



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/06/2011

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
2011/06/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	AL7T 2011/08/04			Index Future	385.4070	384.6690	(0.191)	0.0000	0.0000	30
2011/06/23	AL7T 2011/11/03			Index Future	391.1890	390.4400	(0.191)	0.0000	0.0000	0
2011/06/23	ALBI 2011/08/04			Index Future	354.4780	353.5980	(0.248)	0.0000	0.0000	1,019
2011/06/23	ALBI 2011/11/03			Index Future	359.7970	358.9030	(0.248)	0.0000	0.0000	0
2011/06/23	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	CAAD 2011/09/19			Can-Do Future	0.0333	0.0262	(21.321)	0.0000	0.0000	22,388
2011/06/23	CAAE 2011/09/19			Can-Do Future	0.1001	0.1337	33.566	0.0000	0.0000	21,898
2011/06/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	CRD1 2011/08/04			Index Future	160.3630	160.1500	(0.133)	0.0000	0.0000	2
2011/06/23	CRD1 2011/11/03			Index Future	162.5240	162.3080	(0.133)	0.0000	0.0000	0
2011/06/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/23	GOVI 2011/08/04			GOVI	355.3630	354.5410	(0.231)	0.0000	0.0000	179
2011/06/23	GOVI 2011/08/04	348.00	Call	GOVI	73,630.0000	65,410.0000	(11.164)	0	0	0
2011/06/23	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/23	GOVI 2011/08/04	348.01	Call	GOVI	73,530.0000	65,310.0000	(11.179)	0	0	0
2011/06/23	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/23	GOVI 2011/08/04	347.99	Call	GOVI	73,730.0000	65,510.0000	(11.149)	0	0	0
2011/06/23	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/23	GOVI 2011/11/03			GOVI	360.6950	359.8600	(0.231)	0.0000	0.0000	0
2011/06/23	GOVI 2011/11/03	357.00	Call	GOVI	36,950.0000	28,600.0000	(22.598)	0	0	0
2011/06/23	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/23	GOVI 2011/11/03	357.01	Call	GOVI	36,850.0000	28,500.0000	(22.659)	0	0	0
2011/06/23	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/23	GOVI 2011/11/03	356.99	Call	GOVI	37,050.0000	28,700.0000	(22.537)	0	0	0
2011/06/23	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/23	IGOV 2011/08/04			Index Future	155.7500	155.7490	(0.001)	0.0000	0.0000	68
2011/06/23	IGOV 2011/11/03			Index Future	158.0870	158.0850	(0.001)	0.0000	0.0000	0
2011/06/23	ILBI 2011/08/04			Index Future	416.0140	416.0910	0.019	0.0000	0.0000	0
2011/06/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/23	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.5960	(0.604)	0.0000	0.0000	5,000
2011/06/23	JBAF 2011/08/17			Jibar Tradeable Future	5.6700	5.6720	0.035	0.0000	0.0000	0
2011/06/23	JBAF 2011/09/21			Jibar Tradeable Future	5.7400	5.7560	0.279	0.0000	0.0000	15,600
2011/06/23	JBAF 2011/10/19			Jibar Tradeable Future	5.8500	5.8620	0.205	0.0000	0.0000	100
2011/06/23	JBAF 2011/11/16			Jibar Tradeable Future	6.0000	6.0120	0.200	0.0000	0.0000	1,000
2011/06/23	JBAF 2011/12/21			Jibar Tradeable Future	6.0900	6.1080	0.296	0.0000	0.0000	5,491
2011/06/23	JBAF 2012/03/20			Jibar Tradeable Future	6.4700	6.4530	(0.263)	0.0000	0.0000	1,090
2011/06/23	JBAF 2012/06/20			Jibar Tradeable Future	6.7900	6.8260	0.530	0.0000	0.0000	2,890
2011/06/23	JBAF 2012/09/19			Jibar Tradeable Future	7.0500	7.1020	0.738	0.0000	0.0000	44,710
2011/06/23	JBAF 2012/12/19			Jibar Tradeable Future	7.3100	7.4070	1.327	0.0000	0.0000	490
2011/06/23	JBAF 2013/03/20			Jibar Tradeable Future	7.5900	7.7020	1.476	0.0000	0.0000	290
2011/06/23	JBAF 2013/06/19			Jibar Tradeable Future	7.7500	7.9970	3.187	0.0000	0.0000	0

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2011/06/23	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/23	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/23	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/23	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/23	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/23	OTH1 2011/08/04			Index Future	349.3220	348.1310	(0.341)	0.0000	0.0000	3
2011/06/23	OTH1 2011/11/03			Index Future	354.5630	353.3540	(0.341)	0.0000	0.0000	0
2011/06/23	R157 2011/08/04			Bond Future	7.5200	7.5390	0.253	7.5000	7.5000	6,655
2011/06/23	R157 2011/08/04	7.50	Call	Bond Future	567.0000	524.0000	(7.584)	0	0	1,000
2011/06/23	R157 2011/08/04	7.50	Put	Bond Future	645.0000	677.0000	4.961	0	0	0
2011/06/23	R157 2011/08/04	7.55	Call	Bond Future	667.0000	621.0000	(6.897)	0	0	0
2011/06/23	R157 2011/08/04	7.55	Put	Bond Future	550.0000	578.0000	5.091	0	0	0
2011/06/23	R157 2011/08/04	7.45	Call	Bond Future	476.0000	438.0000	(7.983)	0	0	0
