



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/08/2011

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
2011/08/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	AL7T 2011/11/03			Index Future	411.9090	406.2640	(1.370)	0.0000	0.0000	16
2011/08/25	AL7T 2012/02/02			Index Future	418.1790	412.4480	(1.370)	0.0000	0.0000	0
2011/08/25	ALBI 2011/11/03			Index Future	376.6230	372.6340	(1.059)	0.0000	0.0000	1,617
2011/08/25	ALBI 2012/02/02			Index Future	382.3560	378.3050	(1.059)	0.0000	0.0000	0
2011/08/25	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	CAAD 2011/09/19			Can-Do Future	0.0029	0.0020	(31.034)	0.0000	0.0000	22,388
2011/08/25	CAAE 2011/09/19			Can-Do Future	0.3088	0.2911	(5.732)	0.0000	0.0000	21,898
2011/08/25	CAAG 2011/10/24			Can-Do Future	7.2952	7.2936	(0.022)	0.0000	0.0000	0
2011/08/25	CAAG 2011/10/24	6.70	Call	Can-Do Future	616.0000	617.0000	0.162	0	0	0
2011/08/25	CAAG 2011/10/24	6.70	Put	Can-Do Future	21.0000	23.0000	9.524	0	0	0
2011/08/25	CAAG 2011/10/24	6.75	Call	Can-Do Future	572.0000	572.0000	0.000	0	0	0
2011/08/25	CAAG 2011/10/24	6.75	Put	Can-Do Future	27.0000	28.0000	3.704	0	0	0
2011/08/25	CAAG 2011/10/24	6.65	Call	Can-Do Future	661.0000	662.0000	0.151	0	0	0
2011/08/25	CAAG 2011/10/24	6.65	Put	Can-Do Future	16.0000	18.0000	12.500	0	0	0
2011/08/25	CAAG 2011/10/24	7.00	Put	Can-Do Future	77.0000	80.0000	3.896	0	0	0
2011/08/25	CAAG 2011/10/24	7.00	Call	Can-Do Future	372.0000	374.0000	0.538	0	0	14,286
2011/08/25	CAAG 2011/10/24	7.40	Put	Can-Do Future	278.0000	282.0000	1.439	0	0	0
2011/08/25	CAAG 2011/10/24	7.40	Call	Can-Do Future	173.0000	176.0000	1.734	0	0	6,757
2011/08/25	CAAI 2011/08/26			Can-Do Future	7.2337	7.2367	0.041	0.0000	0.0000	0
2011/08/25	CAAI 2011/08/26	7.10	Call	Can-Do Future	141.0000	139.0000	(1.418)	0	0	0
2011/08/25	CAAI 2011/08/26	7.10	Put	Can-Do Future	7.0000	2.0000	(71.429)	0	0	0
2011/08/25	CAAI 2011/08/26	7.15	Call	Can-Do Future	99.0000	93.0000	(6.061)	0	0	0
2011/08/25	CAAI 2011/08/26	7.15	Put	Can-Do Future	15.0000	6.0000	(60.000)	0	0	0
2011/08/25	CAAI 2011/08/26	7.05	Call	Can-Do Future	187.0000	187.0000	0.000	0	0	0
2011/08/25	CAAI 2011/08/26	7.05	Put	Can-Do Future	3.0000	0.0000	(100.000)	0	0	25,000

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2011/08/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/25	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/25	GOVI 2011/11/03			GOVI	377.2130	373.2710	(1.045)	0.0000	0.0000	161
2011/08/25	GOVI 2011/11/03	357.00	Call	GOVI	202,130.0000	162,710.0000	(19.502)	0	0	0
2011/08/25	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GOVI 2011/11/03	357.01	Call	GOVI	202,030.0000	162,610.0000	(19.512)	0	0	0
2011/08/25	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GOVI 2011/11/03	356.99	Call	GOVI	202,230.0000	162,810.0000	(19.493)	0	0	0
2011/08/25	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GOVI 2012/02/02			GOVI	382.9550	378.9520	(1.045)	0.0000	0.0000	0
2011/08/25	GOVI 2012/02/02	369.00	Call	GOVI	139,550.0000	99,520.0000	(28.685)	0	0	0
