



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/07/2011

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
2011/07/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	AL7T 2011/08/04			Index Future	384.6560	384.3020	(0.092)	0.0000	0.0000	46
2011/07/01	AL7T 2011/11/03			Index Future	390.4150	390.0540	(0.092)	0.0000	0.0000	0
2011/07/01	ALBI 2011/08/04			Index Future	353.5060	353.3070	(0.056)	0.0000	0.0000	998
2011/07/01	ALBI 2011/11/03			Index Future	358.7990	358.5950	(0.057)	0.0000	0.0000	0
2011/07/01	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/01	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	CAAD 2011/09/19			Can-Do Future	0.0325	0.0355	9.231	0.0000	0.0000	22,388
2011/07/01	CAAE 2011/09/19			Can-Do Future	0.1112	0.1020	(8.273)	0.0000	0.0000	21,898
2011/07/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	CRD1 2011/08/04			Index Future	160.3760	160.3330	(0.027)	0.0000	0.0000	2
2011/07/01	CRD1 2011/11/03			Index Future	162.5400	162.4960	(0.027)	0.0000	0.0000	0
2011/07/01	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/01	GOVI 2011/08/04			GOVI	354.4460	354.2300	(0.061)	0.0000	0.0000	180
2011/07/01	GOVI 2011/08/04	348.00	Call	GOVI	64,460.0000	62,300.0000	(3.351)	0	0	0
2011/07/01	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/01	GOVI 2011/08/04	348.01	Call	GOVI	64,360.0000	62,200.0000	(3.356)	0	0	0
2011/07/01	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/01	GOVI 2011/08/04	347.99	Call	GOVI	64,560.0000	62,400.0000	(3.346)	0	0	0
2011/07/01	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/01	GOVI 2011/11/03			GOVI	359.7520	359.5320	(0.061)	0.0000	0.0000	0
2011/07/01	GOVI 2011/11/03	357.00	Call	GOVI	27,520.0000	25,320.0000	(7.994)	0	0	0
2011/07/01	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/01	GOVI 2011/11/03	357.01	Call	GOVI	27,420.0000	25,220.0000	(8.023)	0	0	0
2011/07/01	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/01	GOVI 2011/11/03	356.99	Call	GOVI	27,620.0000	25,420.0000	(7.965)	0	0	0
2011/07/01	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/01	IGOV 2011/08/04			Index Future	155.8420	155.8170	(0.016)	0.0000	0.0000	69
2011/07/01	IGOV 2011/11/03			Index Future	158.1760	158.1500	(0.016)	0.0000	0.0000	0
2011/07/01	ILBI 2011/08/04			Index Future	415.3330	416.1480	0.196	0.0000	0.0000	0
2011/07/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/01	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	5,000
2011/07/01	JBAF 2011/08/17			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	0
2011/07/01	JBAF 2011/09/21			Jibar Tradeable Future	5.7100	5.7200	0.175	94.3100	94.3100	17,600
2011/07/01	JBAF 2011/10/19			Jibar Tradeable Future	5.7600	5.7800	0.347	0.0000	0.0000	100
2011/07/01	JBAF 2011/11/16			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	1,000
2011/07/01	JBAF 2011/12/21			Jibar Tradeable Future	5.9700	5.9800	0.168	0.0000	0.0000	5,491
2011/07/01	JBAF 2012/03/20			Jibar Tradeable Future	6.3600	6.3700	0.157	0.0000	0.0000	1,090
2011/07/01	JBAF 2012/06/20			Jibar Tradeable Future	6.7000	6.7200	0.299	0.0000	0.0000	2,890
2011/07/01	JBAF 2012/09/19			Jibar Tradeable Future	6.9500	6.9700	0.288	0.0000	0.0000	44,710
2011/07/01	JBAF 2012/12/19			Jibar Tradeable Future	7.2000	7.2200	0.278	0.0000	0.0000	490
2011/07/01	JBAF 2013/03/20			Jibar Tradeable Future	7.5000	7.5200	0.267	0.0000	0.0000	290
2011/07/01	JBAF 2013/06/19			Jibar Tradeable Future	7.8000	7.8200	0.256	0.0000	0.0000	0

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2011/07/01	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/01	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/01	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/01	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/01	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/01	OTH1 2011/08/04			Index Future	348.0580	347.9480	(0.032)	0.0000	0.0000	3
2011/07/01	OTH1 2011/11/03			Index Future	353.2690	353.1560	(0.032)	0.0000	0.0000	0
2011/07/01	R157 2011/08/04			Bond Future	7.5460	7.5650	0.252	0.0000	0.0000	5,510
2011/07/01	R157 2011/08/04	7.50	Call	Bond Future	460.0000	420.0000	(8.696)	0	0	1,000
2011/07/01	R157 2011/08/04	7.50	Put	Bond Future	640.0000	674.0000	5.313	0	0	0
2011/07/01	R157 2011/08/04	7.55	Call	Bond Future	555.0000	510.0000	(8.108)	0	0	0
