



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/08/2011

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
2011/08/22	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	AL7T 2011/11/03			Index Future	411.1540	412.5870	0.349	0.0000	0.0000	16
2011/08/22	AL7T 2012/02/02			Index Future	417.4130	418.8670	0.348	0.0000	0.0000	0
2011/08/22	ALBI 2011/11/03			Index Future	376.4990	377.2090	0.189	0.0000	0.0000	1,328
2011/08/22	ALBI 2012/02/02			Index Future	382.2310	382.9510	0.188	0.0000	0.0000	0
2011/08/22	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	CAAD 2011/09/19			Can-Do Future	0.0076	0.0050	(34.211)	0.0000	0.0000	22,388
2011/08/22	CAAE 2011/09/19			Can-Do Future	0.2563	0.2835	10.613	0.0000	0.0000	21,898
2011/08/22	CAAG 2011/10/24			Can-Do Future	7.2360	7.2779	0.579	0.0000	0.0000	0
2011/08/22	CAAG 2011/10/24	6.70	Call	Can-Do Future	569.0000	601.0000	5.624	0	0	0
2011/08/22	CAAG 2011/10/24	6.70	Put	Can-Do Future	33.0000	23.0000	(30.303)	0	0	0
2011/08/22	CAAG 2011/10/24	6.75	Call	Can-Do Future	528.0000	558.0000	5.682	0	0	0
2011/08/22	CAAG 2011/10/24	6.75	Put	Can-Do Future	42.0000	30.0000	(28.571)	0	0	0
2011/08/22	CAAG 2011/10/24	6.65	Call	Can-Do Future	612.0000	646.0000	5.556	0	0	0
2011/08/22	CAAG 2011/10/24	6.65	Put	Can-Do Future	26.0000	18.0000	(30.769)	0	0	0
2011/08/22	CAAG 2011/10/24	7.00	Put	Can-Do Future	113.0000	90.0000	(20.354)	0	0	0
2011/08/22	CAAG 2011/10/24	7.00	Call	Can-Do Future	349.0000	368.0000	5.444	0	0	14,286
2011/08/22	CAAG 2011/10/24	7.40	Put	Can-Do Future	334.0000	300.0000	(10.180)	0	0	0
2011/08/22	CAAG 2011/10/24	7.40	Call	Can-Do Future	170.0000	178.0000	4.706	0	0	6,757
2011/08/22	CAAI 2011/08/26			Can-Do Future	7.1000	7.2146	1.614	0.0000	0.0000	0
2011/08/22	CAAI 2011/08/26	7.10	Call	Can-Do Future	0.0000	135.0000	100.000	0	0	0
2011/08/22	CAAI 2011/08/26	7.10	Put	Can-Do Future	0.0000	20.0000	100.000	0	0	0
2011/08/22	CAAI 2011/08/26	7.15	Call	Can-Do Future	0.0000	99.0000	100.000	0	0	0
2011/08/22	CAAI 2011/08/26	7.15	Put	Can-Do Future	0.0000	34.0000	100.000	0	0	0
2011/08/22	CAAI 2011/08/26	7.05	Call	Can-Do Future	0.0000	176.0000	100.000	0	0	0
2011/08/22	CAAI 2011/08/26	7.05	Put	Can-Do Future	0.0000	11.0000	100.000	0	0	25,000

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2011/08/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/22	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/22	GOVI 2011/11/03			GOVI	376.9350	377.7330	0.212	0.0000	0.0000	162
2011/08/22	GOVI 2011/11/03	357.00	Call	GOVI	199,350.0000	207,330.0000	4.003	0	0	0
2011/08/22	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GOVI 2011/11/03	357.01	Call	GOVI	199,250.0000	207,230.0000	4.005	0	0	0
2011/08/22	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GOVI 2011/11/03	356.99	Call	GOVI	199,450.0000	207,430.0000	4.001	0	0	0
2011/08/22	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GOVI 2012/02/02			GOVI	382.6730	383.4820	0.211	0.0000	0.0000	0
2011/08/22	GOVI 2012/02/02	369.00	Call	GOVI	136,730.0000	144,820.0000	5.917	0	0	0
2011/08/22	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GOVI 2012/02/02	369.01	Call	GOVI	136,630.0000	144,720.0000	5.921	0	0	0
2011/08/22	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GOVI 2012/02/02	368.99	Call	GOVI	136,830.0000	144,920.0000	5.912	0	0	0
2011/08/22	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/22	IGOV 2011/11/03			Index Future	162.6620	162.8480	0.114	0.0000	0.0000	79
2011/08/22	IGOV 2012/02/02			Index Future	165.1380	165.3270	0.114	0.0000	0.0000	0
2011/08/22	ILBI 2012/02/02			Index Future	451.7630	454.2520	0.551	0.0000	0.0000	29
2011/08/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/22	JBAF 2011/09/21			Jibar Tradeable Future	5.5600	5.5500	(0.180)	0.0000	0.0000	17,600
2011/08/22	JBAF 2011/10/19			Jibar Tradeable Future	5.5200	5.5200	0.000	0.0000	0.0000	400
2011/08/22	JBAF 2011/11/16			Jibar Tradeable Future	5.4400	5.4200	(0.368)	0.0000	0.0000	1,000
2011/08/22	JBAF 2011/12/21			Jibar Tradeable Future	5.4300	5.4000	(0.552)	0.0000	0.0000	5,541
2011/08/22	JBAF 2012/01/18			Jibar Tradeable Future	5.4300	5.3900	(0.737)	0.0000	0.0000	0
2011/08/22	JBAF 2012/02/15			Jibar Tradeable Future	5.4200	5.4000	(0.369)	0.0000	0.0000	0
2011/08/22	JBAF 2012/03/20			Jibar Tradeable Future	5.4200	5.4000	(0.369)	0.0000	0.0000	1,340
2011/08/22	JBAF 2012/06/20			Jibar Tradeable Future	5.4700	5.4000	(1.280)	0.0000	0.0000	2,890
2011/08/22	JBAF 2012/09/19			Jibar Tradeable Future	5.6200	5.4800	(2.491)	0.0000	0.0000	45,210
2011/08/22	JBAF 2012/12/19			Jibar Tradeable Future	5.8200	5.6500	(2.921)	0.0000	0.0000	1,490