2011/08/25	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GOVI 2012/02/02	369.01	Call	GOVI	139,450.0000	99,420.0000	(28.706)	0	0	0
2011/08/25	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GOVI 2012/02/02	368.99	Call	GOVI	139,650.0000	99,620.0000	(28.665)	0	0	0
2011/08/25	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/25	IGOV 2011/11/03			Index Future	162.7960	163.1800	0.236	0.0000	0.0000	79
2011/08/25	IGOV 2012/02/02			Index Future	165.2740	165.6640	0.236	0.0000	0.0000	0
2011/08/25	ILBI 2012/02/02			Index Future	447.4640	448.5880	0.251	0.0000	0.0000	88
2011/08/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/08/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/25	JBAF 2011/09/21			Jibar Tradeable Future	5.5100	5.5300	0.363	0.0000	0.0000	16,389
2011/08/25	JBAF 2011/10/19			Jibar Tradeable Future	5.4800	5.5000	0.365	0.0000	0.0000	2,000
2011/08/25	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.4200	0.185	0.0000	0.0000	1,000
2011/08/25	JBAF 2011/12/21			Jibar Tradeable Future	5.3700	5.3900	0.372	0.0000	0.0000	5,541
2011/08/25	JBAF 2012/01/18			Jibar Tradeable Future	5.3700	5.3900	0.372	0.0000	0.0000	0
2011/08/25	JBAF 2012/02/15			Jibar Tradeable Future	5.3700	5.3900	0.372	0.0000	0.0000	0
2011/08/25	JBAF 2012/03/20			Jibar Tradeable Future	5.3900	5.4000	0.186	94.6200	94.6200	1,340
2011/08/25	JBAF 2012/06/20			Jibar Tradeable Future	5.4400	5.4800	0.735	0.0000	0.0000	2,890
2011/08/25	JBAF 2012/09/19			Jibar Tradeable Future	5.6100	5.6500	0.713	94.3600	94.3600	44,760
2011/08/25	JBAF 2012/12/19			Jibar Tradeable Future	5.7600	5.8100	0.868	0.0000	0.0000	990
2011/08/25	JBAF 2013/03/20			Jibar Tradeable Future	5.9800	6.0300	0.836	0.0000	0.0000	790
2011/08/25	JBAF 2013/06/19			Jibar Tradeable Future	6.2100	6.2600	0.805	0.0000	0.0000	1,250
2011/08/25	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/25	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/25	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/25	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/25	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/25	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/25	OTH1 2011/11/03			Index Future	373.0230	368.7840	(1.136)	0.0000	0.0000	0
2011/08/25	OTH1 2012/02/02			Index Future	378.7010	374.3970	(1.137)	0.0000	0.0000	0
2011/08/25	R157 2011/11/03			Bond Future	6.7200	6.7360	0.238	0.0000	0.0000	15,490
2011/08/25	R157 2011/11/03	8.25	Call	Bond Future	5,655.0000	5,594.0000	(1.079)	0	0	0
2011/08/25	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R157 2011/11/03	8.30	Call	Bond Future	5,834.0000	5,773.0000	(1.046)	0	0	0
2011/08/25	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R157 2011/11/03	8.20	Call	Bond Future	5,476.0000	5,415.0000	(1.114)	0	0	0
2011/08/25	R157 2011/11/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/08/25	R157 2011/11/03	6.55	Put	Bond Future	1,044.0000	1,080.0000	3.448	0	0	0
2011/08/25	R157 2011/11/03	6.55	Call	Bond Future	395.0000	370.0000	(6.329)	0	0	1,200
2011/08/25	R157 2011/11/03	7.00	Put	Bond Future	279.0000	291.0000	4.301	0	0	0
2011/08/25	R157 2011/11/03	7.00	Call	Bond Future	1,339.0000	1,290.0000	(3.659)	0	0	400