2011/07/01	R157 2011/08/04	7.55	Put	Bond Future	539.0000	569.0000	5.566	0	0	0
2011/07/01	R157 2011/08/04	7.45	Call	Bond Future	377.0000	341.0000	(9.549)	0	0	0
2011/07/01	R157 2011/08/04	7.45	Put	Bond Future	753.0000	791.0000	5.046	0	0	0
2011/07/01	R157 2011/08/04	7.20	Put	Bond Future	1,472.0000	1,531.0000	4.008	0	0	0
2011/07/01	R157 2011/08/04	7.20	Call	Bond Future	110.0000	94.0000	(14.545)	0	0	1,320

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2011/07/01	R157 2011/08/04	7.60	Put	Bond Future	450.0000	475.0000	5.556	0	0	0
2011/07/01	R157 2011/08/04	7.60	Call	Bond Future	661.0000	612.0000	(7.413)	0	0	440
2011/07/01	R157 2011/08/04	7.80	Call	Bond Future	1,184.0000	1,122.0000	(5.236)	0	0	0
2011/07/01	R157 2011/08/04	7.80	Put	Bond Future	196.0000	208.0000	6.122	0	0	440
2011/07/01	R157 2011/08/04	8.20	Call	Bond Future	2,545.0000	2,472.0000	(2.868)	0	0	0
2011/07/01	R157 2011/08/04	8.20	Put	Bond Future	22.0000	24.0000	9.091	0	0	1,320
2011/07/01	R157 2011/11/03			Bond Future	7.6650	7.6860	0.274	0.0000	0.0000	3,358
2011/07/01	R157 2011/11/03	8.25	Call	Bond Future	2,419.0000	2,355.0000	(2.646)	0	0	0
2011/07/01	R157 2011/11/03	8.25	Put	Bond Future	297.0000	310.0000	4.377	0	0	0
2011/07/01	R157 2011/11/03	8.30	Call	Bond Future	2,565.0000	2,500.0000	(2.534)	0	0	0
2011/07/01	R157 2011/11/03	8.30	Put	Bond Future	264.0000	276.0000	4.545	0	0	0
2011/07/01	R157 2011/11/03	8.20	Call	Bond Future	2,275.0000	2,212.0000	(2.769)	0	0	0
2011/07/01	R157 2011/11/03	8.20	Put	Bond Future	332.0000	346.0000	4.217	0	0	0
2011/07/01	R157 2012/02/02			Bond Future	7.7970	7.8200	0.295	0.0000	0.0000	0
2011/07/01	R157 2012/02/02	8.50	Call	Bond Future	2,971.0000	2,910.0000	(2.053)	0	0	0
2011/07/01	R157 2012/02/02	8.50	Put	Bond Future	594.0000	612.0000	3.030	0	0	0
2011/07/01	R157 2012/02/02	8.55	Call	Bond Future	3,099.0000	3,037.0000	(2.001)	0	0	0
2011/07/01	R157 2012/02/02	8.55	Put	Bond Future	556.0000	572.0000	2.878	0	0	0
2011/07/01	R157 2012/02/02	8.45	Call	Bond Future	2,845.0000	2,785.0000	(2.109)	0	0	0
2011/07/01	R157 2012/02/02	8.45	Put	Bond Future	635.0000	654.0000	2.992	0	0	0
2011/07/01	R157 2012/05/03			Bond Future	7.9500	7.9750	0.314	0.0000	0.0000	0
2011/07/01	R157 2012/05/03	8.25	Call	Bond Future	2,166.0000	2,116.0000	(2.308)	0	0	0
2011/07/01	R157 2012/05/03	8.25	Put	Bond Future	1,216.0000	1,245.0000	2.385	0	0	0
2011/07/01	R157 2012/05/03	8.30	Call	Bond Future	2,265.0000	2,214.0000	(2.252)	0	0	0
2011/07/01	R157 2012/05/03	8.30	Put	Bond Future	1,158.0000	1,186.0000	2.418	0	0	0
2011/07/01	R157 2012/05/03	8.20	Call	Bond Future	2,069.0000	2,020.0000	(2.368)	0	0	0
2011/07/01	R157 2012/05/03	8.20	Put	Bond Future	1,277.0000	1,307.0000	2.349	0	0	0
2011/07/01	R186 2011/08/04			Bond Future	8.6210	8.6200	(0.012)	0.0000	0.0000	11,226
2011/07/01	R186 2011/08/04	8.25	Call	Bond Future	315.0000	304.0000	(3.492)	0	0	0
2011/07/01	R186 2011/08/04	8.25	Put	Bond Future	3,876.0000	3,856.0000	(0.516)	0	0	0
2011/07/01	R186 2011/08/04	8.30	Call	Bond Future	404.0000	391.0000	(3.218)	0	0	0
2011/07/01	R186 2011/08/04	8.30	Put	Bond Future	3,476.0000	3,454.0000	(0.633)	0	0	0
2011/07/01	R186 2011/08/04	8.20	Call	Bond Future	242.0000	232.0000	(4.132)	0	0	0
2011/07/01	R186 2011/08/04	8.20	Put	Bond Future	4,295.0000	4,276.0000	(0.442)	0	0	0

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2011/07/01	R186 2011/08/04	8.35	Put	Bond Future	3,097.0000	3,073.0000	(0.775)	0	0	0
2011/07/01	R186 2011/08/04	8.35	Call	Bond Future	511.0000	497.0000	(2.740)	0	0	600
2011/07/01	R186 2011/08/04	8.70	Put	Bond Future	1,123.0000	1,098.0000	(2.226)	0	0	0
2011/07/01	R186 2011/08/04	8.70	Call	Bond Future	1,861.0000	1,846.0000	(0.806)	0	0	200
2011/07/01	R186 2011/08/04	8.95	Call	Bond Future	3,456.0000	3,449.0000	(0.203)	0	0	0
2011/07/01	R186 2011/08/04	8.95	Put	Bond Future	426.0000	410.0000	(3.756)	0	0	200
2011/07/01	R186 2011/08/04	9.70	Call	Bond Future	9,523.0000	9,531.0000	0.084	0	0	0
2011/07/01	R186 2011/08/04	9.70	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	600
2011/07/01	R186 2011/11/03			Bond Future	8.6990	8.6980	(0.011)	0.0000	0.0000	13,610
2011/07/01	R186 2011/11/03	9.00	Call	Bond Future	4,617.0000	4,612.0000	(0.108)	0	0	0
2011/07/01	R186 2011/11/03	9.00	Put	Bond Future	1,890.0000	1,876.0000	(0.741)	0	0	0
