



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/06/2011

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

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2011/06/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	AL7T 2011/08/04			Index Future	384.3410	385.7060	0.355	0.0000	0.0000	30
2011/06/21	AL7T 2011/11/03			Index Future	390.1080	391.4930	0.355	0.0000	0.0000	0
2011/06/21	ALBI 2011/08/04			Index Future	353.6710	354.8250	0.326	0.0000	0.0000	1,019
2011/06/21	ALBI 2011/11/03			Index Future	358.9780	360.1490	0.326	0.0000	0.0000	0
2011/06/21	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/06/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	CAAD 2011/09/19			Can-Do Future	0.0311	0.0330	6.109	0.0000	0.0000	22,388
2011/06/21	CAAE 2011/09/19			Can-Do Future	0.1091	0.1006	(7.791)	0.0000	0.0000	21,898
2011/06/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	CRD1 2011/08/04			Index Future	160.1160	160.4630	0.217	0.0000	0.0000	2
2011/06/21	CRD1 2011/11/03			Index Future	162.2720	162.6240	0.217	0.0000	0.0000	0
2011/06/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/21	GOVI 2011/08/04			GOVI	354.5680	355.6890	0.316	0.0000	0.0000	179
2011/06/21	GOVI 2011/08/04	348.00	Call	GOVI	65,680.0000	76,890.0000	17.068	0	0	0
2011/06/21	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/21	GOVI 2011/08/04	348.01	Call	GOVI	65,580.0000	76,790.0000	17.094	0	0	0
2011/06/21	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/21	GOVI 2011/08/04	347.99	Call	GOVI	65,780.0000	76,990.0000	17.042	0	0	0
2011/06/21	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/21	GOVI 2011/11/03			GOVI	359.8890	361.0260	0.316	0.0000	0.0000	0
2011/06/21	GOVI 2011/11/03	357.00	Call	GOVI	28,890.0000	40,260.0000	39.356	0	0	0
2011/06/21	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/06/21	GOVI 2011/11/03	357.01	Call	GOVI	28,790.0000	40,160.0000	39.493	0	0	0
2011/06/21	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/21	GOVI 2011/11/03	356.99	Call	GOVI	28,990.0000	40,360.0000	39.220	0	0	0
2011/06/21	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/21	IGOV 2011/08/04			Index Future	155.7100	155.7220	0.008	0.0000	0.0000	68
2011/06/21	IGOV 2011/11/03			Index Future	158.0460	158.0590	0.008	0.0000	0.0000	0
2011/06/21	ILBI 2011/08/04			Index Future	415.9800	416.1060	0.030	0.0000	0.0000	0
2011/06/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/21	JBAF 2011/07/20			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	5,000
2011/06/21	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	0
2011/06/21	JBAF 2011/09/21			Jibar Tradeable Future	5.7300	5.7200	(0.175)	0.0000	0.0000	15,600
2011/06/21	JBAF 2011/10/19			Jibar Tradeable Future	5.8500	5.8300	(0.342)	0.0000	0.0000	100
2011/06/21	JBAF 2011/11/16			Jibar Tradeable Future	5.9900	5.9700	(0.334)	0.0000	0.0000	1,000
2011/06/21	JBAF 2011/12/21			Jibar Tradeable Future	6.0700	6.0400	(0.494)	0.0000	0.0000	5,491
2011/06/21	JBAF 2012/03/20			Jibar Tradeable Future	6.3900	6.3800	(0.156)	0.0000	0.0000	1,090
2011/06/21	JBAF 2012/06/20			Jibar Tradeable Future	6.8000	6.7200	(1.176)	0.0000	0.0000	2,890
2011/06/21	JBAF 2012/09/19			Jibar Tradeable Future	7.0500	6.9600	(1.277)	0.0000	0.0000	44,710
2011/06/21	JBAF 2012/12/19			Jibar Tradeable Future	7.3300	7.2400	(1.228)	0.0000	0.0000	490
2011/06/21	JBAF 2013/03/20			Jibar Tradeable Future	7.6200	7.5300	(1.181)	0.0000	0.0000	290
2011/06/21	JBAF 2013/06/19			Jibar Tradeable Future	7.9100	7.6900	(2.781)	0.0000	0.0000	0

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2011/06/21	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/21	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/21	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/21	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/21	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/21	OTH1 2011/08/04			Index Future	348.4450	349.7790	0.383	0.0000	0.0000	3
2011/06/21	OTH1 2011/11/03			Index Future	353.6740	355.0270	0.383	0.0000	0.0000	0
2011/06/21	R157 2011/08/04			Bond Future	7.5720	7.5190	(0.700)	0.0000	0.0000	6,656
2011/06/21	R157 2011/08/04	7.50	Call	Bond Future	488.0000	575.0000	17.828	0	0	1,000
2011/06/21	R157 2011/08/04	7.50	Put	Bond Future	770.0000	649.0000	(15.714)	0	0	0
2011/06/21	R157 2011/08/04	7.55	Call	Bond Future	578.0000	676.0000	16.955	0	0	0
2011/06/21	R157 2011/08/04	7.55	Put	Bond Future	664.0000	555.0000	(16.416)	0	0	0