2011/08/25	R157 2011/11/03	7.10	Call	Bond Future	1,630.0000	1,578.0000	(3.190)	0	0	0
2011/08/25	R157 2011/11/03	7.10	Put	Bond Future	194.0000	203.0000	4.639	0	0	400
2011/08/25	R157 2011/11/03	7.55	Call	Bond Future	3,138.0000	3,078.0000	(1.912)	0	0	0
2011/08/25	R157 2011/11/03	7.55	Put	Bond Future	29.0000	29.0000	0.000	0	0	1,200
2011/08/25	R157 2012/02/02			Bond Future	6.7710	6.7870	0.236	0.0000	0.0000	0
2011/08/25	R157 2012/02/02	8.50	Call	Bond Future	5,992.0000	5,937.0000	(0.918)	0	0	0
2011/08/25	R157 2012/02/02	8.50	Put	Bond Future	34.0000	36.0000	5.882	0	0	0
2011/08/25	R157 2012/02/02	8.55	Call	Bond Future	6,155.0000	6,099.0000	(0.910)	0	0	0
2011/08/25	R157 2012/02/02	8.55	Put	Bond Future	30.0000	31.0000	3.333	0	0	0
2011/08/25	R157 2012/02/02	8.45	Call	Bond Future	5,830.0000	5,774.0000	(0.961)	0	0	0
2011/08/25	R157 2012/02/02	8.45	Put	Bond Future	39.0000	40.0000	2.564	0	0	0
2011/08/25	R157 2012/05/03			Bond Future	6.8310	6.8490	0.264	0.0000	0.0000	0
2011/08/25	R157 2012/05/03	8.25	Call	Bond Future	4,761.0000	4,707.0000	(1.134)	0	0	0

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2011/08/25	R157 2012/05/03	8.25	Put	Bond Future	178.0000	183.0000	2.809	0	0	0
2011/08/25	R157 2012/05/03	8.30	Call	Bond Future	4,905.0000	4,850.0000	(1.121)	0	0	0
2011/08/25	R157 2012/05/03	8.30	Put	Bond Future	165.0000	169.0000	2.424	0	0	0
2011/08/25	R157 2012/05/03	8.20	Call	Bond Future	4,618.0000	4,564.0000	(1.169)	0	0	0
2011/08/25	R157 2012/05/03	8.20	Put	Bond Future	193.0000	198.0000	2.591	0	0	0
2011/08/25	R157 2012/08/02			Bond Future	6.9080	6.9280	0.290	0.0000	0.0000	0
2011/08/25	R157 2012/08/02	8.00	Call	Bond Future	3,814.0000	3,764.0000	(1.311)	0	0	0
2011/08/25	R157 2012/08/02	8.00	Put	Bond Future	529.0000	540.0000	2.079	0	0	0
2011/08/25	R157 2012/08/02	8.05	Call	Bond Future	3,934.0000	3,884.0000	(1.271)	0	0	0
2011/08/25	R157 2012/08/02	8.05	Put	Bond Future	501.0000	513.0000	2.395	0	0	0
2011/08/25	R157 2012/08/02	7.95	Call	Bond Future	3,695.0000	3,645.0000	(1.353)	0	0	0
2011/08/25	R157 2012/08/02	7.95	Put	Bond Future	558.0000	569.0000	1.971	0	0	0
2011/08/25	R186 2011/11/03			Bond Future	8.1640	8.1370	(0.331)	0.0000	0.0000	24,819
2011/08/25	R186 2011/11/03	9.00	Call	Bond Future	8,027.0000	8,267.0000	2.990	0	0	0
2011/08/25	R186 2011/11/03	9.00	Put	Bond Future	209.0000	184.0000	(11.962)	0	0	0
2011/08/25	R186 2011/11/03	9.05	Call	Bond Future	8,438.0000	8,682.0000	2.892	0	0	0
2011/08/25	R186 2011/11/03	9.05	Put	Bond Future	177.0000	155.0000	(12.429)	0	0	0
2011/08/25	R186 2011/11/03	8.95	Call	Bond Future	7,619.0000	7,855.0000	3.098	0	0	0
2011/08/25	R186 2011/11/03	8.95	Put	Bond Future	248.0000	218.0000	(12.097)	0	0	0
2011/08/25	R186 2011/11/03	8.75	Put	Bond Future	467.0000	418.0000	(10.493)	0	0	0
2011/08/25	R186 2011/11/03	8.75	Call	Bond Future	6,026.0000	6,243.0000	3.601	0	0	5,600
2011/08/25	R186 2011/11/03	8.10	Put	Bond Future	2,521.0000	2,365.0000	(6.188)	0	0	0
2011/08/25	R186 2011/11/03	8.10	Call	Bond Future	1,890.0000	2,000.0000	5.820	0	0	1,275
2011/08/25	R186 2011/11/03	8.35	Put	Bond Future	1,416.0000	1,306.0000	(7.768)	0	0	0