2011/07/01	R186 2011/11/03	9.05	Call	Bond Future	4,910.0000	4,905.0000	(0.102)	0	0	0
2011/07/01	R186 2011/11/03	9.05	Put	Bond Future	1,739.0000	1,725.0000	(0.805)	0	0	0
2011/07/01	R186 2011/11/03	8.95	Call	Bond Future	4,333.0000	4,327.0000	(0.138)	0	0	0
2011/07/01	R186 2011/11/03	8.95	Put	Bond Future	2,052.0000	2,037.0000	(0.731)	0	0	0
2011/07/01	R186 2011/11/03	8.75	Put	Bond Future	2,813.0000	2,797.0000	(0.569)	0	0	0
2011/07/01	R186 2011/11/03	8.75	Call	Bond Future	3,282.0000	3,275.0000	(0.213)	0	0	5,600
2011/07/01	R186 2012/02/02			Bond Future	8.7780	8.7770	(0.011)	0.0000	0.0000	2,500
2011/07/01	R186 2012/02/02	9.00	Call	Bond Future	5,094.0000	5,091.0000	(0.059)	0	0	0
2011/07/01	R186 2012/02/02	9.00	Put	Bond Future	3,110.0000	3,098.0000	(0.386)	0	0	0
2011/07/01	R186 2012/02/02	9.05	Call	Bond Future	5,357.0000	5,354.0000	(0.056)	0	0	0
2011/07/01	R186 2012/02/02	9.05	Put	Bond Future	2,933.0000	2,921.0000	(0.409)	0	0	0
2011/07/01	R186 2012/02/02	8.95	Call	Bond Future	4,838.0000	4,834.0000	(0.083)	0	0	0
2011/07/01	R186 2012/02/02	8.95	Put	Bond Future	3,296.0000	3,283.0000	(0.394)	0	0	0
2011/07/01	R186 2012/05/03			Bond Future	8.8620	8.8610	(0.011)	0.0000	0.0000	0
2011/07/01	R186 2012/05/03	9.00	Call	Bond Future	5,838.0000	5,835.0000	(0.051)	0	0	0
2011/07/01	R186 2012/05/03	9.00	Put	Bond Future	4,622.0000	4,610.0000	(0.260)	0	0	0
2011/07/01	R186 2012/05/03	9.05	Call	Bond Future	6,082.0000	6,078.0000	(0.066)	0	0	0
2011/07/01	R186 2012/05/03	9.05	Put	Bond Future	4,430.0000	4,417.0000	(0.293)	0	0	0
2011/07/01	R186 2012/05/03	8.95	Call	Bond Future	5,599.0000	5,596.0000	(0.054)	0	0	0
2011/07/01	R186 2012/05/03	8.95	Put	Bond Future	4,821.0000	4,810.0000	(0.228)	0	0	0
2011/07/01	R189 2011/08/04			Bond Future	214.6982	214.6888	(0.004)	0.0000	0.0000	0
2011/07/01	R189 2011/08/04	212.00	Call	Bond Future	2,698.0000	2,689.0000	(0.334)	0	0	0
2011/07/01	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
2011/07/01	R189 2011/08/04	212.05	Call	Bond Future	2,648.0000	2,639.0000	(0.340)	0	0	0
2011/07/01	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R189 2011/08/04	211.95	Call	Bond Future	2,748.0000	2,739.0000	(0.328)	0	0	0
2011/07/01	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R197 2011/08/04			Bond Future	235.1646	235.1628	(0.001)	0.0000	0.0000	30
2011/07/01	R197 2011/08/04	231.50	Call	Bond Future	3,665.0000	3,663.0000	(0.055)	0	0	0
2011/07/01	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R197 2011/08/04	231.55	Call	Bond Future	3,615.0000	3,613.0000	(0.055)	0	0	0
2011/07/01	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R197 2011/08/04	231.45	Call	Bond Future	3,715.0000	3,713.0000	(0.054)	0	0	0
2011/07/01	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R201 2011/08/04			Bond Future	7.1530	7.1780	0.350	0.0000	0.0000	395
2011/07/01	R201 2011/08/04	7.25	Call	Bond Future	525.0000	473.0000	(9.905)	0	0	0
2011/07/01	R201 2011/08/04	7.25	Put	Bond Future	232.0000	255.0000	9.914	0	0	0
2011/07/01	R201 2011/08/04	7.30	Call	Bond Future	627.0000	571.0000	(8.931)	0	0	0
2011/07/01	R201 2011/08/04	7.30	Put	Bond Future	183.0000	202.0000	10.383	0	0	0
2011/07/01	R201 2011/08/04	7.20	Call	Bond Future	434.0000	387.0000	(10.829)	0	0	0
2011/07/01	R201 2011/08/04	7.20	Put	Bond Future	292.0000	320.0000	9.589	0	0	0
2011/07/01	R201 2011/11/03			Bond Future	7.2520	7.2790	0.372	0.0000	0.0000	853
2011/07/01	R201 2011/11/03	8.00	Call	Bond Future	2,244.0000	2,178.0000	(2.941)	0	0	0
2011/07/01	R201 2011/11/03	8.00	Put	Bond Future	163.0000	173.0000	6.135	0	0	0
2011/07/01	R201 2011/11/03	8.05	Call	Bond Future	2,363.0000	2,296.0000	(2.835)	0	0	0
2011/07/01	R201 2011/11/03	8.05	Put	Bond Future	144.0000	153.0000	6.250	0	0	0
2011/07/01	R201 2011/11/03	7.95	Call	Bond Future	2,125.0000	2,060.0000	(3.059)	0	0	0
2011/07/01	R201 2011/11/03	7.95	Put	Bond Future	181.0000	192.0000	6.077	0	0	0
2011/07/01	R201 2012/02/02			Bond Future	7.3580	7.3880	0.408	0.0000	0.0000	0
2011/07/01	R201 2012/02/02	8.25	Call	Bond Future	2,560.0000	2,496.0000	(2.500)	0	0	0
2011/07/01	R201 2012/02/02	8.25	Put	Bond Future	271.0000	285.0000	5.166	0	0	0
2011/07/01	R201 2012/02/02	8.30	Call	Bond Future	2,669.0000	2,603.0000	(2.473)	0	0	0
2011/07/01	R201 2012/02/02	8.30	Put	Bond Future	253.0000	265.0000	4.743	0	0	0
