



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/06/2011

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
2011/06/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	AL7T 2011/08/04			Index Future	384.6690	386.0910	0.370	0.0000	0.0000	30
2011/06/24	AL7T 2011/11/03			Index Future	390.4400	391.8830	0.370	0.0000	0.0000	0
2011/06/24	ALBI 2011/08/04			Index Future	353.5980	354.9360	0.378	0.0000	0.0000	1,019
2011/06/24	ALBI 2011/11/03			Index Future	358.9030	360.2610	0.378	0.0000	0.0000	0
2011/06/24	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	CAAD 2011/09/19			Can-Do Future	0.0262	0.0239	(8.779)	0.0000	0.0000	22,388
2011/06/24	CAAE 2011/09/19			Can-Do Future	0.1337	0.1443	7.928	0.0000	0.0000	21,898
2011/06/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	CRD1 2011/08/04			Index Future	160.1500	160.5650	0.259	0.0000	0.0000	2
2011/06/24	CRD1 2011/11/03			Index Future	162.3080	162.7290	0.259	0.0000	0.0000	0
2011/06/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/24	GOVI 2011/08/04			GOVI	354.5410	355.8140	0.359	0.0000	0.0000	179
2011/06/24	GOVI 2011/08/04	348.00	Call	GOVI	65,410.0000	78,140.0000	19.462	0	0	0
2011/06/24	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/24	GOVI 2011/08/04	348.01	Call	GOVI	65,310.0000	78,040.0000	19.492	0	0	0
2011/06/24	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/24	GOVI 2011/08/04	347.99	Call	GOVI	65,510.0000	78,240.0000	19.432	0	0	0
2011/06/24	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/24	GOVI 2011/11/03			GOVI	359.8600	361.1520	0.359	0.0000	0.0000	0
2011/06/24	GOVI 2011/11/03	357.00	Call	GOVI	28,600.0000	41,520.0000	45.175	0	0	0
2011/06/24	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/24	GOVI 2011/11/03	357.01	Call	GOVI	28,500.0000	41,420.0000	45.333	0	0	0
2011/06/24	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/24	GOVI 2011/11/03	356.99	Call	GOVI	28,700.0000	41,620.0000	45.017	0	0	0
2011/06/24	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/24	IGOV 2011/08/04			Index Future	155.7490	155.6290	(0.077)	0.0000	0.0000	68
2011/06/24	IGOV 2011/11/03			Index Future	158.0850	157.9640	(0.077)	0.0000	0.0000	0
2011/06/24	ILBI 2011/08/04			Index Future	416.0910	415.9580	(0.032)	0.0000	0.0000	0
2011/06/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/24	JBAF 2011/07/20			Jibar Tradeable Future	5.5960	5.6200	0.429	0.0000	0.0000	5,000
2011/06/24	JBAF 2011/08/17			Jibar Tradeable Future	5.6720	5.6500	(0.388)	0.0000	0.0000	0
2011/06/24	JBAF 2011/09/21			Jibar Tradeable Future	5.7560	5.7400	(0.278)	94.2800	94.2800	16,600
2011/06/24	JBAF 2011/10/19			Jibar Tradeable Future	5.8620	5.8100	(0.887)	0.0000	0.0000	100
2011/06/24	JBAF 2011/11/16			Jibar Tradeable Future	6.0120	5.9500	(1.031)	0.0000	0.0000	1,000
2011/06/24	JBAF 2011/12/21			Jibar Tradeable Future	6.1080	6.0200	(1.441)	0.0000	0.0000	5,491
2011/06/24	JBAF 2012/03/20			Jibar Tradeable Future	6.4530	6.4300	(0.356)	0.0000	0.0000	1,090
2011/06/24	JBAF 2012/06/20			Jibar Tradeable Future	6.8260	6.7300	(1.406)	0.0000	0.0000	2,890
2011/06/24	JBAF 2012/09/19			Jibar Tradeable Future	7.1020	6.9900	(1.577)	0.0000	0.0000	44,710
2011/06/24	JBAF 2012/12/19			Jibar Tradeable Future	7.4070	7.2500	(2.120)	0.0000	0.0000	490
2011/06/24	JBAF 2013/03/20			Jibar Tradeable Future	7.7020	7.5400	(2.103)	0.0000	0.0000	290
2011/06/24	JBAF 2013/06/19			Jibar Tradeable Future	7.9970	7.7800	(2.714)	0.0000	0.0000	0

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2011/06/24	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/24	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/24	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/24	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/24	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/24	OTH1 2011/08/04			Index Future	348.1310	349.8220	0.486	0.0000	0.0000	3
2011/06/24	OTH1 2011/11/03			Index Future	353.3540	355.0700	0.486	0.0000	0.0000	0
2011/06/24	R157 2011/08/04			Bond Future	7.5390	7.4710	(0.902)	0.0000	0.0000	6,655
2011/06/24	R157 2011/08/04	7.50	Call	Bond Future	524.0000	650.0000	24.046	0	0	1,000
2011/06/24	R157 2011/08/04	7.50	Put	Bond Future	677.0000	536.0000	(20.827)	0	0	0
2011/06/24	R157 2011/08/04	7.55	Call	Bond Future	621.0000	760.0000	22.383	0	0	0
2011/06/24	R157 2011/08/04	7.55	Put	Bond Future	578.0000	451.0000	(21.972)	0	0	0
2011/06/24	R157 2011/08/04	7.45	Call	Bond Future	438.0000	549.0000	25.342	0	0	0
