



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/08/2011

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
2011/08/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	AL7T 2011/11/03			Index Future	412.1090	411.9090	(0.049)	0.0000	0.0000	16
2011/08/24	AL7T 2012/02/02			Index Future	418.3820	418.1790	(0.049)	0.0000	0.0000	0
2011/08/24	ALBI 2011/11/03			Index Future	376.8060	376.6230	(0.049)	0.0000	0.0000	1,617
2011/08/24	ALBI 2012/02/02			Index Future	382.5420	382.3560	(0.049)	0.0000	0.0000	0
2011/08/24	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	CAAD 2011/09/19			Can-Do Future	0.0041	0.0029	(29.268)	0.0000	0.0000	22,388
2011/08/24	CAAE 2011/09/19			Can-Do Future	0.2918	0.3088	5.826	0.0000	0.0000	21,898
2011/08/24	CAAG 2011/10/24			Can-Do Future	7.2717	7.2952	0.323	0.0000	0.0000	0
2011/08/24	CAAG 2011/10/24	6.70	Call	Can-Do Future	597.0000	616.0000	3.183	0	0	0
2011/08/24	CAAG 2011/10/24	6.70	Put	Can-Do Future	25.0000	21.0000	(16.000)	0	0	0
2011/08/24	CAAG 2011/10/24	6.75	Call	Can-Do Future	553.0000	572.0000	3.436	0	0	0
2011/08/24	CAAG 2011/10/24	6.75	Put	Can-Do Future	31.0000	27.0000	(12.903)	0	0	0
2011/08/24	CAAG 2011/10/24	6.65	Call	Can-Do Future	641.0000	661.0000	3.120	0	0	0
2011/08/24	CAAG 2011/10/24	6.65	Put	Can-Do Future	19.0000	16.0000	(15.789)	0	0	0
2011/08/24	CAAG 2011/10/24	7.00	Put	Can-Do Future	89.0000	77.0000	(13.483)	0	0	0
2011/08/24	CAAG 2011/10/24	7.00	Call	Can-Do Future	361.0000	372.0000	3.047	0	0	14,286
2011/08/24	CAAG 2011/10/24	7.40	Put	Can-Do Future	296.0000	278.0000	(6.081)	0	0	0
2011/08/24	CAAG 2011/10/24	7.40	Call	Can-Do Future	168.0000	173.0000	2.976	0	0	6,757
2011/08/24	CAAI 2011/08/26			Can-Do Future	7.2092	7.2337	0.340	0.0000	0.0000	0
2011/08/24	CAAI 2011/08/26	7.10	Call	Can-Do Future	123.0000	141.0000	14.634	0	0	0
2011/08/24	CAAI 2011/08/26	7.10	Put	Can-Do Future	14.0000	7.0000	(50.000)	0	0	0
2011/08/24	CAAI 2011/08/26	7.15	Call	Can-Do Future	84.0000	99.0000	17.857	0	0	0
2011/08/24	CAAI 2011/08/26	7.15	Put	Can-Do Future	25.0000	15.0000	(40.000)	0	0	0
2011/08/24	CAAI 2011/08/26	7.05	Call	Can-Do Future	167.0000	187.0000	11.976	0	0	0
2011/08/24	CAAI 2011/08/26	7.05	Put	Can-Do Future	8.0000	3.0000	(62.500)	0	0	25,000

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2011/08/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/24	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/24	GOVI 2011/11/03			GOVI	377.3960	377.2130	(0.048)	0.0000	0.0000	161
2011/08/24	GOVI 2011/11/03	357.00	Call	GOVI	203,960.0000	202,130.0000	(0.897)	0	0	0
2011/08/24	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GOVI 2011/11/03	357.01	Call	GOVI	203,860.0000	202,030.0000	(0.898)	0	0	0
2011/08/24	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GOVI 2011/11/03	356.99	Call	GOVI	204,060.0000	202,230.0000	(0.897)	0	0	0
2011/08/24	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GOVI 2012/02/02			GOVI	383.1410	382.9550	(0.049)	0.0000	0.0000	0
2011/08/24	GOVI 2012/02/02	369.00	Call	GOVI	141,410.0000	139,550.0000	(1.315)	0	0	0
2011/08/24	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GOVI 2012/02/02	369.01	Call	GOVI	141,310.0000	139,450.0000	(1.316)	0	0	0
2011/08/24	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GOVI 2012/02/02	368.99	Call	GOVI	141,510.0000	139,650.0000	(1.314)	0	0	0
2011/08/24	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/24	IGOV 2011/11/03			Index Future	162.8750	162.7960	(0.049)	0.0000	0.0000	79
2011/08/24	IGOV 2012/02/02			Index Future	165.3540	165.2740	(0.048)	0.0000	0.0000	0
2011/08/24	ILBI 2012/02/02			Index Future	454.3680	447.4640	(1.519)	0.0000	0.0000	88
2011/08/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/24	JBAF 2011/09/21			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	16,389
2011/08/24	JBAF 2011/10/19			Jibar Tradeable Future	5.4400	5.4800	0.735	0.0000	0.0000	2,000
2011/08/24	JBAF 2011/11/16			Jibar Tradeable Future	5.3600	5.4100	0.933	0.0000	0.0000	1,000
2011/08/24	JBAF 2011/12/21			Jibar Tradeable Future	5.3300	5.3700	0.750	0.0000	0.0000	5,541
2011/08/24	JBAF 2012/01/18			Jibar Tradeable Future	5.3200	5.3700	0.940	0.0000	0.0000	0
2011/08/24	JBAF 2012/02/15			Jibar Tradeable Future	5.3300	5.3700	0.750	0.0000	0.0000	0
2011/08/24	JBAF 2012/03/20			Jibar Tradeable Future	5.3500	5.3900	0.748	0.0000	0.0000	1,340
2011/08/24	JBAF 2012/06/20			Jibar Tradeable Future	5.3900	5.4400	0.928	0.0000	0.0000	2,890
2011/08/24	JBAF 2012/09/19			Jibar Tradeable Future	5.4800	5.6100	2.372	0.0000	0.0000	45,710
2011/08/24	JBAF 2012/12/19			Jibar Tradeable Future	5.6300	5.7600	2.309	94.3550	94.3550	990
