0	0

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2011/06/09	R209 2011/08/04	10.10	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2011/06/09	R209 2011/11/03			Bond Future	8.6860	8.7010	0.173	0.0000	0.0000	1,318
2011/06/09	R209 2011/11/03	8.75	Call	Bond Future	3,010.0000	2,935.0000	(2.492)	0	0	0
2011/06/09	R209 2011/11/03	8.75	Put	Bond Future	2,496.0000	2,542.0000	1.843	0	0	0
2011/06/09	R209 2011/11/03	8.80	Call	Bond Future	3,227.0000	3,149.0000	(2.417)	0	0	0
2011/06/09	R209 2011/11/03	8.80	Put	Bond Future	2,316.0000	2,359.0000	1.857	0	0	0
2011/06/09	R209 2011/11/03	8.70	Call	Bond Future	2,802.0000	2,730.0000	(2.570)	0	0	0
2011/06/09	R209 2011/11/03	8.70	Put	Bond Future	2,689.0000	2,738.0000	1.822	0	0	0
2011/06/09	R209 2012/02/02			Bond Future	8.7450	8.7600	0.172	0.0000	0.0000	0
2011/06/09	R209 2012/02/02	9.00	Call	Bond Future	4,773.0000	4,693.0000	(1.676)	0	0	0
2011/06/09	R209 2012/02/02	9.00	Put	Bond Future	2,783.0000	2,822.0000	1.401	0	0	0
2011/06/09	R209 2012/02/02	9.05	Call	Bond Future	5,002.0000	4,920.0000	(1.639)	0	0	0
2011/06/09	R209 2012/02/02	9.05	Put	Bond Future	2,631.0000	2,669.0000	1.444	0	0	0
2011/06/09	R209 2012/02/02	8.95	Call	Bond Future	4,549.0000	4,471.0000	(1.715)	0	0	0
2011/06/09	R209 2012/02/02	8.95	Put	Bond Future	2,942.0000	2,984.0000	1.428	0	0	0
2011/06/09	R209 2012/05/03			Bond Future	8.8050	8.8210	0.182	0.0000	0.0000	0
2011/06/09	R209 2012/05/03	9.00	Call	Bond Future	5,178.0000	5,098.0000	(1.545)	0	0	0
2011/06/09	R209 2012/05/03	9.00	Put	Bond Future	3,666.0000	3,712.0000	1.255	0	0	0
2011/06/09	R209 2012/05/03	9.05	Call	Bond Future	5,395.0000	5,313.0000	(1.520)	0	0	0
2011/06/09	R209 2012/05/03	9.05	Put	Bond Future	3,503.0000	3,547.0000	1.256	0	0	0
2011/06/09	R209 2012/05/03	8.95	Call	Bond Future	4,966.0000	4,888.0000	(1.571)	0	0	0
2011/06/09	R209 2012/05/03	8.95	Put	Bond Future	3,837.0000	3,885.0000	1.251	0	0	0
2011/06/09	R210 2011/08/04			Bond Future	131.6002	131.6417	0.032	0.0000	0.0000	425
2011/06/09	R210 2011/08/04	106.00	Call	Bond Future	25,600.0000	25,642.0000	0.164	0	0	0
2011/06/09	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R210 2011/08/04	106.05	Call	Bond Future	25,550.0000	25,592.0000	0.164	0	0	0
2011/06/09	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R210 2011/08/04	105.95	Call	Bond Future	25,650.0000	25,692.0000	0.164	0	0	0
2011/06/09	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/08/04			Bond Future	1.0840	1.0780	(0.554)	0.0000	0.0000	0
2011/06/09	R211 2011/08/04	1.50	Call	Bond Future	2,269.0000	2,302.0000	1.454	0	0	0
2011/06/09	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/08/04	1.55	Call	Bond Future	2,538.0000	2,571.0000	1.300	0	0	0