2011/06/21	R157 2011/08/04	7.45	Call	Bond Future	407.0000	485.0000	19.165	0	0	0
2011/06/21	R157 2011/08/04	7.45	Put	Bond Future	885.0000	755.0000	(14.689)	0	0	0
2011/06/21	R157 2011/08/04	7.20	Put	Bond Future	1,602.0000	1,429.0000	(10.799)	0	0	0
2011/06/21	R157 2011/08/04	7.20	Call	Bond Future	138.0000	172.0000	24.638	0	0	1,320

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2011/06/21	R157 2011/08/04	7.60	Put	Bond Future	569.0000	471.0000	(17.223)	0	0	0
2011/06/21	R157 2011/08/04	7.60	Call	Bond Future	678.0000	787.0000	16.077	0	0	440
2011/06/21	R157 2011/08/04	7.80	Call	Bond Future	1,170.0000	1,317.0000	12.564	0	0	0
2011/06/21	R157 2011/08/04	7.80	Put	Bond Future	284.0000	224.0000	(21.127)	0	0	440
2011/06/21	R157 2011/08/04	8.20	Call	Bond Future	2,469.0000	2,662.0000	7.817	0	0	0
2011/06/21	R157 2011/08/04	8.20	Put	Bond Future	48.0000	34.0000	(29.167)	0	0	1,320
2011/06/21	R157 2011/11/03			Bond Future	7.6920	7.6340	(0.754)	0.0000	0.0000	3,358
2011/06/21	R157 2011/11/03	8.25	Call	Bond Future	2,370.0000	2,535.0000	6.962	0	0	0
2011/06/21	R157 2011/11/03	8.25	Put	Bond Future	347.0000	299.0000	(13.833)	0	0	0
2011/06/21	R157 2011/11/03	8.30	Call	Bond Future	2,513.0000	2,682.0000	6.725	0	0	0
2011/06/21	R157 2011/11/03	8.30	Put	Bond Future	311.0000	267.0000	(14.148)	0	0	0
2011/06/21	R157 2011/11/03	8.20	Call	Bond Future	2,230.0000	2,391.0000	7.220	0	0	0
2011/06/21	R157 2011/11/03	8.20	Put	Bond Future	386.0000	335.0000	(13.212)	0	0	0
2011/06/21	R157 2012/02/02			Bond Future	7.8270	7.7640	(0.805)	0.0000	0.0000	0
2011/06/21	R157 2012/02/02	8.50	Call	Bond Future	2,923.0000	3,080.0000	5.371	0	0	0
2011/06/21	R157 2012/02/02	8.50	Put	Bond Future	649.0000	590.0000	(9.091)	0	0	0
2011/06/21	R157 2012/02/02	8.55	Call	Bond Future	3,049.0000	3,209.0000	5.248	0	0	0
2011/06/21	R157 2012/02/02	8.55	Put	Bond Future	608.0000	553.0000	(9.046)	0	0	0
2011/06/21	R157 2012/02/02	8.45	Call	Bond Future	2,799.0000	2,953.0000	5.502	0	0	0
2011/06/21	R157 2012/02/02	8.45	Put	Bond Future	692.0000	630.0000	(8.960)	0	0	0
2011/06/21	R157 2012/05/03			Bond Future	7.9790	7.9110	(0.852)	0.0000	0.0000	0
2011/06/21	R157 2012/05/03	8.25	Call	Bond Future	2,137.0000	2,264.0000	5.943	0	0	0
2011/06/21	R157 2012/05/03	8.25	Put	Bond Future	1,279.0000	1,190.0000	(6.959)	0	0	0
2011/06/21	R157 2012/05/03	8.30	Call	Bond Future	2,235.0000	2,365.0000	5.817	0	0	0
2011/06/21	R157 2012/05/03	8.30	Put	Bond Future	1,220.0000	1,133.0000	(7.131)	0	0	0
2011/06/21	R157 2012/05/03	8.20	Call	Bond Future	2,041.0000	2,165.0000	6.075	0	0	0
2011/06/21	R157 2012/05/03	8.20	Put	Bond Future	1,341.0000	1,248.0000	(6.935)	0	0	0
2011/06/21	R186 2011/08/04			Bond Future	8.6320	8.5750	(0.660)	0.0000	0.0000	11,137
2011/06/21	R186 2011/08/04	8.25	Call	Bond Future	422.0000	521.0000	23.460	0	0	0
2011/06/21	R186 2011/08/04	8.25	Put	Bond Future	4,086.0000	3,649.0000	(10.695)	0	0	0
2011/06/21	R186 2011/08/04	8.30	Call	Bond Future	522.0000	639.0000	22.414	0	0	0
2011/06/21	R186 2011/08/04	8.30	Put	Bond Future	3,697.0000	3,278.0000	(11.334)	0	0	0
2011/06/21	R186 2011/08/04	8.20	Call	Bond Future	337.0000	420.0000	24.629	0	0	0
2011/06/21	R186 2011/08/04	8.20	Put	Bond Future	4,494.0000	4,040.0000	(10.102)	0	0	0

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2011/06/21	R186 2011/08/04	8.35	Put	Bond Future	3,328.0000	2,929.0000	(11.989)	0	0	0
2011/06/21	R186 2011/08/04	8.35	Call	Bond Future	639.0000	776.0000	21.440	0	0	600
2011/06/21	R186 2011/08/04	8.70	Put	Bond Future	1,359.0000	1,123.0000	(17.366)	0	0	0
2011/06/21	R186 2011/08/04	8.70	Call	Bond Future	1,994.0000	2,294.0000	15.045	0	0	200
2011/06/21	R186 2011/08/04	8.95	Call	Bond Future	3,523.0000	3,930.0000	11.553	0	0	0
2011/06/21	R186 2011/08/04	8.95	Put	Bond Future	596.0000	467.0000	(21.644)	0	0	200
2011/06/21	R186 2011/08/04	9.70	Call	Bond Future	9,433.0000	9,962.0000	5.608	0	0	0
2011/06/21	R186 2011/08/04	9.70	Put	Bond Future	20.0000	13.0000	(35.000)	0	0	600
2011/06/21	R186 2011/11/03			Bond Future	8.7100	8.6510	(0.677)	0.0000	0.0000	13,789
2011/06/21	R186 2011/11/03	9.00	Call	Bond Future	4,664.0000	5,010.0000	7.419	0	0	0
2011/06/21	R186 2011/11/03	9.00	Put	Bond Future	2,038.0000	1,839.0000	(9.764)	0	0	0
2011/06/21	R186 2011/11/03	9.05	Call	Bond Future	4,953.0000	5,310.0000	7.208	0	0	0
2011/06/21	R186 2011/11/03	9.05	Put	Bond Future	1,883.0000	1,695.0000	(9.984)	0	0	0
2011/06/21	R186 2011/11/03	8.95	Call	Bond Future	4,384.0000	4,718.0000	7.619	0	0	0
2011/06/21	R186 2011/11/03	8.95	Put	Bond Future	2,205.0000	1,993.0000	(9.615)	0	0	0