2011/06/24	R157 2011/08/04	7.45	Put	Bond Future	787.0000	631.0000	(19.822)	0	0	0
2011/06/24	R157 2011/08/04	7.20	Put	Bond Future	1,482.0000	1,267.0000	(14.507)	0	0	0
2011/06/24	R157 2011/08/04	7.20	Call	Bond Future	147.0000	198.0000	34.694	0	0	1,320

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2011/06/24	R157 2011/08/04	7.60	Put	Bond Future	490.0000	376.0000	(23.265)	0	0	0
2011/06/24	R157 2011/08/04	7.60	Call	Bond Future	728.0000	881.0000	21.016	0	0	440
2011/06/24	R157 2011/08/04	7.80	Call	Bond Future	1,247.0000	1,448.0000	16.119	0	0	0
2011/06/24	R157 2011/08/04	7.80	Put	Bond Future	232.0000	167.0000	(28.017)	0	0	440
2011/06/24	R157 2011/08/04	8.20	Call	Bond Future	2,584.0000	2,837.0000	9.791	0	0	0
2011/06/24	R157 2011/08/04	8.20	Put	Bond Future	34.0000	21.0000	(38.235)	0	0	1,320
2011/06/24	R157 2011/11/03			Bond Future	7.6570	7.5830	(0.966)	0.0000	0.0000	3,358
2011/06/24	R157 2011/11/03	8.25	Call	Bond Future	2,462.0000	2,680.0000	8.855	0	0	0
2011/06/24	R157 2011/11/03	8.25	Put	Bond Future	311.0000	257.0000	(17.363)	0	0	0
2011/06/24	R157 2011/11/03	8.30	Call	Bond Future	2,608.0000	2,830.0000	8.512	0	0	0
2011/06/24	R157 2011/11/03	8.30	Put	Bond Future	277.0000	227.0000	(18.051)	0	0	0
2011/06/24	R157 2011/11/03	8.20	Call	Bond Future	2,319.0000	2,531.0000	9.142	0	0	0
2011/06/24	R157 2011/11/03	8.20	Put	Bond Future	347.0000	287.0000	(17.291)	0	0	0
2011/06/24	R157 2012/02/02			Bond Future	7.7890	7.7080	(1.040)	0.0000	0.0000	0
2011/06/24	R157 2012/02/02	8.50	Call	Bond Future	3,011.0000	3,217.0000	6.842	0	0	0
2011/06/24	R157 2012/02/02	8.50	Put	Bond Future	607.0000	535.0000	(11.862)	0	0	0
2011/06/24	R157 2012/02/02	8.55	Call	Bond Future	3,139.0000	3,349.0000	6.690	0	0	0
2011/06/24	R157 2012/02/02	8.55	Put	Bond Future	568.0000	500.0000	(11.972)	0	0	0
2011/06/24	R157 2012/02/02	8.45	Call	Bond Future	2,885.0000	3,088.0000	7.036	0	0	0
2011/06/24	R157 2012/02/02	8.45	Put	Bond Future	648.0000	573.0000	(11.574)	0	0	0
2011/06/24	R157 2012/05/03			Bond Future	7.9380	7.8500	(1.109)	0.0000	0.0000	0
2011/06/24	R157 2012/05/03	8.25	Call	Bond Future	2,207.0000	2,377.0000	7.703	0	0	0
2011/06/24	R157 2012/05/03	8.25	Put	Bond Future	1,219.0000	1,108.0000	(9.106)	0	0	0
2011/06/24	R157 2012/05/03	8.30	Call	Bond Future	2,307.0000	2,480.0000	7.499	0	0	0
2011/06/24	R157 2012/05/03	8.30	Put	Bond Future	1,161.0000	1,054.0000	(9.216)	0	0	0
2011/06/24	R157 2012/05/03	8.20	Call	Bond Future	2,109.0000	2,275.0000	7.871	0	0	0
2011/06/24	R157 2012/05/03	8.20	Put	Bond Future	1,278.0000	1,164.0000	(8.920)	0	0	0
2011/06/24	R186 2011/08/04			Bond Future	8.6370	8.5600	(0.892)	0.0000	0.0000	11,136
2011/06/24	R186 2011/08/04	8.25	Call	Bond Future	376.0000	511.0000	35.904	0	0	0
2011/06/24	R186 2011/08/04	8.25	Put	Bond Future	4,087.0000	3,497.0000	(14.436)	0	0	0
2011/06/24	R186 2011/08/04	8.30	Call	Bond Future	471.0000	631.0000	33.970	0	0	0
2011/06/24	R186 2011/08/04	8.30	Put	Bond Future	3,693.0000	3,128.0000	(15.299)	0	0	0
2011/06/24	R186 2011/08/04	8.20	Call	Bond Future	297.0000	409.0000	37.710	0	0	0
2011/06/24	R186 2011/08/04	8.20	Put	Bond Future	4,500.0000	3,887.0000	(13.622)	0	0	0

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2011/06/24	R186 2011/08/04	8.35	Put	Bond Future	3,319.0000	2,781.0000	(16.210)	0	0	0
2011/06/24	R186 2011/08/04	8.35	Call	Bond Future	583.0000	770.0000	32.075	0	0	600
2011/06/24	R186 2011/08/04	8.70	Put	Bond Future	1,324.0000	1,016.0000	(23.263)	0	0	0
2011/06/24	R186 2011/08/04	8.70	Call	Bond Future	1,912.0000	2,329.0000	21.810	0	0	200
2011/06/24	R186 2011/08/04	8.95	Call	Bond Future	3,443.0000	4,006.0000	16.352	0	0	0
2011/06/24	R186 2011/08/04	8.95	Put	Bond Future	563.0000	401.0000	(28.774)	0	0	200
2011/06/24	R186 2011/08/04	9.70	Call	Bond Future	9,382.0000	10,100.0000	7.653	0	0	0
2011/06/24	R186 2011/08/04	9.70	Put	Bond Future	16.0000	9.0000	(43.750)	0	0	600
2011/06/24	R186 2011/11/03			Bond Future	8.7160	8.6360	(0.918)	0.0000	0.0000	13,789
2011/06/24	R186 2011/11/03	9.00	Call	Bond Future	4,595.0000	5,071.0000	10.359	0	0	0
2011/06/24	R186 2011/11/03	9.00	Put	Bond Future	2,024.0000	1,761.0000	(12.994)	0	0	0
2011/06/24	R186 2011/11/03	9.05	Call	Bond Future	4,883.0000	5,374.0000	10.055	0	0	0
2011/06/24	R186 2011/11/03	9.05	Put	Bond Future	1,869.0000	1,620.0000	(13.323)	0	0	0
2011/06/24	R186 2011/11/03	8.95	Call	Bond Future	4,316.0000	4,775.0000	10.635	0	0	0
2011/06/24	R186 2011/11/03	8.95	Put	Bond Future	2,192.0000	1,911.0000	(12.819)	0	0	0