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2011/06/09	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/08/04	1.45	Call	Bond Future	1,999.0000	2,032.0000	1.651	0	0	0
2011/06/09	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/11/03			Bond Future	0.8360	0.8300	(0.718)	0.0000	0.0000	529
2011/06/09	R211 2011/11/03	1.25	Call	Bond Future	2,188.0000	2,220.0000	1.463	0	0	0
2011/06/09	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/11/03	1.30	Call	Bond Future	2,449.0000	2,481.0000	1.307	0	0	0
2011/06/09	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R211 2011/11/03	1.20	Call	Bond Future	1,927.0000	1,959.0000	1.661	0	0	0
2011/06/09	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/08/04			Bond Future	2.0550	2.0510	(0.195)	0.0000	0.0000	3,769
2011/06/09	R212 2011/08/04	2.50	Call	Bond Future	4,228.0000	4,267.0000	0.922	0	0	0
2011/06/09	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/08/04	2.55	Call	Bond Future	4,691.0000	4,730.0000	0.831	0	0	0
2011/06/09	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/08/04	2.45	Call	Bond Future	3,762.0000	3,801.0000	1.037	0	0	0
2011/06/09	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/11/03			Bond Future	1.9450	1.9410	(0.206)	0.0000	0.0000	240
2011/06/09	R212 2011/11/03	2.50	Call	Bond Future	5,190.0000	5,229.0000	0.751	0	0	0
2011/06/09	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/11/03	2.55	Call	Bond Future	5,644.0000	5,682.0000	0.673	0	0	0
2011/06/09	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R212 2011/11/03	2.45	Call	Bond Future	4,735.0000	4,773.0000	0.803	0	0	0
2011/06/09	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/08/04			Bond Future	8.6320	8.6570	0.290	0.0000	0.0000	0
2011/06/09	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/08/04	8.00	Put	Bond Future	5,482.0000	5,688.0000	3.758	0	0	0
2011/06/09	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/08/04	8.05	Put	Bond Future	5,029.0000	5,235.0000	4.096	0	0	0
2011/06/09	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/08/04	7.95	Put	Bond Future	5,938.0000	6,144.0000	3.469	0	0	0
2011/06/09	R213 2011/11/03			Bond Future	8.6970	8.7230	0.299	0.0000	0.0000	0
2011/06/09	R213 2011/11/03	8.75	Call	Bond Future	431.0000	219.0000	(49.188)	0	0	0

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2011/06/09	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/11/03	8.80	Call	Bond Future	835.0000	623.0000	(25.389)	0	0	0
2011/06/09	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2011/11/03	8.70	Call	Bond Future	25.0000	0.0000	(100.000)	0	0	0
2011/06/09	R213 2011/11/03	8.70	Put	Bond Future	1.0000	187.0000	18600.000	0	0	0
2011/06/09	R213 2012/02/02			Bond Future	8.7650	8.7910	0.297	0.0000	0.0000	0
2011/06/09	R213 2012/02/02	9.00	Call	Bond Future	1,861.0000	1,652.0000	(11.231)	0	0	0
2011/06/09	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2012/02/02	9.05	Call	Bond Future	2,249.0000	2,040.0000	(9.293)	0	0	0
2011/06/09	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2012/02/02	8.95	Call	Bond Future	1,470.0000	1,261.0000	(14.218)	0	0	0
2011/06/09	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2012/05/03			Bond Future	8.8300	8.8570	0.306	0.0000	0.0000	0
2011/06/09	R213 2012/05/03	9.25	Call	Bond Future	3,240.0000	3,026.0000	(6.605)	0	0	0
2011/06/09	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2012/05/03	9.30	Call	Bond Future	3,613.0000	3,399.0000	(5.923)	0	0	0
2011/06/09	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/09	R213 2012/05/03	9.20	Call	Bond Future	2,865.0000	2,651.0000	(7.469)	0	0	0
2011/06/09	R213 2012/05/03	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/09	TRT1 2011/08/04			Index Future	353.6720	353.3200	(0.100)	0.0000	0.0000	100
2011/06/09	TRT1 2011/11/03			Index Future	358.4260	358.0710	(0.099)	0.0000	0.0000	0
<b>Total</b>										<b>221797.00</b>