2011/08/24	JBAF 2013/03/20			Jibar Tradeable Future	5.8500	5.9800	2.222	0.0000	0.0000	790
2011/08/24	JBAF 2013/06/19			Jibar Tradeable Future	6.0800	6.2100	2.138	0.0000	0.0000	1,250
2011/08/24	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/24	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/24	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/24	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/24	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/24	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/24	OTH1 2011/11/03			Index Future	373.2040	373.0230	(0.048)	0.0000	0.0000	0
2011/08/24	OTH1 2012/02/02			Index Future	378.8850	378.7010	(0.049)	0.0000	0.0000	0
2011/08/24	R157 2011/11/03			Bond Future	6.5300	6.7200	2.910	0.0000	0.0000	15,490
2011/08/24	R157 2011/11/03	8.25	Call	Bond Future	6,381.0000	5,655.0000	(11.378)	0	0	0
2011/08/24	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R157 2011/11/03	8.30	Call	Bond Future	6,560.0000	5,834.0000	(11.067)	0	0	0
2011/08/24	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R157 2011/11/03	8.20	Call	Bond Future	6,201.0000	5,476.0000	(11.692)	0	0	0
2011/08/24	R157 2011/11/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/24	R157 2011/11/03	6.55	Put	Bond Future	639.0000	1,044.0000	63.380	0	0	0
2011/08/24	R157 2011/11/03	6.55	Call	Bond Future	716.0000	395.0000	(44.832)	0	0	1,200
2011/08/24	R157 2011/11/03	7.00	Put	Bond Future	135.0000	279.0000	106.667	0	0	0
2011/08/24	R157 2011/11/03	7.00	Call	Bond Future	1,921.0000	1,339.0000	(30.297)	0	0	400
2011/08/24	R157 2011/11/03	7.10	Call	Bond Future	2,251.0000	1,630.0000	(27.588)	0	0	0
2011/08/24	R157 2011/11/03	7.10	Put	Bond Future	89.0000	194.0000	117.978	0	0	400
2011/08/24	R157 2011/11/03	7.55	Call	Bond Future	3,846.0000	3,138.0000	(18.409)	0	0	0
2011/08/24	R157 2011/11/03	7.55	Put	Bond Future	10.0000	29.0000	190.000	0	0	1,200
2011/08/24	R157 2012/02/02			Bond Future	6.5640	6.7710	3.154	0.0000	0.0000	0
2011/08/24	R157 2012/02/02	8.50	Call	Bond Future	6,716.0000	5,992.0000	(10.780)	0	0	0
2011/08/24	R157 2012/02/02	8.50	Put	Bond Future	18.0000	34.0000	88.889	0	0	0
2011/08/24	R157 2012/02/02	8.55	Call	Bond Future	6,881.0000	6,155.0000	(10.551)	0	0	0
2011/08/24	R157 2012/02/02	8.55	Put	Bond Future	17.0000	30.0000	76.471	0	0	0
2011/08/24	R157 2012/02/02	8.45	Call	Bond Future	6,552.0000	5,830.0000	(11.020)	0	0	0
2011/08/24	R157 2012/02/02	8.45	Put	Bond Future	21.0000	39.0000	85.714	0	0	0
2011/08/24	R157 2012/05/03			Bond Future	6.6060	6.8310	3.406	0.0000	0.0000	0
2011/08/24	R157 2012/05/03	8.25	Call	Bond Future	5,447.0000	4,761.0000	(12.594)	0	0	0

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2011/08/24	R157 2012/05/03	8.25	Put	Bond Future	116.0000	178.0000	53.448	0	0	0
2011/08/24	R157 2012/05/03	8.30	Call	Bond Future	5,596.0000	4,905.0000	(12.348)	0	0	0
2011/08/24	R157 2012/05/03	8.30	Put	Bond Future	108.0000	165.0000	52.778	0	0	0
2011/08/24	R157 2012/05/03	8.20	Call	Bond Future	5,300.0000	4,618.0000	(12.868)	0	0	0
2011/08/24	R157 2012/05/03	8.20	Put	Bond Future	127.0000	193.0000	51.969	0	0	0
2011/08/24	R157 2012/08/02			Bond Future	6.6610	6.9080	3.708	0.0000	0.0000	0
2011/08/24	R157 2012/08/02	8.00	Call	Bond Future	4,431.0000	3,814.0000	(13.925)	0	0	0
2011/08/24	R157 2012/08/02	8.00	Put	Bond Future	386.0000	529.0000	37.047	0	0	0
2011/08/24	R157 2012/08/02	8.05	Call	Bond Future	4,558.0000	3,934.0000	(13.690)	0	0	0
2011/08/24	R157 2012/08/02	8.05	Put	Bond Future	366.0000	501.0000	36.885	0	0	0
2011/08/24	R157 2012/08/02	7.95	Call	Bond Future	4,306.0000	3,695.0000	(14.190)	0	0	0
2011/08/24	R157 2012/08/02	7.95	Put	Bond Future	409.0000	558.0000	36.430	0	0	0
2011/08/24	R186 2011/11/03			Bond Future	7.9910	8.1640	2.165	0.0000	0.0000	25,010
2011/08/24	R186 2011/11/03	9.00	Call	Bond Future	9,644.0000	8,027.0000	(16.767)	0	0	0
2011/08/24	R186 2011/11/03	9.00	Put	Bond Future	111.0000	209.0000	88.288	0	0	0
2011/08/24	R186 2011/11/03	9.05	Call	Bond Future	10,070.0000	8,438.0000	(16.207)	0	0	0
2011/08/24	R186 2011/11/03	9.05	Put	Bond Future	93.0000	177.0000	90.323	0	0	0
2011/08/24	R186 2011/11/03	8.95	Call	Bond Future	9,220.0000	7,619.0000	(17.364)	0	0	0
2011/08/24	R186 2011/11/03	8.95	Put	Bond Future	133.0000	248.0000	86.466	0	0	0
2011/08/24	R186 2011/11/03	8.75	Put	Bond Future	265.0000	467.0000	76.226	0	0	0
2011/08/24	R186 2011/11/03	8.75	Call	Bond Future	7,540.0000	6,026.0000	(20.080)	0	0	5,600
2011/08/24	R186 2011/11/03	8.10	Put	Bond Future	1,721.0000	2,521.0000	46.485	0	0	0
2011/08/24	R186 2011/11/03	8.10	Call	Bond Future	2,806.0000	1,890.0000	(32.644)	0	0	1,275