2011/08/22	JBAF 2013/03/20			Jibar Tradeable Future	6.0500	5.8800	(2.810)	94.0950	94.0950	1,290
2011/08/22	JBAF 2013/06/19			Jibar Tradeable Future	6.2600	6.1100	(2.396)	0.0000	0.0000	1,250
2011/08/22	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/22	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/22	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/22	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/22	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/22	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/22	OTH1 2011/11/03			Index Future	373.7130	373.9580	0.066	0.0000	0.0000	0
2011/08/22	OTH1 2012/02/02			Index Future	379.4020	379.6500	0.065	0.0000	0.0000	0
2011/08/22	R157 2011/11/03			Bond Future	6.6700	6.5840	(1.289)	0.0000	0.0000	16,176
2011/08/22	R157 2011/11/03	8.25	Call	Bond Future	5,846.0000	6,174.0000	5.611	0	0	0
2011/08/22	R157 2011/11/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/22	R157 2011/11/03	8.30	Call	Bond Future	6,025.0000	6,353.0000	5.444	0	0	0
2011/08/22	R157 2011/11/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/22	R157 2011/11/03	8.20	Call	Bond Future	5,666.0000	5,995.0000	5.807	0	0	0
2011/08/22	R157 2011/11/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/22	R157 2011/11/03	6.55	Put	Bond Future	948.0000	748.0000	(21.097)	0	0	0
2011/08/22	R157 2011/11/03	6.55	Call	Bond Future	489.0000	618.0000	26.380	0	0	1,200
2011/08/22	R157 2011/11/03	7.00	Put	Bond Future	249.0000	171.0000	(31.325)	0	0	0
2011/08/22	R157 2011/11/03	7.00	Call	Bond Future	1,500.0000	1,751.0000	16.733	0	0	400
2011/08/22	R157 2011/11/03	7.10	Call	Bond Future	1,801.0000	2,071.0000	14.992	0	0	0
2011/08/22	R157 2011/11/03	7.10	Put	Bond Future	174.0000	116.0000	(33.333)	0	0	400
2011/08/22	R157 2011/11/03	7.55	Call	Bond Future	3,326.0000	3,643.0000	9.531	0	0	0
2011/08/22	R157 2011/11/03	7.55	Put	Bond Future	26.0000	14.0000	(46.154)	0	0	1,200
2011/08/22	R157 2012/02/02			Bond Future	6.7160	6.6230	(1.385)	0.0000	0.0000	0
2011/08/22	R157 2012/02/02	8.50	Call	Bond Future	6,186.0000	6,509.0000	5.221	0	0	0
2011/08/22	R157 2012/02/02	8.50	Put	Bond Future	32.0000	23.0000	(28.125)	0	0	0
2011/08/22	R157 2012/02/02	8.55	Call	Bond Future	6,349.0000	6,673.0000	5.103	0	0	0
2011/08/22	R157 2012/02/02	8.55	Put	Bond Future	28.0000	20.0000	(28.571)	0	0	0
2011/08/22	R157 2012/02/02	8.45	Call	Bond Future	6,023.0000	6,345.0000	5.346	0	0	0
2011/08/22	R157 2012/02/02	8.45	Put	Bond Future	36.0000	26.0000	(27.778)	0	0	0
2011/08/22	R157 2012/05/03			Bond Future	6.7720	6.6700	(1.506)	0.0000	0.0000	0
2011/08/22	R157 2012/05/03	8.25	Call	Bond Future	4,944.0000	5,251.0000	6.210	0	0	0

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2011/08/22	R157 2012/05/03	8.25	Put	Bond Future	165.0000	133.0000	(19.394)	0	0	0
2011/08/22	R157 2012/05/03	8.30	Call	Bond Future	5,089.0000	5,398.0000	6.072	0	0	0
2011/08/22	R157 2012/05/03	8.30	Put	Bond Future	153.0000	123.0000	(19.608)	0	0	0
2011/08/22	R157 2012/05/03	8.20	Call	Bond Future	4,800.0000	5,104.0000	6.333	0	0	0
2011/08/22	R157 2012/05/03	8.20	Put	Bond Future	179.0000	144.0000	(19.553)	0	0	0
2011/08/22	R157 2012/08/02			Bond Future	6.8430	6.7310	(1.637)	0.0000	0.0000	0
2011/08/22	R157 2012/08/02	8.00	Call	Bond Future	3,981.0000	4,254.0000	6.858	0	0	0
2011/08/22	R157 2012/08/02	8.00	Put	Bond Future	497.0000	425.0000	(14.487)	0	0	0
2011/08/22	R157 2012/08/02	8.05	Call	Bond Future	4,103.0000	4,380.0000	6.751	0	0	0
2011/08/22	R157 2012/08/02	8.05	Put	Bond Future	471.0000	404.0000	(14.225)	0	0	0
2011/08/22	R157 2012/08/02	7.95	Call	Bond Future	3,860.0000	4,130.0000	6.995	0	0	0
2011/08/22	R157 2012/08/02	7.95	Put	Bond Future	524.0000	449.0000	(14.313)	0	0	0
2011/08/22	R186 2011/11/03			Bond Future	7.9360	7.9460	0.126	0.0000	0.0000	25,090
2011/08/22	R186 2011/11/03	9.00	Call	Bond Future	10,188.0000	10,081.0000	(1.050)	0	0	0
2011/08/22	R186 2011/11/03	9.00	Put	Bond Future	102.0000	96.0000	(5.882)	0	0	0
2011/08/22	R186 2011/11/03	9.05	Call	Bond Future	10,615.0000	10,509.0000	(0.999)	0	0	0
2011/08/22	R186 2011/11/03	9.05	Put	Bond Future	85.0000	80.0000	(5.882)	0	0	0
2011/08/22	R186 2011/11/03	8.95	Call	Bond Future	9,762.0000	9,654.0000	(1.106)	0	0	0
2011/08/22	R186 2011/11/03	8.95	Put	Bond Future	122.0000	115.0000	(5.738)	0	0	0
2011/08/22	R186 2011/11/03	8.75	Put	Bond Future	241.0000	231.0000	(4.149)	0	0	0
2011/08/22	R186 2011/11/03	8.75	Call	Bond Future	8,069.0000	7,958.0000	(1.376)	0	0	5,600
2011/08/22	R186 2011/11/03	8.10	Put	Bond Future	1,561.0000	1,556.0000	(0.320)	0	0	0
2011/08/22	R186 2011/11/03	8.10	Call	Bond Future	3,199.0000	3,093.0000	(3.314)	0	0	1,275
