



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/06/2011

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
2011/06/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	AL7T 2011/08/04			Index Future	386.2340	384.4400	(0.464)	0.0000	0.0000	30
2011/06/29	AL7T 2011/11/03			Index Future	392.0190	390.1970	(0.465)	0.0000	0.0000	0
2011/06/29	ALBI 2011/08/04			Index Future	354.7940	353.3300	(0.413)	0.0000	0.0000	1,019
2011/06/29	ALBI 2011/11/03			Index Future	360.1080	358.6210	(0.413)	0.0000	0.0000	0
2011/06/29	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	CAAD 2011/09/19			Can-Do Future	0.0286	0.0284	(0.699)	0.0000	0.0000	22,388
2011/06/29	CAAE 2011/09/19			Can-Do Future	0.1271	0.1285	1.101	0.0000	0.0000	21,898
2011/06/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	CRD1 2011/08/04			Index Future	160.6110	160.3250	(0.178)	0.0000	0.0000	2
2011/06/29	CRD1 2011/11/03			Index Future	162.7760	162.4870	(0.178)	0.0000	0.0000	0
2011/06/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/29	GOVI 2011/08/04			GOVI	355.7190	354.2810	(0.404)	0.0000	0.0000	180
2011/06/29	GOVI 2011/08/04	348.00	Call	GOVI	77,190.0000	62,810.0000	(18.629)	0	0	0
2011/06/29	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/29	GOVI 2011/08/04	348.01	Call	GOVI	77,090.0000	62,710.0000	(18.654)	0	0	0
2011/06/29	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/29	GOVI 2011/08/04	347.99	Call	GOVI	77,290.0000	62,910.0000	(18.605)	0	0	0
2011/06/29	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/29	GOVI 2011/11/03			GOVI	361.0470	359.5860	(0.405)	0.0000	0.0000	0
2011/06/29	GOVI 2011/11/03	357.00	Call	GOVI	40,470.0000	25,860.0000	(36.101)	0	0	0
2011/06/29	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/29	GOVI 2011/11/03	357.01	Call	GOVI	40,370.0000	25,760.0000	(36.190)	0	0	0
2011/06/29	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/29	GOVI 2011/11/03	356.99	Call	GOVI	40,570.0000	25,960.0000	(36.012)	0	0	0
2011/06/29	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/29	IGOV 2011/08/04			Index Future	155.9180	155.8670	(0.033)	0.0000	0.0000	69
2011/06/29	IGOV 2011/11/03			Index Future	158.2540	158.2010	(0.033)	0.0000	0.0000	0
2011/06/29	ILBI 2011/08/04			Index Future	412.6920	415.4650	0.672	0.0000	0.0000	0
2011/06/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/29	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	5,000
2011/06/29	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2011/06/29	JBAF 2011/09/21			Jibar Tradeable Future	5.7500	5.7300	(0.348)	0.0000	0.0000	16,600
2011/06/29	JBAF 2011/10/19			Jibar Tradeable Future	5.8100	5.8000	(0.172)	0.0000	0.0000	100
2011/06/29	JBAF 2011/11/16			Jibar Tradeable Future	5.9300	5.9200	(0.169)	0.0000	0.0000	1,000
2011/06/29	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0200	0.166	0.0000	0.0000	5,491
2011/06/29	JBAF 2012/03/20			Jibar Tradeable Future	6.3900	6.4000	0.156	0.0000	0.0000	1,090
2011/06/29	JBAF 2012/06/20			Jibar Tradeable Future	6.7100	6.7200	0.149	0.0000	0.0000	2,890
2011/06/29	JBAF 2012/09/19			Jibar Tradeable Future	6.9700	6.9700	0.000	0.0000	0.0000	44,710
2011/06/29	JBAF 2012/12/19			Jibar Tradeable Future	7.2200	7.2400	0.277	0.0000	0.0000	490
2011/06/29	JBAF 2013/03/20			Jibar Tradeable Future	7.5100	7.5300	0.266	0.0000	0.0000	290
2011/06/29	JBAF 2013/06/19			Jibar Tradeable Future	7.8000	7.8200	0.256	0.0000	0.0000	0

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2011/06/29	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/29	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/29	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/29	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/29	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/29	OTH1 2011/08/04			Index Future	349.4210	347.8230	(0.457)	0.0000	0.0000	3
2011/06/29	OTH1 2011/11/03			Index Future	354.6540	353.0310	(0.458)	0.0000	0.0000	0
2011/06/29	R157 2011/08/04			Bond Future	7.4840	7.5470	0.842	0.0000	0.0000	6,655
2011/06/29	R157 2011/08/04	7.50	Call	Bond Future	593.0000	466.0000	(21.417)	0	0	1,000
2011/06/29	R157 2011/08/04	7.50	Put	Bond Future	530.0000	650.0000	22.642	0	0	0
2011/06/29	R157 2011/08/04	7.55	Call	Bond Future	702.0000	561.0000	(20.085)	0	0	0
2011/06/29	R157 2011/08/04	7.55	Put	Bond Future	444.0000	549.0000	23.649	0	0	0