2011/08/24	R186 2011/11/03	8.35	Put	Bond Future	900.0000	1,416.0000	57.333	0	0	0
2011/08/24	R186 2011/11/03	8.35	Call	Bond Future	4,422.0000	3,222.0000	(27.137)	0	0	425
2011/08/24	R186 2011/11/03	8.55	Call	Bond Future	5,921.0000	4,540.0000	(23.324)	0	0	0
2011/08/24	R186 2011/11/03	8.55	Put	Bond Future	501.0000	835.0000	66.667	0	0	425
2011/08/24	R186 2011/11/03	9.10	Call	Bond Future	10,495.0000	8,852.0000	(15.655)	0	0	0
2011/08/24	R186 2011/11/03	9.10	Put	Bond Future	77.0000	149.0000	93.506	0	0	1,275
2011/08/24	R186 2012/02/02			Bond Future	8.0470	8.2250	2.212	0.0000	0.0000	2,501
2011/08/24	R186 2012/02/02	9.00	Call	Bond Future	9,708.0000	8,278.0000	(14.730)	0	0	0
2011/08/24	R186 2012/02/02	9.00	Put	Bond Future	819.0000	1,125.0000	37.363	0	0	0
2011/08/24	R186 2012/02/02	9.05	Call	Bond Future	10,080.0000	8,629.0000	(14.395)	0	0	0
2011/08/24	R186 2012/02/02	9.05	Put	Bond Future	752.0000	1,036.0000	37.766	0	0	0

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2011/08/24	R186 2012/02/02	8.95	Call	Bond Future	9,339.0000	7,931.0000	(15.077)	0	0	0
2011/08/24	R186 2012/02/02	8.95	Put	Bond Future	893.0000	1,221.0000	36.730	0	0	0
2011/08/24	R186 2012/05/03			Bond Future	8.1070	8.2910	2.270	0.0000	0.0000	0
2011/08/24	R186 2012/05/03	9.00	Call	Bond Future	9,887.0000	8,556.0000	(13.462)	0	0	0
2011/08/24	R186 2012/05/03	9.00	Put	Bond Future	1,669.0000	2,100.0000	25.824	0	0	0
2011/08/24	R186 2012/05/03	9.05	Call	Bond Future	10,225.0000	8,874.0000	(13.213)	0	0	0
2011/08/24	R186 2012/05/03	9.05	Put	Bond Future	1,571.0000	1,983.0000	26.225	0	0	0
2011/08/24	R186 2012/05/03	8.95	Call	Bond Future	9,551.0000	8,241.0000	(13.716)	0	0	0
2011/08/24	R186 2012/05/03	8.95	Put	Bond Future	1,771.0000	2,224.0000	25.579	0	0	0
2011/08/24	R186 2012/08/02			Bond Future	8.1720	8.3620	2.325	0.0000	0.0000	0
2011/08/24	R186 2012/08/02	8.75	Call	Bond Future	8,243.0000	7,065.0000	(14.291)	0	0	0
2011/08/24	R186 2012/08/02	8.75	Put	Bond Future	2,923.0000	3,532.0000	20.835	0	0	0
2011/08/24	R186 2012/08/02	8.80	Call	Bond Future	8,552.0000	7,353.0000	(14.020)	0	0	0
2011/08/24	R186 2012/08/02	8.80	Put	Bond Future	2,788.0000	3,376.0000	21.090	0	0	0
2011/08/24	R186 2012/08/02	8.70	Call	Bond Future	7,941.0000	6,787.0000	(14.532)	0	0	0
2011/08/24	R186 2012/08/02	8.70	Put	Bond Future	3,068.0000	3,701.0000	20.632	0	0	0
2011/08/24	R189 2011/11/03			Bond Future	213.9607	213.9727	0.006	0.0000	0.0000	0
2011/08/24	R189 2011/11/03	212.00	Call	Bond Future	1,961.0000	1,973.0000	0.612	0	0	0
2011/08/24	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R189 2011/11/03	212.05	Call	Bond Future	1,911.0000	1,923.0000	0.628	0	0	0
2011/08/24	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R189 2011/11/03	211.95	Call	Bond Future	2,011.0000	2,023.0000	0.597	0	0	0
2011/08/24	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R197 2011/11/03			Bond Future	245.1558	245.8966	0.302	0.0000	0.0000	183
2011/08/24	R197 2011/11/03	238.50	Call	Bond Future	6,656.0000	7,397.0000	11.133	0	0	0
2011/08/24	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R197 2011/11/03	238.55	Call	Bond Future	6,606.0000	7,347.0000	11.217	0	0	0
2011/08/24	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R197 2011/11/03	238.45	Call	Bond Future	6,706.0000	7,447.0000	11.050	0	0	0
2011/08/24	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R201 2011/11/03			Bond Future	6.1790	6.3710	3.107	0.0000	0.0000	1,348
2011/08/24	R201 2011/11/03	8.00	Call	Bond Future	5,160.0000	4,601.0000	(10.833)	0	0	0
2011/08/24	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/24	R201 2011/11/03	8.05	Call	Bond Future	5,297.0000	4,738.0000	(10.553)	0	0	0
2011/08/24	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R201 2011/11/03	7.95	Call	Bond Future	5,022.0000	4,464.0000	(11.111)	0	0	0
2011/08/24	R201 2011/11/03	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/24	R201 2012/02/02			Bond Future	6.1800	6.3910	3.414	0.0000	0.0000	0
2011/08/24	R201 2012/02/02	8.25	Call	Bond Future	5,417.0000	4,853.0000	(10.412)	0	0	0
2011/08/24	R201 2012/02/02	8.25	Put	Bond Future	5.0000	9.0000	80.000	0	0	0
2011/08/24	R201 2012/02/02	8.30	Call	Bond Future	5,542.0000	4,979.0000	(10.159)	0	0	0
2011/08/24	R201 2012/02/02	8.30	Put	Bond Future	3.0000	8.0000	166.667	0	0	0
2011/08/24	R201 2012/02/02	8.20	Call	Bond Future	5,291.0000	4,728.0000	(10.641)	0	0	0
2011/08/24	R201 2012/02/02	8.20	Put	Bond Future	5.0000	10.0000	100.000	0	0	0
2011/08/24	R201 2012/05/03			Bond Future	6.1890	6.4220	3.765	0.0000	0.0000	0
2011/08/24	R201 2012/05/03	7.75	Call	Bond Future	3,862.0000	3,336.0000	(13.620)	0	0	0
2011/08/24	R201 2012/05/03	7.75	Put	Bond Future	82.0000	131.0000	59.756	0	0	0
