



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/08/2011

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
2011/08/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	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
2011/08/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	AL7T 2011/11/03			Index Future	401.5240	401.0710	(0.113)	0.0000	0.0000	16
2011/08/08	AL7T 2012/02/02			Index Future	407.6390	407.1790	(0.113)	0.0000	0.0000	0
2011/08/08	ALBI 2011/11/03			Index Future	368.0880	367.4430	(0.175)	0.0000	0.0000	1,360
2011/08/08	ALBI 2012/02/02			Index Future	373.6940	373.0380	(0.176)	0.0000	0.0000	0
2011/08/08	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	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
2011/08/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	CAAD 2011/09/19			Can-Do Future	0.0246	0.0246	0.000	0.0000	0.0000	22,388
2011/08/08	CAAE 2011/09/19			Can-Do Future	0.1452	0.1452	0.000	0.0000	0.0000	21,898
2011/08/08	CAAG 2011/10/24			Can-Do Future	6.9650	7.1276	2.335	0.0000	0.0000	0
2011/08/08	CAAG 2011/10/24	6.70	Call	Can-Do Future	362.0000	487.0000	34.530	0	0	0
2011/08/08	CAAG 2011/10/24	6.70	Put	Can-Do Future	97.0000	59.0000	(39.175)	0	0	0
2011/08/08	CAAG 2011/10/24	6.75	Call	Can-Do Future	328.0000	449.0000	36.890	0	0	0
2011/08/08	CAAG 2011/10/24	6.75	Put	Can-Do Future	113.0000	71.0000	(37.168)	0	0	0
2011/08/08	CAAG 2011/10/24	6.65	Call	Can-Do Future	398.0000	527.0000	32.412	0	0	0
2011/08/08	CAAG 2011/10/24	6.65	Put	Can-Do Future	83.0000	49.0000	(40.964)	0	0	0
2011/08/08	CAAG 2011/10/24	7.00	Put	Can-Do Future	225.0000	154.0000	(31.556)	0	0	0
2011/08/08	CAAG 2011/10/24	7.00	Call	Can-Do Future	190.0000	282.0000	48.421	0	0	14,286
2011/08/08	CAAG 2011/10/24	7.40	Put	Can-Do Future	521.0000	400.0000	(23.225)	0	0	0
2011/08/08	CAAG 2011/10/24	7.40	Call	Can-Do Future	86.0000	128.0000	48.837	0	0	6,757
2011/08/08	CAAH 2011/08/10			Can-Do Future	6.8913	7.0520	2.332	0.0000	0.0000	0
2011/08/08	CAAH 2011/08/10	6.70	Call	Can-Do Future	196.0000	352.0000	79.592	0	0	0
2011/08/08	CAAH 2011/08/10	6.70	Put	Can-Do Future	5.0000	0.0000	(100.000)	0	0	20,000
2011/08/08	CAAH 2011/08/10	6.75	Call	Can-Do Future	150.0000	302.0000	101.333	0	0	0
2011/08/08	CAAH 2011/08/10	6.75	Put	Can-Do Future	9.0000	0.0000	(100.000)	0	0	0
2011/08/08	CAAH 2011/08/10	6.65	Call	Can-Do Future	243.0000	402.0000	65.432	0	0	0
2011/08/08	CAAH 2011/08/10	6.65	Put	Can-Do Future	2.0000	0.0000	(100.000)	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
2011/08/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/08	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/08	GOVI 2011/11/03			GOVI	368.7250	368.2270	(0.135)	0.0000	0.0000	162
2011/08/08	GOVI 2011/11/03	357.00	Call	GOVI	117,250.0000	112,270.0000	(4.247)	0	0	0
2011/08/08	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GOVI 2011/11/03	357.01	Call	GOVI	117,150.0000	112,170.0000	(4.251)	0	0	0
2011/08/08	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GOVI 2011/11/03	356.99	Call	GOVI	117,350.0000	112,370.0000	(4.244)	0	0	0
2011/08/08	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GOVI 2012/02/02			GOVI	374.3410	373.8340	(0.135)	0.0000	0.0000	0
2011/08/08	GOVI 2012/02/02	369.00	Call	GOVI	53,410.0000	48,340.0000	(9.493)	0	0	0
2011/08/08	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GOVI 2012/02/02	369.01	Call	GOVI	53,310.0000	48,240.0000	(9.510)	0	0	0
2011/08/08	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GOVI 2012/02/02	368.99	Call	GOVI	53,510.0000	48,440.0000	(9.475)	0	0	0
2011/08/08	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/08	IGOV 2011/11/03			Index Future	161.0070	161.0890	0.051	0.0000	0.0000	83
2011/08/08	IGOV 2012/02/02			Index Future	163.4600	163.5420	0.050	0.0000	0.0000	0
2011/08/08	ILBI 2012/02/02			Index Future	442.9720	442.9720	0.000	0.0000	0.0000	29
2011/08/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	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
2011/08/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/08	JBAF 2011/08/17			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2011/08/08	JBAF 2011/09/21			Jibar Tradeable Future	5.6100	5.6000	(0.178)	0.0000	0.0000	17,600
2011/08/08	JBAF 2011/10/19			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	400
2011/08/08	JBAF 2011/11/16			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	1,000
2011/08/08	JBAF 2011/12/21			Jibar Tradeable Future	5.6500	5.6300	(0.354)	0.0000	0.0000	5,541
2011/08/08	JBAF 2012/01/18			Jibar Tradeable Future	5.6700	5.6500	(0.353)	0.0000	0.0000	0
2011/08/08	JBAF 2012/03/20			Jibar Tradeable Future	5.7500	5.7100	(0.696)	0.0000	0.0000	1,090
2011/08/08	JBAF 2012/06/20			Jibar Tradeable Future	5.9400	5.8700	(1.178)	0.0000	0.0000	2,890
2011/08/08	JBAF 2012/09/19			Jibar Tradeable Future	6.1700	6.0800	(1.459)	0.0000	0.0000	44,710