2011/06/29	R157 2011/08/04	7.45	Call	Bond Future	496.0000	383.0000	(22.782)	0	0	0
2011/06/29	R157 2011/08/04	7.45	Put	Bond Future	629.0000	763.0000	21.304	0	0	0
2011/06/29	R157 2011/08/04	7.20	Put	Bond Future	1,285.0000	1,480.0000	15.175	0	0	0
2011/06/29	R157 2011/08/04	7.20	Call	Bond Future	165.0000	114.0000	(30.909)	0	0	1,320

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2011/06/29	R157 2011/08/04	7.60	Put	Bond Future	366.0000	459.0000	25.410	0	0	0
2011/06/29	R157 2011/08/04	7.60	Call	Bond Future	820.0000	666.0000	(18.780)	0	0	440
2011/06/29	R157 2011/08/04	7.80	Call	Bond Future	1,386.0000	1,187.0000	(14.358)	0	0	0
2011/06/29	R157 2011/08/04	7.80	Put	Bond Future	156.0000	203.0000	30.128	0	0	440
2011/06/29	R157 2011/08/04	8.20	Call	Bond Future	2,782.0000	2,543.0000	(8.591)	0	0	0
2011/06/29	R157 2011/08/04	8.20	Put	Bond Future	17.0000	24.0000	41.176	0	0	1,320
2011/06/29	R157 2011/11/03			Bond Future	7.5980	7.6660	0.895	0.0000	0.0000	3,358
2011/06/29	R157 2011/11/03	8.25	Call	Bond Future	2,624.0000	2,419.0000	(7.813)	0	0	0
2011/06/29	R157 2011/11/03	8.25	Put	Bond Future	256.0000	301.0000	17.578	0	0	0
2011/06/29	R157 2011/11/03	8.30	Call	Bond Future	2,774.0000	2,565.0000	(7.534)	0	0	0
2011/06/29	R157 2011/11/03	8.30	Put	Bond Future	227.0000	267.0000	17.621	0	0	0
2011/06/29	R157 2011/11/03	8.20	Call	Bond Future	2,476.0000	2,275.0000	(8.118)	0	0	0
2011/06/29	R157 2011/11/03	8.20	Put	Bond Future	287.0000	336.0000	17.073	0	0	0
2011/06/29	R157 2012/02/02			Bond Future	7.7240	7.7990	0.971	0.0000	0.0000	0
2011/06/29	R157 2012/02/02	8.50	Call	Bond Future	3,165.0000	2,969.0000	(6.193)	0	0	0
2011/06/29	R157 2012/02/02	8.50	Put	Bond Future	538.0000	599.0000	11.338	0	0	0
2011/06/29	R157 2012/02/02	8.55	Call	Bond Future	3,296.0000	3,097.0000	(6.038)	0	0	0
2011/06/29	R157 2012/02/02	8.55	Put	Bond Future	502.0000	560.0000	11.554	0	0	0
2011/06/29	R157 2012/02/02	8.45	Call	Bond Future	3,035.0000	2,843.0000	(6.326)	0	0	0
2011/06/29	R157 2012/02/02	8.45	Put	Bond Future	575.0000	640.0000	11.304	0	0	0
2011/06/29	R157 2012/05/03			Bond Future	7.8700	7.9510	1.029	0.0000	0.0000	0
2011/06/29	R157 2012/05/03	8.25	Call	Bond Future	2,327.0000	2,167.0000	(6.876)	0	0	0
2011/06/29	R157 2012/05/03	8.25	Put	Bond Future	1,122.0000	1,220.0000	8.734	0	0	0
2011/06/29	R157 2012/05/03	8.30	Call	Bond Future	2,429.0000	2,266.0000	(6.711)	0	0	0
2011/06/29	R157 2012/05/03	8.30	Put	Bond Future	1,066.0000	1,162.0000	9.006	0	0	0
2011/06/29	R157 2012/05/03	8.20	Call	Bond Future	2,226.0000	2,069.0000	(7.053)	0	0	0
2011/06/29	R157 2012/05/03	8.20	Put	Bond Future	1,179.0000	1,280.0000	8.567	0	0	0
2011/06/29	R186 2011/08/04			Bond Future	8.5790	8.6320	0.618	0.0000	0.0000	11,136
2011/06/29	R186 2011/08/04	8.25	Call	Bond Future	415.0000	310.0000	(25.301)	0	0	0
2011/06/29	R186 2011/08/04	8.25	Put	Bond Future	3,581.0000	3,974.0000	10.975	0	0	0
2011/06/29	R186 2011/08/04	8.30	Call	Bond Future	522.0000	398.0000	(23.755)	0	0	0
2011/06/29	R186 2011/08/04	8.30	Put	Bond Future	3,199.0000	3,573.0000	11.691	0	0	0
2011/06/29	R186 2011/08/04	8.20	Call	Bond Future	325.0000	239.0000	(26.462)	0	0	0
2011/06/29	R186 2011/08/04	8.20	Put	Bond Future	3,983.0000	4,396.0000	10.369	0	0	0

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2011/06/29	R186 2011/08/04	8.35	Put	Bond Future	2,840.0000	3,191.0000	12.359	0	0	0
2011/06/29	R186 2011/08/04	8.35	Call	Bond Future	649.0000	502.0000	(22.650)	0	0	600
2011/06/29	R186 2011/08/04	8.70	Put	Bond Future	1,006.0000	1,187.0000	17.992	0	0	0
2011/06/29	R186 2011/08/04	8.70	Call	Bond Future	2,140.0000	1,822.0000	(14.860)	0	0	200
2011/06/29	R186 2011/08/04	8.95	Call	Bond Future	3,805.0000	3,390.0000	(10.907)	0	0	0
2011/06/29	R186 2011/08/04	8.95	Put	Bond Future	380.0000	463.0000	21.842	0	0	200
2011/06/29	R186 2011/08/04	9.70	Call	Bond Future	9,918.0000	9,421.0000	(5.011)	0	0	0
2011/06/29	R186 2011/08/04	9.70	Put	Bond Future	7.0000	8.0000	14.286	0	0	600
2011/06/29	R186 2011/11/03			Bond Future	8.6560	8.7100	0.624	0.0000	0.0000	13,789
2011/06/29	R186 2011/11/03	9.00	Call	Bond Future	4,902.0000	4,563.0000	(6.916)	0	0	0
2011/06/29	R186 2011/11/03	9.00	Put	Bond Future	1,777.0000	1,937.0000	9.004	0	0	0
2011/06/29	R186 2011/11/03	9.05	Call	Bond Future	5,202.0000	4,853.0000	(6.709)	0	0	0