2011/06/21	R186 2011/11/03	8.75	Put	Bond Future	2,979.0000	2,719.0000	(8.728)	0	0	0
2011/06/21	R186 2011/11/03	8.75	Call	Bond Future	3,346.0000	3,632.0000	8.548	0	0	5,600
2011/06/21	R186 2012/02/02			Bond Future	8.7890	8.7280	(0.694)	0.0000	0.0000	2,500
2011/06/21	R186 2012/02/02	9.00	Call	Bond Future	5,125.0000	5,449.0000	6.322	0	0	0
2011/06/21	R186 2012/02/02	9.00	Put	Bond Future	3,240.0000	3,011.0000	(7.068)	0	0	0
2011/06/21	R186 2012/02/02	9.05	Call	Bond Future	5,386.0000	5,718.0000	6.164	0	0	0
2011/06/21	R186 2012/02/02	9.05	Put	Bond Future	3,062.0000	2,840.0000	(7.250)	0	0	0
2011/06/21	R186 2012/02/02	8.95	Call	Bond Future	4,871.0000	5,185.0000	6.446	0	0	0
2011/06/21	R186 2012/02/02	8.95	Put	Bond Future	3,429.0000	3,190.0000	(6.970)	0	0	0
2011/06/21	R186 2012/05/03			Bond Future	8.8720	8.8090	(0.710)	0.0000	0.0000	0
2011/06/21	R186 2012/05/03	9.00	Call	Bond Future	5,872.0000	6,181.0000	5.262	0	0	0
2011/06/21	R186 2012/05/03	9.00	Put	Bond Future	4,745.0000	4,493.0000	(5.311)	0	0	0
2011/06/21	R186 2012/05/03	9.05	Call	Bond Future	6,114.0000	6,430.0000	5.168	0	0	0
2011/06/21	R186 2012/05/03	9.05	Put	Bond Future	4,551.0000	4,306.0000	(5.383)	0	0	0
2011/06/21	R186 2012/05/03	8.95	Call	Bond Future	5,635.0000	5,936.0000	5.342	0	0	0
2011/06/21	R186 2012/05/03	8.95	Put	Bond Future	4,946.0000	4,686.0000	(5.257)	0	0	0
2011/06/21	R189 2011/08/04			Bond Future	214.1889	214.2055	0.008	0.0000	0.0000	0
2011/06/21	R189 2011/08/04	212.00	Call	Bond Future	2,189.0000	2,205.0000	0.731	0	0	0
2011/06/21	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
2011/06/21	R189 2011/08/04	212.05	Call	Bond Future	2,139.0000	2,155.0000	0.748	0	0	0
2011/06/21	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R189 2011/08/04	211.95	Call	Bond Future	2,239.0000	2,255.0000	0.715	0	0	0
2011/06/21	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R197 2011/08/04			Bond Future	234.5808	234.6548	0.032	0.0000	0.0000	30
2011/06/21	R197 2011/08/04	231.50	Call	Bond Future	3,081.0000	3,155.0000	2.402	0	0	0
2011/06/21	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R197 2011/08/04	231.55	Call	Bond Future	3,031.0000	3,105.0000	2.441	0	0	0
2011/06/21	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R197 2011/08/04	231.45	Call	Bond Future	3,131.0000	3,205.0000	2.363	0	0	0
2011/06/21	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R201 2011/08/04			Bond Future	7.1820	7.1180	(0.891)	0.0000	0.0000	171
2011/06/21	R201 2011/08/04	7.25	Call	Bond Future	518.0000	634.0000	22.394	0	0	0
2011/06/21	R201 2011/08/04	7.25	Put	Bond Future	312.0000	234.0000	(25.000)	0	0	0
2011/06/21	R201 2011/08/04	7.30	Call	Bond Future	613.0000	739.0000	20.555	0	0	0
2011/06/21	R201 2011/08/04	7.30	Put	Bond Future	257.0000	189.0000	(26.459)	0	0	0
2011/06/21	R201 2011/08/04	7.20	Call	Bond Future	434.0000	538.0000	23.963	0	0	0
2011/06/21	R201 2011/08/04	7.20	Put	Bond Future	380.0000	290.0000	(23.684)	0	0	0
2011/06/21	R201 2011/11/03			Bond Future	7.2820	7.2120	(0.961)	0.0000	0.0000	775
2011/06/21	R201 2011/11/03	8.00	Call	Bond Future	2,193.0000	2,357.0000	7.478	0	0	0
2011/06/21	R201 2011/11/03	8.00	Put	Bond Future	196.0000	163.0000	(16.837)	0	0	0
2011/06/21	R201 2011/11/03	8.05	Call	Bond Future	2,310.0000	2,477.0000	7.229	0	0	0
2011/06/21	R201 2011/11/03	8.05	Put	Bond Future	176.0000	146.0000	(17.045)	0	0	0
2011/06/21	R201 2011/11/03	7.95	Call	Bond Future	2,076.0000	2,237.0000	7.755	0	0	0
2011/06/21	R201 2011/11/03	7.95	Put	Bond Future	217.0000	180.0000	(17.051)	0	0	0
2011/06/21	R201 2012/02/02			Bond Future	7.3910	7.3150	(1.028)	0.0000	0.0000	0
2011/06/21	R201 2012/02/02	8.25	Call	Bond Future	2,508.0000	2,666.0000	6.300	0	0	0
2011/06/21	R201 2012/02/02	8.25	Put	Bond Future	305.0000	265.0000	(13.115)	0	0	0
2011/06/21	R201 2012/02/02	8.30	Call	Bond Future	2,614.0000	2,775.0000	6.159	0	0	0
2011/06/21	R201 2012/02/02	8.30	Put	Bond Future	284.0000	247.0000	(13.028)	0	0	0
2011/06/21	R201 2012/02/02	8.20	Call	Bond Future	2,405.0000	2,561.0000	6.486	0	0	0
2011/06/21	R201 2012/02/02	8.20	Put	Bond Future	328.0000	286.0000	(12.805)	0	0	0
2011/06/21	R201 2012/05/03			Bond Future	7.5250	7.4400	(1.130)	0.0000	0.0000	0

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2011/06/21	R201 2012/05/03	7.75	Call	Bond Future	1,495.0000	1,612.0000	7.826	0	0	0
2011/06/21	R201 2012/05/03	7.75	Put	Bond Future	961.0000	875.0000	(8.949)	0	0	0
2011/06/21	R201 2012/05/03	7.80	Call	Bond Future	1,567.0000	1,688.0000	7.722	0	0	0