2011/08/22	R186 2011/11/03	8.35	Put	Bond Future	813.0000	801.0000	(1.476)	0	0	0
2011/08/22	R186 2011/11/03	8.35	Call	Bond Future	4,888.0000	4,775.0000	(2.312)	0	0	425
2011/08/22	R186 2011/11/03	8.55	Call	Bond Future	6,427.0000	6,314.0000	(1.758)	0	0	0
2011/08/22	R186 2011/11/03	8.55	Put	Bond Future	454.0000	441.0000	(2.863)	0	0	425
2011/08/22	R186 2011/11/03	9.10	Call	Bond Future	11,043.0000	10,937.0000	(0.960)	0	0	0
2011/08/22	R186 2011/11/03	9.10	Put	Bond Future	72.0000	66.0000	(8.333)	0	0	1,275
2011/08/22	R186 2012/02/02			Bond Future	7.9900	8.0000	0.125	0.0000	0.0000	2,501
2011/08/22	R186 2012/02/02	9.00	Call	Bond Future	10,213.0000	10,108.0000	(1.028)	0	0	0
2011/08/22	R186 2012/02/02	9.00	Put	Bond Future	761.0000	755.0000	(0.788)	0	0	0
2011/08/22	R186 2012/02/02	9.05	Call	Bond Future	10,590.0000	10,485.0000	(0.992)	0	0	0
2011/08/22	R186 2012/02/02	9.05	Put	Bond Future	698.0000	692.0000	(0.860)	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
2011/08/22	R186 2012/02/02	8.95	Call	Bond Future	9,839.0000	9,735.0000	(1.057)	0	0	0
2011/08/22	R186 2012/02/02	8.95	Put	Bond Future	829.0000	825.0000	(0.483)	0	0	0
2011/08/22	R186 2012/05/03			Bond Future	8.0480	8.0580	0.124	0.0000	0.0000	0
2011/08/22	R186 2012/05/03	9.00	Call	Bond Future	10,362.0000	10,265.0000	(0.936)	0	0	0
2011/08/22	R186 2012/05/03	9.00	Put	Bond Future	1,571.0000	1,571.0000	0.000	0	0	0
2011/08/22	R186 2012/05/03	9.05	Call	Bond Future	10,706.0000	10,608.0000	(0.915)	0	0	0
2011/08/22	R186 2012/05/03	9.05	Put	Bond Future	1,479.0000	1,478.0000	(0.068)	0	0	0
2011/08/22	R186 2012/05/03	8.95	Call	Bond Future	10,021.0000	9,924.0000	(0.968)	0	0	0
2011/08/22	R186 2012/05/03	8.95	Put	Bond Future	1,668.0000	1,668.0000	0.000	0	0	0
2011/08/22	R186 2012/08/02			Bond Future	8.1120	8.1220	0.123	0.0000	0.0000	0
2011/08/22	R186 2012/08/02	8.75	Call	Bond Future	8,663.0000	8,576.0000	(1.004)	0	0	0
2011/08/22	R186 2012/08/02	8.75	Put	Bond Future	2,771.0000	2,779.0000	0.289	0	0	0
2011/08/22	R186 2012/08/02	8.80	Call	Bond Future	8,979.0000	8,891.0000	(0.980)	0	0	0
2011/08/22	R186 2012/08/02	8.80	Put	Bond Future	2,643.0000	2,650.0000	0.265	0	0	0
2011/08/22	R186 2012/08/02	8.70	Call	Bond Future	8,355.0000	8,269.0000	(1.029)	0	0	0
2011/08/22	R186 2012/08/02	8.70	Put	Bond Future	2,909.0000	2,919.0000	0.344	0	0	0
2011/08/22	R189 2011/11/03			Bond Future	213.7866	213.9568	0.080	0.0000	0.0000	0
2011/08/22	R189 2011/11/03	212.00	Call	Bond Future	1,787.0000	1,957.0000	9.513	0	0	0
2011/08/22	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R189 2011/11/03	212.05	Call	Bond Future	1,737.0000	1,907.0000	9.787	0	0	0
2011/08/22	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R189 2011/11/03	211.95	Call	Bond Future	1,837.0000	2,007.0000	9.254	0	0	0
2011/08/22	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R197 2011/11/03			Bond Future	244.7781	245.1394	0.148	0.0000	0.0000	183
2011/08/22	R197 2011/11/03	238.50	Call	Bond Future	6,278.0000	6,639.0000	5.750	0	0	0
2011/08/22	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R197 2011/11/03	238.55	Call	Bond Future	6,228.0000	6,589.0000	5.796	0	0	0
2011/08/22	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R197 2011/11/03	238.45	Call	Bond Future	6,328.0000	6,689.0000	5.705	0	0	0
2011/08/22	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R201 2011/11/03			Bond Future	6.3400	6.2380	(1.609)	0.0000	0.0000	1,348
2011/08/22	R201 2011/11/03	8.00	Call	Bond Future	4,691.0000	4,988.0000	6.331	0	0	0
2011/08/22	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/22	R201	2011/11/03	8.05	Call	Bond Future	4,828.0000	5,125.0000	6.152	0	0	0
2011/08/22	R201	2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R201	2011/11/03	7.95	Call	Bond Future	4,554.0000	4,850.0000	6.500	0	0	0
2011/08/22	R201	2011/11/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/22	R201	2012/02/02			Bond Future	6.3570	6.2450	(1.762)	0.0000	0.0000	0
2011/08/22	R201	2012/02/02	8.25	Call	Bond Future	4,945.0000	5,243.0000	6.026	0	0	0
2011/08/22	R201	2012/02/02	8.25	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	0
2011/08/22	R201	2012/02/02	8.30	Call	Bond Future	5,070.0000	5,368.0000	5.878	0	0	0
2011/08/22	R201	2012/02/02	8.30	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2011/08/22	R201	2012/02/02	8.20	Call	Bond Future	4,819.0000	5,117.0000	6.184	0	0	0
2011/08/22	R201	2012/02/02	8.20	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2011/08/22	R201	2012/05/03			Bond Future	6.3850	6.2610	(1.942)	0.0000	0.0000	0
2011/08/22	R201	2012/05/03	7.75	Call	Bond Future	3,422.0000	3,698.0000	8.065	0	0	0