2011/06/29	R186 2011/11/03	9.05	Put	Bond Future	1,634.0000	1,783.0000	9.119	0	0	0
2011/06/29	R186 2011/11/03	8.95	Call	Bond Future	4,610.0000	4,281.0000	(7.137)	0	0	0
2011/06/29	R186 2011/11/03	8.95	Put	Bond Future	1,932.0000	2,102.0000	8.799	0	0	0
2011/06/29	R186 2011/11/03	8.75	Put	Bond Future	2,658.0000	2,873.0000	8.089	0	0	0
2011/06/29	R186 2011/11/03	8.75	Call	Bond Future	3,524.0000	3,240.0000	(8.059)	0	0	5,600
2011/06/29	R186 2012/02/02			Bond Future	8.7330	8.7900	0.653	0.0000	0.0000	2,500
2011/06/29	R186 2012/02/02	9.00	Call	Bond Future	5,359.0000	5,039.0000	(5.971)	0	0	0
2011/06/29	R186 2012/02/02	9.00	Put	Bond Future	2,967.0000	3,164.0000	6.640	0	0	0
2011/06/29	R186 2012/02/02	9.05	Call	Bond Future	5,628.0000	5,300.0000	(5.828)	0	0	0
2011/06/29	R186 2012/02/02	9.05	Put	Bond Future	2,796.0000	2,985.0000	6.760	0	0	0
2011/06/29	R186 2012/02/02	8.95	Call	Bond Future	5,095.0000	4,784.0000	(6.104)	0	0	0
2011/06/29	R186 2012/02/02	8.95	Put	Bond Future	3,145.0000	3,351.0000	6.550	0	0	0
2011/06/29	R186 2012/05/03			Bond Future	8.8150	8.8740	0.669	0.0000	0.0000	0
2011/06/29	R186 2012/05/03	9.00	Call	Bond Future	6,092.0000	5,787.0000	(5.007)	0	0	0
2011/06/29	R186 2012/05/03	9.00	Put	Bond Future	4,458.0000	4,678.0000	4.935	0	0	0
2011/06/29	R186 2012/05/03	9.05	Call	Bond Future	6,341.0000	6,029.0000	(4.920)	0	0	0
2011/06/29	R186 2012/05/03	9.05	Put	Bond Future	4,271.0000	4,484.0000	4.987	0	0	0
2011/06/29	R186 2012/05/03	8.95	Call	Bond Future	5,847.0000	5,550.0000	(5.080)	0	0	0
2011/06/29	R186 2012/05/03	8.95	Put	Bond Future	4,651.0000	4,879.0000	4.902	0	0	0
2011/06/29	R189 2011/08/04			Bond Future	214.7356	214.7077	(0.013)	0.0000	0.0000	0
2011/06/29	R189 2011/08/04	212.00	Call	Bond Future	2,736.0000	2,708.0000	(1.023)	0	0	0
2011/06/29	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/29	R189 2011/08/04	212.05	Call	Bond Future	2,686.0000	2,658.0000	(1.042)	0	0	0
2011/06/29	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R189 2011/08/04	211.95	Call	Bond Future	2,786.0000	2,758.0000	(1.005)	0	0	0
2011/06/29	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R197 2011/08/04			Bond Future	235.1706	235.1662	(0.002)	0.0000	0.0000	30
2011/06/29	R197 2011/08/04	231.50	Call	Bond Future	3,671.0000	3,666.0000	(0.136)	0	0	0
2011/06/29	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R197 2011/08/04	231.55	Call	Bond Future	3,621.0000	3,616.0000	(0.138)	0	0	0
2011/06/29	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R197 2011/08/04	231.45	Call	Bond Future	3,721.0000	3,716.0000	(0.134)	0	0	0
2011/06/29	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R201 2011/08/04			Bond Future	7.1010	7.1600	0.831	0.0000	0.0000	170
2011/06/29	R201 2011/08/04	7.25	Call	Bond Future	638.0000	516.0000	(19.122)	0	0	0
2011/06/29	R201 2011/08/04	7.25	Put	Bond Future	187.0000	244.0000	30.481	0	0	0
2011/06/29	R201 2011/08/04	7.30	Call	Bond Future	748.0000	617.0000	(17.513)	0	0	0
2011/06/29	R201 2011/08/04	7.30	Put	Bond Future	146.0000	194.0000	32.877	0	0	0
2011/06/29	R201 2011/08/04	7.20	Call	Bond Future	538.0000	427.0000	(20.632)	0	0	0
2011/06/29	R201 2011/08/04	7.20	Put	Bond Future	238.0000	306.0000	28.571	0	0	0
2011/06/29	R201 2011/11/03			Bond Future	7.1940	7.2590	0.904	0.0000	0.0000	853
2011/06/29	R201 2011/11/03	8.00	Call	Bond Future	2,388.0000	2,230.0000	(6.616)	0	0	0
2011/06/29	R201 2011/11/03	8.00	Put	Bond Future	143.0000	168.0000	17.483	0	0	0
2011/06/29	R201 2011/11/03	8.05	Call	Bond Future	2,509.0000	2,348.0000	(6.417)	0	0	0
2011/06/29	R201 2011/11/03	8.05	Put	Bond Future	127.0000	149.0000	17.323	0	0	0
2011/06/29	R201 2011/11/03	7.95	Call	Bond Future	2,267.0000	2,111.0000	(6.881)	0	0	0
2011/06/29	R201 2011/11/03	7.95	Put	Bond Future	160.0000	187.0000	16.875	0	0	0
2011/06/29	R201 2012/02/02			Bond Future	7.2950	7.3660	0.973	0.0000	0.0000	0
2011/06/29	R201 2012/02/02	8.25	Call	Bond Future	2,698.0000	2,545.0000	(5.671)	0	0	0
2011/06/29	R201 2012/02/02	8.25	Put	Bond Future	245.0000	277.0000	13.061	0	0	0
2011/06/29	R201 2012/02/02	8.30	Call	Bond Future	2,808.0000	2,653.0000	(5.520)	0	0	0
2011/06/29	R201 2012/02/02	8.30	Put	Bond Future	228.0000	258.0000	13.158	0	0	0
2011/06/29	R201 2012/02/02	8.20	Call	Bond Future	2,592.0000	2,441.0000	(5.826)	0	0	0
2011/06/29	R201 2012/02/02	8.20	Put	Bond Future	265.0000	299.0000	12.830	0	0	0
