



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/07/2011

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	AL7T 2011/08/04			Index Future	384.3020	385.4700	0.304	0.0000	0.0000	46
2011/07/04	AL7T 2011/11/03			Index Future	390.0540	391.2380	0.304	0.0000	0.0000	0
2011/07/04	ALBI 2011/08/04			Index Future	353.3070	354.2440	0.265	0.0000	0.0000	998
2011/07/04	ALBI 2011/11/03			Index Future	358.5950	359.5440	0.265	0.0000	0.0000	0
2011/07/04	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/07/04	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/07/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	CAAD 2011/09/19			Can-Do Future	0.0355	0.0388	9.296	0.0000	0.0000	22,388
2011/07/04	CAAE 2011/09/19			Can-Do Future	0.1020	0.0916	(10.196)	0.0000	0.0000	21,898
2011/07/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	CRD1 2011/08/04			Index Future	160.3330	160.6690	0.210	0.0000	0.0000	2
2011/07/04	CRD1 2011/11/03			Index Future	162.4960	162.8370	0.210	0.0000	0.0000	0
2011/07/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/07/04	GOVI 2011/08/04			GOVI	354.2300	355.1470	0.259	0.0000	0.0000	180
2011/07/04	GOVI 2011/08/04	348.00	Call	GOVI	62,300.0000	71,470.0000	14.719	0	0	0
2011/07/04	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/04	GOVI 2011/08/04	348.01	Call	GOVI	62,200.0000	71,370.0000	14.743	0	0	0
2011/07/04	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/04	GOVI 2011/08/04	347.99	Call	GOVI	62,400.0000	71,570.0000	14.696	0	0	0
2011/07/04	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/04	GOVI 2011/11/03			GOVI	359.5320	360.4620	0.259	0.0000	0.0000	0
2011/07/04	GOVI 2011/11/03	357.00	Call	GOVI	25,320.0000	34,620.0000	36.730	0	0	0
2011/07/04	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/07/04	GOVI 2011/11/03	357.01	Call	GOVI	25,220.0000	34,520.0000	36.875	0	0	0
2011/07/04	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/04	GOVI 2011/11/03	356.99	Call	GOVI	25,420.0000	34,720.0000	36.585	0	0	0
2011/07/04	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/07/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/07/04	IGOV 2011/08/04			Index Future	155.8170	155.9700	0.098	0.0000	0.0000	69
2011/07/04	IGOV 2011/11/03			Index Future	158.1500	158.3040	0.097	0.0000	0.0000	0
2011/07/04	ILBI 2011/08/04			Index Future	416.1480	416.2700	0.029	0.0000	0.0000	0
2011/07/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/07/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/07/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/07/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/07/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/07/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/07/04	JBAF 2011/07/20			Jibar Tradeable Future	5.6200	5.6000	(0.356)	0.0000	0.0000	5,000
2011/07/04	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	0
2011/07/04	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.6900	(0.524)	0.0000	0.0000	17,600
2011/07/04	JBAF 2011/10/19			Jibar Tradeable Future	5.7800	5.7600	(0.346)	0.0000	0.0000	100
2011/07/04	JBAF 2011/11/16			Jibar Tradeable Future	5.8800	5.8400	(0.680)	0.0000	0.0000	1,000
2011/07/04	JBAF 2011/12/21			Jibar Tradeable Future	5.9800	5.9600	(0.334)	94.0400	94.0400	5,541
2011/07/04	JBAF 2012/03/20			Jibar Tradeable Future	6.3700	6.3300	(0.628)	0.0000	0.0000	1,090
2011/07/04	JBAF 2012/06/20			Jibar Tradeable Future	6.7200	6.6900	(0.446)	0.0000	0.0000	2,890
2011/07/04	JBAF 2012/09/19			Jibar Tradeable Future	6.9700	6.9500	(0.287)	0.0000	0.0000	44,710
2011/07/04	JBAF 2012/12/19			Jibar Tradeable Future	7.2200	7.2100	(0.139)	0.0000	0.0000	490
2011/07/04	JBAF 2013/03/20			Jibar Tradeable Future	7.5200	7.4900	(0.399)	0.0000	0.0000	290
2011/07/04	JBAF 2013/06/19			Jibar Tradeable Future	7.8200	7.7800	(0.512)	0.0000	0.0000	0

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2011/07/04	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/04	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/04	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/07/04	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/07/04	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/07/04	OTH1 2011/08/04			Index Future	347.9480	348.9890	0.299	0.0000	0.0000	3
2011/07/04	OTH1 2011/11/03			Index Future	353.1560	354.2110	0.299	0.0000	0.0000	0
2011/07/04	R157 2011/08/04			Bond Future	7.5650	7.5230	(0.555)	0.0000	0.0000	5,510