2011/08/22	R201	2012/05/03	7.75	Put	Bond Future	126.0000	96.0000	(23.810)	0	0	0
2011/08/22	R201	2012/05/03	7.80	Call	Bond Future	3,531.0000	3,809.0000	7.873	0	0	0
2011/08/22	R201	2012/05/03	7.80	Put	Bond Future	117.0000	89.0000	(23.932)	0	0	0
2011/08/22	R201	2012/05/03	7.70	Call	Bond Future	3,314.0000	3,588.0000	8.268	0	0	0
2011/08/22	R201	2012/05/03	7.70	Put	Bond Future	136.0000	104.0000	(23.529)	0	0	0
2011/08/22	R201	2012/08/02			Bond Future	6.4300	6.2910	(2.162)	0.0000	0.0000	0
2011/08/22	R201	2012/08/02	7.50	Call	Bond Future	2,679.0000	2,930.0000	9.369	0	0	0
2011/08/22	R201	2012/08/02	7.50	Put	Bond Future	319.0000	258.0000	(19.122)	0	0	0
2011/08/22	R201	2012/08/02	7.55	Call	Bond Future	2,771.0000	3,025.0000	9.166	0	0	0
2011/08/22	R201	2012/08/02	7.55	Put	Bond Future	302.0000	244.0000	(19.205)	0	0	0
2011/08/22	R201	2012/08/02	7.45	Call	Bond Future	2,587.0000	2,836.0000	9.625	0	0	0
2011/08/22	R201	2012/08/02	7.45	Put	Bond Future	335.0000	273.0000	(18.507)	0	0	0
2011/08/22	R202	2011/11/03			Bond Future	184.9317	184.9437	0.007	0.0000	0.0000	24,816
2011/08/22	R202	2011/11/03	0.50	Call	Bond Future	184,432.0000	184,444.0000	0.007	0	0	0
2011/08/22	R202	2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R202	2011/11/03	0.55	Call	Bond Future	184,382.0000	184,394.0000	0.007	0	0	0
2011/08/22	R202	2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R202	2011/11/03	0.45	Call	Bond Future	184,482.0000	184,494.0000	0.007	0	0	0
2011/08/22	R202	2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R202	2012/02/02			Bond Future	185.0822	185.0945	0.007	0.0000	0.0000	0
2011/08/22	R202	2012/02/02	177.00	Call	Bond Future	8,082.0000	8,094.0000	0.148	0	0	0

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2011/08/22	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R202 2012/02/02	177.05	Call	Bond Future	8,032.0000	8,044.0000	0.149	0	0	0
2011/08/22	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R202 2012/02/02	176.95	Call	Bond Future	8,132.0000	8,144.0000	0.148	0	0	0
2011/08/22	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R203 2011/11/03			Bond Future	7.3040	7.2410	(0.863)	0.0000	0.0000	2,133
2011/08/22	R203 2011/11/03	8.50	Call	Bond Future	5,590.0000	5,889.0000	5.349	0	0	0
2011/08/22	R203 2011/11/03	8.50	Put	Bond Future	13.0000	8.0000	(38.462)	0	0	0
2011/08/22	R203 2011/11/03	8.55	Call	Bond Future	5,812.0000	6,113.0000	5.179	0	0	0
2011/08/22	R203 2011/11/03	8.55	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2011/08/22	R203 2011/11/03	8.45	Call	Bond Future	5,368.0000	5,666.0000	5.551	0	0	0
2011/08/22	R203 2011/11/03	8.45	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2011/08/22	R203 2012/02/02			Bond Future	7.3690	7.3030	(0.896)	0.0000	0.0000	0
2011/08/22	R203 2012/02/02	8.75	Call	Bond Future	6,298.0000	6,580.0000	4.478	0	0	0
2011/08/22	R203 2012/02/02	8.75	Put	Bond Future	134.0000	110.0000	(17.910)	0	0	0
2011/08/22	R203 2012/02/02	8.80	Call	Bond Future	6,502.0000	6,785.0000	4.353	0	0	0
2011/08/22	R203 2012/02/02	8.80	Put	Bond Future	123.0000	100.0000	(18.699)	0	0	0
2011/08/22	R203 2012/02/02	8.70	Call	Bond Future	6,097.0000	6,377.0000	4.592	0	0	0
2011/08/22	R203 2012/02/02	8.70	Put	Bond Future	148.0000	122.0000	(17.568)	0	0	0
2011/08/22	R203 2012/05/03			Bond Future	7.4430	7.3720	(0.954)	0.0000	0.0000	0
2011/08/22	R203 2012/05/03	8.75	Call	Bond Future	5,970.0000	6,241.0000	4.539	0	0	0
2011/08/22	R203 2012/05/03	8.75	Put	Bond Future	356.0000	310.0000	(12.921)	0	0	0
2011/08/22	R203 2012/05/03	8.80	Call	Bond Future	6,153.0000	6,426.0000	4.437	0	0	0
2011/08/22	R203 2012/05/03	8.80	Put	Bond Future	331.0000	288.0000	(12.991)	0	0	0
2011/08/22	R203 2012/05/03	8.70	Call	Bond Future	5,788.0000	6,056.0000	4.630	0	0	0
2011/08/22	R203 2012/05/03	8.70	Put	Bond Future	381.0000	333.0000	(12.598)	0	0	0
2011/08/22	R203 2012/08/02			Bond Future	7.5270	7.4510	(1.010)	0.0000	0.0000	0
2011/08/22	R203 2012/08/02	8.50	Call	Bond Future	4,735.0000	4,984.0000	5.259	0	0	0
2011/08/22	R203 2012/08/02	8.50	Put	Bond Future	696.0000	621.0000	(10.776)	0	0	0
2011/08/22	R203 2012/08/02	8.55	Call	Bond Future	4,902.0000	5,154.0000	5.141	0	0	0
2011/08/22	R203 2012/08/02	8.55	Put	Bond Future	661.0000	589.0000	(10.893)	0	0	0
2011/08/22	R203 2012/08/02	8.45	Call	Bond Future	4,570.0000	4,816.0000	5.383	0	0	0
2011/08/22	R203 2012/08/02	8.45	Put	Bond Future	734.0000	656.0000	(10.627)	0	0	0

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2011/08/22	R204 2011/11/03			Bond Future	7.4930	7.4350	(0.774)	0.0000	0.0000	2,872
2011/08/22	R204 2011/11/03	8.75	Call	Bond Future	6,687.0000	7,003.0000	4.726	0	0	0