2011/07/01	R201 2012/02/02	8.20	Call	Bond Future	2,456.0000	2,392.0000	(2.606)	0	0	0
2011/07/01	R201 2012/02/02	8.20	Put	Bond Future	293.0000	307.0000	4.778	0	0	0
2011/07/01	R201 2012/05/03			Bond Future	7.4910	7.5240	0.441	0.0000	0.0000	0

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2011/07/01	R201 2012/05/03	7.75	Call	Bond Future	1,523.0000	1,475.0000	(3.152)	0	0	0
2011/07/01	R201 2012/05/03	7.75	Put	Bond Future	908.0000	938.0000	3.304	0	0	0
2011/07/01	R201 2012/05/03	7.80	Call	Bond Future	1,597.0000	1,548.0000	(3.068)	0	0	0
2011/07/01	R201 2012/05/03	7.80	Put	Bond Future	863.0000	893.0000	3.476	0	0	0
2011/07/01	R201 2012/05/03	7.70	Call	Bond Future	1,451.0000	1,404.0000	(3.239)	0	0	0
2011/07/01	R201 2012/05/03	7.70	Put	Bond Future	954.0000	986.0000	3.354	0	0	0
2011/07/01	R202 2011/08/04			Bond Future	174.2677	174.5464	0.160	0.0000	0.0000	21,108
2011/07/01	R202 2011/08/04	1.00	Call	Bond Future	173,268.0000	173,546.0000	0.160	0	0	0
2011/07/01	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R202 2011/08/04	1.05	Call	Bond Future	173,218.0000	173,496.0000	0.160	0	0	0
2011/07/01	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R202 2011/08/04	0.95	Call	Bond Future	173,318.0000	173,596.0000	0.160	0	0	0
2011/07/01	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R202 2011/11/03			Bond Future	176.8484	177.1307	0.160	0.0000	0.0000	400
2011/07/01	R202 2011/11/03	0.50	Call	Bond Future	176,348.0000	176,631.0000	0.160	0	0	0
2011/07/01	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R202 2011/11/03	0.55	Call	Bond Future	176,298.0000	176,581.0000	0.161	0	0	0
2011/07/01	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R202 2011/11/03	0.45	Call	Bond Future	176,398.0000	176,681.0000	0.160	0	0	0
2011/07/01	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R203 2011/08/04			Bond Future	8.1590	8.1780	0.233	0.0000	0.0000	824
2011/07/01	R203 2011/08/04	8.00	Call	Bond Future	363.0000	325.0000	(10.468)	0	0	0
2011/07/01	R203 2011/08/04	8.00	Put	Bond Future	1,121.0000	1,173.0000	4.639	0	0	0
2011/07/01	R203 2011/08/04	8.05	Call	Bond Future	449.0000	406.0000	(9.577)	0	0	0
2011/07/01	R203 2011/08/04	8.05	Put	Bond Future	968.0000	1,015.0000	4.855	0	0	0
2011/07/01	R203 2011/08/04	7.95	Call	Bond Future	289.0000	257.0000	(11.073)	0	0	0
2011/07/01	R203 2011/08/04	7.95	Put	Bond Future	1,287.0000	1,345.0000	4.507	0	0	0
2011/07/01	R203 2011/11/03			Bond Future	8.2710	8.2910	0.242	0.0000	0.0000	1,624
2011/07/01	R203 2011/11/03	8.50	Call	Bond Future	1,964.0000	1,902.0000	(3.157)	0	0	0
2011/07/01	R203 2011/11/03	8.50	Put	Bond Future	925.0000	955.0000	3.243	0	0	0
2011/07/01	R203 2011/11/03	8.55	Call	Bond Future	2,109.0000	2,045.0000	(3.035)	0	0	0
2011/07/01	R203 2011/11/03	8.55	Put	Bond Future	845.0000	873.0000	3.314	0	0	0
2011/07/01	R203 2011/11/03	8.45	Call	Bond Future	1,823.0000	1,764.0000	(3.236)	0	0	0

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2011/07/01	R203 2011/11/03	8.45	Put	Bond Future	1,010.0000	1,042.0000	3.168	0	0	0
2011/07/01	R203 2012/02/02			Bond Future	8.3910	8.4130	0.262	0.0000	0.0000	0
2011/07/01	R203 2012/02/02	8.75	Call	Bond Future	2,829.0000	2,764.0000	(2.298)	0	0	0
2011/07/01	R203 2012/02/02	8.75	Put	Bond Future	1,271.0000	1,302.0000	2.439	0	0	0
2011/07/01	R203 2012/02/02	8.80	Call	Bond Future	2,970.0000	2,904.0000	(2.222)	0	0	0
2011/07/01	R203 2012/02/02	8.80	Put	Bond Future	1,197.0000	1,228.0000	2.590	0	0	0
2011/07/01	R203 2012/02/02	8.70	Call	Bond Future	2,692.0000	2,628.0000	(2.377)	0	0	0
2011/07/01	R203 2012/02/02	8.70	Put	Bond Future	1,349.0000	1,382.0000	2.446	0	0	0
2011/07/01	R203 2012/05/03			Bond Future	8.5230	8.5460	0.270	0.0000	0.0000	0
2011/07/01	R203 2012/05/03	8.75	Call	Bond Future	2,738.0000	2,679.0000	(2.155)	0	0	0
2011/07/01	R203 2012/05/03	8.75	Put	Bond Future	1,790.0000	1,828.0000	2.123	0	0	0
2011/07/01	R203 2012/05/03	8.80	Call	Bond Future	2,864.0000	2,803.0000	(2.130)	0	0	0
2011/07/01	R203 2012/05/03	8.80	Put	Bond Future	1,709.0000	1,745.0000	2.106	0	0	0
2011/07/01	R203 2012/05/03	8.70	Call	Bond Future	2,616.0000	2,558.0000	(2.217)	0	0	0
2011/07/01	R203 2012/05/03	8.70	Put	Bond Future	1,876.0000	1,915.0000	2.079	0	0	0
2011/07/01	R204 2011/08/04			Bond Future	8.3360	8.3700	0.408	0.0000	0.0000	70