2011/08/08	JBAF 2012/12/19			Jibar Tradeable Future	6.3900	6.2900	(1.565)	0.0000	0.0000	490
2011/08/08	JBAF 2013/03/20			Jibar Tradeable Future	6.6300	6.5200	(1.659)	0.0000	0.0000	290
2011/08/08	JBAF 2013/06/19			Jibar Tradeable Future	6.8700	6.7600	(1.601)	0.0000	0.0000	750
2011/08/08	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/08	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/08	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN05 2011/11/03	7.25	Put	JNOTE	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
2011/08/08	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/08	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/08	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/08	OTH1 2011/11/03			Index Future	364.2470	362.8200	(0.392)	0.0000	0.0000	0
2011/08/08	OTH1 2012/02/02			Index Future	369.7940	368.3450	(0.392)	0.0000	0.0000	0
2011/08/08	R157 2011/08/04			Bond Future	7.1170	7.0500	(0.941)	0.0000	0.0000	0
2011/08/08	R157 2011/11/03			Bond Future	8.2330	7.2150	(12.365)	0.0000	0.0000	10,452
2011/08/08	R157 2011/11/03	8.25	Call	Bond Future	849.0000	3,814.0000	349.234	0	0	0
2011/08/08	R157 2011/11/03	8.25	Put	Bond Future	788.0000	26.0000	(96.701)	0	0	0
2011/08/08	R157 2011/11/03	8.30	Call	Bond Future	947.0000	3,988.0000	321.119	0	0	0
2011/08/08	R157 2011/11/03	8.30	Put	Bond Future	707.0000	21.0000	(97.030)	0	0	0
2011/08/08	R157 2011/11/03	8.20	Call	Bond Future	757.0000	3,640.0000	380.845	0	0	0
2011/08/08	R157 2011/11/03	8.20	Put	Bond Future	876.0000	32.0000	(96.347)	0	0	0
2011/08/08	R157 2011/11/03	6.55	Put	Bond Future	6,243.0000	2,589.0000	(58.530)	0	0	0
2011/08/08	R157 2011/11/03	6.55	Call	Bond Future	0.0000	73.0000	100.000	0	0	1,200
2011/08/08	R157 2011/11/03	7.00	Put	Bond Future	4,538.0000	1,220.0000	(73.116)	0	0	0
2011/08/08	R157 2011/11/03	7.00	Call	Bond Future	5.0000	414.0000	8180.000	0	0	400
2011/08/08	R157 2011/11/03	7.10	Call	Bond Future	9.0000	558.0000	6100.000	0	0	0
2011/08/08	R157 2011/11/03	7.10	Put	Bond Future	4,166.0000	988.0000	(76.284)	0	0	400
2011/08/08	R157 2011/11/03	7.55	Call	Bond Future	94.0000	1,551.0000	1550.000	0	0	0
2011/08/08	R157 2011/11/03	7.55	Put	Bond Future	2,578.0000	308.0000	(88.053)	0	0	1,200
2011/08/08	R157 2012/02/02			Bond Future	7.3270	7.3090	(0.246)	0.0000	0.0000	0
2011/08/08	R157 2012/02/02	8.50	Call	Bond Future	4,177.0000	4,228.0000	1.221	0	0	0
2011/08/08	R157 2012/02/02	8.50	Put	Bond Future	177.0000	165.0000	(6.780)	0	0	0
2011/08/08	R157 2012/02/02	8.55	Call	Bond Future	4,328.0000	4,380.0000	1.201	0	0	0
2011/08/08	R157 2012/02/02	8.55	Put	Bond Future	161.0000	150.0000	(6.832)	0	0	0
2011/08/08	R157 2012/02/02	8.45	Call	Bond Future	4,027.0000	4,078.0000	1.266	0	0	0
2011/08/08	R157 2012/02/02	8.45	Put	Bond Future	194.0000	182.0000	(6.186)	0	0	0
2011/08/08	R157 2012/05/03			Bond Future	7.4400	7.4190	(0.282)	0.0000	0.0000	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
2011/08/08	R157 2012/05/03	8.25	Call	Bond Future	3,126.0000	3,172.0000	1.472	0	0	0
2011/08/08	R157 2012/05/03	8.25	Put	Bond Future	538.0000	516.0000	(4.089)	0	0	0
2011/08/08	R157 2012/05/03	8.30	Call	Bond Future	3,251.0000	3,297.0000	1.415	0	0	0
2011/08/08	R157 2012/05/03	8.30	Put	Bond Future	505.0000	483.0000	(4.356)	0	0	0
2011/08/08	R157 2012/05/03	8.20	Call	Bond Future	3,004.0000	3,049.0000	1.498	0	0	0
2011/08/08	R157 2012/05/03	8.20	Put	Bond Future	573.0000	550.0000	(4.014)	0	0	0
2011/08/08	R157 2012/08/02			Bond Future	7.5770	7.5540	(0.304)	0.0000	0.0000	0
2011/08/08	R157 2012/08/02	8.00	Call	Bond Future	2,420.0000	2,456.0000	1.488	0	0	0
2011/08/08	R157 2012/08/02	8.00	Put	Bond Future	1,162.0000	1,129.0000	(2.840)	0	0	0
2011/08/08	R157 2012/08/02	8.05	Call	Bond Future	2,518.0000	2,555.0000	1.469	0	0	0
2011/08/08	R157 2012/08/02	8.05	Put	Bond Future	1,112.0000	1,080.0000	(2.878)	0	0	0
2011/08/08	R157 2012/08/02	7.95	Call	Bond Future	2,324.0000	2,359.0000	1.506	0	0	0
2011/08/08	R157 2012/08/02	7.95	Put	Bond Future	1,213.0000	1,179.0000	(2.803)	0	0	0
2011/08/08	R186 2011/08/04			Bond Future	8.2120	8.1000	(1.364)	0.0000	0.0000	0
2011/08/08	R186 2011/11/03			Bond Future	8.2690	8.3360	0.810	0.0000	0.0000	25,334
2011/08/08	R186 2011/11/03	9.00	Call	Bond Future	7,243.0000	6,665.0000	(7.980)	0	0	0
2011/08/08	R186 2011/11/03	9.00	Put	Bond Future	450.0000	519.0000	15.333	0	0	0
2011/08/08	R186 2011/11/03	9.05	Call	Bond Future	7,631.0000	7,044.0000	(7.692)	0	0	0
2011/08/08	R186 2011/11/03	9.05	Put	Bond Future	394.0000	454.0000	15.228	0	0	0
2011/08/08	R186 2011/11/03	8.95	Call	Bond Future	6,861.0000	6,291.0000	(8.308)	0	0	0
2011/08/08	R186 2011/11/03	8.95	Put	Bond Future	514.0000	591.0000	14.981	0	0	0
2011/08/08	R186 2011/11/03	8.75	Put	Bond Future	855.0000	977.0000	14.269	0	0	0
2011/08/08	R186 2011/11/03	8.75	Call	Bond Future	5,390.0000	4,865.0000	(9.740)	0	0	5,600
2011/08/08	R186 2011/11/03	8.10	Put	Bond Future	3,372.0000	3,733.0000	10.706	0	0	0