2011/07/04	R157 2011/08/04	7.50	Call	Bond Future	420.0000	470.0000	11.905	0	0	1,000
2011/07/04	R157 2011/08/04	7.50	Put	Bond Future	674.0000	560.0000	(16.914)	0	0	0
2011/07/04	R157 2011/08/04	7.55	Call	Bond Future	510.0000	570.0000	11.765	0	0	0
2011/07/04	R157 2011/08/04	7.55	Put	Bond Future	569.0000	464.0000	(18.453)	0	0	0
2011/07/04	R157 2011/08/04	7.45	Call	Bond Future	341.0000	382.0000	12.023	0	0	0
2011/07/04	R157 2011/08/04	7.45	Put	Bond Future	791.0000	668.0000	(15.550)	0	0	0
2011/07/04	R157 2011/08/04	7.20	Put	Bond Future	1,531.0000	1,377.0000	(10.059)	0	0	0
2011/07/04	R157 2011/08/04	7.20	Call	Bond Future	94.0000	105.0000	11.702	0	0	1,320

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2011/07/04	R157 2011/08/04	7.60	Put	Bond Future	475.0000	380.0000	(20.000)	0	0	0
2011/07/04	R157 2011/08/04	7.60	Call	Bond Future	612.0000	681.0000	11.275	0	0	440
2011/07/04	R157 2011/08/04	7.80	Call	Bond Future	1,122.0000	1,230.0000	9.626	0	0	0
2011/07/04	R157 2011/08/04	7.80	Put	Bond Future	208.0000	152.0000	(26.923)	0	0	440
2011/07/04	R157 2011/08/04	8.20	Call	Bond Future	2,472.0000	2,626.0000	6.230	0	0	0
2011/07/04	R157 2011/08/04	8.20	Put	Bond Future	24.0000	14.0000	(41.667)	0	0	1,320
2011/07/04	R157 2011/11/03			Bond Future	7.6860	7.6400	(0.598)	0.0000	0.0000	3,358
2011/07/04	R157 2011/11/03	8.25	Call	Bond Future	2,355.0000	2,481.0000	5.350	0	0	0
2011/07/04	R157 2011/11/03	8.25	Put	Bond Future	310.0000	267.0000	(13.871)	0	0	0
2011/07/04	R157 2011/11/03	8.30	Call	Bond Future	2,500.0000	2,630.0000	5.200	0	0	0
2011/07/04	R157 2011/11/03	8.30	Put	Bond Future	276.0000	237.0000	(14.130)	0	0	0
2011/07/04	R157 2011/11/03	8.20	Call	Bond Future	2,212.0000	2,335.0000	5.561	0	0	0
2011/07/04	R157 2011/11/03	8.20	Put	Bond Future	346.0000	301.0000	(13.006)	0	0	0
2011/07/04	R157 2012/02/02			Bond Future	7.8200	7.7700	(0.639)	0.0000	0.0000	0
2011/07/04	R157 2012/02/02	8.50	Call	Bond Future	2,910.0000	3,029.0000	4.089	0	0	0
2011/07/04	R157 2012/02/02	8.50	Put	Bond Future	612.0000	560.0000	(8.497)	0	0	0
2011/07/04	R157 2012/02/02	8.55	Call	Bond Future	3,037.0000	3,159.0000	4.017	0	0	0
2011/07/04	R157 2012/02/02	8.55	Put	Bond Future	572.0000	523.0000	(8.566)	0	0	0
2011/07/04	R157 2012/02/02	8.45	Call	Bond Future	2,785.0000	2,901.0000	4.165	0	0	0
2011/07/04	R157 2012/02/02	8.45	Put	Bond Future	654.0000	599.0000	(8.410)	0	0	0
2011/07/04	R157 2012/05/03			Bond Future	7.9750	7.9210	(0.677)	0.0000	0.0000	0
2011/07/04	R157 2012/05/03	8.25	Call	Bond Future	2,116.0000	2,211.0000	4.490	0	0	0
2011/07/04	R157 2012/05/03	8.25	Put	Bond Future	1,245.0000	1,169.0000	(6.104)	0	0	0
2011/07/04	R157 2012/05/03	8.30	Call	Bond Future	2,214.0000	2,312.0000	4.426	0	0	0
2011/07/04	R157 2012/05/03	8.30	Put	Bond Future	1,186.0000	1,112.0000	(6.239)	0	0	0
2011/07/04	R157 2012/05/03	8.20	Call	Bond Future	2,020.0000	2,113.0000	4.604	0	0	0
2011/07/04	R157 2012/05/03	8.20	Put	Bond Future	1,307.0000	1,228.0000	(6.044)	0	0	0
2011/07/04	R186 2011/08/04			Bond Future	8.6200	8.5890	(0.360)	0.0000	0.0000	11,226
2011/07/04	R186 2011/08/04	8.25	Call	Bond Future	304.0000	313.0000	2.961	0	0	0
2011/07/04	R186 2011/08/04	8.25	Put	Bond Future	3,856.0000	3,573.0000	(7.339)	0	0	0
2011/07/04	R186 2011/08/04	8.30	Call	Bond Future	391.0000	406.0000	3.836	0	0	0
2011/07/04	R186 2011/08/04	8.30	Put	Bond Future	3,454.0000	3,177.0000	(8.020)	0	0	0
2011/07/04	R186 2011/08/04	8.20	Call	Bond Future	232.0000	237.0000	2.155	0	0	0
2011/07/04	R186 2011/08/04	8.20	Put	Bond Future	4,276.0000	3,989.0000	(6.712)	0	0	0

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2011/07/04	R186 2011/08/04	8.35	Put	Bond Future	3,073.0000	2,804.0000	(8.754)	0	0	0
2011/07/04	R186 2011/08/04	8.35	Call	Bond Future	497.0000	519.0000	4.427	0	0	600
2011/07/04	R186 2011/08/04	8.70	Put	Bond Future	1,098.0000	921.0000	(16.120)	0	0	0
2011/07/04	R186 2011/08/04	8.70	Call	Bond Future	1,846.0000	1,960.0000	6.176	0	0	200
2011/07/04	R186 2011/08/04	8.95	Call	Bond Future	3,449.0000	3,644.0000	5.654	0	0	0
2011/07/04	R186 2011/08/04	8.95	Put	Bond Future	410.0000	313.0000	(23.659)	0	0	200
2011/07/04	R186 2011/08/04	9.70	Call	Bond Future	9,531.0000	9,820.0000	3.032	0	0	0
2011/07/04	R186 2011/08/04	9.70	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	600
2011/07/04	R186 2011/11/03			Bond Future	8.6980	8.6660	(0.368)	0.0000	0.0000	13,563