2011/08/22	R204 2011/11/03	8.75	Put	Bond Future	15.0000	9.0000	(40.000)	0	0	0
2011/08/22	R204 2011/11/03	8.80	Call	Bond Future	6,938.0000	7,255.0000	4.569	0	0	0
2011/08/22	R204 2011/11/03	8.80	Put	Bond Future	12.0000	7.0000	(41.667)	0	0	0
2011/08/22	R204 2011/11/03	8.70	Call	Bond Future	6,436.0000	6,751.0000	4.894	0	0	0
2011/08/22	R204 2011/11/03	8.70	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2011/08/22	R204 2012/02/02			Bond Future	7.5560	7.4950	(0.807)	0.0000	0.0000	0
2011/08/22	R204 2012/02/02	9.00	Call	Bond Future	7,521.0000	7,825.0000	4.042	0	0	0
2011/08/22	R204 2012/02/02	9.00	Put	Bond Future	131.0000	107.0000	(18.321)	0	0	0
2011/08/22	R204 2012/02/02	9.05	Call	Bond Future	7,751.0000	8,058.0000	3.961	0	0	0
2011/08/22	R204 2012/02/02	9.05	Put	Bond Future	117.0000	97.0000	(17.094)	0	0	0
2011/08/22	R204 2012/02/02	8.95	Call	Bond Future	7,291.0000	7,593.0000	4.142	0	0	0
2011/08/22	R204 2012/02/02	8.95	Put	Bond Future	146.0000	120.0000	(17.808)	0	0	0
2011/08/22	R204 2012/05/03			Bond Future	7.6270	7.5630	(0.839)	0.0000	0.0000	0
2011/08/22	R204 2012/05/03	8.75	Call	Bond Future	6,217.0000	6,486.0000	4.327	0	0	0
2011/08/22	R204 2012/05/03	8.75	Put	Bond Future	595.0000	531.0000	(10.756)	0	0	0
2011/08/22	R204 2012/05/03	8.80	Call	Bond Future	6,420.0000	6,692.0000	4.237	0	0	0
2011/08/22	R204 2012/05/03	8.80	Put	Bond Future	557.0000	496.0000	(10.952)	0	0	0
2011/08/22	R204 2012/05/03	8.70	Call	Bond Future	6,016.0000	6,281.0000	4.405	0	0	0
2011/08/22	R204 2012/05/03	8.70	Put	Bond Future	636.0000	568.0000	(10.692)	0	0	0
2011/08/22	R204 2012/08/02			Bond Future	7.7080	7.6410	(0.869)	0.0000	0.0000	0
2011/08/22	R204 2012/08/02	8.50	Call	Bond Future	4,938.0000	5,180.0000	4.901	0	0	0
2011/08/22	R204 2012/08/02	8.50	Put	Bond Future	1,067.0000	972.0000	(8.903)	0	0	0
2011/08/22	R204 2012/08/02	8.55	Call	Bond Future	5,123.0000	5,369.0000	4.802	0	0	0
2011/08/22	R204 2012/08/02	8.55	Put	Bond Future	1,013.0000	923.0000	(8.885)	0	0	0
2011/08/22	R204 2012/08/02	8.45	Call	Bond Future	4,757.0000	4,995.0000	5.003	0	0	0
2011/08/22	R204 2012/08/02	8.45	Put	Bond Future	1,125.0000	1,026.0000	(8.800)	0	0	0
2011/08/22	R206 2011/11/03			Bond Future	6.0190	5.8920	(2.110)	0.0000	0.0000	12,577
2011/08/22	R206 2011/11/03	7.75	Call	Bond Future	3,488.0000	3,749.0000	7.483	0	0	0
2011/08/22	R206 2011/11/03	7.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/22	R206 2011/11/03	7.80	Call	Bond Future	3,586.0000	3,848.0000	7.306	0	0	0
2011/08/22	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R206 2011/11/03	7.70	Call	Bond Future	3,389.0000	3,651.0000	7.731	0	0	0

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2011/08/22	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R206 2012/02/02			Bond Future	5.9950	5.8510	(2.402)	0.0000	0.0000	0
2011/08/22	R206 2012/02/02	8.00	Call	Bond Future	3,602.0000	3,864.0000	7.274	0	0	0
2011/08/22	R206 2012/02/02	8.00	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2011/08/22	R206 2012/02/02	8.05	Call	Bond Future	3,689.0000	3,952.0000	7.129	0	0	0
2011/08/22	R206 2012/02/02	8.05	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2011/08/22	R206 2012/02/02	7.95	Call	Bond Future	3,515.0000	3,777.0000	7.454	0	0	0
2011/08/22	R206 2012/02/02	7.95	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2011/08/22	R206 2012/05/03			Bond Future	5.9850	5.8180	(2.790)	0.0000	0.0000	0
2011/08/22	R206 2012/05/03	7.50	Call	Bond Future	2,478.0000	2,724.0000	9.927	0	0	0
2011/08/22	R206 2012/05/03	7.50	Put	Bond Future	78.0000	55.0000	(29.487)	0	0	0
2011/08/22	R206 2012/05/03	7.55	Call	Bond Future	2,551.0000	2,799.0000	9.722	0	0	0
2011/08/22	R206 2012/05/03	7.55	Put	Bond Future	73.0000	52.0000	(28.767)	0	0	0
2011/08/22	R206 2012/05/03	7.45	Call	Bond Future	2,406.0000	2,651.0000	10.183	0	0	0
2011/08/22	R206 2012/05/03	7.45	Put	Bond Future	84.0000	60.0000	(28.571)	0	0	0
2011/08/22	R206 2012/08/02			Bond Future	5.9850	5.7870	(3.308)	0.0000	0.0000	0
2011/08/22	R206 2012/08/02	7.25	Call	Bond Future	1,871.0000	2,104.0000	12.453	0	0	0
2011/08/22	R206 2012/08/02	7.25	Put	Bond Future	148.0000	107.0000	(27.703)	0	0	0
2011/08/22	R206 2012/08/02	7.30	Call	Bond Future	1,930.0000	2,165.0000	12.176	0	0	0
2011/08/22	R206 2012/08/02	7.30	Put	Bond Future	140.0000	101.0000	(27.857)	0	0	0
2011/08/22	R206 2012/08/02	7.20	Call	Bond Future	1,812.0000	2,043.0000	12.748	0	0	0
2011/08/22	R206 2012/08/02	7.20	Put	Bond Future	156.0000	114.0000	(26.923)	0	0	0
2011/08/22	R207 2011/11/03			Bond Future	7.6610	7.6090	(0.679)	0.0000	0.0000	7,549
2011/08/22	R207 2011/11/03	8.75	Call	Bond Future	6,208.0000	6,506.0000	4.800	0	0	0