2011/06/29	R201 2012/05/03			Bond Future	7.4200	7.4990	1.065	0.0000	0.0000	0

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2011/06/29	R201 2012/05/03	7.75	Call	Bond Future	1,628.0000	1,514.0000	(7.002)	0	0	0
2011/06/29	R201 2012/05/03	7.75	Put	Bond Future	843.0000	918.0000	8.897	0	0	0
2011/06/29	R201 2012/05/03	7.80	Call	Bond Future	1,704.0000	1,587.0000	(6.866)	0	0	0
2011/06/29	R201 2012/05/03	7.80	Put	Bond Future	801.0000	872.0000	8.864	0	0	0
2011/06/29	R201 2012/05/03	7.70	Call	Bond Future	1,553.0000	1,442.0000	(7.147)	0	0	0
2011/06/29	R201 2012/05/03	7.70	Put	Bond Future	887.0000	964.0000	8.681	0	0	0
2011/06/29	R202 2011/08/04			Bond Future	174.8329	174.5486	(0.163)	0.0000	0.0000	18,698
2011/06/29	R202 2011/08/04	1.00	Call	Bond Future	173,833.0000	173,549.0000	(0.163)	0	0	0
2011/06/29	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R202 2011/08/04	1.05	Call	Bond Future	173,783.0000	173,499.0000	(0.163)	0	0	0
2011/06/29	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R202 2011/08/04	0.95	Call	Bond Future	173,883.0000	173,599.0000	(0.163)	0	0	0
2011/06/29	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R202 2011/11/03			Bond Future	177.4229	177.1343	(0.163)	0.0000	0.0000	400
2011/06/29	R202 2011/11/03	0.50	Call	Bond Future	176,923.0000	176,634.0000	(0.163)	0	0	0
2011/06/29	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R202 2011/11/03	0.55	Call	Bond Future	176,873.0000	176,584.0000	(0.163)	0	0	0
2011/06/29	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R202 2011/11/03	0.45	Call	Bond Future	176,973.0000	176,684.0000	(0.163)	0	0	0
2011/06/29	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R203 2011/08/04			Bond Future	8.0820	8.1600	0.965	0.0000	0.0000	824
2011/06/29	R203 2011/08/04	8.00	Call	Bond Future	517.0000	370.0000	(28.433)	0	0	0
2011/06/29	R203 2011/08/04	8.00	Put	Bond Future	909.0000	1,133.0000	24.642	0	0	0
2011/06/29	R203 2011/08/04	8.05	Call	Bond Future	624.0000	457.0000	(26.763)	0	0	0
2011/06/29	R203 2011/08/04	8.05	Put	Bond Future	777.0000	981.0000	26.255	0	0	0
2011/06/29	R203 2011/08/04	7.95	Call	Bond Future	423.0000	296.0000	(30.024)	0	0	0
2011/06/29	R203 2011/08/04	7.95	Put	Bond Future	1,055.0000	1,298.0000	23.033	0	0	0
2011/06/29	R203 2011/11/03			Bond Future	8.1900	8.2720	1.001	0.0000	0.0000	1,630
2011/06/29	R203 2011/11/03	8.50	Call	Bond Future	2,213.0000	1,966.0000	(11.161)	0	0	0
2011/06/29	R203 2011/11/03	8.50	Put	Bond Future	804.0000	932.0000	15.920	0	0	0
2011/06/29	R203 2011/11/03	8.55	Call	Bond Future	2,366.0000	2,111.0000	(10.778)	0	0	0
2011/06/29	R203 2011/11/03	8.55	Put	Bond Future	732.0000	852.0000	16.393	0	0	0
2011/06/29	R203 2011/11/03	8.45	Call	Bond Future	2,064.0000	1,826.0000	(11.531)	0	0	0

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2011/06/29	R203 2011/11/03	8.45	Put	Bond Future	880.0000	1,018.0000	15.682	0	0	0
2011/06/29	R203 2012/02/02			Bond Future	8.3050	8.3930	1.060	0.0000	0.0000	0
2011/06/29	R203 2012/02/02	8.75	Call	Bond Future	3,082.0000	2,828.0000	(8.241)	0	0	0
2011/06/29	R203 2012/02/02	8.75	Put	Bond Future	1,146.0000	1,279.0000	11.606	0	0	0
2011/06/29	R203 2012/02/02	8.80	Call	Bond Future	3,229.0000	2,969.0000	(8.052)	0	0	0
2011/06/29	R203 2012/02/02	8.80	Put	Bond Future	1,079.0000	1,205.0000	11.677	0	0	0
2011/06/29	R203 2012/02/02	8.70	Call	Bond Future	2,939.0000	2,690.0000	(8.472)	0	0	0
2011/06/29	R203 2012/02/02	8.70	Put	Bond Future	1,218.0000	1,356.0000	11.330	0	0	0
2011/06/29	R203 2012/05/03			Bond Future	8.4320	8.5240	1.091	0.0000	0.0000	0
2011/06/29	R203 2012/05/03	8.75	Call	Bond Future	2,972.0000	2,740.0000	(7.806)	0	0	0
2011/06/29	R203 2012/05/03	8.75	Put	Bond Future	1,641.0000	1,797.0000	9.506	0	0	0
2011/06/29	R203 2012/05/03	8.80	Call	Bond Future	3,103.0000	2,865.0000	(7.670)	0	0	0
2011/06/29	R203 2012/05/03	8.80	Put	Bond Future	1,565.0000	1,714.0000	9.521	0	0	0
2011/06/29	R203 2012/05/03	8.70	Call	Bond Future	2,844.0000	2,617.0000	(7.982)	0	0	0
2011/06/29	R203 2012/05/03	8.70	Put	Bond Future	1,721.0000	1,881.0000	9.297	0	0	0
2011/06/29	R204 2011/08/04			Bond Future	8.2740	8.3470	0.882	0.0000	0.0000	70
2011/06/29	R204 2011/08/04	8.00	Call	Bond Future	255.0000	170.0000	(33.333)	0	0	0
2011/06/29	R204 2011/08/04	8.00	Put	Bond Future	1,744.0000	2,051.0000	17.603	0	0	0