2011/07/04	R186 2011/11/03	9.00	Call	Bond Future	4,612.0000	4,772.0000	3.469	0	0	0
2011/07/04	R186 2011/11/03	9.00	Put	Bond Future	1,876.0000	1,740.0000	(7.249)	0	0	0
2011/07/04	R186 2011/11/03	9.05	Call	Bond Future	4,905.0000	5,073.0000	3.425	0	0	0
2011/07/04	R186 2011/11/03	9.05	Put	Bond Future	1,725.0000	1,597.0000	(7.420)	0	0	0
2011/07/04	R186 2011/11/03	8.95	Call	Bond Future	4,327.0000	4,481.0000	3.559	0	0	0
2011/07/04	R186 2011/11/03	8.95	Put	Bond Future	2,037.0000	1,895.0000	(6.971)	0	0	0
2011/07/04	R186 2011/11/03	8.75	Put	Bond Future	2,797.0000	2,626.0000	(6.114)	0	0	0
2011/07/04	R186 2011/11/03	8.75	Call	Bond Future	3,275.0000	3,400.0000	3.817	0	0	5,600
2011/07/04	R186 2012/02/02			Bond Future	8.7770	8.7440	(0.376)	0.0000	0.0000	2,500
2011/07/04	R186 2012/02/02	9.00	Call	Bond Future	5,091.0000	5,243.0000	2.986	0	0	0
2011/07/04	R186 2012/02/02	9.00	Put	Bond Future	3,098.0000	2,951.0000	(4.745)	0	0	0
2011/07/04	R186 2012/02/02	9.05	Call	Bond Future	5,354.0000	5,512.0000	2.951	0	0	0
2011/07/04	R186 2012/02/02	9.05	Put	Bond Future	2,921.0000	2,780.0000	(4.827)	0	0	0
2011/07/04	R186 2012/02/02	8.95	Call	Bond Future	4,834.0000	4,981.0000	3.041	0	0	0
2011/07/04	R186 2012/02/02	8.95	Put	Bond Future	3,283.0000	3,131.0000	(4.630)	0	0	0
2011/07/04	R186 2012/05/03			Bond Future	8.8610	8.8270	(0.384)	0.0000	0.0000	0
2011/07/04	R186 2012/05/03	9.00	Call	Bond Future	5,835.0000	5,980.0000	2.485	0	0	0
2011/07/04	R186 2012/05/03	9.00	Put	Bond Future	4,610.0000	4,453.0000	(3.406)	0	0	0
2011/07/04	R186 2012/05/03	9.05	Call	Bond Future	6,078.0000	6,228.0000	2.468	0	0	0
2011/07/04	R186 2012/05/03	9.05	Put	Bond Future	4,417.0000	4,265.0000	(3.441)	0	0	0
2011/07/04	R186 2012/05/03	8.95	Call	Bond Future	5,596.0000	5,737.0000	2.520	0	0	0
2011/07/04	R186 2012/05/03	8.95	Put	Bond Future	4,810.0000	4,648.0000	(3.368)	0	0	0
2011/07/04	R189 2011/08/04			Bond Future	214.6888	214.6793	(0.004)	0.0000	0.0000	0
2011/07/04	R189 2011/08/04	212.00	Call	Bond Future	2,689.0000	2,679.0000	(0.372)	0	0	0
2011/07/04	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/04	R189 2011/08/04	212.05	Call	Bond Future	2,639.0000	2,629.0000	(0.379)	0	0	0
2011/07/04	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R189 2011/08/04	211.95	Call	Bond Future	2,739.0000	2,729.0000	(0.365)	0	0	0
2011/07/04	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R197 2011/08/04			Bond Future	235.1628	235.1613	(0.001)	0.0000	0.0000	30
2011/07/04	R197 2011/08/04	231.50	Call	Bond Future	3,663.0000	3,661.0000	(0.055)	0	0	0
2011/07/04	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R197 2011/08/04	231.55	Call	Bond Future	3,613.0000	3,611.0000	(0.055)	0	0	0
2011/07/04	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R197 2011/08/04	231.45	Call	Bond Future	3,713.0000	3,711.0000	(0.054)	0	0	0
2011/07/04	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R201 2011/08/04			Bond Future	7.1780	7.1360	(0.585)	0.0000	0.0000	395
2011/07/04	R201 2011/08/04	7.25	Call	Bond Future	473.0000	538.0000	13.742	0	0	0
2011/07/04	R201 2011/08/04	7.25	Put	Bond Future	255.0000	193.0000	(24.314)	0	0	0
2011/07/04	R201 2011/08/04	7.30	Call	Bond Future	571.0000	645.0000	12.960	0	0	0
2011/07/04	R201 2011/08/04	7.30	Put	Bond Future	202.0000	149.0000	(26.238)	0	0	0
2011/07/04	R201 2011/08/04	7.20	Call	Bond Future	387.0000	443.0000	14.470	0	0	0
2011/07/04	R201 2011/08/04	7.20	Put	Bond Future	320.0000	249.0000	(22.188)	0	0	0
2011/07/04	R201 2011/11/03			Bond Future	7.2790	7.2330	(0.632)	0.0000	0.0000	853
2011/07/04	R201 2011/11/03	8.00	Call	Bond Future	2,178.0000	2,282.0000	4.775	0	0	0
2011/07/04	R201 2011/11/03	8.00	Put	Bond Future	173.0000	147.0000	(15.029)	0	0	0
2011/07/04	R201 2011/11/03	8.05	Call	Bond Future	2,296.0000	2,403.0000	4.660	0	0	0
2011/07/04	R201 2011/11/03	8.05	Put	Bond Future	153.0000	131.0000	(14.379)	0	0	0
2011/07/04	R201 2011/11/03	7.95	Call	Bond Future	2,060.0000	2,162.0000	4.951	0	0	0
2011/07/04	R201 2011/11/03	7.95	Put	Bond Future	192.0000	165.0000	(14.063)	0	0	0
2011/07/04	R201 2012/02/02			Bond Future	7.3880	7.3370	(0.690)	0.0000	0.0000	0
2011/07/04	R201 2012/02/02	8.25	Call	Bond Future	2,496.0000	2,599.0000	4.127	0	0	0
2011/07/04	R201 2012/02/02	8.25	Put	Bond Future	285.0000	255.0000	(10.526)	0	0	0
2011/07/04	R201 2012/02/02	8.30	Call	Bond Future	2,603.0000	2,708.0000	4.034	0	0	0
2011/07/04	R201 2012/02/02	8.30	Put	Bond Future	265.0000	238.0000	(10.189)	0	0	0