2011/08/08	R186 2011/11/03	8.10	Call	Bond Future	1,717.0000	1,431.0000	(16.657)	0	0	1,275
2011/08/08	R186 2011/11/03	8.35	Put	Bond Future	2,097.0000	2,354.0000	12.256	0	0	0
2011/08/08	R186 2011/11/03	8.35	Call	Bond Future	2,879.0000	2,489.0000	(13.546)	0	0	425
2011/08/08	R186 2011/11/03	8.55	Call	Bond Future	4,047.0000	3,582.0000	(11.490)	0	0	0
2011/08/08	R186 2011/11/03	8.55	Put	Bond Future	1,367.0000	1,549.0000	13.314	0	0	425
2011/08/08	R186 2011/11/03	9.10	Call	Bond Future	8,022.0000	7,428.0000	(7.405)	0	0	0
2011/08/08	R186 2011/11/03	9.10	Put	Bond Future	344.0000	397.0000	15.407	0	0	1,275
2011/08/08	R186 2012/02/02			Bond Future	8.3340	8.4020	0.816	0.0000	0.0000	2,500
2011/08/08	R186 2012/02/02	9.00	Call	Bond Future	7,631.0000	7,126.0000	(6.618)	0	0	0
2011/08/08	R186 2012/02/02	9.00	Put	Bond Future	1,523.0000	1,664.0000	9.258	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
2011/08/08	R186 2012/02/02	9.05	Call	Bond Future	7,963.0000	7,449.0000	(6.455)	0	0	0
2011/08/08	R186 2012/02/02	9.05	Put	Bond Future	1,415.0000	1,547.0000	9.329	0	0	0
2011/08/08	R186 2012/02/02	8.95	Call	Bond Future	7,304.0000	6,808.0000	(6.791)	0	0	0
2011/08/08	R186 2012/02/02	8.95	Put	Bond Future	1,639.0000	1,788.0000	9.091	0	0	0
2011/08/08	R186 2012/05/03			Bond Future	8.4040	8.4740	0.833	0.0000	0.0000	0
2011/08/08	R186 2012/05/03	9.00	Call	Bond Future	7,951.0000	7,481.0000	(5.911)	0	0	0
2011/08/08	R186 2012/05/03	9.00	Put	Bond Future	2,560.0000	2,742.0000	7.109	0	0	0
2011/08/08	R186 2012/05/03	9.05	Call	Bond Future	8,253.0000	7,776.0000	(5.780)	0	0	0
2011/08/08	R186 2012/05/03	9.05	Put	Bond Future	2,426.0000	2,601.0000	7.214	0	0	0
2011/08/08	R186 2012/05/03	8.95	Call	Bond Future	7,652.0000	7,191.0000	(6.025)	0	0	0
2011/08/08	R186 2012/05/03	8.95	Put	Bond Future	2,699.0000	2,890.0000	7.077	0	0	0
2011/08/08	R186 2012/08/02			Bond Future	8.4800	8.5530	0.861	0.0000	0.0000	0
2011/08/08	R186 2012/08/02	8.75	Call	Bond Future	6,532.0000	6,120.0000	(6.307)	0	0	0
2011/08/08	R186 2012/08/02	8.75	Put	Bond Future	4,090.0000	4,346.0000	6.259	0	0	0
2011/08/08	R186 2012/08/02	8.80	Call	Bond Future	6,805.0000	6,383.0000	(6.201)	0	0	0
2011/08/08	R186 2012/08/02	8.80	Put	Bond Future	3,919.0000	4,165.0000	6.277	0	0	0
2011/08/08	R186 2012/08/02	8.70	Call	Bond Future	6,268.0000	5,865.0000	(6.429)	0	0	0
2011/08/08	R186 2012/08/02	8.70	Put	Bond Future	4,273.0000	4,537.0000	6.178	0	0	0
2011/08/08	R189 2011/08/04			Bond Future	215.3008	215.3145	0.006	0.0000	0.0000	0
2011/08/08	R189 2011/11/03			Bond Future	212.6622	212.6683	0.003	0.0000	0.0000	0
2011/08/08	R189 2011/11/03	212.00	Call	Bond Future	662.0000	668.0000	0.906	0	0	0
2011/08/08	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R189 2011/11/03	212.05	Call	Bond Future	612.0000	618.0000	0.980	0	0	0
2011/08/08	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R189 2011/11/03	211.95	Call	Bond Future	712.0000	718.0000	0.843	0	0	0
2011/08/08	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R197 2011/08/04			Bond Future	236.1293	236.1646	0.015	0.0000	0.0000	0
2011/08/08	R197 2011/11/03			Bond Future	242.8410	242.8577	0.007	0.0000	0.0000	183
2011/08/08	R197 2011/11/03	238.50	Call	Bond Future	4,341.0000	4,358.0000	0.392	0	0	0
2011/08/08	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R197 2011/11/03	238.55	Call	Bond Future	4,291.0000	4,308.0000	0.396	0	0	0
2011/08/08	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R197 2011/11/03	238.45	Call	Bond Future	4,391.0000	4,408.0000	0.387	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
2011/08/08	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R201 2011/08/04			Bond Future	6.7710	6.7100	(0.901)	0.0000	0.0000	0
2011/08/08	R201 2011/11/03			Bond Future	6.8460	6.7690	(1.125)	0.0000	0.0000	1,348
2011/08/08	R201 2011/11/03	8.00	Call	Bond Future	3,246.0000	3,461.0000	6.624	0	0	0
2011/08/08	R201 2011/11/03	8.00	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2011/08/08	R201 2011/11/03	8.05	Call	Bond Future	3,381.0000	3,597.0000	6.389	0	0	0
2011/08/08	R201 2011/11/03	8.05	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2011/08/08	R201 2011/11/03	7.95	Call	Bond Future	3,111.0000	3,326.0000	6.911	0	0	0
2011/08/08	R201 2011/11/03	7.95	Put	Bond Future	15.0000	10.0000	(33.333)	0	0	0
2011/08/08	R201 2012/02/02			Bond Future	6.9120	6.8280	(1.215)	0.0000	0.0000	0
2011/08/08	R201 2012/02/02	8.25	Call	Bond Future	3,519.0000	3,727.0000	5.911	0	0	0
2011/08/08	R201 2012/02/02	8.25	Put	Bond Future	61.0000	47.0000	(22.951)	0	0	0
2011/08/08	R201 2012/02/02	8.30	Call	Bond Future	3,639.0000	3,848.0000	5.743	0	0	0
2011/08/08	R201 2012/02/02	8.30	Put	Bond Future	54.0000	42.0000	(22.222)	0	0	0
2011/08/08	R201 2012/02/02	8.20	Call	Bond Future	3,400.0000	3,606.0000	6.059	0	0	0
2011/08/08	R201 2012/02/02	8.20	Put	Bond Future	69.0000	53.0000	(23.188)	0	0	0
2011/08/08	R201 2012/05/03			Bond Future	7.0000	6.9070	(1.329)	0.0000	0.0000	0