2011/06/23	R157 2011/08/04	7.45	Put	Bond Future	750.0000	787.0000	4.933	0	0	0
2011/06/23	R157 2011/08/04	7.20	Put	Bond Future	1,427.0000	1,482.0000	3.854	0	0	0
2011/06/23	R157 2011/08/04	7.20	Call	Bond Future	166.0000	147.0000	(11.446)	0	0	1,320

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2011/06/23	R157 2011/08/04	7.60	Put	Bond Future	465.0000	490.0000	5.376	0	0	0
2011/06/23	R157 2011/08/04	7.60	Call	Bond Future	778.0000	728.0000	(6.427)	0	0	440
2011/06/23	R157 2011/08/04	7.80	Call	Bond Future	1,308.0000	1,247.0000	(4.664)	0	0	0
2011/06/23	R157 2011/08/04	7.80	Put	Bond Future	219.0000	232.0000	5.936	0	0	440
2011/06/23	R157 2011/08/04	8.20	Call	Bond Future	2,656.0000	2,584.0000	(2.711)	0	0	0
2011/06/23	R157 2011/08/04	8.20	Put	Bond Future	32.0000	34.0000	6.250	0	0	1,320
2011/06/23	R157 2011/11/03			Bond Future	7.6360	7.6570	0.275	0.0000	0.0000	3,358
2011/06/23	R157 2011/11/03	8.25	Call	Bond Future	2,527.0000	2,462.0000	(2.572)	0	0	0
2011/06/23	R157 2011/11/03	8.25	Put	Bond Future	298.0000	311.0000	4.362	0	0	0
2011/06/23	R157 2011/11/03	8.30	Call	Bond Future	2,674.0000	2,608.0000	(2.468)	0	0	0
2011/06/23	R157 2011/11/03	8.30	Put	Bond Future	266.0000	277.0000	4.135	0	0	0
2011/06/23	R157 2011/11/03	8.20	Call	Bond Future	2,382.0000	2,319.0000	(2.645)	0	0	0
2011/06/23	R157 2011/11/03	8.20	Put	Bond Future	333.0000	347.0000	4.204	0	0	0
2011/06/23	R157 2012/02/02			Bond Future	7.7660	7.7890	0.296	0.0000	0.0000	0
2011/06/23	R157 2012/02/02	8.50	Call	Bond Future	3,072.0000	3,011.0000	(1.986)	0	0	0
2011/06/23	R157 2012/02/02	8.50	Put	Bond Future	589.0000	607.0000	3.056	0	0	0
2011/06/23	R157 2012/02/02	8.55	Call	Bond Future	3,201.0000	3,139.0000	(1.937)	0	0	0
2011/06/23	R157 2012/02/02	8.55	Put	Bond Future	551.0000	568.0000	3.085	0	0	0
2011/06/23	R157 2012/02/02	8.45	Call	Bond Future	2,945.0000	2,885.0000	(2.037)	0	0	0
2011/06/23	R157 2012/02/02	8.45	Put	Bond Future	629.0000	648.0000	3.021	0	0	0
2011/06/23	R157 2012/05/03			Bond Future	7.9130	7.9380	0.316	0.0000	0.0000	0
2011/06/23	R157 2012/05/03	8.25	Call	Bond Future	2,258.0000	2,207.0000	(2.259)	0	0	0
2011/06/23	R157 2012/05/03	8.25	Put	Bond Future	1,190.0000	1,219.0000	2.437	0	0	0
2011/06/23	R157 2012/05/03	8.30	Call	Bond Future	2,359.0000	2,307.0000	(2.204)	0	0	0
2011/06/23	R157 2012/05/03	8.30	Put	Bond Future	1,134.0000	1,161.0000	2.381	0	0	0
2011/06/23	R157 2012/05/03	8.20	Call	Bond Future	2,159.0000	2,109.0000	(2.316)	0	0	0
2011/06/23	R157 2012/05/03	8.20	Put	Bond Future	1,249.0000	1,278.0000	2.322	0	0	0
2011/06/23	R186 2011/08/04			Bond Future	8.5820	8.6370	0.641	8.5000	8.5000	11,136
2011/06/23	R186 2011/08/04	8.25	Call	Bond Future	493.0000	376.0000	(23.732)	0	0	0
2011/06/23	R186 2011/08/04	8.25	Put	Bond Future	3,687.0000	4,087.0000	10.849	0	0	0
2011/06/23	R186 2011/08/04	8.30	Call	Bond Future	607.0000	471.0000	(22.405)	0	0	0
2011/06/23	R186 2011/08/04	8.30	Put	Bond Future	3,312.0000	3,693.0000	11.504	0	0	0
2011/06/23	R186 2011/08/04	8.20	Call	Bond Future	395.0000	297.0000	(24.810)	0	0	0
2011/06/23	R186 2011/08/04	8.20	Put	Bond Future	4,081.0000	4,500.0000	10.267	0	0	0

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2011/06/23	R186 2011/08/04	8.35	Put	Bond Future	2,959.0000	3,319.0000	12.166	0	0	0
2011/06/23	R186 2011/08/04	8.35	Call	Bond Future	740.0000	583.0000	(21.216)	0	0	600
2011/06/23	R186 2011/08/04	8.70	Put	Bond Future	1,131.0000	1,324.0000	17.065	0	0	0
2011/06/23	R186 2011/08/04	8.70	Call	Bond Future	2,236.0000	1,912.0000	(14.490)	0	0	200
2011/06/23	R186 2011/08/04	8.95	Call	Bond Future	3,864.0000	3,443.0000	(10.895)	0	0	0
2011/06/23	R186 2011/08/04	8.95	Put	Bond Future	467.0000	563.0000	20.557	0	0	200
2011/06/23	R186 2011/08/04	9.70	Call	Bond Future	9,896.0000	9,382.0000	(5.194)	0	0	0
2011/06/23	R186 2011/08/04	9.70	Put	Bond Future	13.0000	16.0000	23.077	0	0	600
2011/06/23	R186 2011/11/03			Bond Future	8.6590	8.7160	0.658	0.0000	0.0000	13,789
2011/06/23	R186 2011/11/03	9.00	Call	Bond Future	4,950.0000	4,595.0000	(7.172)	0	0	0
2011/06/23	R186 2011/11/03	9.00	Put	Bond Future	1,853.0000	2,024.0000	9.228	0	0	0
2011/06/23	R186 2011/11/03	9.05	Call	Bond Future	5,248.0000	4,883.0000	(6.955)	0	0	0
2011/06/23	R186 2011/11/03	9.05	Put	Bond Future	1,707.0000	1,869.0000	9.490	0	0	0
2011/06/23	R186 2011/11/03	8.95	Call	Bond Future	4,659.0000	4,316.0000	(7.362)	0	0	0
2011/06/23	R186 2011/11/03	8.95	Put	Bond Future	2,009.0000	2,192.0000	9.109	0	0	0