2011/06/29	R204 2011/08/04	8.05	Call	Bond Future	323.0000	221.0000	(31.579)	0	0	0
2011/06/29	R204 2011/08/04	8.05	Put	Bond Future	1,538.0000	1,828.0000	18.856	0	0	0
2011/06/29	R204 2011/08/04	7.95	Call	Bond Future	198.0000	128.0000	(35.354)	0	0	0
2011/06/29	R204 2011/08/04	7.95	Put	Bond Future	1,962.0000	2,284.0000	16.412	0	0	0
2011/06/29	R204 2011/11/03			Bond Future	8.3760	8.4520	0.907	0.0000	0.0000	2,134
2011/06/29	R204 2011/11/03	8.75	Call	Bond Future	2,794.0000	2,523.0000	(9.699)	0	0	0
2011/06/29	R204 2011/11/03	8.75	Put	Bond Future	867.0000	992.0000	14.418	0	0	0
2011/06/29	R204 2011/11/03	8.80	Call	Bond Future	2,973.0000	2,694.0000	(9.384)	0	0	0
2011/06/29	R204 2011/11/03	8.80	Put	Bond Future	792.0000	909.0000	14.773	0	0	0
2011/06/29	R204 2011/11/03	8.70	Call	Bond Future	2,620.0000	2,358.0000	(10.000)	0	0	0
2011/06/29	R204 2011/11/03	8.70	Put	Bond Future	948.0000	1,081.0000	14.030	0	0	0
2011/06/29	R204 2012/02/02			Bond Future	8.4810	8.5610	0.943	0.0000	0.0000	0
2011/06/29	R204 2012/02/02	9.00	Call	Bond Future	3,675.0000	3,396.0000	(7.592)	0	0	0
2011/06/29	R204 2012/02/02	9.00	Put	Bond Future	1,098.0000	1,222.0000	11.293	0	0	0
2011/06/29	R204 2012/02/02	9.05	Call	Bond Future	3,848.0000	3,563.0000	(7.406)	0	0	0
2011/06/29	R204 2012/02/02	9.05	Put	Bond Future	1,027.0000	1,145.0000	11.490	0	0	0

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2011/06/29	R204 2012/02/02	8.95	Call	Bond Future	3,504.0000	3,232.0000	(7.763)	0	0	0
2011/06/29	R204 2012/02/02	8.95	Put	Bond Future	1,172.0000	1,303.0000	11.177	0	0	0
2011/06/29	R204 2012/05/03			Bond Future	8.5970	8.6810	0.977	0.0000	0.0000	0
2011/06/29	R204 2012/05/03	8.75	Call	Bond Future	3,092.0000	2,865.0000	(7.342)	0	0	0
2011/06/29	R204 2012/05/03	8.75	Put	Bond Future	2,349.0000	2,531.0000	7.748	0	0	0
2011/06/29	R204 2012/05/03	8.80	Call	Bond Future	3,231.0000	2,998.0000	(7.211)	0	0	0
2011/06/29	R204 2012/05/03	8.80	Put	Bond Future	2,247.0000	2,423.0000	7.833	0	0	0
2011/06/29	R204 2012/05/03	8.70	Call	Bond Future	2,956.0000	2,734.0000	(7.510)	0	0	0
2011/06/29	R204 2012/05/03	8.70	Put	Bond Future	2,455.0000	2,642.0000	7.617	0	0	0
2011/06/29	R206 2011/08/04			Bond Future	6.9310	6.9740	0.620	0.0000	0.0000	9,866
2011/06/29	R206 2011/08/04	7.00	Call	Bond Future	374.0000	316.0000	(15.508)	0	0	0
2011/06/29	R206 2011/08/04	7.00	Put	Bond Future	221.0000	258.0000	16.742	0	0	0
2011/06/29	R206 2011/08/04	7.05	Call	Bond Future	443.0000	381.0000	(13.995)	0	0	0
2011/06/29	R206 2011/08/04	7.05	Put	Bond Future	179.0000	213.0000	18.994	0	0	0
2011/06/29	R206 2011/08/04	6.95	Call	Bond Future	311.0000	260.0000	(16.399)	0	0	0
2011/06/29	R206 2011/08/04	6.95	Put	Bond Future	269.0000	313.0000	16.357	0	0	0
2011/06/29	R206 2011/11/03			Bond Future	7.0310	7.0800	0.697	0.0000	0.0000	0
2011/06/29	R206 2011/11/03	7.75	Call	Bond Future	1,560.0000	1,478.0000	(5.256)	0	0	0
2011/06/29	R206 2011/11/03	7.75	Put	Bond Future	130.0000	146.0000	12.308	0	0	0
2011/06/29	R206 2011/11/03	7.80	Call	Bond Future	1,644.0000	1,560.0000	(5.109)	0	0	0
2011/06/29	R206 2011/11/03	7.80	Put	Bond Future	116.0000	130.0000	12.069	0	0	0
2011/06/29	R206 2011/11/03	7.70	Call	Bond Future	1,476.0000	1,395.0000	(5.488)	0	0	0
2011/06/29	R206 2011/11/03	7.70	Put	Bond Future	145.0000	162.0000	11.724	0	0	0
2011/06/29	R206 2012/02/02			Bond Future	7.1490	7.2040	0.769	0.0000	0.0000	0
2011/06/29	R206 2012/02/02	8.00	Call	Bond Future	1,732.0000	1,654.0000	(4.503)	0	0	0
2011/06/29	R206 2012/02/02	8.00	Put	Bond Future	226.0000	246.0000	8.850	0	0	0
2011/06/29	R206 2012/02/02	8.05	Call	Bond Future	1,805.0000	1,725.0000	(4.432)	0	0	0
2011/06/29	R206 2012/02/02	8.05	Put	Bond Future	211.0000	229.0000	8.531	0	0	0
2011/06/29	R206 2012/02/02	7.95	Call	Bond Future	1,662.0000	1,585.0000	(4.633)	0	0	0
2011/06/29	R206 2012/02/02	7.95	Put	Bond Future	243.0000	265.0000	9.053	0	0	0
2011/06/29	R206 2012/05/03			Bond Future	7.3170	7.3810	0.875	0.0000	0.0000	0
2011/06/29	R206 2012/05/03	7.50	Call	Bond Future	920.0000	863.0000	(6.196)	0	0	0
2011/06/29	R206 2012/05/03	7.50	Put	Bond Future	634.0000	677.0000	6.782	0	0	0
2011/06/29	R206 2012/05/03	7.55	Call	Bond Future	967.0000	909.0000	(5.998)	0	0	0

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2011/06/29	R206 2012/05/03	7.55	Put	Bond Future	603.0000	645.0000	6.965	0	0	0