2011/08/25	R186 2011/11/03	8.35	Call	Bond Future	3,222.0000	3,378.0000	4.842	0	0	425
2011/08/25	R186 2011/11/03	8.55	Call	Bond Future	4,540.0000	4,730.0000	4.185	0	0	0
2011/08/25	R186 2011/11/03	8.55	Put	Bond Future	835.0000	760.0000	(8.982)	0	0	425
2011/08/25	R186 2011/11/03	9.10	Call	Bond Future	8,852.0000	9,098.0000	2.779	0	0	0
2011/08/25	R186 2011/11/03	9.10	Put	Bond Future	149.0000	130.0000	(12.752)	0	0	1,275
2011/08/25	R186 2012/02/02			Bond Future	8.2250	8.1980	(0.328)	0.0000	0.0000	2,501
2011/08/25	R186 2012/02/02	9.00	Call	Bond Future	8,278.0000	8,479.0000	2.428	0	0	0
2011/08/25	R186 2012/02/02	9.00	Put	Bond Future	1,125.0000	1,065.0000	(5.333)	0	0	0
2011/08/25	R186 2012/02/02	9.05	Call	Bond Future	8,629.0000	8,834.0000	2.376	0	0	0
2011/08/25	R186 2012/02/02	9.05	Put	Bond Future	1,036.0000	980.0000	(5.405)	0	0	0

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2011/08/25	R186 2012/02/02	8.95	Call	Bond Future	7,931.0000	8,127.0000	2.471	0	0	0
2011/08/25	R186 2012/02/02	8.95	Put	Bond Future	1,221.0000	1,156.0000	(5.324)	0	0	0
2011/08/25	R186 2012/05/03			Bond Future	8.2910	8.2630	(0.338)	0.0000	0.0000	0
2011/08/25	R186 2012/05/03	9.00	Call	Bond Future	8,556.0000	8,742.0000	2.174	0	0	0
2011/08/25	R186 2012/05/03	9.00	Put	Bond Future	2,100.0000	2,021.0000	(3.762)	0	0	0
2011/08/25	R186 2012/05/03	9.05	Call	Bond Future	8,874.0000	9,064.0000	2.141	0	0	0
2011/08/25	R186 2012/05/03	9.05	Put	Bond Future	1,983.0000	1,907.0000	(3.833)	0	0	0
2011/08/25	R186 2012/05/03	8.95	Call	Bond Future	8,241.0000	8,424.0000	2.221	0	0	0
2011/08/25	R186 2012/05/03	8.95	Put	Bond Future	2,224.0000	2,141.0000	(3.732)	0	0	0
2011/08/25	R186 2012/08/02			Bond Future	8.3620	8.3330	(0.347)	0.0000	0.0000	0
2011/08/25	R186 2012/08/02	8.75	Call	Bond Future	7,065.0000	7,229.0000	2.321	0	0	0
2011/08/25	R186 2012/08/02	8.75	Put	Bond Future	3,532.0000	3,426.0000	(3.001)	0	0	0
2011/08/25	R186 2012/08/02	8.80	Call	Bond Future	7,353.0000	7,520.0000	2.271	0	0	0
2011/08/25	R186 2012/08/02	8.80	Put	Bond Future	3,376.0000	3,273.0000	(3.051)	0	0	0
2011/08/25	R186 2012/08/02	8.70	Call	Bond Future	6,787.0000	6,947.0000	2.357	0	0	0
2011/08/25	R186 2012/08/02	8.70	Put	Bond Future	3,701.0000	3,591.0000	(2.972)	0	0	0
2011/08/25	R189 2011/11/03			Bond Future	213.9727	213.9766	0.002	0.0000	0.0000	0
2011/08/25	R189 2011/11/03	212.00	Call	Bond Future	1,973.0000	1,977.0000	0.203	0	0	0
2011/08/25	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R189 2011/11/03	212.05	Call	Bond Future	1,923.0000	1,927.0000	0.208	0	0	0
2011/08/25	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R189 2011/11/03	211.95	Call	Bond Future	2,023.0000	2,027.0000	0.198	0	0	0
2011/08/25	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R197 2011/11/03			Bond Future	245.8966	245.6820	(0.087)	0.0000	0.0000	183
2011/08/25	R197 2011/11/03	238.50	Call	Bond Future	7,397.0000	7,182.0000	(2.907)	0	0	0
2011/08/25	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R197 2011/11/03	238.55	Call	Bond Future	7,347.0000	7,132.0000	(2.926)	0	0	0