2011/06/23	R186 2011/11/03	8.75	Put	Bond Future	2,741.0000	2,970.0000	8.355	0	0	0
2011/06/23	R186 2011/11/03	8.75	Call	Bond Future	3,579.0000	3,282.0000	(8.298)	0	0	5,600
2011/06/23	R186 2012/02/02			Bond Future	8.7360	8.7950	0.675	0.0000	0.0000	2,500
2011/06/23	R186 2012/02/02	9.00	Call	Bond Future	5,395.0000	5,067.0000	(6.080)	0	0	0
2011/06/23	R186 2012/02/02	9.00	Put	Bond Future	3,030.0000	3,237.0000	6.832	0	0	0
2011/06/23	R186 2012/02/02	9.05	Call	Bond Future	5,664.0000	5,326.0000	(5.968)	0	0	0
2011/06/23	R186 2012/02/02	9.05	Put	Bond Future	2,859.0000	3,056.0000	6.891	0	0	0
2011/06/23	R186 2012/02/02	8.95	Call	Bond Future	5,133.0000	4,813.0000	(6.234)	0	0	0
2011/06/23	R186 2012/02/02	8.95	Put	Bond Future	3,210.0000	3,425.0000	6.698	0	0	0
2011/06/23	R186 2012/05/03			Bond Future	8.8180	8.8790	0.692	0.0000	0.0000	0
2011/06/23	R186 2012/05/03	9.00	Call	Bond Future	6,127.0000	5,813.0000	(5.125)	0	0	0
2011/06/23	R186 2012/05/03	9.00	Put	Bond Future	4,519.0000	4,748.0000	5.067	0	0	0
2011/06/23	R186 2012/05/03	9.05	Call	Bond Future	6,375.0000	6,054.0000	(5.035)	0	0	0
2011/06/23	R186 2012/05/03	9.05	Put	Bond Future	4,331.0000	4,553.0000	5.126	0	0	0
2011/06/23	R186 2012/05/03	8.95	Call	Bond Future	5,883.0000	5,576.0000	(5.218)	0	0	0
2011/06/23	R186 2012/05/03	8.95	Put	Bond Future	4,714.0000	4,949.0000	4.985	0	0	0
2011/06/23	R189 2011/08/04			Bond Future	214.4987	214.5581	0.028	0.0000	0.0000	0
2011/06/23	R189 2011/08/04	212.00	Call	Bond Future	2,499.0000	2,558.0000	2.361	0	0	0
2011/06/23	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
2011/06/23	R189 2011/08/04	212.05	Call	Bond Future	2,449.0000	2,508.0000	2.409	0	0	0
2011/06/23	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R189 2011/08/04	211.95	Call	Bond Future	2,549.0000	2,608.0000	2.315	0	0	0
2011/06/23	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R197 2011/08/04			Bond Future	234.8763	234.9500	0.031	0.0000	0.0000	30
2011/06/23	R197 2011/08/04	231.50	Call	Bond Future	3,376.0000	3,450.0000	2.192	0	0	0
2011/06/23	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R197 2011/08/04	231.55	Call	Bond Future	3,326.0000	3,400.0000	2.225	0	0	0
2011/06/23	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R197 2011/08/04	231.45	Call	Bond Future	3,426.0000	3,500.0000	2.160	0	0	0
2011/06/23	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R201 2011/08/04			Bond Future	7.1200	7.1560	0.506	7.1000	7.1000	170
2011/06/23	R201 2011/08/04	7.25	Call	Bond Future	626.0000	552.0000	(11.821)	0	0	0
2011/06/23	R201 2011/08/04	7.25	Put	Bond Future	233.0000	268.0000	15.021	0	0	0
2011/06/23	R201 2011/08/04	7.30	Call	Bond Future	731.0000	652.0000	(10.807)	0	0	0
2011/06/23	R201 2011/08/04	7.30	Put	Bond Future	187.0000	217.0000	16.043	0	0	0
2011/06/23	R201 2011/08/04	7.20	Call	Bond Future	530.0000	463.0000	(12.642)	0	0	0
2011/06/23	R201 2011/08/04	7.20	Put	Bond Future	288.0000	330.0000	14.583	0	0	0
2011/06/23	R201 2011/11/03			Bond Future	7.2150	7.2530	0.527	0.0000	0.0000	775
2011/06/23	R201 2011/11/03	8.00	Call	Bond Future	2,348.0000	2,255.0000	(3.961)	0	0	0
2011/06/23	R201 2011/11/03	8.00	Put	Bond Future	162.0000	177.0000	9.259	0	0	0
2011/06/23	R201 2011/11/03	8.05	Call	Bond Future	2,468.0000	2,373.0000	(3.849)	0	0	0
2011/06/23	R201 2011/11/03	8.05	Put	Bond Future	145.0000	157.0000	8.276	0	0	0
2011/06/23	R201 2011/11/03	7.95	Call	Bond Future	2,228.0000	2,137.0000	(4.084)	0	0	0
2011/06/23	R201 2011/11/03	7.95	Put	Bond Future	180.0000	196.0000	8.889	0	0	0
2011/06/23	R201 2012/02/02			Bond Future	7.3180	7.3600	0.574	0.0000	0.0000	0
2011/06/23	R201 2012/02/02	8.25	Call	Bond Future	2,658.0000	2,568.0000	(3.386)	0	0	0
2011/06/23	R201 2012/02/02	8.25	Put	Bond Future	265.0000	284.0000	7.170	0	0	0
2011/06/23	R201 2012/02/02	8.30	Call	Bond Future	2,767.0000	2,675.0000	(3.325)	0	0	0
2011/06/23	R201 2012/02/02	8.30	Put	Bond Future	247.0000	265.0000	7.287	0	0	0
2011/06/23	R201 2012/02/02	8.20	Call	Bond Future	2,553.0000	2,464.0000	(3.486)	0	0	0
2011/06/23	R201 2012/02/02	8.20	Put	Bond Future	286.0000	307.0000	7.343	0	0	0
2011/06/23	R201 2012/05/03			Bond Future	7.4430	7.4900	0.631	0.0000	0.0000	0



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2011/06/23	R201 2012/05/03	7.75	Call	Bond Future	1,606.0000	1,537.0000	(4.296)	0	0	0
2011/06/23	R201 2012/05/03	7.75	Put	Bond Future	876.0000	919.0000	4.909	0	0	0
2011/06/23	R201 2012/05/03	7.80	Call	Bond Future	1,681.0000	1,611.0000	(4.164)	0	0	0