2011/06/24	R186 2011/11/03	8.75	Put	Bond Future	2,970.0000	2,623.0000	(11.684)	0	0	0
2011/06/24	R186 2011/11/03	8.75	Call	Bond Future	3,282.0000	3,675.0000	11.974	0	0	5,600
2011/06/24	R186 2012/02/02			Bond Future	8.7950	8.7130	(0.932)	0.0000	0.0000	2,500
2011/06/24	R186 2012/02/02	9.00	Call	Bond Future	5,067.0000	5,506.0000	8.664	0	0	0
2011/06/24	R186 2012/02/02	9.00	Put	Bond Future	3,237.0000	2,931.0000	(9.453)	0	0	0
2011/06/24	R186 2012/02/02	9.05	Call	Bond Future	5,326.0000	5,778.0000	8.487	0	0	0
2011/06/24	R186 2012/02/02	9.05	Put	Bond Future	3,056.0000	2,764.0000	(9.555)	0	0	0
2011/06/24	R186 2012/02/02	8.95	Call	Bond Future	4,813.0000	5,240.0000	8.872	0	0	0
2011/06/24	R186 2012/02/02	8.95	Put	Bond Future	3,425.0000	3,108.0000	(9.255)	0	0	0
2011/06/24	R186 2012/05/03			Bond Future	8.8790	8.7940	(0.957)	0.0000	0.0000	0
2011/06/24	R186 2012/05/03	9.00	Call	Bond Future	5,813.0000	6,233.0000	7.225	0	0	0
2011/06/24	R186 2012/05/03	9.00	Put	Bond Future	4,748.0000	4,411.0000	(7.098)	0	0	0
2011/06/24	R186 2012/05/03	9.05	Call	Bond Future	6,054.0000	6,484.0000	7.103	0	0	0
2011/06/24	R186 2012/05/03	9.05	Put	Bond Future	4,553.0000	4,226.0000	(7.182)	0	0	0
2011/06/24	R186 2012/05/03	8.95	Call	Bond Future	5,576.0000	5,986.0000	7.353	0	0	0
2011/06/24	R186 2012/05/03	8.95	Put	Bond Future	4,949.0000	4,602.0000	(7.012)	0	0	0
2011/06/24	R189 2011/08/04			Bond Future	214.5581	214.6174	0.028	0.0000	0.0000	0
2011/06/24	R189 2011/08/04	212.00	Call	Bond Future	2,558.0000	2,617.0000	2.306	0	0	0
2011/06/24	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
2011/06/24	R189 2011/08/04	212.05	Call	Bond Future	2,508.0000	2,567.0000	2.352	0	0	0
2011/06/24	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R189 2011/08/04	211.95	Call	Bond Future	2,608.0000	2,667.0000	2.262	0	0	0
2011/06/24	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R197 2011/08/04			Bond Future	234.9500	235.0236	0.031	0.0000	0.0000	30
2011/06/24	R197 2011/08/04	231.50	Call	Bond Future	3,450.0000	3,524.0000	2.145	0	0	0
2011/06/24	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R197 2011/08/04	231.55	Call	Bond Future	3,400.0000	3,474.0000	2.176	0	0	0
2011/06/24	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R197 2011/08/04	231.45	Call	Bond Future	3,500.0000	3,574.0000	2.114	0	0	0
2011/06/24	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R201 2011/08/04			Bond Future	7.1560	7.0980	(0.811)	0.0000	0.0000	170
2011/06/24	R201 2011/08/04	7.25	Call	Bond Future	552.0000	662.0000	19.928	0	0	0
2011/06/24	R201 2011/08/04	7.25	Put	Bond Future	268.0000	202.0000	(24.627)	0	0	0
2011/06/24	R201 2011/08/04	7.30	Call	Bond Future	652.0000	771.0000	18.252	0	0	0
2011/06/24	R201 2011/08/04	7.30	Put	Bond Future	217.0000	160.0000	(26.267)	0	0	0
2011/06/24	R201 2011/08/04	7.20	Call	Bond Future	463.0000	562.0000	21.382	0	0	0
2011/06/24	R201 2011/08/04	7.20	Put	Bond Future	330.0000	253.0000	(23.333)	0	0	0
2011/06/24	R201 2011/11/03			Bond Future	7.2530	7.1900	(0.869)	0.0000	0.0000	775
2011/06/24	R201 2011/11/03	8.00	Call	Bond Future	2,255.0000	2,405.0000	6.652	0	0	0
2011/06/24	R201 2011/11/03	8.00	Put	Bond Future	177.0000	149.0000	(15.819)	0	0	0
2011/06/24	R201 2011/11/03	8.05	Call	Bond Future	2,373.0000	2,526.0000	6.448	0	0	0
2011/06/24	R201 2011/11/03	8.05	Put	Bond Future	157.0000	133.0000	(15.287)	0	0	0
2011/06/24	R201 2011/11/03	7.95	Call	Bond Future	2,137.0000	2,284.0000	6.879	0	0	0
2011/06/24	R201 2011/11/03	7.95	Put	Bond Future	196.0000	165.0000	(15.816)	0	0	0
2011/06/24	R201 2012/02/02			Bond Future	7.3600	7.2900	(0.951)	0.0000	0.0000	0
2011/06/24	R201 2012/02/02	8.25	Call	Bond Future	2,568.0000	2,715.0000	5.724	0	0	0
2011/06/24	R201 2012/02/02	8.25	Put	Bond Future	284.0000	249.0000	(12.324)	0	0	0
2011/06/24	R201 2012/02/02	8.30	Call	Bond Future	2,675.0000	2,825.0000	5.607	0	0	0
2011/06/24	R201 2012/02/02	8.30	Put	Bond Future	265.0000	232.0000	(12.453)	0	0	0
2011/06/24	R201 2012/02/02	8.20	Call	Bond Future	2,464.0000	2,609.0000	5.885	0	0	0
2011/06/24	R201 2012/02/02	8.20	Put	Bond Future	307.0000	269.0000	(12.378)	0	0	0
2011/06/24	R201 2012/05/03			Bond Future	7.4900	7.4120	(1.041)	0.0000	0.0000	0



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2011/06/24	R201 2012/05/03	7.75	Call	Bond Future	1,537.0000	1,647.0000	7.157	0	0	0
2011/06/24	R201 2012/05/03	7.75	Put	Bond Future	919.0000	843.0000	(8.270)	0	0	0
2011/06/24	R201 2012/05/03	7.80	Call	Bond Future	1,611.0000	1,724.0000	7.014	0	0	0