2011/08/22	R207 2011/11/03	8.75	Put	Bond Future	33.0000	23.0000	(30.303)	0	0	0
2011/08/22	R207 2011/11/03	8.80	Call	Bond Future	6,474.0000	6,773.0000	4.618	0	0	0
2011/08/22	R207 2011/11/03	8.80	Put	Bond Future	28.0000	19.0000	(32.143)	0	0	0
2011/08/22	R207 2011/11/03	8.70	Call	Bond Future	5,943.0000	6,239.0000	4.981	0	0	0
2011/08/22	R207 2011/11/03	8.70	Put	Bond Future	41.0000	29.0000	(29.268)	0	0	0
2011/08/22	R207 2011/11/03	7.90	Put	Bond Future	657.0000	543.0000	(17.352)	0	0	0
2011/08/22	R207 2011/11/03	7.90	Call	Bond Future	2,056.0000	2,250.0000	9.436	0	0	2,000
2011/08/22	R207 2011/11/03	8.15	Call	Bond Future	3,144.0000	3,386.0000	7.697	0	0	0
2011/08/22	R207 2011/11/03	8.15	Put	Bond Future	308.0000	243.0000	(21.104)	0	0	2,000
2011/08/22	R207 2011/11/03	8.35	Call	Bond Future	4,122.0000	4,391.0000	6.526	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
2011/08/22	R207 2011/11/03	8.35	Put	Bond Future	156.0000	118.0000	(24.359)	0	0	2,000
2011/08/22	R207 2011/11/03	7.30	Put	Bond Future	2,580.0000	2,331.0000	(9.651)	0	0	0
2011/08/22	R207 2011/11/03	7.30	Call	Bond Future	418.0000	477.0000	14.115	0	0	900
2011/08/22	R207 2011/11/03	7.75	Put	Bond Future	981.0000	832.0000	(15.189)	0	0	0
2011/08/22	R207 2011/11/03	7.75	Call	Bond Future	1,505.0000	1,664.0000	10.565	0	0	300
2011/08/22	R207 2011/11/03	7.95	Put	Bond Future	570.0000	467.0000	(18.070)	0	0	300
2011/08/22	R207 2011/11/03	7.95	Call	Bond Future	2,259.0000	2,463.0000	9.031	0	0	0
2011/08/22	R207 2011/11/03	8.40	Call	Bond Future	4,376.0000	4,651.0000	6.284	0	0	0
2011/08/22	R207 2011/11/03	8.40	Put	Bond Future	131.0000	98.0000	(25.191)	0	0	900
2011/08/22	R207 2012/02/02			Bond Future	7.7230	7.6680	(0.712)	0.0000	0.0000	0
2011/08/22	R207 2012/02/02	9.00	Call	Bond Future	7,237.0000	7,520.0000	3.910	0	0	0
2011/08/22	R207 2012/02/02	9.00	Put	Bond Future	228.0000	194.0000	(14.912)	0	0	0
2011/08/22	R207 2012/02/02	9.05	Call	Bond Future	7,477.0000	7,763.0000	3.825	0	0	0
2011/08/22	R207 2012/02/02	9.05	Put	Bond Future	206.0000	176.0000	(14.563)	0	0	0
2011/08/22	R207 2012/02/02	8.95	Call	Bond Future	6,998.0000	7,278.0000	4.001	0	0	0
2011/08/22	R207 2012/02/02	8.95	Put	Bond Future	251.0000	214.0000	(14.741)	0	0	0
2011/08/22	R207 2012/05/03			Bond Future	7.7940	7.7370	(0.731)	0.0000	0.0000	0
2011/08/22	R207 2012/05/03	8.75	Call	Bond Future	5,989.0000	6,234.0000	4.091	0	0	0
2011/08/22	R207 2012/05/03	8.75	Put	Bond Future	821.0000	747.0000	(9.013)	0	0	0
2011/08/22	R207 2012/05/03	8.80	Call	Bond Future	6,199.0000	6,447.0000	4.001	0	0	0
2011/08/22	R207 2012/05/03	8.80	Put	Bond Future	771.0000	699.0000	(9.339)	0	0	0
2011/08/22	R207 2012/05/03	8.70	Call	Bond Future	5,781.0000	6,022.0000	4.169	0	0	0
2011/08/22	R207 2012/05/03	8.70	Put	Bond Future	875.0000	797.0000	(8.914)	0	0	0
2011/08/22	R207 2012/08/02			Bond Future	7.8740	7.8150	(0.749)	0.0000	0.0000	0
2011/08/22	R207 2012/08/02	8.75	Call	Bond Future	5,666.0000	5,903.0000	4.183	0	0	0
2011/08/22	R207 2012/08/02	8.75	Put	Bond Future	1,052.0000	968.0000	(7.985)	0	0	0
2011/08/22	R207 2012/08/02	8.80	Call	Bond Future	5,868.0000	6,108.0000	4.090	0	0	0
2011/08/22	R207 2012/08/02	8.80	Put	Bond Future	999.0000	918.0000	(8.108)	0	0	0
2011/08/22	R207 2012/08/02	8.70	Call	Bond Future	5,467.0000	5,700.0000	4.262	0	0	0
2011/08/22	R207 2012/08/02	8.70	Put	Bond Future	1,109.0000	1,021.0000	(7.935)	0	0	0
2011/08/22	R208 2011/11/03			Bond Future	7.6880	7.6360	(0.676)	0.0000	0.0000	7,017
2011/08/22	R208 2011/11/03	8.75	Call	Bond Future	6,486.0000	6,803.0000	4.887	0	0	0
2011/08/22	R208 2011/11/03	8.75	Put	Bond Future	46.0000	33.0000	(28.261)	0	0	0
2011/08/22	R208 2011/11/03	8.80	Call	Bond Future	6,767.0000	7,086.0000	4.714	0	0	0

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2011/08/22	R208 2011/11/03	8.80	Put	Bond Future	38.0000	27.0000	(28.947)	0	0	0
2011/08/22	R208 2011/11/03	8.70	Call	Bond Future	6,205.0000	6,520.0000	5.077	0	0	0
2011/08/22	R208 2011/11/03	8.70	Put	Bond Future	56.0000	40.0000	(28.571)	0	0	0
2011/08/22	R208 2011/11/03	7.95	Put	Bond Future	684.0000	565.0000	(17.398)	0	0	0
2011/08/22	R208 2011/11/03	7.95	Call	Bond Future	2,327.0000	2,539.0000	9.110	0	0	1,995
2011/08/22	R208 2011/11/03	8.20	Put	Bond Future	325.0000	256.0000	(21.231)	0	0	0
2011/08/22	R208 2011/11/03	8.20	Call	Bond Future	3,502.0000	3,764.0000	7.481	0	0	665
2011/08/22	R208 2011/11/03	8.40	Call	Bond Future	4,548.0000	4,838.0000	6.376	0	0	0
2011/08/22	R208 2011/11/03	8.40	Put	Bond Future	167.0000	126.0000	(24.551)	0	0	665
2011/08/22	R208 2011/11/03	8.90	Call	Bond Future	7,329.0000	7,651.0000	4.394	0	0	0
2011/08/22	R208 2011/11/03	8.90	Put	Bond Future	26.0000	17.0000	(34.615)	0	0	1,995