2011/08/25	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R197 2011/11/03	238.45	Call	Bond Future	7,447.0000	7,232.0000	(2.887)	0	0	0
2011/08/25	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R201 2011/11/03			Bond Future	6.3710	6.3870	0.251	0.0000	0.0000	1,348
2011/08/25	R201 2011/11/03	8.00	Call	Bond Future	4,601.0000	4,555.0000	(1.000)	0	0	0
2011/08/25	R201 2011/11/03	8.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2011/08/25	R201 2011/11/03	8.05	Call	Bond Future	4,738.0000	4,692.0000	(0.971)	0	0	0
2011/08/25	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R201 2011/11/03	7.95	Call	Bond Future	4,464.0000	4,417.0000	(1.053)	0	0	0
2011/08/25	R201 2011/11/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/08/25	R201 2012/02/02			Bond Future	6.3910	6.4080	0.266	0.0000	0.0000	0
2011/08/25	R201 2012/02/02	8.25	Call	Bond Future	4,853.0000	4,808.0000	(0.927)	0	0	0
2011/08/25	R201 2012/02/02	8.25	Put	Bond Future	9.0000	9.0000	0.000	0	0	0
2011/08/25	R201 2012/02/02	8.30	Call	Bond Future	4,979.0000	4,933.0000	(0.924)	0	0	0
2011/08/25	R201 2012/02/02	8.30	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2011/08/25	R201 2012/02/02	8.20	Call	Bond Future	4,728.0000	4,683.0000	(0.952)	0	0	0
2011/08/25	R201 2012/02/02	8.20	Put	Bond Future	10.0000	11.0000	10.000	0	0	0
2011/08/25	R201 2012/05/03			Bond Future	6.4220	6.4410	0.296	0.0000	0.0000	0
2011/08/25	R201 2012/05/03	7.75	Call	Bond Future	3,336.0000	3,293.0000	(1.289)	0	0	0
2011/08/25	R201 2012/05/03	7.75	Put	Bond Future	131.0000	135.0000	3.053	0	0	0
2011/08/25	R201 2012/05/03	7.80	Call	Bond Future	3,444.0000	3,401.0000	(1.249)	0	0	0
2011/08/25	R201 2012/05/03	7.80	Put	Bond Future	121.0000	125.0000	3.306	0	0	0
2011/08/25	R201 2012/05/03	7.70	Call	Bond Future	3,229.0000	3,186.0000	(1.332)	0	0	0
2011/08/25	R201 2012/05/03	7.70	Put	Bond Future	143.0000	146.0000	2.098	0	0	0
2011/08/25	R201 2012/08/02			Bond Future	6.4710	6.4920	0.325	0.0000	0.0000	0
2011/08/25	R201 2012/08/02	7.50	Call	Bond Future	2,599.0000	2,561.0000	(1.462)	0	0	0
2011/08/25	R201 2012/08/02	7.50	Put	Bond Future	330.0000	339.0000	2.727	0	0	0
2011/08/25	R201 2012/08/02	7.55	Call	Bond Future	2,691.0000	2,653.0000	(1.412)	0	0	0
2011/08/25	R201 2012/08/02	7.55	Put	Bond Future	314.0000	323.0000	2.866	0	0	0
2011/08/25	R201 2012/08/02	7.45	Call	Bond Future	2,509.0000	2,471.0000	(1.515)	0	0	0
2011/08/25	R201 2012/08/02	7.45	Put	Bond Future	349.0000	358.0000	2.579	0	0	0
2011/08/25	R202 2011/11/03			Bond Future	185.8882	185.9006	0.007	0.0000	0.0000	24,816
2011/08/25	R202 2011/11/03	0.50	Call	Bond Future	185,388.0000	185,401.0000	0.007	0	0	0
2011/08/25	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R202 2011/11/03	0.55	Call	Bond Future	185,338.0000	185,351.0000	0.007	0	0	0
2011/08/25	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R202 2011/11/03	0.45	Call	Bond Future	185,438.0000	185,451.0000	0.007	0	0	0
2011/08/25	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R202 2012/02/02			Bond Future	186.0531	186.0653	0.007	0.0000	0.0000	0
2011/08/25	R202 2012/02/02	177.00	Call	Bond Future	9,053.0000	9,065.0000	0.133	0	0	0