2011/06/23	R201 2012/05/03	7.80	Put	Bond Future	833.0000	875.0000	5.042	0	0	0
2011/06/23	R201 2012/05/03	7.70	Call	Bond Future	1,532.0000	1,465.0000	(4.373)	0	0	0
2011/06/23	R201 2012/05/03	7.70	Put	Bond Future	921.0000	966.0000	4.886	0	0	0
2011/06/23	R202 2011/08/04			Bond Future	175.4594	175.2318	(0.130)	0.0000	0.0000	18,698
2011/06/23	R202 2011/08/04	1.00	Call	Bond Future	174,459.0000	174,232.0000	(0.130)	0	0	0
2011/06/23	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R202 2011/08/04	1.05	Call	Bond Future	174,409.0000	174,182.0000	(0.130)	0	0	0
2011/06/23	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R202 2011/08/04	0.95	Call	Bond Future	174,509.0000	174,282.0000	(0.130)	0	0	0
2011/06/23	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R202 2011/11/03			Bond Future	178.0634	177.8324	(0.130)	0.0000	0.0000	400
2011/06/23	R202 2011/11/03	0.50	Call	Bond Future	177,563.0000	177,332.0000	(0.130)	0	0	0
2011/06/23	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R202 2011/11/03	0.55	Call	Bond Future	177,513.0000	177,282.0000	(0.130)	0	0	0
2011/06/23	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R202 2011/11/03	0.45	Call	Bond Future	177,613.0000	177,382.0000	(0.130)	0	0	0
2011/06/23	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R203 2011/08/04			Bond Future	8.1220	8.1470	0.308	0.0000	0.0000	824
2011/06/23	R203 2011/08/04	8.00	Call	Bond Future	494.0000	442.0000	(10.526)	0	0	0
2011/06/23	R203 2011/08/04	8.00	Put	Bond Future	1,076.0000	1,143.0000	6.227	0	0	0
2011/06/23	R203 2011/08/04	8.05	Call	Bond Future	592.0000	534.0000	(9.797)	0	0	0
2011/06/23	R203 2011/08/04	8.05	Put	Bond Future	935.0000	996.0000	6.524	0	0	0
2011/06/23	R203 2011/08/04	7.95	Call	Bond Future	407.0000	361.0000	(11.302)	0	0	0
2011/06/23	R203 2011/08/04	7.95	Put	Bond Future	1,229.0000	1,302.0000	5.940	0	0	0
2011/06/23	R203 2011/11/03			Bond Future	8.2320	8.2580	0.316	0.0000	0.0000	1,630
2011/06/23	R203 2011/11/03	8.50	Call	Bond Future	2,118.0000	2,037.0000	(3.824)	0	0	0
2011/06/23	R203 2011/11/03	8.50	Put	Bond Future	901.0000	939.0000	4.218	0	0	0
2011/06/23	R203 2011/11/03	8.55	Call	Bond Future	2,266.0000	2,183.0000	(3.663)	0	0	0
2011/06/23	R203 2011/11/03	8.55	Put	Bond Future	824.0000	860.0000	4.369	0	0	0
2011/06/23	R203 2011/11/03	8.45	Call	Bond Future	1,973.0000	1,896.0000	(3.903)	0	0	0

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2011/06/23	R203 2011/11/03	8.45	Put	Bond Future	982.0000	1,024.0000	4.277	0	0	0
2011/06/23	R203 2012/02/02			Bond Future	8.3500	8.3770	0.323	0.0000	0.0000	0
2011/06/23	R203 2012/02/02	8.75	Call	Bond Future	2,978.0000	2,898.0000	(2.686)	0	0	0
2011/06/23	R203 2012/02/02	8.75	Put	Bond Future	1,240.0000	1,279.0000	3.145	0	0	0
2011/06/23	R203 2012/02/02	8.80	Call	Bond Future	3,121.0000	3,039.0000	(2.627)	0	0	0
2011/06/23	R203 2012/02/02	8.80	Put	Bond Future	1,169.0000	1,205.0000	3.080	0	0	0
2011/06/23	R203 2012/02/02	8.70	Call	Bond Future	2,838.0000	2,760.0000	(2.748)	0	0	0
2011/06/23	R203 2012/02/02	8.70	Put	Bond Future	1,315.0000	1,356.0000	3.118	0	0	0
2011/06/23	R203 2012/05/03			Bond Future	8.4780	8.5060	0.330	0.0000	0.0000	0
2011/06/23	R203 2012/05/03	8.75	Call	Bond Future	2,877.0000	2,805.0000	(2.503)	0	0	0
2011/06/23	R203 2012/05/03	8.75	Put	Bond Future	1,740.0000	1,786.0000	2.644	0	0	0
2011/06/23	R203 2012/05/03	8.80	Call	Bond Future	3,005.0000	2,931.0000	(2.463)	0	0	0
2011/06/23	R203 2012/05/03	8.80	Put	Bond Future	1,661.0000	1,705.0000	2.649	0	0	0
2011/06/23	R203 2012/05/03	8.70	Call	Bond Future	2,752.0000	2,681.0000	(2.580)	0	0	0
2011/06/23	R203 2012/05/03	8.70	Put	Bond Future	1,823.0000	1,870.0000	2.578	0	0	0
2011/06/23	R204 2011/08/04			Bond Future	8.2990	8.3240	0.301	0.0000	0.0000	70
2011/06/23	R204 2011/08/04	8.00	Call	Bond Future	270.0000	234.0000	(13.333)	0	0	0
2011/06/23	R204 2011/08/04	8.00	Put	Bond Future	1,894.0000	1,992.0000	5.174	0	0	0
2011/06/23	R204 2011/08/04	8.05	Call	Bond Future	337.0000	295.0000	(12.463)	0	0	0
2011/06/23	R204 2011/08/04	8.05	Put	Bond Future	1,687.0000	1,779.0000	5.453	0	0	0
2011/06/23	R204 2011/08/04	7.95	Call	Bond Future	213.0000	183.0000	(14.085)	0	0	0
2011/06/23	R204 2011/08/04	7.95	Put	Bond Future	2,111.0000	2,216.0000	4.974	0	0	0
2011/06/23	R204 2011/11/03			Bond Future	8.4010	8.4270	0.309	0.0000	0.0000	2,134
2011/06/23	R204 2011/11/03	8.75	Call	Bond Future	2,740.0000	2,644.0000	(3.504)	0	0	0
2011/06/23	R204 2011/11/03	8.75	Put	Bond Future	943.0000	983.0000	4.242	0	0	0