2011/08/24	R201 2012/05/03	7.80	Call	Bond Future	3,974.0000	3,444.0000	(13.337)	0	0	0
2011/08/24	R201 2012/05/03	7.80	Put	Bond Future	76.0000	121.0000	59.211	0	0	0
2011/08/24	R201 2012/05/03	7.70	Call	Bond Future	3,751.0000	3,229.0000	(13.916)	0	0	0
2011/08/24	R201 2012/05/03	7.70	Put	Bond Future	89.0000	143.0000	60.674	0	0	0
2011/08/24	R201 2012/08/02			Bond Future	6.2100	6.4710	4.203	0.0000	0.0000	0
2011/08/24	R201 2012/08/02	7.50	Call	Bond Future	3,082.0000	2,599.0000	(15.672)	0	0	0
2011/08/24	R201 2012/08/02	7.50	Put	Bond Future	228.0000	330.0000	44.737	0	0	0
2011/08/24	R201 2012/08/02	7.55	Call	Bond Future	3,179.0000	2,691.0000	(15.351)	0	0	0
2011/08/24	R201 2012/08/02	7.55	Put	Bond Future	216.0000	314.0000	45.370	0	0	0
2011/08/24	R201 2012/08/02	7.45	Call	Bond Future	2,986.0000	2,509.0000	(15.975)	0	0	0
2011/08/24	R201 2012/08/02	7.45	Put	Bond Future	240.0000	349.0000	45.417	0	0	0
2011/08/24	R202 2011/11/03			Bond Future	184.9564	185.8882	0.504	0.0000	0.0000	24,816
2011/08/24	R202 2011/11/03	0.50	Call	Bond Future	184,456.0000	185,388.0000	0.505	0	0	0
2011/08/24	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R202 2011/11/03	0.55	Call	Bond Future	184,406.0000	185,338.0000	0.505	0	0	0
2011/08/24	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R202 2011/11/03	0.45	Call	Bond Future	184,506.0000	185,438.0000	0.505	0	0	0
2011/08/24	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R202 2012/02/02			Bond Future	185.1068	186.0531	0.511	0.0000	0.0000	0
2011/08/24	R202 2012/02/02	177.00	Call	Bond Future	8,107.0000	9,053.0000	11.669	0	0	0

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2011/08/24	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R202 2012/02/02	177.05	Call	Bond Future	8,057.0000	9,003.0000	11.741	0	0	0
2011/08/24	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R202 2012/02/02	176.95	Call	Bond Future	8,157.0000	9,103.0000	11.597	0	0	0
2011/08/24	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R203 2011/11/03			Bond Future	7.2400	7.4410	2.776	0.0000	0.0000	2,133
2011/08/24	R203 2011/11/03	8.50	Call	Bond Future	5,894.0000	4,940.0000	(16.186)	0	0	0
2011/08/24	R203 2011/11/03	8.50	Put	Bond Future	8.0000	22.0000	175.000	0	0	0
2011/08/24	R203 2011/11/03	8.55	Call	Bond Future	6,117.0000	5,161.0000	(15.629)	0	0	0
2011/08/24	R203 2011/11/03	8.55	Put	Bond Future	6.0000	18.0000	200.000	0	0	0
2011/08/24	R203 2011/11/03	8.45	Call	Bond Future	5,670.0000	4,720.0000	(16.755)	0	0	0
2011/08/24	R203 2011/11/03	8.45	Put	Bond Future	10.0000	27.0000	170.000	0	0	0
2011/08/24	R203 2012/02/02			Bond Future	7.3020	7.5140	2.903	0.0000	0.0000	0
2011/08/24	R203 2012/02/02	8.75	Call	Bond Future	6,583.0000	5,672.0000	(13.839)	0	0	0
2011/08/24	R203 2012/02/02	8.75	Put	Bond Future	108.0000	177.0000	63.889	0	0	0
2011/08/24	R203 2012/02/02	8.80	Call	Bond Future	6,788.0000	5,872.0000	(13.494)	0	0	0
2011/08/24	R203 2012/02/02	8.80	Put	Bond Future	98.0000	163.0000	66.327	0	0	0
2011/08/24	R203 2012/02/02	8.70	Call	Bond Future	6,380.0000	5,475.0000	(14.185)	0	0	0
2011/08/24	R203 2012/02/02	8.70	Put	Bond Future	120.0000	195.0000	62.500	0	0	0
2011/08/24	R203 2012/05/03			Bond Future	7.3710	7.5960	3.053	0.0000	0.0000	0
2011/08/24	R203 2012/05/03	8.75	Call	Bond Future	6,243.0000	5,379.0000	(13.840)	0	0	0
2011/08/24	R203 2012/05/03	8.75	Put	Bond Future	308.0000	442.0000	43.506	0	0	0
2011/08/24	R203 2012/05/03	8.80	Call	Bond Future	6,428.0000	5,557.0000	(13.550)	0	0	0
2011/08/24	R203 2012/05/03	8.80	Put	Bond Future	286.0000	413.0000	44.406	0	0	0
2011/08/24	R203 2012/05/03	8.70	Call	Bond Future	6,058.0000	5,203.0000	(14.114)	0	0	0
2011/08/24	R203 2012/05/03	8.70	Put	Bond Future	331.0000	474.0000	43.202	0	0	0
2011/08/24	R203 2012/08/02			Bond Future	7.4500	7.6890	3.208	0.0000	0.0000	0
2011/08/24	R203 2012/08/02	8.50	Call	Bond Future	4,985.0000	4,198.0000	(15.787)	0	0	0
2011/08/24	R203 2012/08/02	8.50	Put	Bond Future	618.0000	846.0000	36.893	0	0	0
2011/08/24	R203 2012/08/02	8.55	Call	Bond Future	5,156.0000	4,358.0000	(15.477)	0	0	0
2011/08/24	R203 2012/08/02	8.55	Put	Bond Future	587.0000	803.0000	36.797	0	0	0
2011/08/24	R203 2012/08/02	8.45	Call	Bond Future	4,817.0000	4,041.0000	(16.110)	0	0	0
2011/08/24	R203 2012/08/02	8.45	Put	Bond Future	653.0000	891.0000	36.447	0	0	0

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2011/08/24	R204 2011/11/03			Bond Future	7.4350	7.6450	2.824	0.0000	0.0000	2,872
2011/08/24	R204 2011/11/03	8.75	Call	Bond Future	7,003.0000	5,860.0000	(16.322)	0	0	0
2011/08/24	R204 2011/11/03	8.75	Put	Bond Future	9.0000	25.0000	177.778	0	0	0