2011/06/21	R201 2012/05/03	7.80	Put	Bond Future	914.0000	833.0000	(8.862)	0	0	0
2011/06/21	R201 2012/05/03	7.70	Call	Bond Future	1,424.0000	1,538.0000	8.006	0	0	0
2011/06/21	R201 2012/05/03	7.70	Put	Bond Future	1,008.0000	919.0000	(8.829)	0	0	0
2011/06/21	R202 2011/08/04			Bond Future	175.2393	175.2942	0.031	0.0000	0.0000	18,698
2011/06/21	R202 2011/08/04	1.00	Call	Bond Future	174,239.0000	174,294.0000	0.032	0	0	0
2011/06/21	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R202 2011/08/04	1.05	Call	Bond Future	174,189.0000	174,244.0000	0.032	0	0	0
2011/06/21	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R202 2011/08/04	0.95	Call	Bond Future	174,289.0000	174,344.0000	0.032	0	0	0
2011/06/21	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R202 2011/11/03			Bond Future	177.8406	177.8962	0.031	0.0000	0.0000	400
2011/06/21	R202 2011/11/03	0.50	Call	Bond Future	177,341.0000	177,396.0000	0.031	0	0	0
2011/06/21	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R202 2011/11/03	0.55	Call	Bond Future	177,291.0000	177,346.0000	0.031	0	0	0
2011/06/21	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R202 2011/11/03	0.45	Call	Bond Future	177,391.0000	177,446.0000	0.031	0	0	0
2011/06/21	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R203 2011/08/04			Bond Future	8.1580	8.1060	(0.637)	0.0000	0.0000	824
2011/06/21	R203 2011/08/04	8.00	Call	Bond Future	447.0000	532.0000	19.016	0	0	0
2011/06/21	R203 2011/08/04	8.00	Put	Bond Future	1,200.0000	1,038.0000	(13.500)	0	0	0
2011/06/21	R203 2011/08/04	8.05	Call	Bond Future	538.0000	634.0000	17.844	0	0	0
2011/06/21	R203 2011/08/04	8.05	Put	Bond Future	1,052.0000	901.0000	(14.354)	0	0	0
2011/06/21	R203 2011/08/04	7.95	Call	Bond Future	368.0000	441.0000	19.837	0	0	0
2011/06/21	R203 2011/08/04	7.95	Put	Bond Future	1,361.0000	1,187.0000	(12.785)	0	0	0
2011/06/21	R203 2011/11/03			Bond Future	8.2690	8.2140	(0.665)	0.0000	0.0000	1,630
2011/06/21	R203 2011/11/03	8.50	Call	Bond Future	2,021.0000	2,176.0000	7.669	0	0	0
2011/06/21	R203 2011/11/03	8.50	Put	Bond Future	973.0000	877.0000	(9.866)	0	0	0
2011/06/21	R203 2011/11/03	8.55	Call	Bond Future	2,166.0000	2,326.0000	7.387	0	0	0
2011/06/21	R203 2011/11/03	8.55	Put	Bond Future	893.0000	802.0000	(10.190)	0	0	0
2011/06/21	R203 2011/11/03	8.45	Call	Bond Future	1,881.0000	2,030.0000	7.921	0	0	0

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2011/06/21	R203 2011/11/03	8.45	Put	Bond Future	1,059.0000	956.0000	(9.726)	0	0	0
2011/06/21	R203 2012/02/02			Bond Future	8.3900	8.3310	(0.703)	0.0000	0.0000	0
2011/06/21	R203 2012/02/02	8.75	Call	Bond Future	2,874.0000	3,036.0000	5.637	0	0	0
2011/06/21	R203 2012/02/02	8.75	Put	Bond Future	1,312.0000	1,215.0000	(7.393)	0	0	0
2011/06/21	R203 2012/02/02	8.80	Call	Bond Future	3,015.0000	3,181.0000	5.506	0	0	0
2011/06/21	R203 2012/02/02	8.80	Put	Bond Future	1,238.0000	1,145.0000	(7.512)	0	0	0
2011/06/21	R203 2012/02/02	8.70	Call	Bond Future	2,737.0000	2,895.0000	5.773	0	0	0
2011/06/21	R203 2012/02/02	8.70	Put	Bond Future	1,390.0000	1,289.0000	(7.266)	0	0	0
2011/06/21	R203 2012/05/03			Bond Future	8.5200	8.4580	(0.728)	0.0000	0.0000	0
2011/06/21	R203 2012/05/03	8.75	Call	Bond Future	2,781.0000	2,931.0000	5.394	0	0	0
2011/06/21	R203 2012/05/03	8.75	Put	Bond Future	1,821.0000	1,710.0000	(6.096)	0	0	0
2011/06/21	R203 2012/05/03	8.80	Call	Bond Future	2,907.0000	3,060.0000	5.263	0	0	0
2011/06/21	R203 2012/05/03	8.80	Put	Bond Future	1,740.0000	1,632.0000	(6.207)	0	0	0
2011/06/21	R203 2012/05/03	8.70	Call	Bond Future	2,658.0000	2,804.0000	5.493	0	0	0
2011/06/21	R203 2012/05/03	8.70	Put	Bond Future	1,906.0000	1,791.0000	(6.034)	0	0	0
2011/06/21	R204 2011/08/04			Bond Future	8.3500	8.2920	(0.695)	0.0000	0.0000	70
2011/06/21	R204 2011/08/04	8.00	Call	Bond Future	227.0000	286.0000	25.991	0	0	0
2011/06/21	R204 2011/08/04	8.00	Put	Bond Future	2,124.0000	1,872.0000	(11.864)	0	0	0
2011/06/21	R204 2011/08/04	8.05	Call	Bond Future	285.0000	356.0000	24.912	0	0	0
2011/06/21	R204 2011/08/04	8.05	Put	Bond Future	1,908.0000	1,668.0000	(12.579)	0	0	0
2011/06/21	R204 2011/08/04	7.95	Call	Bond Future	178.0000	227.0000	27.528	0	0	0
2011/06/21	R204 2011/08/04	7.95	Put	Bond Future	2,350.0000	2,088.0000	(11.149)	0	0	0
2011/06/21	R204 2011/11/03			Bond Future	8.4540	8.3940	(0.710)	0.0000	0.0000	2,133
2011/06/21	R204 2011/11/03	8.75	Call	Bond Future	2,570.0000	2,771.0000	7.821	0	0	0