2011/06/29	R206 2012/05/03	7.45	Call	Bond Future	874.0000	819.0000	(6.293)	0	0	0
2011/06/29	R206 2012/05/03	7.45	Put	Bond Future	666.0000	711.0000	6.757	0	0	0
2011/06/29	R207 2011/08/04			Bond Future	8.3620	8.4290	0.801	0.0000	0.0000	5,725
2011/06/29	R207 2011/08/04	8.25	Call	Bond Future	555.0000	412.0000	(25.766)	0	0	0
2011/06/29	R207 2011/08/04	8.25	Put	Bond Future	1,197.0000	1,436.0000	19.967	0	0	0
2011/06/29	R207 2011/08/04	8.30	Call	Bond Future	674.0000	510.0000	(24.332)	0	0	0
2011/06/29	R207 2011/08/04	8.30	Put	Bond Future	1,029.0000	1,247.0000	21.186	0	0	0
2011/06/29	R207 2011/08/04	8.20	Call	Bond Future	452.0000	328.0000	(27.434)	0	0	0
2011/06/29	R207 2011/08/04	8.20	Put	Bond Future	1,383.0000	1,641.0000	18.655	0	0	0
2011/06/29	R207 2011/11/03			Bond Future	8.4530	8.5230	0.828	0.0000	0.0000	600
2011/06/29	R207 2011/11/03	8.75	Call	Bond Future	2,726.0000	2,473.0000	(9.281)	0	0	0
2011/06/29	R207 2011/11/03	8.75	Put	Bond Future	1,092.0000	1,227.0000	12.363	0	0	0
2011/06/29	R207 2011/11/03	8.80	Call	Bond Future	2,907.0000	2,645.0000	(9.013)	0	0	0
2011/06/29	R207 2011/11/03	8.80	Put	Bond Future	1,001.0000	1,128.0000	12.687	0	0	0
2011/06/29	R207 2011/11/03	8.70	Call	Bond Future	2,544.0000	2,300.0000	(9.591)	0	0	0
2011/06/29	R207 2011/11/03	8.70	Put	Bond Future	1,183.0000	1,327.0000	12.172	0	0	0
2011/06/29	R207 2012/02/02			Bond Future	8.5480	8.6220	0.866	0.0000	0.0000	0
2011/06/29	R207 2012/02/02	9.00	Call	Bond Future	3,682.0000	3,412.0000	(7.333)	0	0	0
2011/06/29	R207 2012/02/02	9.00	Put	Bond Future	1,276.0000	1,405.0000	10.110	0	0	0
2011/06/29	R207 2012/02/02	9.05	Call	Bond Future	3,861.0000	3,586.0000	(7.123)	0	0	0
2011/06/29	R207 2012/02/02	9.05	Put	Bond Future	1,194.0000	1,318.0000	10.385	0	0	0
2011/06/29	R207 2012/02/02	8.95	Call	Bond Future	3,505.0000	3,243.0000	(7.475)	0	0	0
2011/06/29	R207 2012/02/02	8.95	Put	Bond Future	1,361.0000	1,499.0000	10.140	0	0	0
2011/06/29	R207 2012/05/03			Bond Future	8.6550	8.7320	0.890	0.0000	0.0000	0
2011/06/29	R207 2012/05/03	8.75	Call	Bond Future	3,165.0000	2,946.0000	(6.919)	0	0	0
2011/06/29	R207 2012/05/03	8.75	Put	Bond Future	2,667.0000	2,852.0000	6.937	0	0	0
2011/06/29	R207 2012/05/03	8.80	Call	Bond Future	3,311.0000	3,086.0000	(6.796)	0	0	0
2011/06/29	R207 2012/05/03	8.80	Put	Bond Future	2,553.0000	2,731.0000	6.972	0	0	0
2011/06/29	R207 2012/05/03	8.70	Call	Bond Future	3,023.0000	2,809.0000	(7.079)	0	0	0
2011/06/29	R207 2012/05/03	8.70	Put	Bond Future	2,787.0000	2,977.0000	6.817	0	0	0
2011/06/29	R208 2011/08/04			Bond Future	8.3930	8.4660	0.870	0.0000	0.0000	1,361
2011/06/29	R208 2011/08/04	8.25	Call	Bond Future	564.0000	409.0000	(27.482)	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
2011/06/29	R208 2011/08/04	8.25	Put	Bond Future	1,437.0000	1,723.0000	19.903	0	0	0
2011/06/29	R208 2011/08/04	8.30	Call	Bond Future	682.0000	506.0000	(25.806)	0	0	0
2011/06/29	R208 2011/08/04	8.30	Put	Bond Future	1,248.0000	1,514.0000	21.314	0	0	0
2011/06/29	R208 2011/08/04	8.20	Call	Bond Future	461.0000	327.0000	(29.067)	0	0	0
2011/06/29	R208 2011/08/04	8.20	Put	Bond Future	1,642.0000	1,949.0000	18.697	0	0	0
2011/06/29	R208 2011/11/03			Bond Future	8.4780	8.5540	0.896	0.0000	0.0000	6,003
2011/06/29	R208 2011/11/03	8.75	Call	Bond Future	2,730.0000	2,441.0000	(10.586)	0	0	0
2011/06/29	R208 2011/11/03	8.75	Put	Bond Future	1,136.0000	1,296.0000	14.085	0	0	0
2011/06/29	R208 2011/11/03	8.80	Call	Bond Future	2,922.0000	2,623.0000	(10.233)	0	0	0
2011/06/29	R208 2011/11/03	8.80	Put	Bond Future	1,039.0000	1,189.0000	14.437	0	0	0
2011/06/29	R208 2011/11/03	8.70	Call	Bond Future	2,544.0000	2,266.0000	(10.928)	0	0	0
2011/06/29	R208 2011/11/03	8.70	Put	Bond Future	1,240.0000	1,411.0000	13.790	0	0	0
2011/06/29	R208 2012/02/02			Bond Future	8.5650	8.6440	0.922	0.0000	0.0000	0
2011/06/29	R208 2012/02/02	9.00	Call	Bond Future	3,958.0000	3,655.0000	(7.655)	0	0	0
2011/06/29	R208 2012/02/02	9.00	Put	Bond Future	1,483.0000	1,636.0000	10.317	0	0	0
2011/06/29	R208 2012/02/02	9.05	Call	Bond Future	4,148.0000	3,838.0000	(7.473)	0	0	0
2011/06/29	R208 2012/02/02	9.05	Put	Bond Future	1,394.0000	1,540.0000	10.473	0	0	0
2011/06/29	R208 2012/02/02	8.95	Call	Bond Future	3,772.0000	3,476.0000	(7.847)	0	0	0