2011/06/24	R201 2012/05/03	7.80	Put	Bond Future	875.0000	802.0000	(8.343)	0	0	0
2011/06/24	R201 2012/05/03	7.70	Call	Bond Future	1,465.0000	1,572.0000	7.304	0	0	0
2011/06/24	R201 2012/05/03	7.70	Put	Bond Future	966.0000	886.0000	(8.282)	0	0	0
2011/06/24	R202 2011/08/04			Bond Future	175.2318	174.4431	(0.450)	0.0000	0.0000	18,698
2011/06/24	R202 2011/08/04	1.00	Call	Bond Future	174,232.0000	173,443.0000	(0.453)	0	0	0
2011/06/24	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R202 2011/08/04	1.05	Call	Bond Future	174,182.0000	173,393.0000	(0.453)	0	0	0
2011/06/24	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R202 2011/08/04	0.95	Call	Bond Future	174,282.0000	173,493.0000	(0.453)	0	0	0
2011/06/24	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R202 2011/11/03			Bond Future	177.8324	177.0316	(0.450)	0.0000	0.0000	400
2011/06/24	R202 2011/11/03	0.50	Call	Bond Future	177,332.0000	176,532.0000	(0.451)	0	0	0
2011/06/24	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R202 2011/11/03	0.55	Call	Bond Future	177,282.0000	176,482.0000	(0.451)	0	0	0
2011/06/24	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R202 2011/11/03	0.45	Call	Bond Future	177,382.0000	176,582.0000	(0.451)	0	0	0
2011/06/24	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R203 2011/08/04			Bond Future	8.1470	8.0890	(0.712)	0.0000	0.0000	824
2011/06/24	R203 2011/08/04	8.00	Call	Bond Future	442.0000	539.0000	21.946	0	0	0
2011/06/24	R203 2011/08/04	8.00	Put	Bond Future	1,143.0000	964.0000	(15.661)	0	0	0
2011/06/24	R203 2011/08/04	8.05	Call	Bond Future	534.0000	645.0000	20.787	0	0	0
2011/06/24	R203 2011/08/04	8.05	Put	Bond Future	996.0000	831.0000	(16.566)	0	0	0
2011/06/24	R203 2011/08/04	7.95	Call	Bond Future	361.0000	446.0000	23.546	0	0	0
2011/06/24	R203 2011/08/04	7.95	Put	Bond Future	1,302.0000	1,111.0000	(14.670)	0	0	0
2011/06/24	R203 2011/11/03			Bond Future	8.2580	8.1970	(0.739)	0.0000	0.0000	1,630
2011/06/24	R203 2011/11/03	8.50	Call	Bond Future	2,037.0000	2,211.0000	8.542	0	0	0
2011/06/24	R203 2011/11/03	8.50	Put	Bond Future	939.0000	834.0000	(11.182)	0	0	0
2011/06/24	R203 2011/11/03	8.55	Call	Bond Future	2,183.0000	2,364.0000	8.291	0	0	0
2011/06/24	R203 2011/11/03	8.55	Put	Bond Future	860.0000	762.0000	(11.395)	0	0	0
2011/06/24	R203 2011/11/03	8.45	Call	Bond Future	1,896.0000	2,064.0000	8.861	0	0	0

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2011/06/24	R203 2011/11/03	8.45	Put	Bond Future	1,024.0000	912.0000	(10.938)	0	0	0
2011/06/24	R203 2012/02/02			Bond Future	8.3770	8.3130	(0.764)	0.0000	0.0000	0
2011/06/24	R203 2012/02/02	8.75	Call	Bond Future	2,898.0000	3,076.0000	6.142	0	0	0
2011/06/24	R203 2012/02/02	8.75	Put	Bond Future	1,279.0000	1,176.0000	(8.053)	0	0	0
2011/06/24	R203 2012/02/02	8.80	Call	Bond Future	3,039.0000	3,222.0000	6.022	0	0	0
2011/06/24	R203 2012/02/02	8.80	Put	Bond Future	1,205.0000	1,107.0000	(8.133)	0	0	0
2011/06/24	R203 2012/02/02	8.70	Call	Bond Future	2,760.0000	2,933.0000	6.268	0	0	0
2011/06/24	R203 2012/02/02	8.70	Put	Bond Future	1,356.0000	1,248.0000	(7.965)	0	0	0
2011/06/24	R203 2012/05/03			Bond Future	8.5060	8.4380	(0.799)	0.0000	0.0000	0
2011/06/24	R203 2012/05/03	8.75	Call	Bond Future	2,805.0000	2,971.0000	5.918	0	0	0
2011/06/24	R203 2012/05/03	8.75	Put	Bond Future	1,786.0000	1,666.0000	(6.719)	0	0	0
2011/06/24	R203 2012/05/03	8.80	Call	Bond Future	2,931.0000	3,101.0000	5.800	0	0	0
2011/06/24	R203 2012/05/03	8.80	Put	Bond Future	1,705.0000	1,588.0000	(6.862)	0	0	0
2011/06/24	R203 2012/05/03	8.70	Call	Bond Future	2,681.0000	2,843.0000	6.043	0	0	0
2011/06/24	R203 2012/05/03	8.70	Put	Bond Future	1,870.0000	1,745.0000	(6.684)	0	0	0
2011/06/24	R204 2011/08/04			Bond Future	8.3240	8.2710	(0.637)	0.0000	0.0000	70
2011/06/24	R204 2011/08/04	8.00	Call	Bond Future	234.0000	290.0000	23.932	0	0	0
2011/06/24	R204 2011/08/04	8.00	Put	Bond Future	1,992.0000	1,763.0000	(11.496)	0	0	0
2011/06/24	R204 2011/08/04	8.05	Call	Bond Future	295.0000	362.0000	22.712	0	0	0
2011/06/24	R204 2011/08/04	8.05	Put	Bond Future	1,779.0000	1,561.0000	(12.254)	0	0	0
2011/06/24	R204 2011/08/04	7.95	Call	Bond Future	183.0000	229.0000	25.137	0	0	0
2011/06/24	R204 2011/08/04	7.95	Put	Bond Future	2,216.0000	1,977.0000	(10.785)	0	0	0
2011/06/24	R204 2011/11/03			Bond Future	8.4270	8.3720	(0.653)	0.0000	0.0000	2,134
2011/06/24	R204 2011/11/03	8.75	Call	Bond Future	2,644.0000	2,831.0000	7.073	0	0	0