2011/06/21	R204 2011/11/03	8.75	Put	Bond Future	1,049.0000	938.0000	(10.582)	0	0	0
2011/06/21	R204 2011/11/03	8.80	Call	Bond Future	2,739.0000	2,946.0000	7.558	0	0	0
2011/06/21	R204 2011/11/03	8.80	Put	Bond Future	964.0000	859.0000	(10.892)	0	0	0
2011/06/21	R204 2011/11/03	8.70	Call	Bond Future	2,406.0000	2,600.0000	8.063	0	0	0
2011/06/21	R204 2011/11/03	8.70	Put	Bond Future	1,140.0000	1,022.0000	(10.351)	0	0	0
2011/06/21	R204 2012/02/02			Bond Future	8.5630	8.5000	(0.736)	0.0000	0.0000	0
2011/06/21	R204 2012/02/02	9.00	Call	Bond Future	3,429.0000	3,639.0000	6.124	0	0	0
2011/06/21	R204 2012/02/02	9.00	Put	Bond Future	1,265.0000	1,158.0000	(8.458)	0	0	0
2011/06/21	R204 2012/02/02	9.05	Call	Bond Future	3,596.0000	3,810.0000	5.951	0	0	0
2011/06/21	R204 2012/02/02	9.05	Put	Bond Future	1,188.0000	1,085.0000	(8.670)	0	0	0

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2011/06/21	R204 2012/02/02	8.95	Call	Bond Future	3,266.0000	3,471.0000	6.277	0	0	0
2011/06/21	R204 2012/02/02	8.95	Put	Bond Future	1,347.0000	1,235.0000	(8.315)	0	0	0
2011/06/21	R204 2012/05/03			Bond Future	8.6820	8.6160	(0.760)	0.0000	0.0000	0
2011/06/21	R204 2012/05/03	8.75	Call	Bond Future	2,901.0000	3,071.0000	5.860	0	0	0
2011/06/21	R204 2012/05/03	8.75	Put	Bond Future	2,572.0000	2,421.0000	(5.871)	0	0	0
2011/06/21	R204 2012/05/03	8.80	Call	Bond Future	3,034.0000	3,208.0000	5.735	0	0	0
2011/06/21	R204 2012/05/03	8.80	Put	Bond Future	2,464.0000	2,317.0000	(5.966)	0	0	0
2011/06/21	R204 2012/05/03	8.70	Call	Bond Future	2,771.0000	2,936.0000	5.955	0	0	0
2011/06/21	R204 2012/05/03	8.70	Put	Bond Future	2,684.0000	2,528.0000	(5.812)	0	0	0
2011/06/21	R206 2011/08/04			Bond Future	6.9890	6.9240	(0.930)	0.0000	0.0000	9,866
2011/06/21	R206 2011/08/04	7.00	Call	Bond Future	333.0000	408.0000	22.523	0	0	0
2011/06/21	R206 2011/08/04	7.00	Put	Bond Future	309.0000	239.0000	(22.654)	0	0	0
2011/06/21	R206 2011/08/04	7.05	Call	Bond Future	395.0000	478.0000	21.013	0	0	0
2011/06/21	R206 2011/08/04	7.05	Put	Bond Future	260.0000	199.0000	(23.462)	0	0	0
2011/06/21	R206 2011/08/04	6.95	Call	Bond Future	278.0000	346.0000	24.460	0	0	0
2011/06/21	R206 2011/08/04	6.95	Put	Bond Future	364.0000	288.0000	(20.879)	0	0	0
2011/06/21	R206 2011/11/03			Bond Future	7.0950	7.0220	(1.029)	0.0000	0.0000	0
2011/06/21	R206 2011/11/03	7.75	Call	Bond Future	1,467.0000	1,585.0000	8.044	0	0	0
2011/06/21	R206 2011/11/03	7.75	Put	Bond Future	165.0000	137.0000	(16.970)	0	0	0
2011/06/21	R206 2011/11/03	7.80	Call	Bond Future	1,548.0000	1,669.0000	7.817	0	0	0
2011/06/21	R206 2011/11/03	7.80	Put	Bond Future	148.0000	122.0000	(17.568)	0	0	0
2011/06/21	R206 2011/11/03	7.70	Call	Bond Future	1,386.0000	1,502.0000	8.369	0	0	0
2011/06/21	R206 2011/11/03	7.70	Put	Bond Future	183.0000	153.0000	(16.393)	0	0	0
2011/06/21	R206 2012/02/02			Bond Future	7.2210	7.1390	(1.136)	0.0000	0.0000	0
2011/06/21	R206 2012/02/02	8.00	Call	Bond Future	1,642.0000	1,755.0000	6.882	0	0	0
2011/06/21	R206 2012/02/02	8.00	Put	Bond Future	264.0000	231.0000	(12.500)	0	0	0
2011/06/21	R206 2012/02/02	8.05	Call	Bond Future	1,713.0000	1,828.0000	6.713	0	0	0
2011/06/21	R206 2012/02/02	8.05	Put	Bond Future	248.0000	216.0000	(12.903)	0	0	0
2011/06/21	R206 2012/02/02	7.95	Call	Bond Future	1,574.0000	1,684.0000	6.989	0	0	0
2011/06/21	R206 2012/02/02	7.95	Put	Bond Future	284.0000	248.0000	(12.676)	0	0	0
2011/06/21	R206 2012/05/03			Bond Future	7.3970	7.3010	(1.298)	0.0000	0.0000	0
2011/06/21	R206 2012/05/03	7.50	Call	Bond Future	861.0000	943.0000	9.524	0	0	0
2011/06/21	R206 2012/05/03	7.50	Put	Bond Future	700.0000	632.0000	(9.714)	0	0	0
2011/06/21	R206 2012/05/03	7.55	Call	Bond Future	906.0000	990.0000	9.272	0	0	0

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2011/06/21	R206 2012/05/03	7.55	Put	Bond Future	667.0000	601.0000	(9.895)	0	0	0
2011/06/21	R206 2012/05/03	7.45	Call	Bond Future	817.0000	897.0000	9.792	0	0	0
2011/06/21	R206 2012/05/03	7.45	Put	Bond Future	734.0000	664.0000	(9.537)	0	0	0
2011/06/21	R207 2011/08/04			Bond Future	8.4420	8.3900	(0.616)	0.0000	0.0000	5,725
2011/06/21	R207 2011/08/04	8.25	Call	Bond Future	475.0000	567.0000	19.368	0	0	0
2011/06/21	R207 2011/08/04	8.25	Put	Bond Future	1,573.0000	1,369.0000	(12.969)	0	0	0
2011/06/21	R207 2011/08/04	8.30	Call	Bond Future	574.0000	680.0000	18.467	0	0	0
2011/06/21	R207 2011/08/04	8.30	Put	Bond Future	1,384.0000	1,195.0000	(13.656)	0	0	0
2011/06/21	R207 2011/08/04	8.20	Call	Bond Future	388.0000	468.0000	20.619	0	0	0