2011/06/23	R204 2011/11/03	8.80	Call	Bond Future	2,915.0000	2,817.0000	(3.362)	0	0	0
2011/06/23	R204 2011/11/03	8.80	Put	Bond Future	864.0000	902.0000	4.398	0	0	0
2011/06/23	R204 2011/11/03	8.70	Call	Bond Future	2,570.0000	2,477.0000	(3.619)	0	0	0
2011/06/23	R204 2011/11/03	8.70	Put	Bond Future	1,028.0000	1,071.0000	4.183	0	0	0
2011/06/23	R204 2012/02/02			Bond Future	8.5080	8.5340	0.306	0.0000	0.0000	0
2011/06/23	R204 2012/02/02	9.00	Call	Bond Future	3,607.0000	3,514.0000	(2.578)	0	0	0
2011/06/23	R204 2012/02/02	9.00	Put	Bond Future	1,166.0000	1,204.0000	3.259	0	0	0
2011/06/23	R204 2012/02/02	9.05	Call	Bond Future	3,778.0000	3,683.0000	(2.515)	0	0	0
2011/06/23	R204 2012/02/02	9.05	Put	Bond Future	1,094.0000	1,130.0000	3.291	0	0	0

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2011/06/23	R204 2012/02/02	8.95	Call	Bond Future	3,439.0000	3,348.0000	(2.646)	0	0	0
2011/06/23	R204 2012/02/02	8.95	Put	Bond Future	1,243.0000	1,283.0000	3.218	0	0	0
2011/06/23	R204 2012/05/03			Bond Future	8.6240	8.6520	0.325	0.0000	0.0000	0
2011/06/23	R204 2012/05/03	8.75	Call	Bond Future	3,045.0000	2,966.0000	(2.594)	0	0	0
2011/06/23	R204 2012/05/03	8.75	Put	Bond Future	2,434.0000	2,491.0000	2.342	0	0	0
2011/06/23	R204 2012/05/03	8.80	Call	Bond Future	3,182.0000	3,102.0000	(2.514)	0	0	0
2011/06/23	R204 2012/05/03	8.80	Put	Bond Future	2,330.0000	2,386.0000	2.403	0	0	0
2011/06/23	R204 2012/05/03	8.70	Call	Bond Future	2,911.0000	2,834.0000	(2.645)	0	0	0
2011/06/23	R204 2012/05/03	8.70	Put	Bond Future	2,542.0000	2,601.0000	2.321	0	0	0
2011/06/23	R206 2011/08/04			Bond Future	6.9360	6.9980	0.894	0.0000	0.0000	9,866
2011/06/23	R206 2011/08/04	7.00	Call	Bond Future	389.0000	312.0000	(19.794)	0	0	0
2011/06/23	R206 2011/08/04	7.00	Put	Bond Future	247.0000	308.0000	24.696	0	0	0
2011/06/23	R206 2011/08/04	7.05	Call	Bond Future	458.0000	373.0000	(18.559)	0	0	0
2011/06/23	R206 2011/08/04	7.05	Put	Bond Future	205.0000	258.0000	25.854	0	0	0
2011/06/23	R206 2011/08/04	6.95	Call	Bond Future	328.0000	258.0000	(21.341)	0	0	0
2011/06/23	R206 2011/08/04	6.95	Put	Bond Future	297.0000	364.0000	22.559	0	0	0
2011/06/23	R206 2011/11/03			Bond Future	7.0360	7.1050	0.981	0.0000	0.0000	0
2011/06/23	R206 2011/11/03	7.75	Call	Bond Future	1,561.0000	1,446.0000	(7.367)	0	0	0
2011/06/23	R206 2011/11/03	7.75	Put	Bond Future	141.0000	164.0000	16.312	0	0	0
2011/06/23	R206 2011/11/03	7.80	Call	Bond Future	1,644.0000	1,527.0000	(7.117)	0	0	0
2011/06/23	R206 2011/11/03	7.80	Put	Bond Future	126.0000	147.0000	16.667	0	0	0
2011/06/23	R206 2011/11/03	7.70	Call	Bond Future	1,477.0000	1,365.0000	(7.583)	0	0	0
2011/06/23	R206 2011/11/03	7.70	Put	Bond Future	156.0000	182.0000	16.667	0	0	0
2011/06/23	R206 2012/02/02			Bond Future	7.1540	7.2330	1.104	0.0000	0.0000	0
2011/06/23	R206 2012/02/02	8.00	Call	Bond Future	1,732.0000	1,622.0000	(6.351)	0	0	0
2011/06/23	R206 2012/02/02	8.00	Put	Bond Future	235.0000	266.0000	13.191	0	0	0
2011/06/23	R206 2012/02/02	8.05	Call	Bond Future	1,805.0000	1,693.0000	(6.205)	0	0	0
2011/06/23	R206 2012/02/02	8.05	Put	Bond Future	220.0000	249.0000	13.182	0	0	0
2011/06/23	R206 2012/02/02	7.95	Call	Bond Future	1,662.0000	1,553.0000	(6.558)	0	0	0
2011/06/23	R206 2012/02/02	7.95	Put	Bond Future	252.0000	284.0000	12.698	0	0	0
2011/06/23	R206 2012/05/03			Bond Future	7.3190	7.4110	1.257	0.0000	0.0000	0
2011/06/23	R206 2012/05/03	7.50	Call	Bond Future	926.0000	846.0000	(8.639)	0	0	0
2011/06/23	R206 2012/05/03	7.50	Put	Bond Future	643.0000	707.0000	9.953	0	0	0
2011/06/23	R206 2012/05/03	7.55	Call	Bond Future	972.0000	890.0000	(8.436)	0	0	0

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2011/06/23	R206 2012/05/03	7.55	Put	Bond Future	611.0000	673.0000	10.147	0	0	0
2011/06/23	R206 2012/05/03	7.45	Call	Bond Future	880.0000	802.0000	(8.864)	0	0	0
2011/06/23	R206 2012/05/03	7.45	Put	Bond Future	675.0000	741.0000	9.778	0	0	0
2011/06/23	R207 2011/08/04			Bond Future	8.3920	8.4210	0.346	0.0000	0.0000	5,725
2011/06/23	R207 2011/08/04	8.25	Call	Bond Future	553.0000	486.0000	(12.116)	0	0	0
2011/06/23	R207 2011/08/04	8.25	Put	Bond Future	1,367.0000	1,465.0000	7.169	0	0	0
2011/06/23	R207 2011/08/04	8.30	Call	Bond Future	665.0000	589.0000	(11.429)	0	0	0
2011/06/23	R207 2011/08/04	8.30	Put	Bond Future	1,191.0000	1,280.0000	7.473	0	0	0
2011/06/23	R207 2011/08/04	8.20	Call	Bond Future	455.0000	396.0000	(12.967)	0	0	0
2011/06/23	R207 2011/08/04	8.20	Put	Bond Future	1,557.0000	1,663.0000	6.808	0	0	0