2011/06/24	R204 2011/11/03	8.75	Put	Bond Future	983.0000	883.0000	(10.173)	0	0	0
2011/06/24	R204 2011/11/03	8.80	Call	Bond Future	2,817.0000	3,010.0000	6.851	0	0	0
2011/06/24	R204 2011/11/03	8.80	Put	Bond Future	902.0000	808.0000	(10.421)	0	0	0
2011/06/24	R204 2011/11/03	8.70	Call	Bond Future	2,477.0000	2,658.0000	7.307	0	0	0
2011/06/24	R204 2011/11/03	8.70	Put	Bond Future	1,071.0000	965.0000	(9.897)	0	0	0
2011/06/24	R204 2012/02/02			Bond Future	8.5340	8.4770	(0.668)	0.0000	0.0000	0
2011/06/24	R204 2012/02/02	9.00	Call	Bond Future	3,514.0000	3,706.0000	5.464	0	0	0
2011/06/24	R204 2012/02/02	9.00	Put	Bond Future	1,204.0000	1,109.0000	(7.890)	0	0	0
2011/06/24	R204 2012/02/02	9.05	Call	Bond Future	3,683.0000	3,879.0000	5.322	0	0	0
2011/06/24	R204 2012/02/02	9.05	Put	Bond Future	1,130.0000	1,038.0000	(8.142)	0	0	0

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2011/06/24	R204 2012/02/02	8.95	Call	Bond Future	3,348.0000	3,536.0000	5.615	0	0	0
2011/06/24	R204 2012/02/02	8.95	Put	Bond Future	1,283.0000	1,183.0000	(7.794)	0	0	0
2011/06/24	R204 2012/05/03			Bond Future	8.6520	8.5910	(0.705)	0.0000	0.0000	0
2011/06/24	R204 2012/05/03	8.75	Call	Bond Future	2,966.0000	3,125.0000	5.361	0	0	0
2011/06/24	R204 2012/05/03	8.75	Put	Bond Future	2,491.0000	2,353.0000	(5.540)	0	0	0
2011/06/24	R204 2012/05/03	8.80	Call	Bond Future	3,102.0000	3,265.0000	5.255	0	0	0
2011/06/24	R204 2012/05/03	8.80	Put	Bond Future	2,386.0000	2,252.0000	(5.616)	0	0	0
2011/06/24	R204 2012/05/03	8.70	Call	Bond Future	2,834.0000	2,989.0000	5.469	0	0	0
2011/06/24	R204 2012/05/03	8.70	Put	Bond Future	2,601.0000	2,459.0000	(5.459)	0	0	0
2011/06/24	R206 2011/08/04			Bond Future	6.9980	6.9230	(1.072)	0.0000	0.0000	9,866
2011/06/24	R206 2011/08/04	7.00	Call	Bond Future	312.0000	399.0000	27.885	0	0	0
2011/06/24	R206 2011/08/04	7.00	Put	Bond Future	308.0000	228.0000	(25.974)	0	0	0
2011/06/24	R206 2011/08/04	7.05	Call	Bond Future	373.0000	469.0000	25.737	0	0	0
2011/06/24	R206 2011/08/04	7.05	Put	Bond Future	258.0000	188.0000	(27.132)	0	0	0
2011/06/24	R206 2011/08/04	6.95	Call	Bond Future	258.0000	336.0000	30.233	0	0	0
2011/06/24	R206 2011/08/04	6.95	Put	Bond Future	364.0000	276.0000	(24.176)	0	0	0
2011/06/24	R206 2011/11/03			Bond Future	7.1050	7.0210	(1.182)	0.0000	0.0000	0
2011/06/24	R206 2011/11/03	7.75	Call	Bond Future	1,446.0000	1,583.0000	9.474	0	0	0
2011/06/24	R206 2011/11/03	7.75	Put	Bond Future	164.0000	133.0000	(18.902)	0	0	0
2011/06/24	R206 2011/11/03	7.80	Call	Bond Future	1,527.0000	1,667.0000	9.168	0	0	0
2011/06/24	R206 2011/11/03	7.80	Put	Bond Future	147.0000	118.0000	(19.728)	0	0	0
2011/06/24	R206 2011/11/03	7.70	Call	Bond Future	1,365.0000	1,499.0000	9.817	0	0	0
2011/06/24	R206 2011/11/03	7.70	Put	Bond Future	182.0000	148.0000	(18.681)	0	0	0
2011/06/24	R206 2012/02/02			Bond Future	7.2330	7.1370	(1.327)	0.0000	0.0000	0
2011/06/24	R206 2012/02/02	8.00	Call	Bond Future	1,622.0000	1,754.0000	8.138	0	0	0
2011/06/24	R206 2012/02/02	8.00	Put	Bond Future	266.0000	226.0000	(15.038)	0	0	0
2011/06/24	R206 2012/02/02	8.05	Call	Bond Future	1,693.0000	1,827.0000	7.915	0	0	0
2011/06/24	R206 2012/02/02	8.05	Put	Bond Future	249.0000	212.0000	(14.859)	0	0	0
2011/06/24	R206 2012/02/02	7.95	Call	Bond Future	1,553.0000	1,683.0000	8.371	0	0	0
2011/06/24	R206 2012/02/02	7.95	Put	Bond Future	284.0000	243.0000	(14.437)	0	0	0
2011/06/24	R206 2012/05/03			Bond Future	7.4110	7.2990	(1.511)	0.0000	0.0000	0
2011/06/24	R206 2012/05/03	7.50	Call	Bond Future	846.0000	941.0000	11.229	0	0	0
2011/06/24	R206 2012/05/03	7.50	Put	Bond Future	707.0000	627.0000	(11.315)	0	0	0
2011/06/24	R206 2012/05/03	7.55	Call	Bond Future	890.0000	988.0000	11.011	0	0	0

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2011/06/24	R206 2012/05/03	7.55	Put	Bond Future	673.0000	596.0000	(11.441)	0	0	0
2011/06/24	R206 2012/05/03	7.45	Call	Bond Future	802.0000	895.0000	11.596	0	0	0
2011/06/24	R206 2012/05/03	7.45	Put	Bond Future	741.0000	659.0000	(11.066)	0	0	0
2011/06/24	R207 2011/08/04			Bond Future	8.4210	8.3640	(0.677)	0.0000	0.0000	5,725
2011/06/24	R207 2011/08/04	8.25	Call	Bond Future	486.0000	593.0000	22.016	0	0	0
2011/06/24	R207 2011/08/04	8.25	Put	Bond Future	1,465.0000	1,247.0000	(14.881)	0	0	0
2011/06/24	R207 2011/08/04	8.30	Call	Bond Future	589.0000	712.0000	20.883	0	0	0
2011/06/24	R207 2011/08/04	8.30	Put	Bond Future	1,280.0000	1,078.0000	(15.781)	0	0	0
2011/06/24	R207 2011/08/04	8.20	Call	Bond Future	396.0000	488.0000	23.232	0	0	0