2011/07/01	R204 2011/08/04	8.00	Call	Bond Future	173.0000	138.0000	(20.231)	0	0	0
2011/07/01	R204 2011/08/04	8.00	Put	Bond Future	1,995.0000	2,142.0000	7.368	0	0	0
2011/07/01	R204 2011/08/04	8.05	Call	Bond Future	226.0000	183.0000	(19.027)	0	0	0
2011/07/01	R204 2011/08/04	8.05	Put	Bond Future	1,774.0000	1,913.0000	7.835	0	0	0
2011/07/01	R204 2011/08/04	7.95	Call	Bond Future	131.0000	102.0000	(22.137)	0	0	0
2011/07/01	R204 2011/08/04	7.95	Put	Bond Future	2,228.0000	2,381.0000	6.867	0	0	0
2011/07/01	R204 2011/11/03			Bond Future	8.4400	8.4760	0.427	0.0000	0.0000	2,131
2011/07/01	R204 2011/11/03	8.75	Call	Bond Future	2,558.0000	2,431.0000	(4.965)	0	0	0
2011/07/01	R204 2011/11/03	8.75	Put	Bond Future	964.0000	1,024.0000	6.224	0	0	0
2011/07/01	R204 2011/11/03	8.80	Call	Bond Future	2,730.0000	2,598.0000	(4.835)	0	0	0
2011/07/01	R204 2011/11/03	8.80	Put	Bond Future	882.0000	937.0000	6.236	0	0	0
2011/07/01	R204 2011/11/03	8.70	Call	Bond Future	2,392.0000	2,268.0000	(5.184)	0	0	0
2011/07/01	R204 2011/11/03	8.70	Put	Bond Future	1,053.0000	1,116.0000	5.983	0	0	0
2011/07/01	R204 2012/02/02			Bond Future	8.5490	8.5860	0.433	0.0000	0.0000	0
2011/07/01	R204 2012/02/02	9.00	Call	Bond Future	3,432.0000	3,304.0000	(3.730)	0	0	0
2011/07/01	R204 2012/02/02	9.00	Put	Bond Future	1,198.0000	1,255.0000	4.758	0	0	0
2011/07/01	R204 2012/02/02	9.05	Call	Bond Future	3,600.0000	3,469.0000	(3.639)	0	0	0
2011/07/01	R204 2012/02/02	9.05	Put	Bond Future	1,122.0000	1,177.0000	4.902	0	0	0

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2011/07/01	R204 2012/02/02	8.95	Call	Bond Future	3,267.0000	3,142.0000	(3.826)	0	0	0
2011/07/01	R204 2012/02/02	8.95	Put	Bond Future	1,277.0000	1,338.0000	4.777	0	0	0
2011/07/01	R204 2012/05/03			Bond Future	8.6680	8.7080	0.461	0.0000	0.0000	0
2011/07/01	R204 2012/05/03	8.75	Call	Bond Future	2,894.0000	2,787.0000	(3.697)	0	0	0
2011/07/01	R204 2012/05/03	8.75	Put	Bond Future	2,497.0000	2,584.0000	3.484	0	0	0
2011/07/01	R204 2012/05/03	8.80	Call	Bond Future	3,028.0000	2,918.0000	(3.633)	0	0	0
2011/07/01	R204 2012/05/03	8.80	Put	Bond Future	2,390.0000	2,474.0000	3.515	0	0	0
2011/07/01	R204 2012/05/03	8.70	Call	Bond Future	2,763.0000	2,658.0000	(3.800)	0	0	0
2011/07/01	R204 2012/05/03	8.70	Put	Bond Future	2,608.0000	2,697.0000	3.413	0	0	0
2011/07/01	R206 2011/08/04			Bond Future	6.9620	6.9810	0.273	0.0000	0.0000	9,866
2011/07/01	R206 2011/08/04	7.00	Call	Bond Future	327.0000	300.0000	(8.257)	0	0	0
2011/07/01	R206 2011/08/04	7.00	Put	Bond Future	243.0000	258.0000	6.173	0	0	0
2011/07/01	R206 2011/08/04	7.05	Call	Bond Future	393.0000	364.0000	(7.379)	0	0	0
2011/07/01	R206 2011/08/04	7.05	Put	Bond Future	198.0000	211.0000	6.566	0	0	0
2011/07/01	R206 2011/08/04	6.95	Call	Bond Future	269.0000	245.0000	(8.922)	0	0	0
2011/07/01	R206 2011/08/04	6.95	Put	Bond Future	296.0000	314.0000	6.081	0	0	0
2011/07/01	R206 2011/11/03			Bond Future	7.0660	7.0890	0.326	0.0000	0.0000	0
2011/07/01	R206 2011/11/03	7.75	Call	Bond Future	1,499.0000	1,460.0000	(2.602)	0	0	0
2011/07/01	R206 2011/11/03	7.75	Put	Bond Future	139.0000	146.0000	5.036	0	0	0
2011/07/01	R206 2011/11/03	7.80	Call	Bond Future	1,582.0000	1,542.0000	(2.528)	0	0	0
2011/07/01	R206 2011/11/03	7.80	Put	Bond Future	124.0000	130.0000	4.839	0	0	0
2011/07/01	R206 2011/11/03	7.70	Call	Bond Future	1,416.0000	1,377.0000	(2.754)	0	0	0
2011/07/01	R206 2011/11/03	7.70	Put	Bond Future	155.0000	162.0000	4.516	0	0	0
2011/07/01	R206 2012/02/02			Bond Future	7.1880	7.2140	0.362	0.0000	0.0000	0
2011/07/01	R206 2012/02/02	8.00	Call	Bond Future	1,675.0000	1,637.0000	(2.269)	0	0	0
2011/07/01	R206 2012/02/02	8.00	Put	Bond Future	238.0000	247.0000	3.782	0	0	0
2011/07/01	R206 2012/02/02	8.05	Call	Bond Future	1,747.0000	1,709.0000	(2.175)	0	0	0
2011/07/01	R206 2012/02/02	8.05	Put	Bond Future	223.0000	231.0000	3.587	0	0	0
2011/07/01	R206 2012/02/02	7.95	Call	Bond Future	1,605.0000	1,568.0000	(2.305)	0	0	0
2011/07/01	R206 2012/02/02	7.95	Put	Bond Future	256.0000	266.0000	3.906	0	0	0
2011/07/01	R206 2012/05/03			Bond Future	7.3640	7.3930	0.394	0.0000	0.0000	0
2011/07/01	R206 2012/05/03	7.50	Call	Bond Future	877.0000	851.0000	(2.965)	0	0	0
2011/07/01	R206 2012/05/03	7.50	Put	Bond Future	665.0000	684.0000	2.857	0	0	0
2011/07/01	R206 2012/05/03	7.55	Call	Bond Future	922.0000	896.0000	(2.820)	0	0	0