2011/06/23	R207 2011/11/03			Bond Future	8.4830	8.5140	0.365	0.0000	0.0000	600
2011/06/23	R207 2011/11/03	8.75	Call	Bond Future	2,658.0000	2,543.0000	(4.327)	0	0	0
2011/06/23	R207 2011/11/03	8.75	Put	Bond Future	1,191.0000	1,248.0000	4.786	0	0	0
2011/06/23	R207 2011/11/03	8.80	Call	Bond Future	2,834.0000	2,716.0000	(4.164)	0	0	0
2011/06/23	R207 2011/11/03	8.80	Put	Bond Future	1,095.0000	1,149.0000	4.932	0	0	0
2011/06/23	R207 2011/11/03	8.70	Call	Bond Future	2,481.0000	2,370.0000	(4.474)	0	0	0
2011/06/23	R207 2011/11/03	8.70	Put	Bond Future	1,286.0000	1,347.0000	4.743	0	0	0
2011/06/23	R207 2012/02/02			Bond Future	8.5810	8.6130	0.373	0.0000	0.0000	0
2011/06/23	R207 2012/02/02	9.00	Call	Bond Future	3,591.0000	3,473.0000	(3.286)	0	0	0
2011/06/23	R207 2012/02/02	9.00	Put	Bond Future	1,363.0000	1,418.0000	4.035	0	0	0
2011/06/23	R207 2012/02/02	9.05	Call	Bond Future	3,768.0000	3,647.0000	(3.211)	0	0	0
2011/06/23	R207 2012/02/02	9.05	Put	Bond Future	1,279.0000	1,331.0000	4.066	0	0	0
2011/06/23	R207 2012/02/02	8.95	Call	Bond Future	3,418.0000	3,303.0000	(3.365)	0	0	0
2011/06/23	R207 2012/02/02	8.95	Put	Bond Future	1,453.0000	1,510.0000	3.923	0	0	0
2011/06/23	R207 2012/05/03			Bond Future	8.6870	8.7210	0.391	0.0000	0.0000	0
2011/06/23	R207 2012/05/03	8.75	Call	Bond Future	3,103.0000	3,004.0000	(3.190)	0	0	0
2011/06/23	R207 2012/05/03	8.75	Put	Bond Future	2,773.0000	2,852.0000	2.849	0	0	0
2011/06/23	R207 2012/05/03	8.80	Call	Bond Future	3,246.0000	3,145.0000	(3.112)	0	0	0
2011/06/23	R207 2012/05/03	8.80	Put	Bond Future	2,656.0000	2,733.0000	2.899	0	0	0
2011/06/23	R207 2012/05/03	8.70	Call	Bond Future	2,963.0000	2,866.0000	(3.274)	0	0	0
2011/06/23	R207 2012/05/03	8.70	Put	Bond Future	2,895.0000	2,976.0000	2.798	0	0	0
2011/06/23	R208 2011/08/04			Bond Future	8.4170	8.4570	0.475	0.0000	0.0000	1,361
2011/06/23	R208 2011/08/04	8.25	Call	Bond Future	580.0000	490.0000	(15.517)	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
2011/06/23	R208 2011/08/04	8.25	Put	Bond Future	1,598.0000	1,750.0000	9.512	0	0	0
2011/06/23	R208 2011/08/04	8.30	Call	Bond Future	695.0000	593.0000	(14.676)	0	0	0
2011/06/23	R208 2011/08/04	8.30	Put	Bond Future	1,407.0000	1,547.0000	9.950	0	0	0
2011/06/23	R208 2011/08/04	8.20	Call	Bond Future	480.0000	400.0000	(16.667)	0	0	0
2011/06/23	R208 2011/08/04	8.20	Put	Bond Future	1,806.0000	1,968.0000	8.970	0	0	0
2011/06/23	R208 2011/11/03			Bond Future	8.5030	8.5440	0.482	0.0000	0.0000	6,003
2011/06/23	R208 2011/11/03	8.75	Call	Bond Future	2,676.0000	2,518.0000	(5.904)	0	0	0
2011/06/23	R208 2011/11/03	8.75	Put	Bond Future	1,230.0000	1,314.0000	6.829	0	0	0
2011/06/23	R208 2011/11/03	8.80	Call	Bond Future	2,863.0000	2,700.0000	(5.693)	0	0	0
2011/06/23	R208 2011/11/03	8.80	Put	Bond Future	1,128.0000	1,207.0000	7.004	0	0	0
2011/06/23	R208 2011/11/03	8.70	Call	Bond Future	2,494.0000	2,342.0000	(6.095)	0	0	0
2011/06/23	R208 2011/11/03	8.70	Put	Bond Future	1,338.0000	1,428.0000	6.726	0	0	0
2011/06/23	R208 2012/02/02			Bond Future	8.5910	8.6340	0.501	0.0000	0.0000	0
2011/06/23	R208 2012/02/02	9.00	Call	Bond Future	3,891.0000	3,724.0000	(4.292)	0	0	0
2011/06/23	R208 2012/02/02	9.00	Put	Bond Future	1,567.0000	1,648.0000	5.169	0	0	0
2011/06/23	R208 2012/02/02	9.05	Call	Bond Future	4,078.0000	3,908.0000	(4.169)	0	0	0
2011/06/23	R208 2012/02/02	9.05	Put	Bond Future	1,475.0000	1,553.0000	5.288	0	0	0
2011/06/23	R208 2012/02/02	8.95	Call	Bond Future	3,707.0000	3,545.0000	(4.370)	0	0	0
2011/06/23	R208 2012/02/02	8.95	Put	Bond Future	1,663.0000	1,749.0000	5.171	0	0	0
2011/06/23	R208 2012/05/03			Bond Future	8.6850	8.7300	0.518	0.0000	0.0000	0
2011/06/23	R208 2012/05/03	9.00	Call	Bond Future	4,102.0000	3,945.0000	(3.827)	0	0	0
2011/06/23	R208 2012/05/03	9.00	Put	Bond Future	2,347.0000	2,444.0000	4.133	0	0	0
2011/06/23	R208 2012/05/03	9.05	Call	Bond Future	4,273.0000	4,113.0000	(3.744)	0	0	0
2011/06/23	R208 2012/05/03	9.05	Put	Bond Future	2,244.0000	2,337.0000	4.144	0	0	0
2011/06/23	R208 2012/05/03	8.95	Call	Bond Future	3,934.0000	3,781.0000	(3.889)	0	0	0
2011/06/23	R208 2012/05/03	8.95	Put	Bond Future	2,455.0000	2,555.0000	4.073	0	0	0
2011/06/23	R209 2011/08/04			Bond Future	8.7910	8.8670	0.865	0.0000	0.0000	0
2011/06/23	R209 2011/08/04	8.50	Call	Bond Future	498.0000	352.0000	(29.317)	0	0	0
2011/06/23	R209 2011/08/04	8.50	Put	Bond Future	2,866.0000	3,320.0000	15.841	0	0	0
2011/06/23	R209 2011/08/04	8.55	Call	Bond Future	608.0000	439.0000	(27.796)	0	0	0