2011/06/24	R207 2011/08/04	8.20	Put	Bond Future	1,663.0000	1,430.0000	(14.011)	0	0	0
2011/06/24	R207 2011/11/03			Bond Future	8.5140	8.4550	(0.693)	0.0000	0.0000	600
2011/06/24	R207 2011/11/03	8.75	Call	Bond Future	2,543.0000	2,745.0000	7.943	0	0	0
2011/06/24	R207 2011/11/03	8.75	Put	Bond Future	1,248.0000	1,122.0000	(10.096)	0	0	0
2011/06/24	R207 2011/11/03	8.80	Call	Bond Future	2,716.0000	2,925.0000	7.695	0	0	0
2011/06/24	R207 2011/11/03	8.80	Put	Bond Future	1,149.0000	1,031.0000	(10.270)	0	0	0
2011/06/24	R207 2011/11/03	8.70	Call	Bond Future	2,370.0000	2,564.0000	8.186	0	0	0
2011/06/24	R207 2011/11/03	8.70	Put	Bond Future	1,347.0000	1,214.0000	(9.874)	0	0	0
2011/06/24	R207 2012/02/02			Bond Future	8.6130	8.5500	(0.731)	0.0000	0.0000	0
2011/06/24	R207 2012/02/02	9.00	Call	Bond Future	3,473.0000	3,693.0000	6.335	0	0	0
2011/06/24	R207 2012/02/02	9.00	Put	Bond Future	1,418.0000	1,298.0000	(8.463)	0	0	0
2011/06/24	R207 2012/02/02	9.05	Call	Bond Future	3,647.0000	3,873.0000	6.197	0	0	0
2011/06/24	R207 2012/02/02	9.05	Put	Bond Future	1,331.0000	1,217.0000	(8.565)	0	0	0
2011/06/24	R207 2012/02/02	8.95	Call	Bond Future	3,303.0000	3,518.0000	6.509	0	0	0
2011/06/24	R207 2012/02/02	8.95	Put	Bond Future	1,510.0000	1,385.0000	(8.278)	0	0	0
2011/06/24	R207 2012/05/03			Bond Future	8.7210	8.6560	(0.745)	0.0000	0.0000	0
2011/06/24	R207 2012/05/03	8.75	Call	Bond Future	3,004.0000	3,181.0000	5.892	0	0	0
2011/06/24	R207 2012/05/03	8.75	Put	Bond Future	2,852.0000	2,688.0000	(5.750)	0	0	0
2011/06/24	R207 2012/05/03	8.80	Call	Bond Future	3,145.0000	3,326.0000	5.755	0	0	0
2011/06/24	R207 2012/05/03	8.80	Put	Bond Future	2,733.0000	2,573.0000	(5.854)	0	0	0
2011/06/24	R207 2012/05/03	8.70	Call	Bond Future	2,866.0000	3,039.0000	6.036	0	0	0
2011/06/24	R207 2012/05/03	8.70	Put	Bond Future	2,976.0000	2,808.0000	(5.645)	0	0	0
2011/06/24	R208 2011/08/04			Bond Future	8.4570	8.3900	(0.792)	0.0000	0.0000	1,361
2011/06/24	R208 2011/08/04	8.25	Call	Bond Future	490.0000	617.0000	25.918	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
2011/06/24	R208 2011/08/04	8.25	Put	Bond Future	1,750.0000	1,472.0000	(15.886)	0	0	0
2011/06/24	R208 2011/08/04	8.30	Call	Bond Future	593.0000	738.0000	24.452	0	0	0
2011/06/24	R208 2011/08/04	8.30	Put	Bond Future	1,547.0000	1,286.0000	(16.871)	0	0	0
2011/06/24	R208 2011/08/04	8.20	Call	Bond Future	400.0000	510.0000	27.500	0	0	0
2011/06/24	R208 2011/08/04	8.20	Put	Bond Future	1,968.0000	1,672.0000	(15.041)	0	0	0
2011/06/24	R208 2011/11/03			Bond Future	8.5440	8.4750	(0.808)	0.0000	0.0000	6,003
2011/06/24	R208 2011/11/03	8.75	Call	Bond Future	2,518.0000	2,768.0000	9.929	0	0	0
2011/06/24	R208 2011/11/03	8.75	Put	Bond Future	1,314.0000	1,156.0000	(12.024)	0	0	0
2011/06/24	R208 2011/11/03	8.80	Call	Bond Future	2,700.0000	2,960.0000	9.630	0	0	0
2011/06/24	R208 2011/11/03	8.80	Put	Bond Future	1,207.0000	1,059.0000	(12.262)	0	0	0
2011/06/24	R208 2011/11/03	8.70	Call	Bond Future	2,342.0000	2,582.0000	10.248	0	0	0
2011/06/24	R208 2011/11/03	8.70	Put	Bond Future	1,428.0000	1,260.0000	(11.765)	0	0	0
2011/06/24	R208 2012/02/02			Bond Future	8.6340	8.5610	(0.845)	0.0000	0.0000	0
2011/06/24	R208 2012/02/02	9.00	Call	Bond Future	3,724.0000	3,994.0000	7.250	0	0	0
2011/06/24	R208 2012/02/02	9.00	Put	Bond Future	1,648.0000	1,496.0000	(9.223)	0	0	0
2011/06/24	R208 2012/02/02	9.05	Call	Bond Future	3,908.0000	4,184.0000	7.062	0	0	0
2011/06/24	R208 2012/02/02	9.05	Put	Bond Future	1,553.0000	1,407.0000	(9.401)	0	0	0
2011/06/24	R208 2012/02/02	8.95	Call	Bond Future	3,545.0000	3,808.0000	7.419	0	0	0
2011/06/24	R208 2012/02/02	8.95	Put	Bond Future	1,749.0000	1,590.0000	(9.091)	0	0	0
2011/06/24	R208 2012/05/03			Bond Future	8.7300	8.6540	(0.871)	0.0000	0.0000	0
2011/06/24	R208 2012/05/03	9.00	Call	Bond Future	3,945.0000	4,199.0000	6.439	0	0	0
2011/06/24	R208 2012/05/03	9.00	Put	Bond Future	2,444.0000	2,269.0000	(7.160)	0	0	0
2011/06/24	R208 2012/05/03	9.05	Call	Bond Future	4,113.0000	4,373.0000	6.321	0	0	0
2011/06/24	R208 2012/05/03	9.05	Put	Bond Future	2,337.0000	2,169.0000	(7.189)	0	0	0
2011/06/24	R208 2012/05/03	8.95	Call	Bond Future	3,781.0000	4,029.0000	6.559	0	0	0
2011/06/24	R208 2012/05/03	8.95	Put	Bond Future	2,555.0000	2,375.0000	(7.045)	0	0	0
2011/06/24	R209 2011/08/04			Bond Future	8.8670	8.8100	(0.643)	0.0000	0.0000	0
2011/06/24	R209 2011/08/04	8.50	Call	Bond Future	352.0000	437.0000	24.148	0	0	0