2011/08/08	R201 2012/05/03	7.75	Call	Bond Future	2,188.0000	2,356.0000	7.678	0	0	0
2011/08/08	R201 2012/05/03	7.75	Put	Bond Future	393.0000	336.0000	(14.504)	0	0	0
2011/08/08	R201 2012/05/03	7.80	Call	Bond Future	2,281.0000	2,452.0000	7.497	0	0	0
2011/08/08	R201 2012/05/03	7.80	Put	Bond Future	368.0000	314.0000	(14.674)	0	0	0
2011/08/08	R201 2012/05/03	7.70	Call	Bond Future	2,096.0000	2,262.0000	7.920	0	0	0
2011/08/08	R201 2012/05/03	7.70	Put	Bond Future	420.0000	360.0000	(14.286)	0	0	0
2011/08/08	R201 2012/08/02			Bond Future	7.1190	7.0140	(1.475)	0.0000	0.0000	0
2011/08/08	R201 2012/08/02	7.50	Call	Bond Future	1,604.0000	1,747.0000	8.915	0	0	0
2011/08/08	R201 2012/08/02	7.50	Put	Bond Future	771.0000	683.0000	(11.414)	0	0	0
2011/08/08	R201 2012/08/02	7.55	Call	Bond Future	1,679.0000	1,825.0000	8.696	0	0	0
2011/08/08	R201 2012/08/02	7.55	Put	Bond Future	738.0000	653.0000	(11.518)	0	0	0
2011/08/08	R201 2012/08/02	7.45	Call	Bond Future	1,531.0000	1,670.0000	9.079	0	0	0
2011/08/08	R201 2012/08/02	7.45	Put	Bond Future	807.0000	715.0000	(11.400)	0	0	0
2011/08/08	R202 2011/08/04			Bond Future	176.2894	176.3153	0.015	0.0000	0.0000	0
2011/08/08	R202 2011/11/03			Bond Future	182.4053	182.4180	0.007	0.0000	0.0000	22,992
2011/08/08	R202 2011/11/03	0.50	Call	Bond Future	181,905.0000	181,918.0000	0.007	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
2011/08/08	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R202 2011/11/03	0.55	Call	Bond Future	181,855.0000	181,868.0000	0.007	0	0	0
2011/08/08	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R202 2011/11/03	0.45	Call	Bond Future	181,955.0000	181,968.0000	0.007	0	0	0
2011/08/08	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R202 2012/02/02			Bond Future	182.5188	182.5312	0.007	0.0000	0.0000	0
2011/08/08	R202 2012/02/02	177.00	Call	Bond Future	5,519.0000	5,531.0000	0.217	0	0	0
2011/08/08	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R202 2012/02/02	177.05	Call	Bond Future	5,469.0000	5,481.0000	0.219	0	0	0
2011/08/08	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R202 2012/02/02	176.95	Call	Bond Future	5,569.0000	5,581.0000	0.215	0	0	0
2011/08/08	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R203 2011/08/04			Bond Future	7.6720	7.5850	(1.134)	0.0000	0.0000	0
2011/08/08	R203 2011/11/03			Bond Future	7.7720	7.7650	(0.090)	0.0000	0.0000	2,133
2011/08/08	R203 2011/11/03	8.50	Call	Bond Future	3,501.0000	3,521.0000	0.571	0	0	0
2011/08/08	R203 2011/11/03	8.50	Put	Bond Future	152.0000	139.0000	(8.553)	0	0	0
2011/08/08	R203 2011/11/03	8.55	Call	Bond Future	3,703.0000	3,725.0000	0.594	0	0	0
2011/08/08	R203 2011/11/03	8.55	Put	Bond Future	129.0000	118.0000	(8.527)	0	0	0
2011/08/08	R203 2011/11/03	8.45	Call	Bond Future	3,300.0000	3,320.0000	0.606	0	0	0
2011/08/08	R203 2011/11/03	8.45	Put	Bond Future	176.0000	163.0000	(7.386)	0	0	0
2011/08/08	R203 2012/02/02			Bond Future	7.8630	7.8570	(0.076)	0.0000	0.0000	0
2011/08/08	R203 2012/02/02	8.75	Call	Bond Future	4,341.0000	4,354.0000	0.299	0	0	0
2011/08/08	R203 2012/02/02	8.75	Put	Bond Future	436.0000	422.0000	(3.211)	0	0	0
2011/08/08	R203 2012/02/02	8.80	Call	Bond Future	4,525.0000	4,538.0000	0.287	0	0	0
2011/08/08	R203 2012/02/02	8.80	Put	Bond Future	405.0000	391.0000	(3.457)	0	0	0
2011/08/08	R203 2012/02/02	8.70	Call	Bond Future	4,164.0000	4,176.0000	0.288	0	0	0
2011/08/08	R203 2012/02/02	8.70	Put	Bond Future	474.0000	459.0000	(3.165)	0	0	0
2011/08/08	R203 2012/05/03			Bond Future	7.9660	7.9590	(0.088)	0.0000	0.0000	0
2011/08/08	R203 2012/05/03	8.75	Call	Bond Future	4,147.0000	4,161.0000	0.338	0	0	0
2011/08/08	R203 2012/05/03	8.75	Put	Bond Future	826.0000	809.0000	(2.058)	0	0	0
2011/08/08	R203 2012/05/03	8.80	Call	Bond Future	4,307.0000	4,321.0000	0.325	0	0	0
2011/08/08	R203 2012/05/03	8.80	Put	Bond Future	778.0000	762.0000	(2.057)	0	0	0
2011/08/08	R203 2012/05/03	8.70	Call	Bond Future	3,990.0000	4,003.0000	0.326	0	0	0
2011/08/08	R203 2012/05/03	8.70	Put	Bond Future	876.0000	859.0000	(1.941)	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
2011/08/08	R203 2012/08/02			Bond Future	8.0820	8.0750	(0.087)	0.0000	0.0000	0
2011/08/08	R203 2012/08/02	8.50	Call	Bond Future	3,115.0000	3,125.0000	0.321	0	0	0
2011/08/08	R203 2012/08/02	8.50	Put	Bond Future	1,404.0000	1,385.0000	(1.353)	0	0	0
2011/08/08	R203 2012/08/02	8.55	Call	Bond Future	3,255.0000	3,265.0000	0.307	0	0	0
2011/08/08	R203 2012/08/02	8.55	Put	Bond Future	1,342.0000	1,323.0000	(1.416)	0	0	0
2011/08/08	R203 2012/08/02	8.45	Call	Bond Future	2,979.0000	2,989.0000	0.336	0	0	0
2011/08/08	R203 2012/08/02	8.45	Put	Bond Future	1,471.0000	1,452.0000	(1.292)	0	0	0
2011/08/08	R204 2011/08/04			Bond Future	7.8620	7.7650	(1.234)	0.0000	0.0000	0
2011/08/08	R204 2011/11/03			Bond Future	7.9530	7.9620	0.113	0.0000	0.0000	2,872
2011/08/08	R204 2011/11/03	8.75	Call	Bond Future	4,322.0000	4,269.0000	(1.226)	0	0	0