2011/08/24	R204 2011/11/03	8.80	Call	Bond Future	7,255.0000	6,109.0000	(15.796)	0	0	0
2011/08/24	R204 2011/11/03	8.80	Put	Bond Future	7.0000	20.0000	185.714	0	0	0
2011/08/24	R204 2011/11/03	8.70	Call	Bond Future	6,750.0000	5,611.0000	(16.874)	0	0	0
2011/08/24	R204 2011/11/03	8.70	Put	Bond Future	11.0000	31.0000	181.818	0	0	0
2011/08/24	R204 2012/02/02			Bond Future	7.4940	7.7150	2.949	0.0000	0.0000	0
2011/08/24	R204 2012/02/02	9.00	Call	Bond Future	7,829.0000	6,721.0000	(14.153)	0	0	0
2011/08/24	R204 2012/02/02	9.00	Put	Bond Future	106.0000	179.0000	68.868	0	0	0
2011/08/24	R204 2012/02/02	9.05	Call	Bond Future	8,062.0000	6,948.0000	(13.818)	0	0	0
2011/08/24	R204 2012/02/02	9.05	Put	Bond Future	95.0000	162.0000	70.526	0	0	0
2011/08/24	R204 2012/02/02	8.95	Call	Bond Future	7,596.0000	6,496.0000	(14.481)	0	0	0
2011/08/24	R204 2012/02/02	8.95	Put	Bond Future	117.0000	199.0000	70.085	0	0	0
2011/08/24	R204 2012/05/03			Bond Future	7.5620	7.7940	3.068	0.0000	0.0000	0
2011/08/24	R204 2012/05/03	8.75	Call	Bond Future	6,487.0000	5,502.0000	(15.184)	0	0	0
2011/08/24	R204 2012/05/03	8.75	Put	Bond Future	527.0000	741.0000	40.607	0	0	0
2011/08/24	R204 2012/05/03	8.80	Call	Bond Future	6,694.0000	5,697.0000	(14.894)	0	0	0
2011/08/24	R204 2012/05/03	8.80	Put	Bond Future	493.0000	695.0000	40.974	0	0	0
2011/08/24	R204 2012/05/03	8.70	Call	Bond Future	6,282.0000	5,309.0000	(15.489)	0	0	0
2011/08/24	R204 2012/05/03	8.70	Put	Bond Future	564.0000	790.0000	40.071	0	0	0
2011/08/24	R204 2012/08/02			Bond Future	7.6410	7.8840	3.180	0.0000	0.0000	0
2011/08/24	R204 2012/08/02	8.50	Call	Bond Future	5,177.0000	4,295.0000	(17.037)	0	0	0
2011/08/24	R204 2012/08/02	8.50	Put	Bond Future	969.0000	1,300.0000	34.159	0	0	0
2011/08/24	R204 2012/08/02	8.55	Call	Bond Future	5,366.0000	4,470.0000	(16.698)	0	0	0
2011/08/24	R204 2012/08/02	8.55	Put	Bond Future	920.0000	1,237.0000	34.457	0	0	0
2011/08/24	R204 2012/08/02	8.45	Call	Bond Future	4,992.0000	4,124.0000	(17.388)	0	0	0
2011/08/24	R204 2012/08/02	8.45	Put	Bond Future	1,023.0000	1,368.0000	33.724	0	0	0
2011/08/24	R206 2011/11/03			Bond Future	5.8320	6.0240	3.292	0.0000	0.0000	12,577
2011/08/24	R206 2011/11/03	7.75	Call	Bond Future	3,873.0000	3,477.0000	(10.225)	0	0	0
2011/08/24	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R206 2011/11/03	7.80	Call	Bond Future	3,972.0000	3,576.0000	(9.970)	0	0	0
2011/08/24	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R206 2011/11/03	7.70	Call	Bond Future	3,775.0000	3,379.0000	(10.490)	0	0	0

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2011/08/24	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R206 2012/02/02			Bond Future	5.7830	6.0020	3.787	0.0000	0.0000	0
2011/08/24	R206 2012/02/02	8.00	Call	Bond Future	3,989.0000	3,588.0000	(10.053)	0	0	0
2011/08/24	R206 2012/02/02	8.00	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/08/24	R206 2012/02/02	8.05	Call	Bond Future	4,076.0000	3,675.0000	(9.838)	0	0	0
2011/08/24	R206 2012/02/02	8.05	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/08/24	R206 2012/02/02	7.95	Call	Bond Future	3,902.0000	3,501.0000	(10.277)	0	0	0
2011/08/24	R206 2012/02/02	7.95	Put	Bond Future	3.0000	5.0000	66.667	0	0	0
2011/08/24	R206 2012/05/03			Bond Future	5.7390	5.9920	4.408	0.0000	0.0000	0
2011/08/24	R206 2012/05/03	7.50	Call	Bond Future	2,844.0000	2,465.0000	(13.326)	0	0	0
2011/08/24	R206 2012/05/03	7.50	Put	Bond Future	47.0000	76.0000	61.702	0	0	0
2011/08/24	R206 2012/05/03	7.55	Call	Bond Future	2,918.0000	2,538.0000	(13.023)	0	0	0
2011/08/24	R206 2012/05/03	7.55	Put	Bond Future	43.0000	71.0000	65.116	0	0	0
2011/08/24	R206 2012/05/03	7.45	Call	Bond Future	2,770.0000	2,393.0000	(13.610)	0	0	0
2011/08/24	R206 2012/05/03	7.45	Put	Bond Future	51.0000	82.0000	60.784	0	0	0
2011/08/24	R206 2012/08/02			Bond Future	5.6930	5.9930	5.270	0.0000	0.0000	0
2011/08/24	R206 2012/08/02	7.25	Call	Bond Future	2,219.0000	1,858.0000	(16.269)	0	0	0
2011/08/24	R206 2012/08/02	7.25	Put	Bond Future	92.0000	146.0000	58.696	0	0	0
2011/08/24	R206 2012/08/02	7.30	Call	Bond Future	2,281.0000	1,918.0000	(15.914)	0	0	0
2011/08/24	R206 2012/08/02	7.30	Put	Bond Future	87.0000	139.0000	59.770	0	0	0
2011/08/24	R206 2012/08/02	7.20	Call	Bond Future	2,157.0000	1,800.0000	(16.551)	0	0	0
2011/08/24	R206 2012/08/02	7.20	Put	Bond Future	98.0000	155.0000	58.163	0	0	0
2011/08/24	R207 2011/11/03			Bond Future	7.6290	7.8640	3.080	0.0000	0.0000	7,549
2011/08/24	R207 2011/11/03	8.75	Call	Bond Future	6,388.0000	5,054.0000	(20.883)	0	0	0
2011/08/24	R207 2011/11/03	8.75	Put	Bond Future	24.0000	69.0000	187.500	0	0	0