2011/07/04	R201 2012/02/02	8.20	Call	Bond Future	2,392.0000	2,493.0000	4.222	0	0	0
2011/07/04	R201 2012/02/02	8.20	Put	Bond Future	307.0000	276.0000	(10.098)	0	0	0
2011/07/04	R201 2012/05/03			Bond Future	7.5240	7.4680	(0.744)	0.0000	0.0000	0

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2011/07/04	R201 2012/05/03	7.75	Call	Bond Future	1,475.0000	1,548.0000	4.949	0	0	0
2011/07/04	R201 2012/05/03	7.75	Put	Bond Future	938.0000	878.0000	(6.397)	0	0	0
2011/07/04	R201 2012/05/03	7.80	Call	Bond Future	1,548.0000	1,623.0000	4.845	0	0	0
2011/07/04	R201 2012/05/03	7.80	Put	Bond Future	893.0000	835.0000	(6.495)	0	0	0
2011/07/04	R201 2012/05/03	7.70	Call	Bond Future	1,404.0000	1,475.0000	5.057	0	0	0
2011/07/04	R201 2012/05/03	7.70	Put	Bond Future	986.0000	923.0000	(6.389)	0	0	0
2011/07/04	R202 2011/08/04			Bond Future	174.5464	174.5450	(0.001)	0.0000	0.0000	21,108
2011/07/04	R202 2011/08/04	1.00	Call	Bond Future	173,546.0000	173,545.0000	(0.001)	0	0	0
2011/07/04	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R202 2011/08/04	1.05	Call	Bond Future	173,496.0000	173,495.0000	(0.001)	0	0	0
2011/07/04	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R202 2011/08/04	0.95	Call	Bond Future	173,596.0000	173,595.0000	(0.001)	0	0	0
2011/07/04	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R202 2011/11/03			Bond Future	177.1307	177.1287	(0.001)	0.0000	0.0000	400
2011/07/04	R202 2011/11/03	0.50	Call	Bond Future	176,631.0000	176,629.0000	(0.001)	0	0	0
2011/07/04	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R202 2011/11/03	0.55	Call	Bond Future	176,581.0000	176,579.0000	(0.001)	0	0	0
2011/07/04	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R202 2011/11/03	0.45	Call	Bond Future	176,681.0000	176,679.0000	(0.001)	0	0	0
2011/07/04	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R203 2011/08/04			Bond Future	8.1780	8.1360	(0.514)	0.0000	0.0000	824
2011/07/04	R203 2011/08/04	8.00	Call	Bond Future	325.0000	363.0000	11.692	0	0	0
2011/07/04	R203 2011/08/04	8.00	Put	Bond Future	1,173.0000	1,012.0000	(13.725)	0	0	0
2011/07/04	R203 2011/08/04	8.05	Call	Bond Future	406.0000	454.0000	11.823	0	0	0
2011/07/04	R203 2011/08/04	8.05	Put	Bond Future	1,015.0000	864.0000	(14.877)	0	0	0
2011/07/04	R203 2011/08/04	7.95	Call	Bond Future	257.0000	287.0000	11.673	0	0	0
2011/07/04	R203 2011/08/04	7.95	Put	Bond Future	1,345.0000	1,175.0000	(12.639)	0	0	0
2011/07/04	R203 2011/11/03			Bond Future	8.2910	8.2470	(0.531)	0.0000	0.0000	1,624
2011/07/04	R203 2011/11/03	8.50	Call	Bond Future	1,902.0000	2,012.0000	5.783	0	0	0
2011/07/04	R203 2011/11/03	8.50	Put	Bond Future	955.0000	864.0000	(9.529)	0	0	0
2011/07/04	R203 2011/11/03	8.55	Call	Bond Future	2,045.0000	2,160.0000	5.623	0	0	0
2011/07/04	R203 2011/11/03	8.55	Put	Bond Future	873.0000	787.0000	(9.851)	0	0	0
2011/07/04	R203 2011/11/03	8.45	Call	Bond Future	1,764.0000	1,869.0000	5.952	0	0	0

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2011/07/04	R203 2011/11/03	8.45	Put	Bond Future	1,042.0000	946.0000	(9.213)	0	0	0
2011/07/04	R203 2012/02/02			Bond Future	8.4130	8.3660	(0.559)	0.0000	0.0000	0
2011/07/04	R203 2012/02/02	8.75	Call	Bond Future	2,764.0000	2,882.0000	4.269	0	0	0
2011/07/04	R203 2012/02/02	8.75	Put	Bond Future	1,302.0000	1,214.0000	(6.759)	0	0	0
2011/07/04	R203 2012/02/02	8.80	Call	Bond Future	2,904.0000	3,025.0000	4.167	0	0	0
2011/07/04	R203 2012/02/02	8.80	Put	Bond Future	1,228.0000	1,143.0000	(6.922)	0	0	0
2011/07/04	R203 2012/02/02	8.70	Call	Bond Future	2,628.0000	2,742.0000	4.338	0	0	0
2011/07/04	R203 2012/02/02	8.70	Put	Bond Future	1,382.0000	1,290.0000	(6.657)	0	0	0
2011/07/04	R203 2012/05/03			Bond Future	8.5460	8.4960	(0.585)	0.0000	0.0000	0
2011/07/04	R203 2012/05/03	8.75	Call	Bond Future	2,679.0000	2,790.0000	4.143	0	0	0
2011/07/04	R203 2012/05/03	8.75	Put	Bond Future	1,828.0000	1,729.0000	(5.416)	0	0	0
2011/07/04	R203 2012/05/03	8.80	Call	Bond Future	2,803.0000	2,917.0000	4.067	0	0	0
2011/07/04	R203 2012/05/03	8.80	Put	Bond Future	1,745.0000	1,649.0000	(5.501)	0	0	0
2011/07/04	R203 2012/05/03	8.70	Call	Bond Future	2,558.0000	2,666.0000	4.222	0	0	0
2011/07/04	R203 2012/05/03	8.70	Put	Bond Future	1,915.0000	1,813.0000	(5.326)	0	0	0
2011/07/04	R204 2011/08/04			Bond Future	8.3700	8.3290	(0.490)	0.0000	0.0000	70
2011/07/04	R204 2011/08/04	8.00	Call	Bond Future	138.0000	152.0000	10.145	0	0	0