2011/08/08	R204 2011/11/03	8.75	Put	Bond Future	157.0000	152.0000	(3.185)	0	0	0
2011/08/08	R204 2011/11/03	8.80	Call	Bond Future	4,553.0000	4,500.0000	(1.164)	0	0	0
2011/08/08	R204 2011/11/03	8.80	Put	Bond Future	134.0000	129.0000	(3.731)	0	0	0
2011/08/08	R204 2011/11/03	8.70	Call	Bond Future	4,093.0000	4,039.0000	(1.319)	0	0	0
2011/08/08	R204 2011/11/03	8.70	Put	Bond Future	183.0000	177.0000	(3.279)	0	0	0
2011/08/08	R204 2012/02/02			Bond Future	8.0370	8.0470	0.124	0.0000	0.0000	0
2011/08/08	R204 2012/02/02	9.00	Call	Bond Future	5,280.0000	5,226.0000	(1.023)	0	0	0
2011/08/08	R204 2012/02/02	9.00	Put	Bond Future	429.0000	427.0000	(0.466)	0	0	0
2011/08/08	R204 2012/02/02	9.05	Call	Bond Future	5,489.0000	5,435.0000	(0.984)	0	0	0
2011/08/08	R204 2012/02/02	9.05	Put	Bond Future	394.0000	392.0000	(0.508)	0	0	0
2011/08/08	R204 2012/02/02	8.95	Call	Bond Future	5,074.0000	5,020.0000	(1.064)	0	0	0
2011/08/08	R204 2012/02/02	8.95	Put	Bond Future	467.0000	465.0000	(0.428)	0	0	0
2011/08/08	R204 2012/05/03			Bond Future	8.1320	8.1430	0.135	0.0000	0.0000	0
2011/08/08	R204 2012/05/03	8.75	Call	Bond Future	4,292.0000	4,241.0000	(1.188)	0	0	0
2011/08/08	R204 2012/05/03	8.75	Put	Bond Future	1,247.0000	1,251.0000	0.321	0	0	0
2011/08/08	R204 2012/05/03	8.80	Call	Bond Future	4,465.0000	4,413.0000	(1.165)	0	0	0
2011/08/08	R204 2012/05/03	8.80	Put	Bond Future	1,179.0000	1,182.0000	0.254	0	0	0
2011/08/08	R204 2012/05/03	8.70	Call	Bond Future	4,121.0000	4,071.0000	(1.213)	0	0	0
2011/08/08	R204 2012/05/03	8.70	Put	Bond Future	1,318.0000	1,323.0000	0.379	0	0	0
2011/08/08	R204 2012/08/02			Bond Future	8.2400	8.2510	0.133	0.0000	0.0000	0
2011/08/08	R204 2012/08/02	8.50	Call	Bond Future	3,239.0000	3,197.0000	(1.297)	0	0	0
2011/08/08	R204 2012/08/02	8.50	Put	Bond Future	1,989.0000	2,000.0000	0.553	0	0	0
2011/08/08	R204 2012/08/02	8.55	Call	Bond Future	3,390.0000	3,348.0000	(1.239)	0	0	0
2011/08/08	R204 2012/08/02	8.55	Put	Bond Future	1,901.0000	1,913.0000	0.631	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
2011/08/08	R204 2012/08/02	8.45	Call	Bond Future	3,092.0000	3,051.0000	(1.326)	0	0	0
2011/08/08	R204 2012/08/02	8.45	Put	Bond Future	2,081.0000	2,093.0000	0.577	0	0	0
2011/08/08	R206 2011/08/04			Bond Future	6.5210	6.4650	(0.859)	0.0000	0.0000	0
2011/08/08	R206 2011/11/03			Bond Future	6.6400	6.4890	(2.274)	0.0000	0.0000	12,577
2011/08/08	R206 2011/11/03	7.75	Call	Bond Future	2,229.0000	2,530.0000	13.504	0	0	0
2011/08/08	R206 2011/11/03	7.75	Put	Bond Future	10.0000	5.0000	(50.000)	0	0	0
2011/08/08	R206 2011/11/03	7.80	Call	Bond Future	2,326.0000	2,627.0000	12.941	0	0	0
2011/08/08	R206 2011/11/03	7.80	Put	Bond Future	9.0000	3.0000	(66.667)	0	0	0
2011/08/08	R206 2011/11/03	7.70	Call	Bond Future	2,133.0000	2,432.0000	14.018	0	0	0
2011/08/08	R206 2011/11/03	7.70	Put	Bond Future	13.0000	5.0000	(61.538)	0	0	0
2011/08/08	R206 2012/02/02			Bond Future	6.7030	6.5300	(2.581)	0.0000	0.0000	0
2011/08/08	R206 2012/02/02	8.00	Call	Bond Future	2,359.0000	2,652.0000	12.421	0	0	0
2011/08/08	R206 2012/02/02	8.00	Put	Bond Future	51.0000	31.0000	(39.216)	0	0	0
2011/08/08	R206 2012/02/02	8.05	Call	Bond Future	2,442.0000	2,736.0000	12.039	0	0	0
2011/08/08	R206 2012/02/02	8.05	Put	Bond Future	47.0000	28.0000	(40.426)	0	0	0
2011/08/08	R206 2012/02/02	7.95	Call	Bond Future	2,277.0000	2,568.0000	12.780	0	0	0
2011/08/08	R206 2012/02/02	7.95	Put	Bond Future	57.0000	35.0000	(38.596)	0	0	0
2011/08/08	R206 2012/05/03			Bond Future	6.8060	6.6060	(2.939)	0.0000	0.0000	0
2011/08/08	R206 2012/05/03	7.50	Call	Bond Future	1,407.0000	1,642.0000	16.702	0	0	0
2011/08/08	R206 2012/05/03	7.50	Put	Bond Future	317.0000	235.0000	(25.868)	0	0	0
2011/08/08	R206 2012/05/03	7.55	Call	Bond Future	1,468.0000	1,707.0000	16.281	0	0	0
2011/08/08	R206 2012/05/03	7.55	Put	Bond Future	300.0000	222.0000	(26.000)	0	0	0
2011/08/08	R206 2012/05/03	7.45	Call	Bond Future	1,349.0000	1,580.0000	17.124	0	0	0
2011/08/08	R206 2012/05/03	7.45	Put	Bond Future	337.0000	251.0000	(25.519)	0	0	0
2011/08/08	R206 2012/08/02			Bond Future	6.9600	6.7220	(3.420)	0.0000	0.0000	0
2011/08/08	R206 2012/08/02	7.25	Call	Bond Future	916.0000	1,116.0000	21.834	0	0	0
2011/08/08	R206 2012/08/02	7.25	Put	Bond Future	525.0000	402.0000	(23.429)	0	0	0
2011/08/08	R206 2012/08/02	7.30	Call	Bond Future	961.0000	1,164.0000	21.124	0	0	0
2011/08/08	R206 2012/08/02	7.30	Put	Bond Future	502.0000	382.0000	(23.904)	0	0	0
2011/08/08	R206 2012/08/02	7.20	Call	Bond Future	873.0000	1,068.0000	22.337	0	0	0
2011/08/08	R206 2012/08/02	7.20	Put	Bond Future	549.0000	421.0000	(23.315)	0	0	0
2011/08/08	R207 2011/08/04			Bond Future	7.9770	7.8600	(1.467)	0.0000	0.0000	0
2011/08/08	R207 2011/11/03			Bond Future	8.0450	8.0700	0.311	0.0000	0.0000	7,499

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
2011/08/08	R207 2011/11/03	8.75	Call	Bond Future	4,158.0000	4,021.0000	(3.295)	0	0	0
2011/08/08	R207 2011/11/03	8.75	Put	Bond Future	219.0000	225.0000	2.740	0	0	0