2011/08/24	R207 2011/11/03	8.80	Call	Bond Future	6,655.0000	5,313.0000	(20.165)	0	0	0
2011/08/24	R207 2011/11/03	8.80	Put	Bond Future	19.0000	57.0000	200.000	0	0	0
2011/08/24	R207 2011/11/03	8.70	Call	Bond Future	6,122.0000	4,796.0000	(21.660)	0	0	0
2011/08/24	R207 2011/11/03	8.70	Put	Bond Future	30.0000	84.0000	180.000	0	0	0
2011/08/24	R207 2011/11/03	7.90	Put	Bond Future	570.0000	1,083.0000	90.000	0	0	0
2011/08/24	R207 2011/11/03	7.90	Call	Bond Future	2,158.0000	1,292.0000	(40.130)	0	0	2,000
2011/08/24	R207 2011/11/03	8.15	Call	Bond Future	3,281.0000	2,195.0000	(33.100)	0	0	0
2011/08/24	R207 2011/11/03	8.15	Put	Bond Future	256.0000	549.0000	114.453	0	0	2,000
2011/08/24	R207 2011/11/03	8.35	Call	Bond Future	4,279.0000	3,070.0000	(28.254)	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
2011/08/24	R207 2011/11/03	8.35	Put	Bond Future	124.0000	294.0000	137.097	0	0	2,000
2011/08/24	R207 2011/11/03	7.30	Put	Bond Future	2,412.0000	3,529.0000	46.310	0	0	0
2011/08/24	R207 2011/11/03	7.30	Call	Bond Future	439.0000	177.0000	(59.681)	0	0	900
2011/08/24	R207 2011/11/03	7.75	Put	Bond Future	871.0000	1,540.0000	76.808	0	0	0
2011/08/24	R207 2011/11/03	7.75	Call	Bond Future	1,584.0000	874.0000	(44.823)	0	0	300
2011/08/24	R207 2011/11/03	7.95	Put	Bond Future	490.0000	953.0000	94.490	0	0	300
2011/08/24	R207 2011/11/03	7.95	Call	Bond Future	2,368.0000	1,452.0000	(38.682)	0	0	0
2011/08/24	R207 2011/11/03	8.40	Call	Bond Future	4,537.0000	3,305.0000	(27.155)	0	0	0
2011/08/24	R207 2011/11/03	8.40	Put	Bond Future	102.0000	250.0000	145.098	0	0	900
2011/08/24	R207 2012/02/02			Bond Future	7.6890	7.9350	3.199	0.0000	0.0000	0
2011/08/24	R207 2012/02/02	9.00	Call	Bond Future	7,406.0000	6,140.0000	(17.094)	0	0	0
2011/08/24	R207 2012/02/02	9.00	Put	Bond Future	201.0000	341.0000	69.652	0	0	0
2011/08/24	R207 2012/02/02	9.05	Call	Bond Future	7,648.0000	6,371.0000	(16.697)	0	0	0
2011/08/24	R207 2012/02/02	9.05	Put	Bond Future	182.0000	310.0000	70.330	0	0	0
2011/08/24	R207 2012/02/02	8.95	Call	Bond Future	7,165.0000	5,911.0000	(17.502)	0	0	0
2011/08/24	R207 2012/02/02	8.95	Put	Bond Future	222.0000	374.0000	68.468	0	0	0
2011/08/24	R207 2012/05/03			Bond Future	7.7590	8.0150	3.299	0.0000	0.0000	0
2011/08/24	R207 2012/05/03	8.75	Call	Bond Future	6,131.0000	5,029.0000	(17.974)	0	0	0
2011/08/24	R207 2012/05/03	8.75	Put	Bond Future	767.0000	1,088.0000	41.851	0	0	0
2011/08/24	R207 2012/05/03	8.80	Call	Bond Future	6,343.0000	5,225.0000	(17.626)	0	0	0
2011/08/24	R207 2012/05/03	8.80	Put	Bond Future	719.0000	1,023.0000	42.281	0	0	0
2011/08/24	R207 2012/05/03	8.70	Call	Bond Future	5,920.0000	4,836.0000	(18.311)	0	0	0
2011/08/24	R207 2012/05/03	8.70	Put	Bond Future	818.0000	1,156.0000	41.320	0	0	0
2011/08/24	R207 2012/08/02			Bond Future	7.8370	8.1050	3.420	0.0000	0.0000	0
2011/08/24	R207 2012/08/02	8.75	Call	Bond Future	5,807.0000	4,740.0000	(18.374)	0	0	0
2011/08/24	R207 2012/08/02	8.75	Put	Bond Future	992.0000	1,370.0000	38.105	0	0	0
2011/08/24	R207 2012/08/02	8.80	Call	Bond Future	6,011.0000	4,929.0000	(18.000)	0	0	0
2011/08/24	R207 2012/08/02	8.80	Put	Bond Future	941.0000	1,304.0000	38.576	0	0	0
2011/08/24	R207 2012/08/02	8.70	Call	Bond Future	5,606.0000	4,556.0000	(18.730)	0	0	0
2011/08/24	R207 2012/08/02	8.70	Put	Bond Future	1,047.0000	1,442.0000	37.727	0	0	0
2011/08/24	R208 2011/11/03			Bond Future	7.6660	7.8910	2.935	0.0000	0.0000	7,314
2011/08/24	R208 2011/11/03	8.75	Call	Bond Future	6,615.0000	5,255.0000	(20.559)	0	0	0
2011/08/24	R208 2011/11/03	8.75	Put	Bond Future	36.0000	92.0000	155.556	0	0	0
2011/08/24	R208 2011/11/03	8.80	Call	Bond Future	6,898.0000	5,529.0000	(19.846)	0	0	0

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2011/08/24	R208 2011/11/03	8.80	Put	Bond Future	30.0000	77.0000	156.667	0	0	0
2011/08/24	R208 2011/11/03	8.70	Call	Bond Future	6,333.0000	4,984.0000	(21.301)	0	0	0
2011/08/24	R208 2011/11/03	8.70	Put	Bond Future	44.0000	111.0000	152.273	0	0	0
2011/08/24	R208 2011/11/03	7.95	Put	Bond Future	611.0000	1,120.0000	83.306	0	0	0
2011/08/24	R208 2011/11/03	7.95	Call	Bond Future	2,394.0000	1,487.0000	(37.886)	0	0	1,995
2011/08/24	R208 2011/11/03	8.20	Put	Bond Future	279.0000	572.0000	105.018	0	0	0
2011/08/24	R208 2011/11/03	8.20	Call	Bond Future	3,596.0000	2,473.0000	(31.229)	0	0	665
2011/08/24	R208 2011/11/03	8.40	Call	Bond Future	4,659.0000	3,415.0000	(26.701)	0	0	0
2011/08/24	R208 2011/11/03	8.40	Put	Bond Future	138.0000	310.0000	124.638	0	0	665
2011/08/24	R208 2011/11/03	8.90	Call	Bond Future	7,462.0000	6,079.0000	(18.534)	0	0	0
2011/08/24	R208 2011/11/03	8.90	Put	Bond Future	19.0000	52.0000	173.684	0	0	1,995