2011/06/21	R207 2011/08/04	8.20	Put	Bond Future	1,775.0000	1,559.0000	(12.169)	0	0	0
2011/06/21	R207 2011/11/03			Bond Future	8.5360	8.4820	(0.633)	0.0000	0.0000	600
2011/06/21	R207 2011/11/03	8.75	Call	Bond Future	2,488.0000	2,668.0000	7.235	0	0	0
2011/06/21	R207 2011/11/03	8.75	Put	Bond Future	1,314.0000	1,195.0000	(9.056)	0	0	0
2011/06/21	R207 2011/11/03	8.80	Call	Bond Future	2,658.0000	2,844.0000	6.998	0	0	0
2011/06/21	R207 2011/11/03	8.80	Put	Bond Future	1,213.0000	1,100.0000	(9.316)	0	0	0
2011/06/21	R207 2011/11/03	8.70	Call	Bond Future	2,318.0000	2,491.0000	7.463	0	0	0
2011/06/21	R207 2011/11/03	8.70	Put	Bond Future	1,417.0000	1,291.0000	(8.892)	0	0	0
2011/06/21	R207 2012/02/02			Bond Future	8.6350	8.5790	(0.649)	0.0000	0.0000	0
2011/06/21	R207 2012/02/02	9.00	Call	Bond Future	3,411.0000	3,603.0000	5.629	0	0	0
2011/06/21	R207 2012/02/02	9.00	Put	Bond Future	1,474.0000	1,365.0000	(7.395)	0	0	0
2011/06/21	R207 2012/02/02	9.05	Call	Bond Future	3,583.0000	3,780.0000	5.498	0	0	0
2011/06/21	R207 2012/02/02	9.05	Put	Bond Future	1,385.0000	1,280.0000	(7.581)	0	0	0
2011/06/21	R207 2012/02/02	8.95	Call	Bond Future	3,243.0000	3,430.0000	5.766	0	0	0
2011/06/21	R207 2012/02/02	8.95	Put	Bond Future	1,569.0000	1,454.0000	(7.330)	0	0	0
2011/06/21	R207 2012/05/03			Bond Future	8.7450	8.6860	(0.675)	0.0000	0.0000	0
2011/06/21	R207 2012/05/03	8.75	Call	Bond Future	2,953.0000	3,110.0000	5.317	0	0	0
2011/06/21	R207 2012/05/03	8.75	Put	Bond Future	2,927.0000	2,775.0000	(5.193)	0	0	0
2011/06/21	R207 2012/05/03	8.80	Call	Bond Future	3,091.0000	3,253.0000	5.241	0	0	0
2011/06/21	R207 2012/05/03	8.80	Put	Bond Future	2,804.0000	2,657.0000	(5.243)	0	0	0
2011/06/21	R207 2012/05/03	8.70	Call	Bond Future	2,817.0000	2,970.0000	5.431	0	0	0
2011/06/21	R207 2012/05/03	8.70	Put	Bond Future	3,052.0000	2,897.0000	(5.079)	0	0	0
2011/06/21	R208 2011/08/04			Bond Future	8.4770	8.4100	(0.790)	0.0000	0.0000	1,361
2011/06/21	R208 2011/08/04	8.25	Call	Bond Future	483.0000	606.0000	25.466	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
2011/06/21	R208 2011/08/04	8.25	Put	Bond Future	1,863.0000	1,582.0000	(15.083)	0	0	0
2011/06/21	R208 2011/08/04	8.30	Call	Bond Future	583.0000	723.0000	24.014	0	0	0
2011/06/21	R208 2011/08/04	8.30	Put	Bond Future	1,657.0000	1,392.0000	(15.993)	0	0	0
2011/06/21	R208 2011/08/04	8.20	Call	Bond Future	397.0000	503.0000	26.700	0	0	0
2011/06/21	R208 2011/08/04	8.20	Put	Bond Future	2,085.0000	1,787.0000	(14.293)	0	0	0
2011/06/21	R208 2011/11/03			Bond Future	8.5650	8.4950	(0.817)	0.0000	0.0000	6,003
2011/06/21	R208 2011/11/03	8.75	Call	Bond Future	2,463.0000	2,712.0000	10.110	0	0	0
2011/06/21	R208 2011/11/03	8.75	Put	Bond Future	1,383.0000	1,218.0000	(11.931)	0	0	0
2011/06/21	R208 2011/11/03	8.80	Call	Bond Future	2,642.0000	2,901.0000	9.803	0	0	0
2011/06/21	R208 2011/11/03	8.80	Put	Bond Future	1,273.0000	1,118.0000	(12.176)	0	0	0
2011/06/21	R208 2011/11/03	8.70	Call	Bond Future	2,291.0000	2,529.0000	10.388	0	0	0
2011/06/21	R208 2011/11/03	8.70	Put	Bond Future	1,501.0000	1,326.0000	(11.659)	0	0	0
2011/06/21	R208 2012/02/02			Bond Future	8.6560	8.5830	(0.843)	0.0000	0.0000	0
2011/06/21	R208 2012/02/02	9.00	Call	Bond Future	3,660.0000	3,926.0000	7.268	0	0	0
2011/06/21	R208 2012/02/02	9.00	Put	Bond Future	1,710.0000	1,555.0000	(9.064)	0	0	0
2011/06/21	R208 2012/02/02	9.05	Call	Bond Future	3,841.0000	4,114.0000	7.108	0	0	0
2011/06/21	R208 2012/02/02	9.05	Put	Bond Future	1,612.0000	1,465.0000	(9.119)	0	0	0
2011/06/21	R208 2012/02/02	8.95	Call	Bond Future	3,483.0000	3,742.0000	7.436	0	0	0
2011/06/21	R208 2012/02/02	8.95	Put	Bond Future	1,813.0000	1,651.0000	(8.935)	0	0	0
2011/06/21	R208 2012/05/03			Bond Future	8.7520	8.6770	(0.857)	0.0000	0.0000	0
2011/06/21	R208 2012/05/03	9.00	Call	Bond Future	3,887.0000	4,134.0000	6.355	0	0	0
2011/06/21	R208 2012/05/03	9.00	Put	Bond Future	2,509.0000	2,334.0000	(6.975)	0	0	0
2011/06/21	R208 2012/05/03	9.05	Call	Bond Future	4,053.0000	4,306.0000	6.242	0	0	0
2011/06/21	R208 2012/05/03	9.05	Put	Bond Future	2,401.0000	2,232.0000	(7.039)	0	0	0
2011/06/21	R208 2012/05/03	8.95	Call	Bond Future	3,725.0000	3,966.0000	6.470	0	0	0
2011/06/21	R208 2012/05/03	8.95	Put	Bond Future	2,623.0000	2,442.0000	(6.900)	0	0	0
2011/06/21	R209 2011/08/04			Bond Future	8.8200	8.7680	(0.590)	0.0000	0.0000	0
2011/06/21	R209 2011/08/04	8.50	Call	Bond Future	466.0000	559.0000	19.957	0	0	0
2011/06/21	R209 2011/08/04	8.50	Put	Bond Future	3,064.0000	2,744.0000	(10.444)	0	0	0