2011/07/04	R204 2011/08/04	8.00	Put	Bond Future	2,142.0000	1,937.0000	(9.570)	0	0	0
2011/07/04	R204 2011/08/04	8.05	Call	Bond Future	183.0000	202.0000	10.383	0	0	0
2011/07/04	R204 2011/08/04	8.05	Put	Bond Future	1,913.0000	1,713.0000	(10.455)	0	0	0
2011/07/04	R204 2011/08/04	7.95	Call	Bond Future	102.0000	112.0000	9.804	0	0	0
2011/07/04	R204 2011/08/04	7.95	Put	Bond Future	2,381.0000	2,172.0000	(8.778)	0	0	0
2011/07/04	R204 2011/11/03			Bond Future	8.4760	8.4330	(0.507)	0.0000	0.0000	2,131
2011/07/04	R204 2011/11/03	8.75	Call	Bond Future	2,431.0000	2,558.0000	5.224	0	0	0
2011/07/04	R204 2011/11/03	8.75	Put	Bond Future	1,024.0000	928.0000	(9.375)	0	0	0
2011/07/04	R204 2011/11/03	8.80	Call	Bond Future	2,598.0000	2,731.0000	5.119	0	0	0
2011/07/04	R204 2011/11/03	8.80	Put	Bond Future	937.0000	847.0000	(9.605)	0	0	0
2011/07/04	R204 2011/11/03	8.70	Call	Bond Future	2,268.0000	2,390.0000	5.379	0	0	0
2011/07/04	R204 2011/11/03	8.70	Put	Bond Future	1,116.0000	1,015.0000	(9.050)	0	0	0
2011/07/04	R204 2012/02/02			Bond Future	8.5860	8.5410	(0.524)	0.0000	0.0000	0
2011/07/04	R204 2012/02/02	9.00	Call	Bond Future	3,304.0000	3,441.0000	4.146	0	0	0
2011/07/04	R204 2012/02/02	9.00	Put	Bond Future	1,255.0000	1,166.0000	(7.092)	0	0	0
2011/07/04	R204 2012/02/02	9.05	Call	Bond Future	3,469.0000	3,610.0000	4.065	0	0	0
2011/07/04	R204 2012/02/02	9.05	Put	Bond Future	1,177.0000	1,092.0000	(7.222)	0	0	0

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2011/07/04	R204 2012/02/02	8.95	Call	Bond Future	3,142.0000	3,275.0000	4.233	0	0	0
2011/07/04	R204 2012/02/02	8.95	Put	Bond Future	1,338.0000	1,245.0000	(6.951)	0	0	0
2011/07/04	R204 2012/05/03			Bond Future	8.7080	8.6600	(0.551)	0.0000	0.0000	0
2011/07/04	R204 2012/05/03	8.75	Call	Bond Future	2,787.0000	2,898.0000	3.983	0	0	0
2011/07/04	R204 2012/05/03	8.75	Put	Bond Future	2,584.0000	2,462.0000	(4.721)	0	0	0
2011/07/04	R204 2012/05/03	8.80	Call	Bond Future	2,918.0000	3,032.0000	3.907	0	0	0
2011/07/04	R204 2012/05/03	8.80	Put	Bond Future	2,474.0000	2,355.0000	(4.810)	0	0	0
2011/07/04	R204 2012/05/03	8.70	Call	Bond Future	2,658.0000	2,766.0000	4.063	0	0	0
2011/07/04	R204 2012/05/03	8.70	Put	Bond Future	2,697.0000	2,572.0000	(4.635)	0	0	0
2011/07/04	R206 2011/08/04			Bond Future	6.9810	6.9330	(0.688)	0.0000	0.0000	9,866
2011/07/04	R206 2011/08/04	7.00	Call	Bond Future	300.0000	347.0000	15.667	0	0	0
2011/07/04	R206 2011/08/04	7.00	Put	Bond Future	258.0000	198.0000	(23.256)	0	0	0
2011/07/04	R206 2011/08/04	7.05	Call	Bond Future	364.0000	417.0000	14.560	0	0	0
2011/07/04	R206 2011/08/04	7.05	Put	Bond Future	211.0000	158.0000	(25.118)	0	0	0
2011/07/04	R206 2011/08/04	6.95	Call	Bond Future	245.0000	285.0000	16.327	0	0	0
2011/07/04	R206 2011/08/04	6.95	Put	Bond Future	314.0000	247.0000	(21.338)	0	0	0
2011/07/04	R206 2011/11/03			Bond Future	7.0890	7.0350	(0.762)	0.0000	0.0000	0
2011/07/04	R206 2011/11/03	7.75	Call	Bond Future	1,460.0000	1,545.0000	5.822	0	0	0
2011/07/04	R206 2011/11/03	7.75	Put	Bond Future	146.0000	123.0000	(15.753)	0	0	0
2011/07/04	R206 2011/11/03	7.80	Call	Bond Future	1,542.0000	1,629.0000	5.642	0	0	0
2011/07/04	R206 2011/11/03	7.80	Put	Bond Future	130.0000	109.0000	(16.154)	0	0	0
2011/07/04	R206 2011/11/03	7.70	Call	Bond Future	1,377.0000	1,461.0000	6.100	0	0	0
2011/07/04	R206 2011/11/03	7.70	Put	Bond Future	162.0000	138.0000	(14.815)	0	0	0
2011/07/04	R206 2012/02/02			Bond Future	7.2140	7.1520	(0.859)	0.0000	0.0000	0
2011/07/04	R206 2012/02/02	8.00	Call	Bond Future	1,637.0000	1,720.0000	5.070	0	0	0
2011/07/04	R206 2012/02/02	8.00	Put	Bond Future	247.0000	219.0000	(11.336)	0	0	0
2011/07/04	R206 2012/02/02	8.05	Call	Bond Future	1,709.0000	1,793.0000	4.915	0	0	0
2011/07/04	R206 2012/02/02	8.05	Put	Bond Future	231.0000	205.0000	(11.255)	0	0	0
2011/07/04	R206 2012/02/02	7.95	Call	Bond Future	1,568.0000	1,650.0000	5.230	0	0	0
2011/07/04	R206 2012/02/02	7.95	Put	Bond Future	266.0000	237.0000	(10.902)	0	0	0
2011/07/04	R206 2012/05/03			Bond Future	7.3930	7.3220	(0.960)	0.0000	0.0000	0
2011/07/04	R206 2012/05/03	7.50	Call	Bond Future	851.0000	908.0000	6.698	0	0	0
2011/07/04	R206 2012/05/03	7.50	Put	Bond Future	684.0000	630.0000	(7.895)	0	0	0
2011/07/04	R206 2012/05/03	7.55	Call	Bond Future	896.0000	955.0000	6.585	0	0	0

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2011/07/04	R206 2012/05/03	7.55	Put	Bond Future	651.0000	599.0000	(7.988)	0	0	0