2011/06/29	R208 2012/02/02	8.95	Put	Bond Future	1,577.0000	1,737.0000	10.146	0	0	0
2011/06/29	R208 2012/05/03			Bond Future	8.6590	8.7420	0.959	0.0000	0.0000	0
2011/06/29	R208 2012/05/03	9.00	Call	Bond Future	4,162.0000	3,876.0000	(6.872)	0	0	0
2011/06/29	R208 2012/05/03	9.00	Put	Bond Future	2,261.0000	2,442.0000	8.005	0	0	0
2011/06/29	R208 2012/05/03	9.05	Call	Bond Future	4,336.0000	4,043.0000	(6.757)	0	0	0
2011/06/29	R208 2012/05/03	9.05	Put	Bond Future	2,160.0000	2,335.0000	8.102	0	0	0
2011/06/29	R208 2012/05/03	8.95	Call	Bond Future	3,993.0000	3,713.0000	(7.012)	0	0	0
2011/06/29	R208 2012/05/03	8.95	Put	Bond Future	2,367.0000	2,555.0000	7.943	0	0	0
2011/06/29	R209 2011/08/04			Bond Future	8.8700	8.9380	0.767	0.0000	0.0000	0
2011/06/29	R209 2011/08/04	8.50	Call	Bond Future	293.0000	201.0000	(31.399)	0	0	0
2011/06/29	R209 2011/08/04	8.50	Put	Bond Future	3,284.0000	3,722.0000	13.337	0	0	0
2011/06/29	R209 2011/08/04	8.55	Call	Bond Future	373.0000	261.0000	(30.027)	0	0	0
2011/06/29	R209 2011/08/04	8.55	Put	Bond Future	2,949.0000	3,366.0000	14.140	0	0	0
2011/06/29	R209 2011/08/04	8.45	Call	Bond Future	228.0000	153.0000	(32.895)	0	0	0
2011/06/29	R209 2011/08/04	8.45	Put	Bond Future	3,638.0000	4,093.0000	12.507	0	0	0
2011/06/29	R209 2011/08/04	10.10	Call	Bond Future	8,704.0000	8,177.0000	(6.055)	0	0	0

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2011/06/29	R209 2011/08/04	10.10	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2011/06/29	R209 2011/11/03			Bond Future	8.9350	9.0050	0.783	0.0000	0.0000	1,318
2011/06/29	R209 2011/11/03	8.75	Call	Bond Future	1,860.0000	1,631.0000	(12.312)	0	0	0
2011/06/29	R209 2011/11/03	8.75	Put	Bond Future	3,313.0000	3,623.0000	9.357	0	0	0
2011/06/29	R209 2011/11/03	8.80	Call	Bond Future	2,029.0000	1,787.0000	(11.927)	0	0	0
2011/06/29	R209 2011/11/03	8.80	Put	Bond Future	3,085.0000	3,381.0000	9.595	0	0	0
2011/06/29	R209 2011/11/03	8.70	Call	Bond Future	1,701.0000	1,485.0000	(12.698)	0	0	0
2011/06/29	R209 2011/11/03	8.70	Put	Bond Future	3,555.0000	3,877.0000	9.058	0	0	0
2011/06/29	R209 2012/02/02			Bond Future	9.0000	9.0720	0.800	0.0000	0.0000	0
2011/06/29	R209 2012/02/02	9.00	Call	Bond Future	3,489.0000	3,202.0000	(8.226)	0	0	0
2011/06/29	R209 2012/02/02	9.00	Put	Bond Future	3,489.0000	3,749.0000	7.452	0	0	0
2011/06/29	R209 2012/02/02	9.05	Call	Bond Future	3,686.0000	3,389.0000	(8.058)	0	0	0
2011/06/29	R209 2012/02/02	9.05	Put	Bond Future	3,306.0000	3,555.0000	7.532	0	0	0
2011/06/29	R209 2012/02/02	8.95	Call	Bond Future	3,298.0000	3,021.0000	(8.399)	0	0	0
2011/06/29	R209 2012/02/02	8.95	Put	Bond Future	3,682.0000	3,951.0000	7.306	0	0	0
2011/06/29	R209 2012/05/03			Bond Future	9.0680	9.1430	0.827	0.0000	0.0000	0
2011/06/29	R209 2012/05/03	9.00	Call	Bond Future	3,935.0000	3,648.0000	(7.294)	0	0	0
2011/06/29	R209 2012/05/03	9.00	Put	Bond Future	4,451.0000	4,726.0000	6.178	0	0	0
2011/06/29	R209 2012/05/03	9.05	Call	Bond Future	4,124.0000	3,829.0000	(7.153)	0	0	0
2011/06/29	R209 2012/05/03	9.05	Put	Bond Future	4,260.0000	4,527.0000	6.268	0	0	0
2011/06/29	R209 2012/05/03	8.95	Call	Bond Future	3,752.0000	3,474.0000	(7.409)	0	0	0
2011/06/29	R209 2012/05/03	8.95	Put	Bond Future	4,651.0000	4,935.0000	6.106	0	0	0
2011/06/29	R210 2011/08/04			Bond Future	131.1075	131.1056	(0.001)	0.0000	0.0000	425
2011/06/29	R210 2011/08/04	106.00	Call	Bond Future	25,107.0000	25,106.0000	(0.004)	0	0	0
2011/06/29	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R210 2011/08/04	106.05	Call	Bond Future	25,057.0000	25,056.0000	(0.004)	0	0	0
2011/06/29	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R210 2011/08/04	105.95	Call	Bond Future	25,157.0000	25,156.0000	(0.004)	0	0	0
2011/06/29	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/08/04			Bond Future	107.9927	107.9857	(0.006)	0.0000	0.0000	0
2011/06/29	R211 2011/08/04	1.50	Call	Bond Future	106,493.0000	106,486.0000	(0.007)	0	0	0
2011/06/29	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/08/04	1.55	Call	Bond Future	106,443.0000	106,436.0000	(0.007)	0	0	0

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2011/06/29	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/08/04	1.45	Call	Bond Future	106,543.0000	106,536.0000	(0.007)	0	0	0
2011/06/29	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/11/03			Bond Future	109.5926	109.5853	(0.007)	0.0000	0.0000	529