2011/08/08	R207 2011/11/03	8.80	Call	Bond Future	4,399.0000	4,260.0000	(3.160)	0	0	0
2011/08/08	R207 2011/11/03	8.80	Put	Bond Future	188.0000	193.0000	2.660	0	0	0
2011/08/08	R207 2011/11/03	8.70	Call	Bond Future	3,921.0000	3,784.0000	(3.494)	0	0	0
2011/08/08	R207 2011/11/03	8.70	Put	Bond Future	254.0000	261.0000	2.756	0	0	0
2011/08/08	R207 2011/11/03	7.90	Put	Bond Future	1,787.0000	1,851.0000	3.581	0	0	0
2011/08/08	R207 2011/11/03	7.90	Call	Bond Future	950.0000	871.0000	(8.316)	0	0	2,000
2011/08/08	R207 2011/11/03	8.15	Call	Bond Future	1,661.0000	1,557.0000	(6.261)	0	0	0
2011/08/08	R207 2011/11/03	8.15	Put	Bond Future	1,061.0000	1,100.0000	3.676	0	0	2,000
2011/08/08	R207 2011/11/03	8.35	Call	Bond Future	2,389.0000	2,269.0000	(5.023)	0	0	0
2011/08/08	R207 2011/11/03	8.35	Put	Bond Future	659.0000	682.0000	3.490	0	0	2,000
2011/08/08	R207 2011/11/03	7.30	Put	Bond Future	4,529.0000	4,651.0000	2.694	0	0	0
2011/08/08	R207 2011/11/03	7.30	Call	Bond Future	131.0000	110.0000	(16.031)	0	0	900
2011/08/08	R207 2011/11/03	7.75	Put	Bond Future	2,347.0000	2,428.0000	3.451	0	0	0
2011/08/08	R207 2011/11/03	7.75	Call	Bond Future	635.0000	573.0000	(9.764)	0	0	300
2011/08/08	R207 2011/11/03	7.95	Put	Bond Future	1,620.0000	1,679.0000	3.642	0	0	300
2011/08/08	R207 2011/11/03	7.95	Call	Bond Future	1,073.0000	989.0000	(7.829)	0	0	0
2011/08/08	R207 2011/11/03	8.40	Call	Bond Future	2,590.0000	2,467.0000	(4.749)	0	0	0
2011/08/08	R207 2011/11/03	8.40	Put	Bond Future	580.0000	601.0000	3.621	0	0	900
2011/08/08	R207 2012/02/02			Bond Future	8.1230	8.1490	0.320	0.0000	0.0000	0
2011/08/08	R207 2012/02/02	9.00	Call	Bond Future	5,317.0000	5,186.0000	(2.464)	0	0	0
2011/08/08	R207 2012/02/02	9.00	Put	Bond Future	575.0000	589.0000	2.435	0	0	0
2011/08/08	R207 2012/02/02	9.05	Call	Bond Future	5,533.0000	5,401.0000	(2.386)	0	0	0
2011/08/08	R207 2012/02/02	9.05	Put	Bond Future	529.0000	542.0000	2.457	0	0	0
2011/08/08	R207 2012/02/02	8.95	Call	Bond Future	5,103.0000	4,974.0000	(2.528)	0	0	0
2011/08/08	R207 2012/02/02	8.95	Put	Bond Future	623.0000	639.0000	2.568	0	0	0
2011/08/08	R207 2012/05/03			Bond Future	8.2120	8.2400	0.341	0.0000	0.0000	0
2011/08/08	R207 2012/05/03	8.75	Call	Bond Future	4,350.0000	4,234.0000	(2.667)	0	0	0
2011/08/08	R207 2012/05/03	8.75	Put	Bond Future	1,486.0000	1,521.0000	2.355	0	0	0
2011/08/08	R207 2012/05/03	8.80	Call	Bond Future	4,531.0000	4,413.0000	(2.604)	0	0	0
2011/08/08	R207 2012/05/03	8.80	Put	Bond Future	1,406.0000	1,440.0000	2.418	0	0	0
2011/08/08	R207 2012/05/03	8.70	Call	Bond Future	4,172.0000	4,058.0000	(2.733)	0	0	0
2011/08/08	R207 2012/05/03	8.70	Put	Bond Future	1,569.0000	1,607.0000	2.422	0	0	0
2011/08/08	R207 2012/08/02			Bond Future	8.3120	8.3400	0.337	0.0000	0.0000	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
2011/08/08	R207 2012/08/02	8.75	Call	Bond Future	4,071.0000	3,966.0000	(2.579)	0	0	0
2011/08/08	R207 2012/08/02	8.75	Put	Bond Future	1,799.0000	1,842.0000	2.390	0	0	0
2011/08/08	R207 2012/08/02	8.80	Call	Bond Future	4,245.0000	4,138.0000	(2.521)	0	0	0
2011/08/08	R207 2012/08/02	8.80	Put	Bond Future	1,718.0000	1,759.0000	2.386	0	0	0
2011/08/08	R207 2012/08/02	8.70	Call	Bond Future	3,902.0000	3,799.0000	(2.640)	0	0	0
2011/08/08	R207 2012/08/02	8.70	Put	Bond Future	1,886.0000	1,930.0000	2.333	0	0	0
2011/08/08	R208 2011/08/04			Bond Future	7.9970	7.8900	(1.338)	0.0000	0.0000	0
2011/08/08	R208 2011/11/03			Bond Future	8.0650	8.1010	0.446	0.0000	0.0000	6,767
2011/08/08	R208 2011/11/03	8.75	Call	Bond Future	4,355.0000	4,151.0000	(4.684)	0	0	0
2011/08/08	R208 2011/11/03	8.75	Put	Bond Future	268.0000	285.0000	6.343	0	0	0
2011/08/08	R208 2011/11/03	8.80	Call	Bond Future	4,608.0000	4,402.0000	(4.470)	0	0	0
2011/08/08	R208 2011/11/03	8.80	Put	Bond Future	232.0000	247.0000	6.466	0	0	0
2011/08/08	R208 2011/11/03	8.70	Call	Bond Future	4,105.0000	3,903.0000	(4.921)	0	0	0
2011/08/08	R208 2011/11/03	8.70	Put	Bond Future	309.0000	327.0000	5.825	0	0	0
2011/08/08	R208 2011/11/03	7.95	Put	Bond Future	1,832.0000	1,938.0000	5.786	0	0	0
2011/08/08	R208 2011/11/03	7.95	Call	Bond Future	1,122.0000	1,007.0000	(10.250)	0	0	1,995
2011/08/08	R208 2011/11/03	8.20	Put	Bond Future	1,089.0000	1,156.0000	6.152	0	0	0
2011/08/08	R208 2011/11/03	8.20	Call	Bond Future	1,913.0000	1,760.0000	(7.998)	0	0	665
2011/08/08	R208 2011/11/03	8.40	Call	Bond Future	2,708.0000	2,531.0000	(6.536)	0	0	0
2011/08/08	R208 2011/11/03	8.40	Put	Bond Future	680.0000	723.0000	6.324	0	0	665
2011/08/08	R208 2011/11/03	8.90	Call	Bond Future	5,124.0000	4,913.0000	(4.118)	0	0	0
2011/08/08	R208 2011/11/03	8.90	Put	Bond Future	174.0000	184.0000	5.747	0	0	1,995
2011/08/08	R208 2012/02/02			Bond Future	8.1360	8.1730	0.455	0.0000	0.0000	0
2011/08/08	R208 2012/02/02	9.00	Call	Bond Future	5,644.0000	5,451.0000	(3.420)	0	0	0
2011/08/08	R208 2012/02/02	9.00	Put	Bond Future	639.0000	668.0000	4.538	0	0	0