2011/08/24	R208 2012/02/02			Bond Future	7.7220	7.9550	3.017	0.0000	0.0000	0
2011/08/24	R208 2012/02/02	9.00	Call	Bond Future	7,771.0000	6,487.0000	(16.523)	0	0	0
2011/08/24	R208 2012/02/02	9.00	Put	Bond Future	237.0000	387.0000	63.291	0	0	0
2011/08/24	R208 2012/02/02	9.05	Call	Bond Future	8,028.0000	6,732.0000	(16.143)	0	0	0
2011/08/24	R208 2012/02/02	9.05	Put	Bond Future	216.0000	354.0000	63.889	0	0	0
2011/08/24	R208 2012/02/02	8.95	Call	Bond Future	7,515.0000	6,243.0000	(16.926)	0	0	0
2011/08/24	R208 2012/02/02	8.95	Put	Bond Future	261.0000	423.0000	62.069	0	0	0
2011/08/24	R208 2012/05/03			Bond Future	7.7840	8.0260	3.109	0.0000	0.0000	0
2011/08/24	R208 2012/05/03	9.00	Call	Bond Future	7,631.0000	6,430.0000	(15.738)	0	0	0
2011/08/24	R208 2012/05/03	9.00	Put	Bond Future	603.0000	857.0000	42.123	0	0	0
2011/08/24	R208 2012/05/03	9.05	Call	Bond Future	7,868.0000	6,653.0000	(15.442)	0	0	0
2011/08/24	R208 2012/05/03	9.05	Put	Bond Future	565.0000	805.0000	42.478	0	0	0
2011/08/24	R208 2012/05/03	8.95	Call	Bond Future	7,397.0000	6,209.0000	(16.061)	0	0	0
2011/08/24	R208 2012/05/03	8.95	Put	Bond Future	644.0000	911.0000	41.460	0	0	0
2011/08/24	R208 2012/08/02			Bond Future	7.8530	8.1050	3.209	0.0000	0.0000	0
2011/08/24	R208 2012/08/02	8.75	Call	Bond Future	6,216.0000	5,124.0000	(17.568)	0	0	0
2011/08/24	R208 2012/08/02	8.75	Put	Bond Future	1,087.0000	1,473.0000	35.511	0	0	0
2011/08/24	R208 2012/08/02	8.80	Call	Bond Future	6,437.0000	5,330.0000	(17.197)	0	0	0
2011/08/24	R208 2012/08/02	8.80	Put	Bond Future	1,032.0000	1,404.0000	36.047	0	0	0
2011/08/24	R208 2012/08/02	8.70	Call	Bond Future	5,998.0000	4,924.0000	(17.906)	0	0	0
2011/08/24	R208 2012/08/02	8.70	Put	Bond Future	1,145.0000	1,549.0000	35.284	0	0	0
2011/08/24	R209 2011/11/03			Bond Future	8.3160	8.4820	1.996	0.0000	0.0000	1,352
2011/08/24	R209 2011/11/03	8.75	Call	Bond Future	4,182.0000	3,126.0000	(25.251)	0	0	0

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2011/08/24	R209 2011/11/03	8.75	Put	Bond Future	587.0000	937.0000	59.625	0	0	0
2011/08/24	R209 2011/11/03	8.80	Call	Bond Future	4,498.0000	3,404.0000	(24.322)	0	0	0
2011/08/24	R209 2011/11/03	8.80	Put	Bond Future	505.0000	818.0000	61.980	0	0	0
2011/08/24	R209 2011/11/03	8.70	Call	Bond Future	3,874.0000	2,857.0000	(26.252)	0	0	0
2011/08/24	R209 2011/11/03	8.70	Put	Bond Future	679.0000	1,069.0000	57.437	0	0	0
2011/08/24	R209 2012/02/02			Bond Future	8.3640	8.5350	2.044	0.0000	0.0000	0
2011/08/24	R209 2012/02/02	9.00	Call	Bond Future	6,284.0000	5,223.0000	(16.884)	0	0	0
2011/08/24	R209 2012/02/02	9.00	Put	Bond Future	1,154.0000	1,528.0000	32.409	0	0	0
2011/08/24	R209 2012/02/02	9.05	Call	Bond Future	6,574.0000	5,490.0000	(16.489)	0	0	0
2011/08/24	R209 2012/02/02	9.05	Put	Bond Future	1,064.0000	1,414.0000	32.895	0	0	0
2011/08/24	R209 2012/02/02	8.95	Call	Bond Future	5,999.0000	4,961.0000	(17.303)	0	0	0
2011/08/24	R209 2012/02/02	8.95	Put	Bond Future	1,253.0000	1,649.0000	31.604	0	0	0
2011/08/24	R209 2012/05/03			Bond Future	8.4160	8.5920	2.091	0.0000	0.0000	0
2011/08/24	R209 2012/05/03	9.00	Call	Bond Future	6,644.0000	5,642.0000	(15.081)	0	0	0
2011/08/24	R209 2012/05/03	9.00	Put	Bond Future	1,963.0000	2,421.0000	23.332	0	0	0
2011/08/24	R209 2012/05/03	9.05	Call	Bond Future	6,911.0000	5,889.0000	(14.788)	0	0	0
2011/08/24	R209 2012/05/03	9.05	Put	Bond Future	1,850.0000	2,288.0000	23.676	0	0	0
2011/08/24	R209 2012/05/03	8.95	Call	Bond Future	6,382.0000	5,401.0000	(15.371)	0	0	0
2011/08/24	R209 2012/05/03	8.95	Put	Bond Future	2,084.0000	2,563.0000	22.985	0	0	0
2011/08/24	R209 2012/08/02			Bond Future	8.4710	8.6520	2.137	0.0000	0.0000	0
2011/08/24	R209 2012/08/02	9.25	Call	Bond Future	8,072.0000	7,009.0000	(13.169)	0	0	0
2011/08/24	R209 2012/08/02	9.25	Put	Bond Future	1,993.0000	2,414.0000	21.124	0	0	0
2011/08/24	R209 2012/08/02	9.30	Call	Bond Future	8,341.0000	7,263.0000	(12.924)	0	0	0
2011/08/24	R209 2012/08/02	9.30	Put	Bond Future	1,898.0000	2,304.0000	21.391	0	0	0
2011/08/24	R209 2012/08/02	9.20	Call	Bond Future	7,807.0000	6,761.0000	(13.398)	0	0	0
2011/08/24	R209 2012/08/02	9.20	Put	Bond Future	2,095.0000	2,533.0000	20.907	0	0	0
2011/08/24	R210 2011/11/03			Bond Future	136.8003	137.1989	0.291	0.0000	0.0000	600
2011/08/24	R210 2011/11/03	131.00	Call	Bond Future	5,800.0000	6,199.0000	6.879	0	0	0
2011/08/24	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R210 2011/11/03	131.05	Call	Bond Future	5,750.0000	6,149.0000	6.939	0	0	0
2011/08/24	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R210 2011/11/03	130.95	Call	Bond Future	5,850.0000	6,249.0000	6.821	0	0	0