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2011/08/25	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R202 2012/02/02	177.05	Call	Bond Future	9,003.0000	9,015.0000	0.133	0	0	0
2011/08/25	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R202 2012/02/02	176.95	Call	Bond Future	9,103.0000	9,115.0000	0.132	0	0	0
2011/08/25	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R203 2011/11/03			Bond Future	7.4410	7.4560	0.202	0.0000	0.0000	2,133
2011/08/25	R203 2011/11/03	8.50	Call	Bond Future	4,940.0000	4,869.0000	(1.437)	0	0	0
2011/08/25	R203 2011/11/03	8.50	Put	Bond Future	22.0000	22.0000	0.000	0	0	0
2011/08/25	R203 2011/11/03	8.55	Call	Bond Future	5,161.0000	5,090.0000	(1.376)	0	0	0
2011/08/25	R203 2011/11/03	8.55	Put	Bond Future	18.0000	18.0000	0.000	0	0	0
2011/08/25	R203 2011/11/03	8.45	Call	Bond Future	4,720.0000	4,649.0000	(1.504)	0	0	0
2011/08/25	R203 2011/11/03	8.45	Put	Bond Future	27.0000	28.0000	3.704	0	0	0
2011/08/25	R203 2012/02/02			Bond Future	7.5140	7.5300	0.213	0.0000	0.0000	0
2011/08/25	R203 2012/02/02	8.75	Call	Bond Future	5,672.0000	5,603.0000	(1.217)	0	0	0
2011/08/25	R203 2012/02/02	8.75	Put	Bond Future	177.0000	182.0000	2.825	0	0	0
2011/08/25	R203 2012/02/02	8.80	Call	Bond Future	5,872.0000	5,802.0000	(1.192)	0	0	0
2011/08/25	R203 2012/02/02	8.80	Put	Bond Future	163.0000	166.0000	1.840	0	0	0
2011/08/25	R203 2012/02/02	8.70	Call	Bond Future	5,475.0000	5,407.0000	(1.242)	0	0	0
2011/08/25	R203 2012/02/02	8.70	Put	Bond Future	195.0000	201.0000	3.077	0	0	0
2011/08/25	R203 2012/05/03			Bond Future	7.5960	7.6120	0.211	0.0000	0.0000	0
2011/08/25	R203 2012/05/03	8.75	Call	Bond Future	5,379.0000	5,318.0000	(1.134)	0	0	0
2011/08/25	R203 2012/05/03	8.75	Put	Bond Future	442.0000	452.0000	2.262	0	0	0
2011/08/25	R203 2012/05/03	8.80	Call	Bond Future	5,557.0000	5,495.0000	(1.116)	0	0	0
2011/08/25	R203 2012/05/03	8.80	Put	Bond Future	413.0000	421.0000	1.937	0	0	0
2011/08/25	R203 2012/05/03	8.70	Call	Bond Future	5,203.0000	5,142.0000	(1.172)	0	0	0
2011/08/25	R203 2012/05/03	8.70	Put	Bond Future	474.0000	483.0000	1.899	0	0	0
2011/08/25	R203 2012/08/02			Bond Future	7.6890	7.7060	0.221	0.0000	0.0000	0
2011/08/25	R203 2012/08/02	8.50	Call	Bond Future	4,198.0000	4,142.0000	(1.334)	0	0	0
2011/08/25	R203 2012/08/02	8.50	Put	Bond Future	846.0000	861.0000	1.773	0	0	0
2011/08/25	R203 2012/08/02	8.55	Call	Bond Future	4,358.0000	4,302.0000	(1.285)	0	0	0
2011/08/25	R203 2012/08/02	8.55	Put	Bond Future	803.0000	819.0000	1.993	0	0	0
2011/08/25	R203 2012/08/02	8.45	Call	Bond Future	4,041.0000	3,986.0000	(1.361)	0	0	0
2011/08/25	R203 2012/08/02	8.45	Put	Bond Future	891.0000	908.0000	1.908	0	0	0

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2011/08/25	R204 2011/11/03			Bond Future	7.6450	7.6650	0.262	0.0000	0.0000	2,872
2011/08/25	R204 2011/11/03	8.75	Call	Bond Future	5,860.0000	5,752.0000	(1.843)	0	0	0
2011/08/25	R204 2011/11/03	8.75	Put	Bond Future	25.0000	26.0000	4.000	0	0	0
2011/08/25	R204 2011/11/03	8.80	Call	Bond Future	6,109.0000	6,001.0000	(1.768)	0	0	0
2011/08/25	R204 2011/11/03	8.80	Put	Bond Future	20.0000	21.0000	5.000	0	0	0