2011/07/04	R206 2012/05/03	7.45	Call	Bond Future	807.0000	863.0000	6.939	0	0	0
2011/07/04	R206 2012/05/03	7.45	Put	Bond Future	718.0000	663.0000	(7.660)	0	0	0
2011/07/04	R207 2011/08/04			Bond Future	8.4320	8.3850	(0.557)	0.0000	0.0000	5,725
2011/07/04	R207 2011/08/04	8.25	Call	Bond Future	386.0000	441.0000	14.249	0	0	0
2011/07/04	R207 2011/08/04	8.25	Put	Bond Future	1,427.0000	1,215.0000	(14.856)	0	0	0
2011/07/04	R207 2011/08/04	8.30	Call	Bond Future	482.0000	549.0000	13.900	0	0	0
2011/07/04	R207 2011/08/04	8.30	Put	Bond Future	1,236.0000	1,035.0000	(16.262)	0	0	0
2011/07/04	R207 2011/08/04	8.20	Call	Bond Future	305.0000	348.0000	14.098	0	0	0
2011/07/04	R207 2011/08/04	8.20	Put	Bond Future	1,635.0000	1,410.0000	(13.761)	0	0	0
2011/07/04	R207 2011/11/03			Bond Future	8.5260	8.4770	(0.575)	0.0000	0.0000	600
2011/07/04	R207 2011/11/03	8.75	Call	Bond Future	2,449.0000	2,600.0000	6.166	0	0	0
2011/07/04	R207 2011/11/03	8.75	Put	Bond Future	1,220.0000	1,099.0000	(9.918)	0	0	0
2011/07/04	R207 2011/11/03	8.80	Call	Bond Future	2,621.0000	2,778.0000	5.990	0	0	0
2011/07/04	R207 2011/11/03	8.80	Put	Bond Future	1,121.0000	1,006.0000	(10.259)	0	0	0
2011/07/04	R207 2011/11/03	8.70	Call	Bond Future	2,276.0000	2,421.0000	6.371	0	0	0
2011/07/04	R207 2011/11/03	8.70	Put	Bond Future	1,320.0000	1,193.0000	(9.621)	0	0	0
2011/07/04	R207 2012/02/02			Bond Future	8.6250	8.5740	(0.591)	0.0000	0.0000	0
2011/07/04	R207 2012/02/02	9.00	Call	Bond Future	3,392.0000	3,558.0000	4.894	0	0	0
2011/07/04	R207 2012/02/02	9.00	Put	Bond Future	1,402.0000	1,293.0000	(7.775)	0	0	0
2011/07/04	R207 2012/02/02	9.05	Call	Bond Future	3,565.0000	3,736.0000	4.797	0	0	0
2011/07/04	R207 2012/02/02	9.05	Put	Bond Future	1,313.0000	1,209.0000	(7.921)	0	0	0
2011/07/04	R207 2012/02/02	8.95	Call	Bond Future	3,223.0000	3,384.0000	4.995	0	0	0
2011/07/04	R207 2012/02/02	8.95	Put	Bond Future	1,495.0000	1,381.0000	(7.625)	0	0	0
2011/07/04	R207 2012/05/03			Bond Future	8.7350	8.6820	(0.607)	0.0000	0.0000	0
2011/07/04	R207 2012/05/03	8.75	Call	Bond Future	2,928.0000	3,061.0000	4.542	0	0	0
2011/07/04	R207 2012/05/03	8.75	Put	Bond Future	2,850.0000	2,705.0000	(5.088)	0	0	0
2011/07/04	R207 2012/05/03	8.80	Call	Bond Future	3,068.0000	3,204.0000	4.433	0	0	0
2011/07/04	R207 2012/05/03	8.80	Put	Bond Future	2,729.0000	2,587.0000	(5.203)	0	0	0
2011/07/04	R207 2012/05/03	8.70	Call	Bond Future	2,792.0000	2,920.0000	4.585	0	0	0
2011/07/04	R207 2012/05/03	8.70	Put	Bond Future	2,975.0000	2,826.0000	(5.008)	0	0	0
2011/07/04	R208 2011/08/04			Bond Future	8.4640	8.4230	(0.484)	0.0000	0.0000	1,361
2011/07/04	R208 2011/08/04	8.25	Call	Bond Future	391.0000	430.0000	9.974	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/07/04	R208 2011/08/04	8.25	Put	Bond Future	1,693.0000	1,485.0000	(12.286)	0	0	0
2011/07/04	R208 2011/08/04	8.30	Call	Bond Future	486.0000	536.0000	10.288	0	0	0
2011/07/04	R208 2011/08/04	8.30	Put	Bond Future	1,482.0000	1,284.0000	(13.360)	0	0	0
2011/07/04	R208 2011/08/04	8.20	Call	Bond Future	310.0000	341.0000	10.000	0	0	0
2011/07/04	R208 2011/08/04	8.20	Put	Bond Future	1,920.0000	1,703.0000	(11.302)	0	0	0
2011/07/04	R208 2011/11/03			Bond Future	8.5520	8.5090	(0.503)	0.0000	0.0000	5,997
2011/07/04	R208 2011/11/03	8.75	Call	Bond Future	2,435.0000	2,572.0000	5.626	0	0	0
2011/07/04	R208 2011/11/03	8.75	Put	Bond Future	1,278.0000	1,161.0000	(9.155)	0	0	0
2011/07/04	R208 2011/11/03	8.80	Call	Bond Future	2,617.0000	2,760.0000	5.464	0	0	0
2011/07/04	R208 2011/11/03	8.80	Put	Bond Future	1,171.0000	1,060.0000	(9.479)	0	0	0
2011/07/04	R208 2011/11/03	8.70	Call	Bond Future	2,259.0000	2,390.0000	5.799	0	0	0
2011/07/04	R208 2011/11/03	8.70	Put	Bond Future	1,392.0000	1,270.0000	(8.764)	0	0	0
2011/07/04	R208 2012/02/02			Bond Future	8.6420	8.5970	(0.521)	0.0000	0.0000	0
2011/07/04	R208 2012/02/02	9.00	Call	Bond Future	3,651.0000	3,803.0000	4.163	0	0	0
2011/07/04	R208 2012/02/02	9.00	Put	Bond Future	1,621.0000	1,513.0000	(6.663)	0	0	0
2011/07/04	R208 2012/02/02	9.05	Call	Bond Future	3,834.0000	3,991.0000	4.095	0	0	0
2011/07/04	R208 2012/02/02	9.05	Put	Bond Future	1,525.0000	1,422.0000	(6.754)	0	0	0
2011/07/04	R208 2012/02/02	8.95	Call	Bond Future	3,472.0000	3,619.0000	4.234	0	0	0
2011/07/04	R208 2012/02/02	8.95	Put	Bond Future	1,722.0000	1,609.0000	(6.562)	0	0	0
2011/07/04	R208 2012/05/03			Bond Future	8.7400	8.6930	(0.538)	0.0000	0.0000	0
2011/07/04	R208 2012/05/03	9.00	Call	Bond Future	3,873.0000	4,016.0000	3.692	0	0	0