2011/08/22	R208 2012/02/02			Bond Future	7.7450	7.6910	(0.697)	0.0000	0.0000	0
2011/08/22	R208 2012/02/02	9.00	Call	Bond Future	7,652.0000	7,950.0000	3.894	0	0	0
2011/08/22	R208 2012/02/02	9.00	Put	Bond Future	261.0000	224.0000	(14.176)	0	0	0
2011/08/22	R208 2012/02/02	9.05	Call	Bond Future	7,907.0000	8,208.0000	3.807	0	0	0
2011/08/22	R208 2012/02/02	9.05	Put	Bond Future	237.0000	203.0000	(14.346)	0	0	0
2011/08/22	R208 2012/02/02	8.95	Call	Bond Future	7,398.0000	7,693.0000	3.988	0	0	0
2011/08/22	R208 2012/02/02	8.95	Put	Bond Future	287.0000	247.0000	(13.937)	0	0	0
2011/08/22	R208 2012/05/03			Bond Future	7.8080	7.7510	(0.730)	0.0000	0.0000	0
2011/08/22	R208 2012/05/03	9.00	Call	Bond Future	7,522.0000	7,806.0000	3.776	0	0	0
2011/08/22	R208 2012/05/03	9.00	Put	Bond Future	639.0000	577.0000	(9.703)	0	0	0
2011/08/22	R208 2012/05/03	9.05	Call	Bond Future	7,757.0000	8,043.0000	3.687	0	0	0
2011/08/22	R208 2012/05/03	9.05	Put	Bond Future	600.0000	540.0000	(10.000)	0	0	0
2011/08/22	R208 2012/05/03	8.95	Call	Bond Future	7,289.0000	7,569.0000	3.841	0	0	0
2011/08/22	R208 2012/05/03	8.95	Put	Bond Future	682.0000	616.0000	(9.677)	0	0	0
2011/08/22	R208 2012/08/02			Bond Future	7.8780	7.8190	(0.749)	0.0000	0.0000	0
2011/08/22	R208 2012/08/02	8.75	Call	Bond Future	6,116.0000	6,374.0000	4.218	0	0	0
2011/08/22	R208 2012/08/02	8.75	Put	Bond Future	1,135.0000	1,043.0000	(8.106)	0	0	0
2011/08/22	R208 2012/08/02	8.80	Call	Bond Future	6,336.0000	6,598.0000	4.135	0	0	0
2011/08/22	R208 2012/08/02	8.80	Put	Bond Future	1,079.0000	992.0000	(8.063)	0	0	0
2011/08/22	R208 2012/08/02	8.70	Call	Bond Future	5,901.0000	6,155.0000	4.304	0	0	0
2011/08/22	R208 2012/08/02	8.70	Put	Bond Future	1,196.0000	1,100.0000	(8.027)	0	0	0
2011/08/22	R209 2011/11/03			Bond Future	8.2350	8.2810	0.559	0.0000	0.0000	1,351
2011/08/22	R209 2011/11/03	8.75	Call	Bond Future	4,783.0000	4,432.0000	(7.338)	0	0	0

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2011/08/22	R209 2011/11/03	8.75	Put	Bond Future	486.0000	535.0000	10.082	0	0	0
2011/08/22	R209 2011/11/03	8.80	Call	Bond Future	5,112.0000	4,754.0000	(7.003)	0	0	0
2011/08/22	R209 2011/11/03	8.80	Put	Bond Future	418.0000	459.0000	9.809	0	0	0
2011/08/22	R209 2011/11/03	8.70	Call	Bond Future	4,461.0000	4,117.0000	(7.711)	0	0	0
2011/08/22	R209 2011/11/03	8.70	Put	Bond Future	565.0000	620.0000	9.735	0	0	0
2011/08/22	R209 2012/02/02			Bond Future	8.2820	8.3280	0.555	0.0000	0.0000	0
2011/08/22	R209 2012/02/02	9.00	Call	Bond Future	6,858.0000	6,528.0000	(4.812)	0	0	0
2011/08/22	R209 2012/02/02	9.00	Put	Bond Future	1,026.0000	1,091.0000	6.335	0	0	0
2011/08/22	R209 2012/02/02	9.05	Call	Bond Future	7,157.0000	6,822.0000	(4.681)	0	0	0
2011/08/22	R209 2012/02/02	9.05	Put	Bond Future	944.0000	1,005.0000	6.462	0	0	0
2011/08/22	R209 2012/02/02	8.95	Call	Bond Future	6,563.0000	6,238.0000	(4.952)	0	0	0
2011/08/22	R209 2012/02/02	8.95	Put	Bond Future	1,114.0000	1,185.0000	6.373	0	0	0
2011/08/22	R209 2012/05/03			Bond Future	8.3310	8.3790	0.576	0.0000	0.0000	0
2011/08/22	R209 2012/05/03	9.00	Call	Bond Future	7,189.0000	6,874.0000	(4.382)	0	0	0
2011/08/22	R209 2012/05/03	9.00	Put	Bond Future	1,787.0000	1,881.0000	5.260	0	0	0
2011/08/22	R209 2012/05/03	9.05	Call	Bond Future	7,465.0000	7,144.0000	(4.300)	0	0	0
2011/08/22	R209 2012/05/03	9.05	Put	Bond Future	1,684.0000	1,771.0000	5.166	0	0	0
2011/08/22	R209 2012/05/03	8.95	Call	Bond Future	6,918.0000	6,608.0000	(4.481)	0	0	0
2011/08/22	R209 2012/05/03	8.95	Put	Bond Future	1,899.0000	1,998.0000	5.213	0	0	0
2011/08/22	R209 2012/08/02			Bond Future	8.3850	8.4330	0.572	0.0000	0.0000	0
2011/08/22	R209 2012/08/02	9.25	Call	Bond Future	8,629.0000	8,311.0000	(3.685)	0	0	0
2011/08/22	R209 2012/08/02	9.25	Put	Bond Future	1,829.0000	1,915.0000	4.702	0	0	0
2011/08/22	R209 2012/08/02	9.30	Call	Bond Future	8,906.0000	8,584.0000	(3.616)	0	0	0
2011/08/22	R209 2012/08/02	9.30	Put	Bond Future	1,742.0000	1,824.0000	4.707	0	0	0
2011/08/22	R209 2012/08/02	9.20	Call	Bond Future	8,357.0000	8,043.0000	(3.757)	0	0	0
2011/08/22	R209 2012/08/02	9.20	Put	Bond Future	1,924.0000	2,014.0000	4.678	0	0	0
2011/08/22	R210 2011/11/03			Bond Future	136.7817	136.7910	0.007	0.0000	0.0000	600
2011/08/22	R210 2011/11/03	131.00	Call	Bond Future	5,782.0000	5,791.0000	0.156	0	0	0
2011/08/22	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R210 2011/11/03	131.05	Call	Bond Future	5,732.0000	5,741.0000	0.157	0	0	0
2011/08/22	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R210 2011/11/03	130.95	Call	Bond Future	5,832.0000	5,841.0000	0.154	0	0	0