2011/08/08	R208 2012/02/02	9.05	Call	Bond Future	5,874.0000	5,679.0000	(3.320)	0	0	0
2011/08/08	R208 2012/02/02	9.05	Put	Bond Future	590.0000	617.0000	4.576	0	0	0
2011/08/08	R208 2012/02/02	8.95	Call	Bond Future	5,416.0000	5,226.0000	(3.508)	0	0	0
2011/08/08	R208 2012/02/02	8.95	Put	Bond Future	691.0000	723.0000	4.631	0	0	0
2011/08/08	R208 2012/05/03			Bond Future	8.2140	8.2530	0.475	0.0000	0.0000	0
2011/08/08	R208 2012/05/03	9.00	Call	Bond Future	5,654.0000	5,472.0000	(3.219)	0	0	0
2011/08/08	R208 2012/05/03	9.00	Put	Bond Future	1,191.0000	1,237.0000	3.862	0	0	0
2011/08/08	R208 2012/05/03	9.05	Call	Bond Future	5,863.0000	5,679.0000	(3.138)	0	0	0
2011/08/08	R208 2012/05/03	9.05	Put	Bond Future	1,126.0000	1,170.0000	3.908	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
2011/08/08	R208 2012/05/03	8.95	Call	Bond Future	5,448.0000	5,268.0000	(3.304)	0	0	0
2011/08/08	R208 2012/05/03	8.95	Put	Bond Future	1,260.0000	1,309.0000	3.889	0	0	0
2011/08/08	R208 2012/08/02			Bond Future	8.3010	8.3410	0.482	0.0000	0.0000	0
2011/08/08	R208 2012/08/02	8.75	Call	Bond Future	4,435.0000	4,277.0000	(3.563)	0	0	0
2011/08/08	R208 2012/08/02	8.75	Put	Bond Future	1,913.0000	1,984.0000	3.711	0	0	0
2011/08/08	R208 2012/08/02	8.80	Call	Bond Future	4,626.0000	4,465.0000	(3.480)	0	0	0
2011/08/08	R208 2012/08/02	8.80	Put	Bond Future	1,829.0000	1,896.0000	3.663	0	0	0
2011/08/08	R208 2012/08/02	8.70	Call	Bond Future	4,250.0000	4,095.0000	(3.647)	0	0	0
2011/08/08	R208 2012/08/02	8.70	Put	Bond Future	2,005.0000	2,078.0000	3.641	0	0	0
2011/08/08	R209 2011/08/04			Bond Future	8.5510	8.4000	(1.766)	0.0000	0.0000	0
2011/08/08	R209 2011/11/03			Bond Future	8.5450	8.6520	1.252	0.0000	0.0000	1,316
2011/08/08	R209 2011/11/03	8.75	Call	Bond Future	2,989.0000	2,423.0000	(18.936)	0	0	0
2011/08/08	R209 2011/11/03	8.75	Put	Bond Future	1,324.0000	1,634.0000	23.414	0	0	0
2011/08/08	R209 2011/11/03	8.80	Call	Bond Future	3,245.0000	2,653.0000	(18.243)	0	0	0
2011/08/08	R209 2011/11/03	8.80	Put	Bond Future	1,183.0000	1,467.0000	24.007	0	0	0
2011/08/08	R209 2011/11/03	8.70	Call	Bond Future	2,742.0000	2,202.0000	(19.694)	0	0	0
2011/08/08	R209 2011/11/03	8.70	Put	Bond Future	1,478.0000	1,814.0000	22.733	0	0	0
2011/08/08	R209 2012/02/02			Bond Future	8.5990	8.7090	1.279	0.0000	0.0000	0
2011/08/08	R209 2012/02/02	9.00	Call	Bond Future	5,016.0000	4,409.0000	(12.101)	0	0	0
2011/08/08	R209 2012/02/02	9.00	Put	Bond Future	1,847.0000	2,131.0000	15.376	0	0	0
2011/08/08	R209 2012/02/02	9.05	Call	Bond Future	5,272.0000	4,649.0000	(11.817)	0	0	0
2011/08/08	R209 2012/02/02	9.05	Put	Bond Future	1,722.0000	1,990.0000	15.563	0	0	0
2011/08/08	R209 2012/02/02	8.95	Call	Bond Future	4,767.0000	4,176.0000	(12.398)	0	0	0
2011/08/08	R209 2012/02/02	8.95	Put	Bond Future	1,981.0000	2,281.0000	15.144	0	0	0
2011/08/08	R209 2012/05/03			Bond Future	8.6580	8.7700	1.294	0.0000	0.0000	0
2011/08/08	R209 2012/05/03	9.00	Call	Bond Future	5,431.0000	4,858.0000	(10.551)	0	0	0
2011/08/08	R209 2012/05/03	9.00	Put	Bond Future	2,746.0000	3,069.0000	11.763	0	0	0
2011/08/08	R209 2012/05/03	9.05	Call	Bond Future	5,668.0000	5,083.0000	(10.321)	0	0	0
2011/08/08	R209 2012/05/03	9.05	Put	Bond Future	2,603.0000	2,914.0000	11.948	0	0	0
2011/08/08	R209 2012/05/03	8.95	Call	Bond Future	5,199.0000	4,639.0000	(10.771)	0	0	0
2011/08/08	R209 2012/05/03	8.95	Put	Bond Future	2,897.0000	3,233.0000	11.598	0	0	0
2011/08/08	R209 2012/08/02			Bond Future	8.7200	8.8360	1.330	0.0000	0.0000	0
2011/08/08	R209 2012/08/02	9.25	Call	Bond Future	6,747.0000	6,130.0000	(9.145)	0	0	0
2011/08/08	R209 2012/08/02	9.25	Put	Bond Future	2,698.0000	2,998.0000	11.119	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
2011/08/08	R209 2012/08/02	9.30	Call	Bond Future	6,994.0000	6,365.0000	(8.993)	0	0	0
2011/08/08	R209 2012/08/02	9.30	Put	Bond Future	2,581.0000	2,869.0000	11.158	0	0	0
2011/08/08	R209 2012/08/02	9.20	Call	Bond Future	6,507.0000	5,901.0000	(9.313)	0	0	0
2011/08/08	R209 2012/08/02	9.20	Put	Bond Future	2,825.0000	3,136.0000	11.009	0	0	0
2011/08/08	R210 2011/08/04			Bond Future	132.2068	132.2266	0.015	0.0000	0.0000	0
2011/08/08	R210 2011/11/03			Bond Future	134.4699	134.4796	0.007	0.0000	0.0000	657
2011/08/08	R210 2011/11/03	131.00	Call	Bond Future	3,470.0000	3,480.0000	0.288	0	0	0
2011/08/08	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R210 2011/11/03	131.05	Call	Bond Future	3,420.0000	3,430.0000	0.292	0	0	0
2011/08/08	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R210 2011/11/03	130.95	Call	Bond Future	3,520.0000	3,530.0000	0.284	0	0	0
2011/08/08	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2011/08/04			Bond Future	109.0728	109.0847	0.011	0.0000	0.0000	0
2011/08/08	R211 2011/11/03			Bond Future	111.1529	111.1585	0.005	0.0000	0.0000	529
2011/08/08	R211 2011/11/03	1.25	Call	Bond Future	109,903.0000	109,908.0000	0.005	0	0	0