2011/06/21	R209 2011/08/04	8.55	Call	Bond Future	569.0000	677.0000	18.981	0	0	0
2011/06/21	R209 2011/08/04	8.55	Put	Bond Future	2,751.0000	2,447.0000	(11.051)	0	0	0
2011/06/21	R209 2011/08/04	8.45	Call	Bond Future	377.0000	456.0000	20.955	0	0	0
2011/06/21	R209 2011/08/04	8.45	Put	Bond Future	3,394.0000	3,060.0000	(9.841)	0	0	0
2011/06/21	R209 2011/08/04	10.10	Call	Bond Future	9,100.0000	9,510.0000	4.505	0	0	0

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2011/06/21	R209 2011/08/04	10.10	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2011/06/21	R209 2011/11/03			Bond Future	8.8830	8.8300	(0.597)	0.0000	0.0000	1,318
2011/06/21	R209 2011/11/03	8.75	Call	Bond Future	2,114.0000	2,298.0000	8.704	0	0	0
2011/06/21	R209 2011/11/03	8.75	Put	Bond Future	3,163.0000	2,932.0000	(7.303)	0	0	0
2011/06/21	R209 2011/11/03	8.80	Call	Bond Future	2,294.0000	2,488.0000	8.457	0	0	0
2011/06/21	R209 2011/11/03	8.80	Put	Bond Future	2,946.0000	2,725.0000	(7.502)	0	0	0
2011/06/21	R209 2011/11/03	8.70	Call	Bond Future	1,943.0000	2,117.0000	8.955	0	0	0
2011/06/21	R209 2011/11/03	8.70	Put	Bond Future	3,393.0000	3,152.0000	(7.103)	0	0	0
2011/06/21	R209 2012/02/02			Bond Future	8.9470	8.8920	(0.615)	0.0000	0.0000	0
2011/06/21	R209 2012/02/02	9.00	Call	Bond Future	3,769.0000	3,996.0000	6.023	0	0	0
2011/06/21	R209 2012/02/02	9.00	Put	Bond Future	3,362.0000	3,163.0000	(5.919)	0	0	0
2011/06/21	R209 2012/02/02	9.05	Call	Bond Future	3,973.0000	4,207.0000	5.890	0	0	0
2011/06/21	R209 2012/02/02	9.05	Put	Bond Future	3,186.0000	2,994.0000	(6.026)	0	0	0
2011/06/21	R209 2012/02/02	8.95	Call	Bond Future	3,571.0000	3,790.0000	6.133	0	0	0
2011/06/21	R209 2012/02/02	8.95	Put	Bond Future	3,548.0000	3,341.0000	(5.834)	0	0	0
2011/06/21	R209 2012/05/03			Bond Future	9.0130	8.9570	(0.621)	0.0000	0.0000	0
2011/06/21	R209 2012/05/03	9.00	Call	Bond Future	4,204.0000	4,426.0000	5.281	0	0	0
2011/06/21	R209 2012/05/03	9.00	Put	Bond Future	4,303.0000	4,097.0000	(4.787)	0	0	0
2011/06/21	R209 2012/05/03	9.05	Call	Bond Future	4,399.0000	4,627.0000	5.183	0	0	0
2011/06/21	R209 2012/05/03	9.05	Put	Bond Future	4,118.0000	3,918.0000	(4.857)	0	0	0
2011/06/21	R209 2012/05/03	8.95	Call	Bond Future	4,015.0000	4,230.0000	5.355	0	0	0
2011/06/21	R209 2012/05/03	8.95	Put	Bond Future	4,497.0000	4,284.0000	(4.736)	0	0	0
2011/06/21	R210 2011/08/04			Bond Future	130.9536	130.9949	0.032	0.0000	0.0000	425
2011/06/21	R210 2011/08/04	106.00	Call	Bond Future	24,954.0000	24,995.0000	0.164	0	0	0
2011/06/21	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R210 2011/08/04	106.05	Call	Bond Future	24,904.0000	24,945.0000	0.165	0	0	0
2011/06/21	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R210 2011/08/04	105.95	Call	Bond Future	25,004.0000	25,045.0000	0.164	0	0	0
2011/06/21	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/08/04			Bond Future	107.7878	107.5952	(0.179)	0.0000	0.0000	0
2011/06/21	R211 2011/08/04	1.50	Call	Bond Future	106,288.0000	106,095.0000	(0.182)	0	0	0
2011/06/21	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/08/04	1.55	Call	Bond Future	106,238.0000	106,045.0000	(0.182)	0	0	0

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2011/06/21	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/08/04	1.45	Call	Bond Future	106,338.0000	106,145.0000	(0.181)	0	0	0
2011/06/21	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/11/03			Bond Future	109.3879	109.1923	(0.179)	0.0000	0.0000	529
2011/06/21	R211 2011/11/03	1.25	Call	Bond Future	108,138.0000	107,942.0000	(0.181)	0	0	0
2011/06/21	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/11/03	1.30	Call	Bond Future	108,088.0000	107,892.0000	(0.181)	0	0	0
2011/06/21	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R211 2011/11/03	1.20	Call	Bond Future	108,188.0000	107,992.0000	(0.181)	0	0	0
2011/06/21	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/08/04			Bond Future	106.7380	106.7720	0.032	0.0000	0.0000	3,852
2011/06/21	R212 2011/08/04	2.50	Call	Bond Future	104,238.0000	104,272.0000	0.033	0	0	0
2011/06/21	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/08/04	2.55	Call	Bond Future	104,188.0000	104,222.0000	0.033	0	0	0
2011/06/21	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/08/04	2.45	Call	Bond Future	104,288.0000	104,322.0000	0.033	0	0	0
2011/06/21	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/11/03			Bond Future	108.3224	108.3568	0.032	0.0000	0.0000	240