2011/06/24	R209 2011/08/04	8.50	Put	Bond Future	3,320.0000	2,956.0000	(10.964)	0	0	0
2011/06/24	R209 2011/08/04	8.55	Call	Bond Future	439.0000	539.0000	22.779	0	0	0
2011/06/24	R209 2011/08/04	8.55	Put	Bond Future	2,991.0000	2,642.0000	(11.668)	0	0	0
2011/06/24	R209 2011/08/04	8.45	Call	Bond Future	280.0000	350.0000	25.000	0	0	0
2011/06/24	R209 2011/08/04	8.45	Put	Bond Future	3,667.0000	3,288.0000	(10.335)	0	0	0
2011/06/24	R209 2011/08/04	10.10	Call	Bond Future	8,731.0000	9,177.0000	5.108	0	0	0

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2011/06/24	R209 2011/08/04	10.10	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2011/06/24	R209 2011/11/03			Bond Future	8.9310	8.8730	(0.649)	0.0000	0.0000	1,318
2011/06/24	R209 2011/11/03	8.75	Call	Bond Future	1,921.0000	2,111.0000	9.891	0	0	0
2011/06/24	R209 2011/11/03	8.75	Put	Bond Future	3,343.0000	3,082.0000	(7.807)	0	0	0
2011/06/24	R209 2011/11/03	8.80	Call	Bond Future	2,091.0000	2,293.0000	9.660	0	0	0
2011/06/24	R209 2011/11/03	8.80	Put	Bond Future	3,116.0000	2,867.0000	(7.991)	0	0	0
2011/06/24	R209 2011/11/03	8.70	Call	Bond Future	1,760.0000	1,939.0000	10.170	0	0	0
2011/06/24	R209 2011/11/03	8.70	Put	Bond Future	3,583.0000	3,311.0000	(7.591)	0	0	0
2011/06/24	R209 2012/02/02			Bond Future	8.9960	8.9370	(0.656)	0.0000	0.0000	0
2011/06/24	R209 2012/02/02	9.00	Call	Bond Future	3,545.0000	3,780.0000	6.629	0	0	0
2011/06/24	R209 2012/02/02	9.00	Put	Bond Future	3,514.0000	3,296.0000	(6.204)	0	0	0
2011/06/24	R209 2012/02/02	9.05	Call	Bond Future	3,742.0000	3,984.0000	6.467	0	0	0
2011/06/24	R209 2012/02/02	9.05	Put	Bond Future	3,331.0000	3,120.0000	(6.334)	0	0	0
2011/06/24	R209 2012/02/02	8.95	Call	Bond Future	3,353.0000	3,580.0000	6.770	0	0	0
2011/06/24	R209 2012/02/02	8.95	Put	Bond Future	3,706.0000	3,480.0000	(6.098)	0	0	0
2011/06/24	R209 2012/05/03			Bond Future	9.0640	9.0030	(0.673)	0.0000	0.0000	0
2011/06/24	R209 2012/05/03	9.00	Call	Bond Future	3,984.0000	4,218.0000	5.873	0	0	0
2011/06/24	R209 2012/05/03	9.00	Put	Bond Future	4,470.0000	4,241.0000	(5.123)	0	0	0
2011/06/24	R209 2012/05/03	9.05	Call	Bond Future	4,173.0000	4,414.0000	5.775	0	0	0
2011/06/24	R209 2012/05/03	9.05	Put	Bond Future	4,279.0000	4,057.0000	(5.188)	0	0	0
2011/06/24	R209 2012/05/03	8.95	Call	Bond Future	3,800.0000	4,027.0000	5.974	0	0	0
2011/06/24	R209 2012/05/03	8.95	Put	Bond Future	4,669.0000	4,433.0000	(5.055)	0	0	0
2011/06/24	R210 2011/08/04			Bond Future	131.1602	131.0253	(0.103)	0.0000	0.0000	425
2011/06/24	R210 2011/08/04	106.00	Call	Bond Future	25,160.0000	25,025.0000	(0.537)	0	0	0
2011/06/24	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R210 2011/08/04	106.05	Call	Bond Future	25,110.0000	24,975.0000	(0.538)	0	0	0
2011/06/24	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R210 2011/08/04	105.95	Call	Bond Future	25,210.0000	25,075.0000	(0.536)	0	0	0
2011/06/24	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/08/04			Bond Future	107.8949	107.9276	0.030	0.0000	0.0000	0
2011/06/24	R211 2011/08/04	1.50	Call	Bond Future	106,395.0000	106,428.0000	0.031	0	0	0
2011/06/24	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/08/04	1.55	Call	Bond Future	106,345.0000	106,378.0000	0.031	0	0	0

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2011/06/24	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/08/04	1.45	Call	Bond Future	106,445.0000	106,478.0000	0.031	0	0	0
2011/06/24	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/11/03			Bond Future	109.4962	109.5292	0.030	0.0000	0.0000	529
2011/06/24	R211 2011/11/03	1.25	Call	Bond Future	108,246.0000	108,279.0000	0.030	0	0	0
2011/06/24	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/11/03	1.30	Call	Bond Future	108,196.0000	108,229.0000	0.031	0	0	0
2011/06/24	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R211 2011/11/03	1.20	Call	Bond Future	108,296.0000	108,329.0000	0.030	0	0	0
2011/06/24	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/08/04			Bond Future	106.8100	106.8440	0.032	0.0000	0.0000	3,852
2011/06/24	R212 2011/08/04	2.50	Call	Bond Future	104,310.0000	104,344.0000	0.033	0	0	0
2011/06/24	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/08/04	2.55	Call	Bond Future	104,260.0000	104,294.0000	0.033	0	0	0
2011/06/24	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/08/04	2.45	Call	Bond Future	104,360.0000	104,394.0000	0.033	0	0	0
2011/06/24	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/11/03			Bond Future	108.3952	108.4296	0.032	0.0000	0.0000	240