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2011/07/01	R206 2012/05/03	7.55	Put	Bond Future	632.0000	651.0000	3.006	0	0	0
2011/07/01	R206 2012/05/03	7.45	Call	Bond Future	832.0000	807.0000	(3.005)	0	0	0
2011/07/01	R206 2012/05/03	7.45	Put	Bond Future	698.0000	718.0000	2.865	0	0	0
2011/07/01	R207 2011/08/04			Bond Future	8.4280	8.4320	0.047	0.0000	0.0000	5,725
2011/07/01	R207 2011/08/04	8.25	Call	Bond Future	403.0000	386.0000	(4.218)	0	0	0
2011/07/01	R207 2011/08/04	8.25	Put	Bond Future	1,421.0000	1,427.0000	0.422	0	0	0
2011/07/01	R207 2011/08/04	8.30	Call	Bond Future	501.0000	482.0000	(3.792)	0	0	0
2011/07/01	R207 2011/08/04	8.30	Put	Bond Future	1,232.0000	1,236.0000	0.325	0	0	0
2011/07/01	R207 2011/08/04	8.20	Call	Bond Future	320.0000	305.0000	(4.688)	0	0	0
2011/07/01	R207 2011/08/04	8.20	Put	Bond Future	1,627.0000	1,635.0000	0.492	0	0	0
2011/07/01	R207 2011/11/03			Bond Future	8.5220	8.5260	0.047	0.0000	0.0000	600
2011/07/01	R207 2011/11/03	8.75	Call	Bond Future	2,469.0000	2,449.0000	(0.810)	0	0	0
2011/07/01	R207 2011/11/03	8.75	Put	Bond Future	1,218.0000	1,220.0000	0.164	0	0	0
2011/07/01	R207 2011/11/03	8.80	Call	Bond Future	2,642.0000	2,621.0000	(0.795)	0	0	0
2011/07/01	R207 2011/11/03	8.80	Put	Bond Future	1,119.0000	1,121.0000	0.179	0	0	0
2011/07/01	R207 2011/11/03	8.70	Call	Bond Future	2,296.0000	2,276.0000	(0.871)	0	0	0
2011/07/01	R207 2011/11/03	8.70	Put	Bond Future	1,317.0000	1,320.0000	0.228	0	0	0
2011/07/01	R207 2012/02/02			Bond Future	8.6210	8.6250	0.046	0.0000	0.0000	0
2011/07/01	R207 2012/02/02	9.00	Call	Bond Future	3,411.0000	3,392.0000	(0.557)	0	0	0
2011/07/01	R207 2012/02/02	9.00	Put	Bond Future	1,399.0000	1,402.0000	0.214	0	0	0
2011/07/01	R207 2012/02/02	9.05	Call	Bond Future	3,585.0000	3,565.0000	(0.558)	0	0	0
2011/07/01	R207 2012/02/02	9.05	Put	Bond Future	1,312.0000	1,313.0000	0.076	0	0	0
2011/07/01	R207 2012/02/02	8.95	Call	Bond Future	3,241.0000	3,223.0000	(0.555)	0	0	0
2011/07/01	R207 2012/02/02	8.95	Put	Bond Future	1,491.0000	1,495.0000	0.268	0	0	0
2011/07/01	R207 2012/05/03			Bond Future	8.7310	8.7350	0.046	0.0000	0.0000	0
2011/07/01	R207 2012/05/03	8.75	Call	Bond Future	2,944.0000	2,928.0000	(0.543)	0	0	0
2011/07/01	R207 2012/05/03	8.75	Put	Bond Future	2,845.0000	2,850.0000	0.176	0	0	0
2011/07/01	R207 2012/05/03	8.80	Call	Bond Future	3,084.0000	3,068.0000	(0.519)	0	0	0
2011/07/01	R207 2012/05/03	8.80	Put	Bond Future	2,724.0000	2,729.0000	0.184	0	0	0
2011/07/01	R207 2012/05/03	8.70	Call	Bond Future	2,807.0000	2,792.0000	(0.534)	0	0	0
2011/07/01	R207 2012/05/03	8.70	Put	Bond Future	2,969.0000	2,975.0000	0.202	0	0	0
2011/07/01	R208 2011/08/04			Bond Future	8.4500	8.4640	0.166	0.0000	0.0000	1,361
2011/07/01	R208 2011/08/04	8.25	Call	Bond Future	427.0000	391.0000	(8.431)	0	0	0

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2011/07/01	R208 2011/08/04	8.25	Put	Bond Future	1,645.0000	1,693.0000	2.918	0	0	0
2011/07/01	R208 2011/08/04	8.30	Call	Bond Future	527.0000	486.0000	(7.780)	0	0	0
2011/07/01	R208 2011/08/04	8.30	Put	Bond Future	1,438.0000	1,482.0000	3.060	0	0	0
2011/07/01	R208 2011/08/04	8.20	Call	Bond Future	341.0000	310.0000	(9.091)	0	0	0
2011/07/01	R208 2011/08/04	8.20	Put	Bond Future	1,866.0000	1,920.0000	2.894	0	0	0
2011/07/01	R208 2011/11/03			Bond Future	8.5380	8.5520	0.164	0.0000	0.0000	5,997
2011/07/01	R208 2011/11/03	8.75	Call	Bond Future	2,492.0000	2,435.0000	(2.287)	0	0	0
2011/07/01	R208 2011/11/03	8.75	Put	Bond Future	1,253.0000	1,278.0000	1.995	0	0	0
2011/07/01	R208 2011/11/03	8.80	Call	Bond Future	2,676.0000	2,617.0000	(2.205)	0	0	0
2011/07/01	R208 2011/11/03	8.80	Put	Bond Future	1,147.0000	1,171.0000	2.092	0	0	0
2011/07/01	R208 2011/11/03	8.70	Call	Bond Future	2,315.0000	2,259.0000	(2.419)	0	0	0
2011/07/01	R208 2011/11/03	8.70	Put	Bond Future	1,366.0000	1,392.0000	1.903	0	0	0
2011/07/01	R208 2012/02/02			Bond Future	8.6270	8.6420	0.174	0.0000	0.0000	0
2011/07/01	R208 2012/02/02	9.00	Call	Bond Future	3,712.0000	3,651.0000	(1.643)	0	0	0
2011/07/01	R208 2012/02/02	9.00	Put	Bond Future	1,595.0000	1,621.0000	1.630	0	0	0
2011/07/01	R208 2012/02/02	9.05	Call	Bond Future	3,897.0000	3,834.0000	(1.617)	0	0	0
2011/07/01	R208 2012/02/02	9.05	Put	Bond Future	1,502.0000	1,525.0000	1.531	0	0	0