2011/08/24	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/24	R211 2011/11/03			Bond Future	112.4859	112.5011	0.014	0.0000	0.0000	529
2011/08/24	R211 2011/11/03	1.25	Call	Bond Future	111,236.0000	111,251.0000	0.013	0	0	0
2011/08/24	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R211 2011/11/03	1.30	Call	Bond Future	111,186.0000	111,201.0000	0.013	0	0	0
2011/08/24	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R211 2011/11/03	1.20	Call	Bond Future	111,286.0000	111,301.0000	0.013	0	0	0
2011/08/24	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R211 2012/02/02			Bond Future	112.8603	112.8757	0.014	0.0000	0.0000	0
2011/08/24	R211 2012/02/02	110.50	Call	Bond Future	2,360.0000	2,376.0000	0.678	0	0	0
2011/08/24	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R211 2012/02/02	110.55	Call	Bond Future	2,310.0000	2,326.0000	0.693	0	0	0
2011/08/24	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R211 2012/02/02	110.45	Call	Bond Future	2,410.0000	2,426.0000	0.664	0	0	0
2011/08/24	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2011/11/03			Bond Future	111.1485	111.3719	0.201	0.0000	0.0000	2,667
2011/08/24	R212 2011/11/03	2.50	Call	Bond Future	108,649.0000	108,872.0000	0.205	0	0	0
2011/08/24	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2011/11/03	2.55	Call	Bond Future	108,599.0000	108,822.0000	0.205	0	0	0
2011/08/24	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2011/11/03	2.45	Call	Bond Future	108,699.0000	108,922.0000	0.205	0	0	0
2011/08/24	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2012/02/02			Bond Future	111.3719	111.5987	0.204	0.0000	0.0000	0
2011/08/24	R212 2012/02/02	108.50	Call	Bond Future	2,872.0000	3,099.0000	7.904	0	0	0
2011/08/24	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2012/02/02	108.55	Call	Bond Future	2,822.0000	3,049.0000	8.044	0	0	0
2011/08/24	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R212 2012/02/02	108.45	Call	Bond Future	2,922.0000	3,149.0000	7.769	0	0	0
2011/08/24	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2011/11/03			Bond Future	8.2910	8.4680	2.135	0.0000	0.0000	0
2011/08/24	R213 2011/11/03	8.75	Call	Bond Future	3,847.0000	2,333.0000	(39.355)	0	0	0
2011/08/24	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2011/11/03	8.80	Call	Bond Future	4,250.0000	2,736.0000	(35.624)	0	0	0
2011/08/24	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/24	R213 2011/11/03	8.70	Call	Bond Future	3,440.0000	1,926.0000	(44.012)	0	0	0
2011/08/24	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/02/02			Bond Future	8.3470	8.5290	2.180	0.0000	0.0000	0
2011/08/24	R213 2012/02/02	9.00	Call	Bond Future	5,331.0000	3,794.0000	(28.831)	0	0	0
2011/08/24	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/02/02	9.05	Call	Bond Future	5,718.0000	4,182.0000	(26.863)	0	0	0
2011/08/24	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/02/02	8.95	Call	Bond Future	4,940.0000	3,403.0000	(31.113)	0	0	0
2011/08/24	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/05/03			Bond Future	8.4020	8.5890	2.226	0.0000	0.0000	0
2011/08/24	R213 2012/05/03	9.25	Call	Bond Future	6,748.0000	5,189.0000	(23.103)	0	0	0
2011/08/24	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/05/03	9.30	Call	Bond Future	7,121.0000	5,562.0000	(21.893)	0	0	0
2011/08/24	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/05/03	9.20	Call	Bond Future	6,372.0000	4,813.0000	(24.466)	0	0	0
2011/08/24	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/08/02			Bond Future	8.4610	8.6540	2.281	0.0000	0.0000	0
2011/08/24	R213 2012/08/02	9.25	Call	Bond Future	6,226.0000	4,638.0000	(25.506)	0	0	0
2011/08/24	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/08/02	9.30	Call	Bond Future	6,598.0000	5,010.0000	(24.068)	0	0	0
2011/08/24	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	R213 2012/08/02	9.20	Call	Bond Future	5,852.0000	4,264.0000	(27.136)	0	0	0
2011/08/24	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/24	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/24	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/24	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/24	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
2011/08/24	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/24	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/24	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/24	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/24	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/24	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/24	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										303051.00