2011/08/08	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2011/11/03	1.30	Call	Bond Future	109,853.0000	109,858.0000	0.005	0	0	0
2011/08/08	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2011/11/03	1.20	Call	Bond Future	109,953.0000	109,958.0000	0.005	0	0	0
2011/08/08	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2012/02/02			Bond Future	111.5079	111.5134	0.005	0.0000	0.0000	0
2011/08/08	R211 2012/02/02	110.50	Call	Bond Future	1,008.0000	1,013.0000	0.496	0	0	0
2011/08/08	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2012/02/02	110.55	Call	Bond Future	958.0000	963.0000	0.522	0	0	0
2011/08/08	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R211 2012/02/02	110.45	Call	Bond Future	1,058.0000	1,063.0000	0.473	0	0	0
2011/08/08	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R212 2011/08/04			Bond Future	107.7239	107.7395	0.015	0.0000	0.0000	0
2011/08/08	R212 2011/11/03			Bond Future	109.6843	109.6920	0.007	0.0000	0.0000	2,717
2011/08/08	R212 2011/11/03	2.50	Call	Bond Future	107,184.0000	107,192.0000	0.007	0	0	0
2011/08/08	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R212 2011/11/03	2.55	Call	Bond Future	107,134.0000	107,142.0000	0.007	0	0	0
2011/08/08	R212 2011/11/03	2.55	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
2011/08/08	R212 2011/11/03	2.45	Call	Bond Future	107,234.0000	107,242.0000	0.007	0	0	0
2011/08/08	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R212 2012/02/02			Bond Future	109.8864	109.8940	0.007	0.0000	0.0000	0
2011/08/08	R212 2012/02/02	108.50	Call	Bond Future	1,386.0000	1,394.0000	0.577	0	0	0
2011/08/08	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R212 2012/02/02	108.55	Call	Bond Future	1,336.0000	1,344.0000	0.599	0	0	0
2011/08/08	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R212 2012/02/02	108.45	Call	Bond Future	1,436.0000	1,444.0000	0.557	0	0	0
2011/08/08	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2011/08/04			Bond Future	8.5410	8.4100	(1.534)	0.0000	0.0000	0
2011/08/08	R213 2011/11/03			Bond Future	8.5620	8.6490	1.016	0.0000	0.0000	0
2011/08/08	R213 2011/11/03	8.75	Call	Bond Future	1,544.0000	824.0000	(46.632)	0	0	0
2011/08/08	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2011/11/03	8.80	Call	Bond Future	1,948.0000	1,228.0000	(36.961)	0	0	0
2011/08/08	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2011/11/03	8.70	Call	Bond Future	1,138.0000	418.0000	(63.269)	0	0	0
2011/08/08	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/02/02			Bond Future	8.6260	8.7150	1.032	0.0000	0.0000	0
2011/08/08	R213 2012/02/02	9.00	Call	Bond Future	2,991.0000	2,265.0000	(24.273)	0	0	0
2011/08/08	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/02/02	9.05	Call	Bond Future	3,379.0000	2,653.0000	(21.486)	0	0	0
2011/08/08	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/02/02	8.95	Call	Bond Future	2,601.0000	1,874.0000	(27.951)	0	0	0
2011/08/08	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/05/03			Bond Future	8.6890	8.7810	1.059	0.0000	0.0000	0
2011/08/08	R213 2012/05/03	9.25	Call	Bond Future	4,372.0000	3,631.0000	(16.949)	0	0	0
2011/08/08	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/05/03	9.30	Call	Bond Future	4,745.0000	4,004.0000	(15.616)	0	0	0
2011/08/08	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/05/03	9.20	Call	Bond Future	3,997.0000	3,255.0000	(18.564)	0	0	0
2011/08/08	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/08/02			Bond Future	8.7570	8.8520	1.085	0.0000	0.0000	0
2011/08/08	R213 2012/08/02	9.25	Call	Bond Future	3,809.0000	3,054.0000	(19.821)	0	0	0
2011/08/08	R213 2012/08/02	9.25	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
2011/08/08	R213 2012/08/02	9.30	Call	Bond Future	4,180.0000	3,426.0000	(18.038)	0	0	0
2011/08/08	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	R213 2012/08/02	9.20	Call	Bond Future	3,434.0000	2,680.0000	(21.957)	0	0	0
2011/08/08	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ02 2011/08/04			Bond Future	0.0780	0.1030	32.051	0.0000	0.0000	0
2011/08/08	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/08	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/08	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/08	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/08	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/08	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/08	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ12 2011/08/04			Bond Future	2.0330	2.0290	(0.197)	0.0000	0.0000	0
2011/08/08	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/08	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/08	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/08	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/08	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/08	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/08	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0

**Total**

**287536.00**