2011/07/01	R208 2012/02/02	8.95	Call	Bond Future	3,532.0000	3,472.0000	(1.699)	0	0	0
2011/07/01	R208 2012/02/02	8.95	Put	Bond Future	1,695.0000	1,722.0000	1.593	0	0	0
2011/07/01	R208 2012/05/03			Bond Future	8.7240	8.7400	0.183	0.0000	0.0000	0
2011/07/01	R208 2012/05/03	9.00	Call	Bond Future	3,931.0000	3,873.0000	(1.475)	0	0	0
2011/07/01	R208 2012/05/03	9.00	Put	Bond Future	2,396.0000	2,428.0000	1.336	0	0	0
2011/07/01	R208 2012/05/03	9.05	Call	Bond Future	4,099.0000	4,040.0000	(1.439)	0	0	0
2011/07/01	R208 2012/05/03	9.05	Put	Bond Future	2,290.0000	2,321.0000	1.354	0	0	0
2011/07/01	R208 2012/05/03	8.95	Call	Bond Future	3,766.0000	3,709.0000	(1.514)	0	0	0
2011/07/01	R208 2012/05/03	8.95	Put	Bond Future	2,507.0000	2,540.0000	1.316	0	0	0
2011/07/01	R209 2011/08/04			Bond Future	8.9270	8.9260	(0.011)	0.0000	0.0000	0
2011/07/01	R209 2011/08/04	8.50	Call	Bond Future	204.0000	195.0000	(4.412)	0	0	0
2011/07/01	R209 2011/08/04	8.50	Put	Bond Future	3,639.0000	3,623.0000	(0.440)	0	0	0
2011/07/01	R209 2011/08/04	8.55	Call	Bond Future	265.0000	255.0000	(3.774)	0	0	0
2011/07/01	R209 2011/08/04	8.55	Put	Bond Future	3,285.0000	3,267.0000	(0.548)	0	0	0
2011/07/01	R209 2011/08/04	8.45	Call	Bond Future	154.0000	147.0000	(4.545)	0	0	0
2011/07/01	R209 2011/08/04	8.45	Put	Bond Future	4,008.0000	3,994.0000	(0.349)	0	0	0
2011/07/01	R209 2011/08/04	10.10	Call	Bond Future	8,261.0000	8,268.0000	0.085	0	0	0

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2011/07/01	R209 2011/08/04	10.10	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/07/01	R209 2011/11/03			Bond Future	8.9940	8.9930	(0.011)	0.0000	0.0000	1,315
2011/07/01	R209 2011/11/03	8.75	Call	Bond Future	1,655.0000	1,648.0000	(0.423)	0	0	0
2011/07/01	R209 2011/11/03	8.75	Put	Bond Future	3,562.0000	3,548.0000	(0.393)	0	0	0
2011/07/01	R209 2011/11/03	8.80	Call	Bond Future	1,812.0000	1,806.0000	(0.331)	0	0	0
2011/07/01	R209 2011/11/03	8.80	Put	Bond Future	3,322.0000	3,308.0000	(0.421)	0	0	0
2011/07/01	R209 2011/11/03	8.70	Call	Bond Future	1,507.0000	1,500.0000	(0.464)	0	0	0
2011/07/01	R209 2011/11/03	8.70	Put	Bond Future	3,815.0000	3,801.0000	(0.367)	0	0	0
2011/07/01	R209 2012/02/02			Bond Future	9.0610	9.0600	(0.011)	0.0000	0.0000	0
2011/07/01	R209 2012/02/02	9.00	Call	Bond Future	3,236.0000	3,232.0000	(0.124)	0	0	0
2011/07/01	R209 2012/02/02	9.00	Put	Bond Future	3,700.0000	3,688.0000	(0.324)	0	0	0
2011/07/01	R209 2012/02/02	9.05	Call	Bond Future	3,424.0000	3,420.0000	(0.117)	0	0	0
2011/07/01	R209 2012/02/02	9.05	Put	Bond Future	3,507.0000	3,496.0000	(0.314)	0	0	0
2011/07/01	R209 2012/02/02	8.95	Call	Bond Future	3,053.0000	3,048.0000	(0.164)	0	0	0
2011/07/01	R209 2012/02/02	8.95	Put	Bond Future	3,900.0000	3,888.0000	(0.308)	0	0	0
2011/07/01	R209 2012/05/03			Bond Future	9.1310	9.1300	(0.011)	0.0000	0.0000	0
2011/07/01	R209 2012/05/03	9.00	Call	Bond Future	3,685.0000	3,682.0000	(0.081)	0	0	0
2011/07/01	R209 2012/05/03	9.00	Put	Bond Future	4,673.0000	4,663.0000	(0.214)	0	0	0
2011/07/01	R209 2012/05/03	9.05	Call	Bond Future	3,867.0000	3,864.0000	(0.078)	0	0	0
2011/07/01	R209 2012/05/03	9.05	Put	Bond Future	4,476.0000	4,465.0000	(0.246)	0	0	0
2011/07/01	R209 2012/05/03	8.95	Call	Bond Future	3,509.0000	3,506.0000	(0.085)	0	0	0
2011/07/01	R209 2012/05/03	8.95	Put	Bond Future	4,880.0000	4,870.0000	(0.205)	0	0	0
2011/07/01	R210 2011/08/04			Bond Future	131.1047	130.9283	(0.135)	0.0000	0.0000	425
2011/07/01	R210 2011/08/04	106.00	Call	Bond Future	25,105.0000	24,928.0000	(0.705)	0	0	0
2011/07/01	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R210 2011/08/04	106.05	Call	Bond Future	25,055.0000	24,878.0000	(0.706)	0	0	0
2011/07/01	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R210 2011/08/04	105.95	Call	Bond Future	25,155.0000	24,978.0000	(0.704)	0	0	0
2011/07/01	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/08/04			Bond Future	107.9834	108.0372	0.050	0.0000	0.0000	0
2011/07/01	R211 2011/08/04	1.50	Call	Bond Future	106,483.0000	106,537.0000	0.051	0	0	0
2011/07/01	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/08/04	1.55	Call	Bond Future	106,433.0000	106,487.0000	0.051	0	0	0

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2011/07/01	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/08/04	1.45	Call	Bond Future	106,533.0000	106,587.0000	0.051	0	0	0