2011/08/22	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/22	R211 2011/11/03			Bond Future	112.4759	112.4809	0.004	0.0000	0.0000	529
2011/08/22	R211 2011/11/03	1.25	Call	Bond Future	111,226.0000	111,231.0000	0.004	0	0	0
2011/08/22	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R211 2011/11/03	1.30	Call	Bond Future	111,176.0000	111,181.0000	0.004	0	0	0
2011/08/22	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R211 2011/11/03	1.20	Call	Bond Future	111,276.0000	111,281.0000	0.004	0	0	0
2011/08/22	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R211 2012/02/02			Bond Future	112.8504	112.8552	0.004	0.0000	0.0000	0
2011/08/22	R211 2012/02/02	110.50	Call	Bond Future	2,350.0000	2,355.0000	0.213	0	0	0
2011/08/22	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R211 2012/02/02	110.55	Call	Bond Future	2,300.0000	2,305.0000	0.217	0	0	0
2011/08/22	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R211 2012/02/02	110.45	Call	Bond Future	2,400.0000	2,405.0000	0.208	0	0	0
2011/08/22	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2011/11/03			Bond Future	110.9328	110.9402	0.007	0.0000	0.0000	2,667
2011/08/22	R212 2011/11/03	2.50	Call	Bond Future	108,433.0000	108,440.0000	0.006	0	0	0
2011/08/22	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2011/11/03	2.55	Call	Bond Future	108,383.0000	108,390.0000	0.006	0	0	0
2011/08/22	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2011/11/03	2.45	Call	Bond Future	108,483.0000	108,490.0000	0.006	0	0	0
2011/08/22	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2012/02/02			Bond Future	111.1532	111.1605	0.007	0.0000	0.0000	0
2011/08/22	R212 2012/02/02	108.50	Call	Bond Future	2,653.0000	2,660.0000	0.264	0	0	0
2011/08/22	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2012/02/02	108.55	Call	Bond Future	2,603.0000	2,610.0000	0.269	0	0	0
2011/08/22	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R212 2012/02/02	108.45	Call	Bond Future	2,703.0000	2,710.0000	0.259	0	0	0
2011/08/22	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2011/11/03			Bond Future	8.2250	8.2500	0.304	0.0000	0.0000	0
2011/08/22	R213 2011/11/03	8.75	Call	Bond Future	4,421.0000	4,203.0000	(4.931)	0	0	0
2011/08/22	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2011/11/03	8.80	Call	Bond Future	4,825.0000	4,607.0000	(4.518)	0	0	0
2011/08/22	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/22	R213 2011/11/03	8.70	Call	Bond Future	4,015.0000	3,796.0000	(5.455)	0	0	0
2011/08/22	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/02/02			Bond Future	8.2790	8.3050	0.314	0.0000	0.0000	0
2011/08/22	R213 2012/02/02	9.00	Call	Bond Future	5,915.0000	5,691.0000	(3.787)	0	0	0
2011/08/22	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/02/02	9.05	Call	Bond Future	6,303.0000	6,079.0000	(3.554)	0	0	0
2011/08/22	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/02/02	8.95	Call	Bond Future	5,524.0000	5,300.0000	(4.055)	0	0	0
2011/08/22	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/05/03			Bond Future	8.3330	8.3600	0.324	0.0000	0.0000	0
2011/08/22	R213 2012/05/03	9.25	Call	Bond Future	7,334.0000	7,104.0000	(3.136)	0	0	0
2011/08/22	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/05/03	9.30	Call	Bond Future	7,707.0000	7,477.0000	(2.984)	0	0	0
2011/08/22	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/05/03	9.20	Call	Bond Future	6,958.0000	6,728.0000	(3.306)	0	0	0
2011/08/22	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/08/02			Bond Future	8.3910	8.4180	0.322	0.0000	0.0000	0
2011/08/22	R213 2012/08/02	9.25	Call	Bond Future	6,813.0000	6,586.0000	(3.332)	0	0	0
2011/08/22	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/08/02	9.30	Call	Bond Future	7,184.0000	6,957.0000	(3.160)	0	0	0
2011/08/22	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	R213 2012/08/02	9.20	Call	Bond Future	6,438.0000	6,211.0000	(3.526)	0	0	0
2011/08/22	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/22	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/22	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/22	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/22	RZ11 2011/11/03	1.00	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
2011/08/22	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/22	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/22	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/22	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/22	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/22	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/22	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										303283.00