2011/06/24	R212 2011/11/03	2.50	Call	Bond Future	105,895.0000	105,930.0000	0.033	0	0	0
2011/06/24	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/11/03	2.55	Call	Bond Future	105,845.0000	105,880.0000	0.033	0	0	0
2011/06/24	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R212 2011/11/03	2.45	Call	Bond Future	105,945.0000	105,980.0000	0.033	0	0	0
2011/06/24	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/08/04			Bond Future	8.8850	8.8080	(0.867)	0.0000	0.0000	0
2011/06/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/08/04	8.00	Put	Bond Future	7,537.0000	6,919.0000	(8.200)	0	0	0
2011/06/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/08/04	8.05	Put	Bond Future	7,084.0000	6,467.0000	(8.710)	0	0	0
2011/06/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/08/04	7.95	Put	Bond Future	7,993.0000	7,375.0000	(7.732)	0	0	0
2011/06/24	R213 2011/11/03			Bond Future	8.9570	8.8780	(0.882)	0.0000	0.0000	0
2011/06/24	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/24	R213 2011/11/03	8.75	Put	Bond Future	1,652.0000	1,028.0000	(37.772)	0	0	0
2011/06/24	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/11/03	8.80	Put	Bond Future	1,249.0000	624.0000	(50.040)	0	0	0
2011/06/24	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2011/11/03	8.70	Put	Bond Future	2,059.0000	1,434.0000	(30.355)	0	0	0
2011/06/24	R213 2012/02/02			Bond Future	9.0330	8.9510	(0.908)	0.0000	0.0000	0
2011/06/24	R213 2012/02/02	9.00	Call	Bond Future	0.0000	383.0000	100.000	0	0	0
2011/06/24	R213 2012/02/02	9.00	Put	Bond Future	256.0000	0.0000	(100.000)	0	0	0
2011/06/24	R213 2012/02/02	9.05	Call	Bond Future	132.0000	771.0000	484.091	0	0	0
2011/06/24	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2012/02/02	8.95	Put	Bond Future	647.0000	8.0000	(98.764)	0	0	0
2011/06/24	R213 2012/05/03			Bond Future	9.1070	9.0230	(0.922)	0.0000	0.0000	0
2011/06/24	R213 2012/05/03	9.25	Call	Bond Future	1,082.0000	1,727.0000	59.612	0	0	0
2011/06/24	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2012/05/03	9.30	Call	Bond Future	1,455.0000	2,100.0000	44.330	0	0	0
2011/06/24	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	R213 2012/05/03	9.20	Call	Bond Future	706.0000	1,352.0000	91.501	0	0	0
2011/06/24	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/06/24	RZ02 2011/08/04	1.00	Call	Bond Future	25,703.0000	24,940.0000	(2.969)	0	0	0
2011/06/24	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/08/04	1.05	Call	Bond Future	26,963.0000	26,199.0000	(2.834)	0	0	0
2011/06/24	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/08/04	0.95	Call	Bond Future	24,431.0000	23,667.0000	(3.127)	0	0	0
2011/06/24	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/24	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/24	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/06/24	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/06/24	RZ11 2011/11/03	1.00	Call	Bond Future	1,194.0000	1,226.0000	2.680	0	0	0
2011/06/24	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ11 2011/11/03	1.05	Call	Bond Future	1,459.0000	1,491.0000	2.193	0	0	0
2011/06/24	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ11 2011/11/03	0.95	Call	Bond Future	929.0000	961.0000	3.445	0	0	0
2011/06/24	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/06/24	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ12 2011/08/04	2.00	Put	Bond Future	322.0000	283.0000	(12.112)	0	0	0
2011/06/24	RZ12 2011/08/04	2.05	Call	Bond Future	166.0000	204.0000	22.892	0	0	0
2011/06/24	RZ12 2011/08/04	2.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/24	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ12 2011/08/04	1.95	Put	Bond Future	812.0000	773.0000	(4.803)	0	0	0
2011/06/24	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/06/24	RZ12 2011/11/03	2.00	Call	Bond Future	739.0000	778.0000	5.277	0	0	0
2011/06/24	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ12 2011/11/03	2.05	Call	Bond Future	1,216.0000	1,255.0000	3.207	0	0	0
2011/06/24	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	RZ12 2011/11/03	1.95	Call	Bond Future	260.0000	298.0000	14.615	0	0	0
2011/06/24	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/24	TRT1 2011/08/04			Index Future	350.2940	351.5880	0.369	0.0000	0.0000	100
2011/06/24	TRT1 2011/11/03			Index Future	355.0140	356.3260	0.370	0.0000	0.0000	0
<b>Total</b>										<b>227156.00</b>