2011/06/23	R209 2011/08/04	8.55	Put	Bond Future	2,561.0000	2,991.0000	16.790	0	0	0
2011/06/23	R209 2011/08/04	8.45	Call	Bond Future	403.0000	280.0000	(30.521)	0	0	0
2011/06/23	R209 2011/08/04	8.45	Put	Bond Future	3,190.0000	3,667.0000	14.953	0	0	0
2011/06/23	R209 2011/08/04	10.10	Call	Bond Future	9,328.0000	8,731.0000	(6.400)	0	0	0

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2011/06/23	R209 2011/08/04	10.10	Put	Bond Future	5.0000	7.0000	40.000	0	0	0
2011/06/23	R209 2011/11/03			Bond Future	8.8540	8.9310	0.870	0.0000	0.0000	1,318
2011/06/23	R209 2011/11/03	8.75	Call	Bond Future	2,199.0000	1,921.0000	(12.642)	0	0	0
2011/06/23	R209 2011/11/03	8.75	Put	Bond Future	3,022.0000	3,343.0000	10.622	0	0	0
2011/06/23	R209 2011/11/03	8.80	Call	Bond Future	2,385.0000	2,091.0000	(12.327)	0	0	0
2011/06/23	R209 2011/11/03	8.80	Put	Bond Future	2,810.0000	3,116.0000	10.890	0	0	0
2011/06/23	R209 2011/11/03	8.70	Call	Bond Future	2,023.0000	1,760.0000	(13.000)	0	0	0
2011/06/23	R209 2011/11/03	8.70	Put	Bond Future	3,246.0000	3,583.0000	10.382	0	0	0
2011/06/23	R209 2012/02/02			Bond Future	8.9170	8.9960	0.886	0.0000	0.0000	0
2011/06/23	R209 2012/02/02	9.00	Call	Bond Future	3,880.0000	3,545.0000	(8.634)	0	0	0
2011/06/23	R209 2012/02/02	9.00	Put	Bond Future	3,241.0000	3,514.0000	8.423	0	0	0
2011/06/23	R209 2012/02/02	9.05	Call	Bond Future	4,088.0000	3,742.0000	(8.464)	0	0	0
2011/06/23	R209 2012/02/02	9.05	Put	Bond Future	3,069.0000	3,331.0000	8.537	0	0	0
2011/06/23	R209 2012/02/02	8.95	Call	Bond Future	3,678.0000	3,353.0000	(8.836)	0	0	0
2011/06/23	R209 2012/02/02	8.95	Put	Bond Future	3,423.0000	3,706.0000	8.268	0	0	0
2011/06/23	R209 2012/05/03			Bond Future	8.9830	9.0640	0.902	0.0000	0.0000	0
2011/06/23	R209 2012/05/03	9.00	Call	Bond Future	4,312.0000	3,984.0000	(7.607)	0	0	0
2011/06/23	R209 2012/05/03	9.00	Put	Bond Future	4,182.0000	4,470.0000	6.887	0	0	0
2011/06/23	R209 2012/05/03	9.05	Call	Bond Future	4,510.0000	4,173.0000	(7.472)	0	0	0
2011/06/23	R209 2012/05/03	9.05	Put	Bond Future	4,000.0000	4,279.0000	6.975	0	0	0
2011/06/23	R209 2012/05/03	8.95	Call	Bond Future	4,120.0000	3,800.0000	(7.767)	0	0	0
2011/06/23	R209 2012/05/03	8.95	Put	Bond Future	4,373.0000	4,669.0000	6.769	0	0	0
2011/06/23	R210 2011/08/04			Bond Future	131.1188	131.1602	0.032	0.0000	0.0000	425
2011/06/23	R210 2011/08/04	106.00	Call	Bond Future	25,119.0000	25,160.0000	0.163	0	0	0
2011/06/23	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R210 2011/08/04	106.05	Call	Bond Future	25,069.0000	25,110.0000	0.164	0	0	0
2011/06/23	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R210 2011/08/04	105.95	Call	Bond Future	25,169.0000	25,210.0000	0.163	0	0	0
2011/06/23	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/08/04			Bond Future	107.8623	107.8949	0.030	0.0000	0.0000	0
2011/06/23	R211 2011/08/04	1.50	Call	Bond Future	106,362.0000	106,395.0000	0.031	0	0	0
2011/06/23	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/08/04	1.55	Call	Bond Future	106,312.0000	106,345.0000	0.031	0	0	0

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2011/06/23	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/08/04	1.45	Call	Bond Future	106,412.0000	106,445.0000	0.031	0	0	0
2011/06/23	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/11/03			Bond Future	109.4632	109.4962	0.030	0.0000	0.0000	529
2011/06/23	R211 2011/11/03	1.25	Call	Bond Future	108,213.0000	108,246.0000	0.030	0	0	0
2011/06/23	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/11/03	1.30	Call	Bond Future	108,163.0000	108,196.0000	0.031	0	0	0
2011/06/23	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R211 2011/11/03	1.20	Call	Bond Future	108,263.0000	108,296.0000	0.030	0	0	0
2011/06/23	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/08/04			Bond Future	106.7761	106.8100	0.032	0.0000	0.0000	3,852
2011/06/23	R212 2011/08/04	2.50	Call	Bond Future	104,276.0000	104,310.0000	0.033	0	0	0
2011/06/23	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/08/04	2.55	Call	Bond Future	104,226.0000	104,260.0000	0.033	0	0	0
2011/06/23	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/08/04	2.45	Call	Bond Future	104,326.0000	104,360.0000	0.033	0	0	0
2011/06/23	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/11/03			Bond Future	108.3609	108.3952	0.032	0.0000	0.0000	240
2011/06/23	R212 2011/11/03	2.50	Call	Bond Future	105,861.0000	105,895.0000	0.032	0	0	0