2011/07/01	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/11/03			Bond Future	109.5826	109.6366	0.049	0.0000	0.0000	529
2011/07/01	R211 2011/11/03	1.25	Call	Bond Future	108,333.0000	108,387.0000	0.050	0	0	0
2011/07/01	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/11/03	1.30	Call	Bond Future	108,283.0000	108,337.0000	0.050	0	0	0
2011/07/01	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R211 2011/11/03	1.20	Call	Bond Future	108,383.0000	108,437.0000	0.050	0	0	0
2011/07/01	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/08/04			Bond Future	106.6157	106.6151	(0.001)	0.0000	0.0000	3,852
2011/07/01	R212 2011/08/04	2.50	Call	Bond Future	104,116.0000	104,115.0000	(0.001)	0	0	0
2011/07/01	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/08/04	2.55	Call	Bond Future	104,066.0000	104,065.0000	(0.001)	0	0	0
2011/07/01	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/08/04	2.45	Call	Bond Future	104,166.0000	104,165.0000	(0.001)	0	0	0
2011/07/01	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/11/03			Bond Future	108.1946	108.1936	(0.001)	0.0000	0.0000	240
2011/07/01	R212 2011/11/03	2.50	Call	Bond Future	105,695.0000	105,694.0000	(0.001)	0	0	0
2011/07/01	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/11/03	2.55	Call	Bond Future	105,645.0000	105,644.0000	(0.001)	0	0	0
2011/07/01	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R212 2011/11/03	2.45	Call	Bond Future	105,745.0000	105,744.0000	(0.001)	0	0	0
2011/07/01	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/08/04			Bond Future	8.8990	8.8930	(0.067)	0.0000	0.0000	0
2011/07/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/08/04	8.00	Put	Bond Future	7,648.0000	7,601.0000	(0.615)	0	0	0
2011/07/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/08/04	8.05	Put	Bond Future	7,196.0000	7,148.0000	(0.667)	0	0	0
2011/07/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/08/04	7.95	Put	Bond Future	8,104.0000	8,057.0000	(0.580)	0	0	0
2011/07/01	R213 2011/11/03			Bond Future	8.9730	8.9670	(0.067)	0.0000	0.0000	0
2011/07/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/01	R213 2011/11/03	8.75	Put	Bond Future	1,778.0000	1,731.0000	(2.643)	0	0	0
2011/07/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/11/03	8.80	Put	Bond Future	1,374.0000	1,327.0000	(3.421)	0	0	0
2011/07/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2011/11/03	8.70	Put	Bond Future	2,185.0000	2,138.0000	(2.151)	0	0	0
2011/07/01	R213 2012/02/02			Bond Future	9.0490	9.0420	(0.077)	0.0000	0.0000	0
2011/07/01	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2012/02/02	9.00	Put	Bond Future	380.0000	326.0000	(14.211)	0	0	0
2011/07/01	R213 2012/02/02	9.05	Call	Bond Future	8.0000	62.0000	675.000	0	0	0
2011/07/01	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2012/02/02	8.95	Put	Bond Future	771.0000	717.0000	(7.004)	0	0	0
2011/07/01	R213 2012/05/03			Bond Future	9.1240	9.1170	(0.077)	0.0000	0.0000	0
2011/07/01	R213 2012/05/03	9.25	Call	Bond Future	952.0000	1,005.0000	5.567	0	0	0
2011/07/01	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2012/05/03	9.30	Call	Bond Future	1,325.0000	1,378.0000	4.000	0	0	0
2011/07/01	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	R213 2012/05/03	9.20	Call	Bond Future	576.0000	630.0000	9.375	0	0	0
2011/07/01	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/01	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/01	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/01	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/01	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/01	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/01	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/01	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/01	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/01	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/01	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/01	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/01	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/01	TRT1 2011/08/04			Index Future	350.2640	350.0720	(0.055)	0.0000	0.0000	100
2011/07/01	TRT1 2011/11/03			Index Future	354.9880	354.7940	(0.055)	0.0000	0.0000	0
Total										229614.00