2011/06/21	R212 2011/11/03	2.50	Call	Bond Future	105,822.0000	105,857.0000	0.033	0	0	0
2011/06/21	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/11/03	2.55	Call	Bond Future	105,772.0000	105,807.0000	0.033	0	0	0
2011/06/21	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R212 2011/11/03	2.45	Call	Bond Future	105,872.0000	105,907.0000	0.033	0	0	0
2011/06/21	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/08/04			Bond Future	8.8330	8.7810	(0.589)	0.0000	0.0000	0
2011/06/21	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/08/04	8.00	Put	Bond Future	7,121.0000	6,701.0000	(5.898)	0	0	0
2011/06/21	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/08/04	8.05	Put	Bond Future	6,668.0000	6,249.0000	(6.284)	0	0	0
2011/06/21	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/08/04	7.95	Put	Bond Future	7,577.0000	7,157.0000	(5.543)	0	0	0
2011/06/21	R213 2011/11/03			Bond Future	8.9040	8.8510	(0.595)	0.0000	0.0000	0
2011/06/21	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/21	R213 2011/11/03	8.75	Put	Bond Future	1,234.0000	812.0000	(34.198)	0	0	0
2011/06/21	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/11/03	8.80	Put	Bond Future	830.0000	409.0000	(50.723)	0	0	0
2011/06/21	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2011/11/03	8.70	Put	Bond Future	1,641.0000	1,219.0000	(25.716)	0	0	0
2011/06/21	R213 2012/02/02			Bond Future	8.9780	8.9230	(0.613)	0.0000	0.0000	0
2011/06/21	R213 2012/02/02	9.00	Call	Bond Future	172.0000	603.0000	250.581	0	0	0
2011/06/21	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2012/02/02	9.05	Call	Bond Future	559.0000	991.0000	77.281	0	0	0
2011/06/21	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2012/02/02	8.95	Call	Bond Future	0.0000	212.0000	100.000	0	0	0
2011/06/21	R213 2012/02/02	8.95	Put	Bond Future	219.0000	0.0000	(100.000)	0	0	0
2011/06/21	R213 2012/05/03			Bond Future	9.0500	8.9940	(0.619)	0.0000	0.0000	0
2011/06/21	R213 2012/05/03	9.25	Call	Bond Future	1,519.0000	1,952.0000	28.506	0	0	0
2011/06/21	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2012/05/03	9.30	Call	Bond Future	1,892.0000	2,325.0000	22.886	0	0	0
2011/06/21	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	R213 2012/05/03	9.20	Call	Bond Future	1,143.0000	1,576.0000	37.883	0	0	0
2011/06/21	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/08/04			Bond Future	0.0770	0.0750	(2.597)	0.0000	0.0000	0
2011/06/21	RZ02 2011/08/04	1.00	Call	Bond Future	25,734.0000	25,795.0000	0.237	0	0	0
2011/06/21	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/08/04	1.05	Call	Bond Future	26,993.0000	27,054.0000	0.226	0	0	0
2011/06/21	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/08/04	0.95	Call	Bond Future	24,461.0000	24,523.0000	0.253	0	0	0
2011/06/21	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/21	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/21	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/06/21	RZ11 2011/11/03			Bond Future	0.7960	0.8330	4.648	0.0000	0.0000	0
2011/06/21	RZ11 2011/11/03	1.00	Call	Bond Future	1,087.0000	889.0000	(18.215)	0	0	0
2011/06/21	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ11 2011/11/03	1.05	Call	Bond Future	1,351.0000	1,153.0000	(14.656)	0	0	0
2011/06/21	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ11 2011/11/03	0.95	Call	Bond Future	822.0000	624.0000	(24.088)	0	0	0
2011/06/21	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/08/04			Bond Future	2.0400	2.0370	(0.147)	0.0000	0.0000	0
2011/06/21	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/08/04	2.00	Put	Bond Future	390.0000	361.0000	(7.436)	0	0	0
2011/06/21	RZ12 2011/08/04	2.05	Call	Bond Future	97.0000	127.0000	30.928	0	0	0
2011/06/21	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/08/04	1.95	Put	Bond Future	880.0000	851.0000	(3.295)	0	0	0
2011/06/21	RZ12 2011/11/03			Bond Future	1.9300	1.9270	(0.155)	0.0000	0.0000	0
2011/06/21	RZ12 2011/11/03	2.00	Call	Bond Future	672.0000	701.0000	4.315	0	0	0
2011/06/21	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/11/03	2.05	Call	Bond Future	1,149.0000	1,178.0000	2.524	0	0	0
2011/06/21	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	RZ12 2011/11/03	1.95	Call	Bond Future	192.0000	221.0000	15.104	0	0	0
2011/06/21	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/21	TRT1 2011/08/04			Index Future	350.3600	351.4450	0.310	0.0000	0.0000	100
2011/06/21	TRT1 2011/11/03			Index Future	355.0770	356.1780	0.310	0.0000	0.0000	0
Total										226158.00