2011/06/23	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/11/03	2.55	Call	Bond Future	105,811.0000	105,845.0000	0.032	0	0	0
2011/06/23	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R212 2011/11/03	2.45	Call	Bond Future	105,911.0000	105,945.0000	0.032	0	0	0
2011/06/23	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/08/04			Bond Future	8.8140	8.8850	0.806	0.0000	0.0000	0
2011/06/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/08/04	8.00	Put	Bond Future	6,968.0000	7,537.0000	8.166	0	0	0
2011/06/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/08/04	8.05	Put	Bond Future	6,515.0000	7,084.0000	8.734	0	0	0
2011/06/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/08/04	7.95	Put	Bond Future	7,424.0000	7,993.0000	7.664	0	0	0
2011/06/23	R213 2011/11/03			Bond Future	8.8850	8.9570	0.810	0.0000	0.0000	0
2011/06/23	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/23	R213 2011/11/03	8.75	Put	Bond Future	1,083.0000	1,652.0000	52.539	0	0	0
2011/06/23	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/11/03	8.80	Put	Bond Future	680.0000	1,249.0000	83.676	0	0	0
2011/06/23	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2011/11/03	8.70	Put	Bond Future	1,490.0000	2,059.0000	38.188	0	0	0
2011/06/23	R213 2012/02/02			Bond Future	8.9580	9.0330	0.837	0.0000	0.0000	0
2011/06/23	R213 2012/02/02	9.00	Call	Bond Future	328.0000	0.0000	(100.000)	0	0	0
2011/06/23	R213 2012/02/02	9.00	Put	Bond Future	0.0000	256.0000	100.000	0	0	0
2011/06/23	R213 2012/02/02	9.05	Call	Bond Future	716.0000	132.0000	(81.564)	0	0	0
2011/06/23	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2012/02/02	8.95	Put	Bond Future	63.0000	647.0000	926.984	0	0	0
2011/06/23	R213 2012/05/03			Bond Future	9.0300	9.1070	0.853	0.0000	0.0000	0
2011/06/23	R213 2012/05/03	9.25	Call	Bond Future	1,673.0000	1,082.0000	(35.326)	0	0	0
2011/06/23	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2012/05/03	9.30	Call	Bond Future	2,046.0000	1,455.0000	(28.886)	0	0	0
2011/06/23	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	R213 2012/05/03	9.20	Call	Bond Future	1,298.0000	706.0000	(45.609)	0	0	0
2011/06/23	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/08/04			Bond Future	0.0700	0.0780	11.429	0.0000	0.0000	0
2011/06/23	RZ02 2011/08/04	1.00	Call	Bond Future	25,948.0000	25,703.0000	(0.944)	0	0	0
2011/06/23	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/08/04	1.05	Call	Bond Future	27,208.0000	26,963.0000	(0.900)	0	0	0
2011/06/23	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/08/04	0.95	Call	Bond Future	24,676.0000	24,431.0000	(0.993)	0	0	0
2011/06/23	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/23	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/23	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/06/23	RZ11 2011/11/03			Bond Future	0.7820	0.7760	(0.767)	0.0000	0.0000	0
2011/06/23	RZ11 2011/11/03	1.00	Call	Bond Future	1,162.0000	1,194.0000	2.754	0	0	0
2011/06/23	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ11 2011/11/03	1.05	Call	Bond Future	1,427.0000	1,459.0000	2.242	0	0	0
2011/06/23	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ11 2011/11/03	0.95	Call	Bond Future	897.0000	929.0000	3.567	0	0	0
2011/06/23	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ12 2011/08/04			Bond Future	2.0360	2.0330	(0.147)	0.0000	0.0000	0
2011/06/23	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ12 2011/08/04	2.00	Put	Bond Future	351.0000	322.0000	(8.262)	0	0	0
2011/06/23	RZ12 2011/08/04	2.05	Call	Bond Future	136.0000	166.0000	22.059	0	0	0
2011/06/23	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/06/23	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ12 2011/08/04	1.95	Put	Bond Future	841.0000	812.0000	(3.448)	0	0	0
2011/06/23	RZ12 2011/11/03			Bond Future	1.9260	1.9230	(0.156)	0.0000	0.0000	0
2011/06/23	RZ12 2011/11/03	2.00	Call	Bond Future	710.0000	739.0000	4.085	0	0	0
2011/06/23	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ12 2011/11/03	2.05	Call	Bond Future	1,187.0000	1,216.0000	2.443	0	0	0
2011/06/23	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	RZ12 2011/11/03	1.95	Call	Bond Future	231.0000	260.0000	12.554	0	0	0
2011/06/23	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/23	TRT1 2011/08/04			Index Future	351.1140	350.2940	(0.234)	0.0000	0.0000	100
2011/06/23	TRT1 2011/11/03			Index Future	355.8450	355.0140	(0.234)	0.0000	0.0000	0
<b>Total</b>										<b>226156.00</b>