2011/07/04	R208 2012/05/03	9.00	Put	Bond Future	2,428.0000	2,307.0000	(4.984)	0	0	0
2011/07/04	R208 2012/05/03	9.05	Call	Bond Future	4,040.0000	4,187.0000	3.639	0	0	0
2011/07/04	R208 2012/05/03	9.05	Put	Bond Future	2,321.0000	2,203.0000	(5.084)	0	0	0
2011/07/04	R208 2012/05/03	8.95	Call	Bond Future	3,709.0000	3,849.0000	3.775	0	0	0
2011/07/04	R208 2012/05/03	8.95	Put	Bond Future	2,540.0000	2,415.0000	(4.921)	0	0	0
2011/07/04	R209 2011/08/04			Bond Future	8.9260	8.8950	(0.347)	0.0000	0.0000	0
2011/07/04	R209 2011/08/04	8.50	Call	Bond Future	195.0000	199.0000	2.051	0	0	0
2011/07/04	R209 2011/08/04	8.50	Put	Bond Future	3,623.0000	3,385.0000	(6.569)	0	0	0
2011/07/04	R209 2011/08/04	8.55	Call	Bond Future	255.0000	262.0000	2.745	0	0	0
2011/07/04	R209 2011/08/04	8.55	Put	Bond Future	3,267.0000	3,033.0000	(7.163)	0	0	0
2011/07/04	R209 2011/08/04	8.45	Call	Bond Future	147.0000	148.0000	0.680	0	0	0
2011/07/04	R209 2011/08/04	8.45	Put	Bond Future	3,994.0000	3,753.0000	(6.034)	0	0	0
2011/07/04	R209 2011/08/04	10.10	Call	Bond Future	8,268.0000	8,507.0000	2.891	0	0	0

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2011/07/04	R209 2011/08/04	10.10	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/07/04	R209 2011/11/03			Bond Future	8.9930	8.9610	(0.356)	0.0000	0.0000	1,315
2011/07/04	R209 2011/11/03	8.75	Call	Bond Future	1,648.0000	1,718.0000	4.248	0	0	0
2011/07/04	R209 2011/11/03	8.75	Put	Bond Future	3,548.0000	3,372.0000	(4.961)	0	0	0
2011/07/04	R209 2011/11/03	8.80	Call	Bond Future	1,806.0000	1,882.0000	4.208	0	0	0
2011/07/04	R209 2011/11/03	8.80	Put	Bond Future	3,308.0000	3,139.0000	(5.109)	0	0	0
2011/07/04	R209 2011/11/03	8.70	Call	Bond Future	1,500.0000	1,565.0000	4.333	0	0	0
2011/07/04	R209 2011/11/03	8.70	Put	Bond Future	3,801.0000	3,620.0000	(4.762)	0	0	0
2011/07/04	R209 2012/02/02			Bond Future	9.0600	9.0270	(0.364)	0.0000	0.0000	0
2011/07/04	R209 2012/02/02	9.00	Call	Bond Future	3,232.0000	3,335.0000	3.187	0	0	0
2011/07/04	R209 2012/02/02	9.00	Put	Bond Future	3,688.0000	3,541.0000	(3.986)	0	0	0
2011/07/04	R209 2012/02/02	9.05	Call	Bond Future	3,420.0000	3,528.0000	3.158	0	0	0
2011/07/04	R209 2012/02/02	9.05	Put	Bond Future	3,496.0000	3,353.0000	(4.090)	0	0	0
2011/07/04	R209 2012/02/02	8.95	Call	Bond Future	3,048.0000	3,147.0000	3.248	0	0	0
2011/07/04	R209 2012/02/02	8.95	Put	Bond Future	3,888.0000	3,736.0000	(3.909)	0	0	0
2011/07/04	R209 2012/05/03			Bond Future	9.1300	9.0960	(0.372)	0.0000	0.0000	0
2011/07/04	R209 2012/05/03	9.00	Call	Bond Future	3,682.0000	3,788.0000	2.879	0	0	0
2011/07/04	R209 2012/05/03	9.00	Put	Bond Future	4,663.0000	4,514.0000	(3.195)	0	0	0
2011/07/04	R209 2012/05/03	9.05	Call	Bond Future	3,864.0000	3,974.0000	2.847	0	0	0
2011/07/04	R209 2012/05/03	9.05	Put	Bond Future	4,465.0000	4,321.0000	(3.225)	0	0	0
2011/07/04	R209 2012/05/03	8.95	Call	Bond Future	3,506.0000	3,608.0000	2.909	0	0	0
2011/07/04	R209 2012/05/03	8.95	Put	Bond Future	4,870.0000	4,718.0000	(3.121)	0	0	0
2011/07/04	R210 2011/08/04			Bond Future	130.9283	130.9276	(0.001)	0.0000	0.0000	425
2011/07/04	R210 2011/08/04	106.00	Call	Bond Future	24,928.0000	24,928.0000	0.000	0	0	0
2011/07/04	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R210 2011/08/04	106.05	Call	Bond Future	24,878.0000	24,878.0000	0.000	0	0	0
2011/07/04	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R210 2011/08/04	105.95	Call	Bond Future	24,978.0000	24,978.0000	0.000	0	0	0
2011/07/04	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/08/04			Bond Future	108.0372	108.0347	(0.002)	0.0000	0.0000	0
2011/07/04	R211 2011/08/04	1.50	Call	Bond Future	106,537.0000	106,535.0000	(0.002)	0	0	0
2011/07/04	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/08/04	1.55	Call	Bond Future	106,487.0000	106,485.0000	(0.002)	0	0	0

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2011/07/04	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/08/04	1.45	Call	Bond Future	106,587.0000	106,585.0000	(0.002)	0	0	0
2011/07/04	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/11/03			Bond Future	109.6366	109.6337	(0.003)	0.0000	0.0000	529
2011/07/04	R211 2011/11/03	1.25	Call	Bond Future	108,387.0000	108,384.0000	(0.003)	0	0	0
2011/07/04	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/11/03	1.30	Call	Bond Future	108,337.0000	108,334.0000	(0.003)	0	0	0