2011/06/29	R211 2011/11/03	1.25	Call	Bond Future	108,343.0000	108,335.0000	(0.007)	0	0	0
2011/06/29	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/11/03	1.30	Call	Bond Future	108,293.0000	108,285.0000	(0.007)	0	0	0
2011/06/29	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R211 2011/11/03	1.20	Call	Bond Future	108,393.0000	108,385.0000	(0.007)	0	0	0
2011/06/29	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/08/04			Bond Future	106.9117	106.9098	(0.002)	0.0000	0.0000	3,852
2011/06/29	R212 2011/08/04	2.50	Call	Bond Future	104,412.0000	104,410.0000	(0.002)	0	0	0
2011/06/29	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/08/04	2.55	Call	Bond Future	104,362.0000	104,360.0000	(0.002)	0	0	0
2011/06/29	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/08/04	2.45	Call	Bond Future	104,462.0000	104,460.0000	(0.002)	0	0	0
2011/06/29	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/11/03			Bond Future	108.4957	108.4934	(0.002)	0.0000	0.0000	240
2011/06/29	R212 2011/11/03	2.50	Call	Bond Future	105,996.0000	105,993.0000	(0.003)	0	0	0
2011/06/29	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/11/03	2.55	Call	Bond Future	105,946.0000	105,943.0000	(0.003)	0	0	0
2011/06/29	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R212 2011/11/03	2.45	Call	Bond Future	106,046.0000	106,043.0000	(0.003)	0	0	0
2011/06/29	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/08/04			Bond Future	8.8570	8.9100	0.598	0.0000	0.0000	0
2011/06/29	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/08/04	8.00	Put	Bond Future	7,313.0000	7,736.0000	5.784	0	0	0
2011/06/29	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/08/04	8.05	Put	Bond Future	6,860.0000	7,283.0000	6.166	0	0	0
2011/06/29	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/08/04	7.95	Put	Bond Future	7,769.0000	8,192.0000	5.445	0	0	0
2011/06/29	R213 2011/11/03			Bond Future	8.9290	8.9840	0.616	0.0000	0.0000	0
2011/06/29	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/29	R213 2011/11/03	8.75	Put	Bond Future	1,432.0000	1,864.0000	30.168	0	0	0
2011/06/29	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/11/03	8.80	Put	Bond Future	1,028.0000	1,461.0000	42.121	0	0	0
2011/06/29	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2011/11/03	8.70	Put	Bond Future	1,838.0000	2,271.0000	23.558	0	0	0
2011/06/29	R213 2012/02/02			Bond Future	9.0040	9.0600	0.622	0.0000	0.0000	0
2011/06/29	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2012/02/02	9.00	Put	Bond Future	31.0000	465.0000	1400.000	0	0	0
2011/06/29	R213 2012/02/02	9.05	Call	Bond Future	357.0000	0.0000	(100.000)	0	0	0
2011/06/29	R213 2012/02/02	9.05	Put	Bond Future	0.0000	77.0000	100.000	0	0	0
2011/06/29	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2012/02/02	8.95	Put	Bond Future	422.0000	856.0000	102.844	0	0	0
2011/06/29	R213 2012/05/03			Bond Future	9.0770	9.1360	0.650	0.0000	0.0000	0
2011/06/29	R213 2012/05/03	9.25	Call	Bond Future	1,311.0000	861.0000	(34.325)	0	0	0
2011/06/29	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	R213 2012/05/03	9.30	Call	Bond Future	1,685.0000	1,234.0000	(26.766)	0	0	0
2011/06/29	R213 2012/05/03	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/29	R213 2012/05/03	9.20	Call	Bond Future	936.0000	485.0000	(48.184)	0	0	0
2011/06/29	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/06/29	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/06/29	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/29	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/29	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/29	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/06/29	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/06/29	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/06/29	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/06/29	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/06/29	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/06/29	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/06/29	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/29	TRT1 2011/08/04			Index Future	351.4810	350.1110	(0.390)	0.0000	0.0000	100
2011/06/29	TRT1 2011/11/03			Index Future	356.2200	354.8330	(0.389)	0.0000	0.0000	0
Total										227236.00