2011/07/04	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R211 2011/11/03	1.20	Call	Bond Future	108,437.0000	108,434.0000	(0.003)	0	0	0
2011/07/04	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/08/04			Bond Future	106.6151	106.6144	(0.001)	0.0000	0.0000	3,852
2011/07/04	R212 2011/08/04	2.50	Call	Bond Future	104,115.0000	104,114.0000	(0.001)	0	0	0
2011/07/04	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/08/04	2.55	Call	Bond Future	104,065.0000	104,064.0000	(0.001)	0	0	0
2011/07/04	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/08/04	2.45	Call	Bond Future	104,165.0000	104,164.0000	(0.001)	0	0	0
2011/07/04	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/11/03			Bond Future	108.1936	108.1924	(0.001)	0.0000	0.0000	240
2011/07/04	R212 2011/11/03	2.50	Call	Bond Future	105,694.0000	105,692.0000	(0.002)	0	0	0
2011/07/04	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/11/03	2.55	Call	Bond Future	105,644.0000	105,642.0000	(0.002)	0	0	0
2011/07/04	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R212 2011/11/03	2.45	Call	Bond Future	105,744.0000	105,742.0000	(0.002)	0	0	0
2011/07/04	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/08/04			Bond Future	8.8930	8.8570	(0.405)	0.0000	0.0000	0
2011/07/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/08/04	8.00	Put	Bond Future	7,601.0000	7,313.0000	(3.789)	0	0	0
2011/07/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/08/04	8.05	Put	Bond Future	7,148.0000	6,860.0000	(4.029)	0	0	0
2011/07/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/08/04	7.95	Put	Bond Future	8,057.0000	7,769.0000	(3.575)	0	0	0
2011/07/04	R213 2011/11/03			Bond Future	8.9670	8.9290	(0.424)	0.0000	0.0000	0
2011/07/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/04	R213 2011/11/03	8.75	Put	Bond Future	1,731.0000	1,432.0000	(17.273)	0	0	0
2011/07/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/11/03	8.80	Put	Bond Future	1,327.0000	1,028.0000	(22.532)	0	0	0
2011/07/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2011/11/03	8.70	Put	Bond Future	2,138.0000	1,838.0000	(14.032)	0	0	0
2011/07/04	R213 2012/02/02			Bond Future	9.0420	9.0040	(0.420)	0.0000	0.0000	0
2011/07/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2012/02/02	9.00	Put	Bond Future	326.0000	31.0000	(90.491)	0	0	0
2011/07/04	R213 2012/02/02	9.05	Call	Bond Future	62.0000	357.0000	475.806	0	0	0
2011/07/04	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2012/02/02	8.95	Put	Bond Future	717.0000	422.0000	(41.144)	0	0	0
2011/07/04	R213 2012/05/03			Bond Future	9.1170	9.0780	(0.428)	0.0000	0.0000	0
2011/07/04	R213 2012/05/03	9.25	Call	Bond Future	1,005.0000	1,304.0000	29.751	0	0	0
2011/07/04	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2012/05/03	9.30	Call	Bond Future	1,378.0000	1,677.0000	21.698	0	0	0
2011/07/04	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	R213 2012/05/03	9.20	Call	Bond Future	630.0000	928.0000	47.302	0	0	0
2011/07/04	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/07/04	RZ02 2011/08/04	1.00	Call	Bond Future	24,940.0000	24,940.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04	1.05	Call	Bond Future	26,199.0000	26,199.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04	0.95	Call	Bond Future	23,667.0000	23,667.0000	0.000	0	0	0
2011/07/04	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/07/04	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/07/04	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/07/04	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/07/04	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/07/04	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/07/04	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/07/04	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/07/04	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04	2.00	Put	Bond Future	283.0000	283.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04	2.05	Call	Bond Future	204.0000	204.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/08/04	1.95	Put	Bond Future	773.0000	773.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/07/04	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/07/04	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/07/04	TRT1 2011/08/04			Index Future	350.0720	350.9960	0.264	0.0000	0.0000	100
2011/07/04	TRT1 2011/11/03			Index Future	354.7940	355.7320	0.264	0.0000	0.0000	0
Total										229617.00