2011/08/25	R204 2011/11/03	8.70	Call	Bond Future	5,611.0000	5,504.0000	(1.907)	0	0	0
2011/08/25	R204 2011/11/03	8.70	Put	Bond Future	31.0000	33.0000	6.452	0	0	0
2011/08/25	R204 2012/02/02			Bond Future	7.7150	7.7360	0.272	0.0000	0.0000	0
2011/08/25	R204 2012/02/02	9.00	Call	Bond Future	6,721.0000	6,617.0000	(1.547)	0	0	0
2011/08/25	R204 2012/02/02	9.00	Put	Bond Future	179.0000	186.0000	3.911	0	0	0
2011/08/25	R204 2012/02/02	9.05	Call	Bond Future	6,948.0000	6,842.0000	(1.526)	0	0	0
2011/08/25	R204 2012/02/02	9.05	Put	Bond Future	162.0000	168.0000	3.704	0	0	0
2011/08/25	R204 2012/02/02	8.95	Call	Bond Future	6,496.0000	6,392.0000	(1.601)	0	0	0
2011/08/25	R204 2012/02/02	8.95	Put	Bond Future	199.0000	206.0000	3.518	0	0	0
2011/08/25	R204 2012/05/03			Bond Future	7.7940	7.8160	0.282	0.0000	0.0000	0
2011/08/25	R204 2012/05/03	8.75	Call	Bond Future	5,502.0000	5,409.0000	(1.690)	0	0	0
2011/08/25	R204 2012/05/03	8.75	Put	Bond Future	741.0000	761.0000	2.699	0	0	0
2011/08/25	R204 2012/05/03	8.80	Call	Bond Future	5,697.0000	5,603.0000	(1.650)	0	0	0
2011/08/25	R204 2012/05/03	8.80	Put	Bond Future	695.0000	714.0000	2.734	0	0	0
2011/08/25	R204 2012/05/03	8.70	Call	Bond Future	5,309.0000	5,217.0000	(1.733)	0	0	0
2011/08/25	R204 2012/05/03	8.70	Put	Bond Future	790.0000	811.0000	2.658	0	0	0
2011/08/25	R204 2012/08/02			Bond Future	7.8840	7.9070	0.292	0.0000	0.0000	0
2011/08/25	R204 2012/08/02	8.50	Call	Bond Future	4,295.0000	4,213.0000	(1.909)	0	0	0
2011/08/25	R204 2012/08/02	8.50	Put	Bond Future	1,300.0000	1,332.0000	2.462	0	0	0
2011/08/25	R204 2012/08/02	8.55	Call	Bond Future	4,470.0000	4,386.0000	(1.879)	0	0	0
2011/08/25	R204 2012/08/02	8.55	Put	Bond Future	1,237.0000	1,267.0000	2.425	0	0	0
2011/08/25	R204 2012/08/02	8.45	Call	Bond Future	4,124.0000	4,043.0000	(1.964)	0	0	0
2011/08/25	R204 2012/08/02	8.45	Put	Bond Future	1,368.0000	1,401.0000	2.412	0	0	0
2011/08/25	R206 2011/11/03			Bond Future	6.0240	6.0410	0.282	0.0000	0.0000	12,577
2011/08/25	R206 2011/11/03	7.75	Call	Bond Future	3,477.0000	3,442.0000	(1.007)	0	0	0
2011/08/25	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R206 2011/11/03	7.80	Call	Bond Future	3,576.0000	3,541.0000	(0.979)	0	0	0
2011/08/25	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R206 2011/11/03	7.70	Call	Bond Future	3,379.0000	3,344.0000	(1.036)	0	0	0

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2011/08/25	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R206 2012/02/02			Bond Future	6.0020	6.0210	0.317	0.0000	0.0000	0
2011/08/25	R206 2012/02/02	8.00	Call	Bond Future	3,588.0000	3,554.0000	(0.948)	0	0	0
2011/08/25	R206 2012/02/02	8.00	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/08/25	R206 2012/02/02	8.05	Call	Bond Future	3,675.0000	3,641.0000	(0.925)	0	0	0
2011/08/25	R206 2012/02/02	8.05	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/08/25	R206 2012/02/02	7.95	Call	Bond Future	3,501.0000	3,467.0000	(0.971)	0	0	0
2011/08/25	R206 2012/02/02	7.95	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2011/08/25	R206 2012/05/03			Bond Future	5.9920	6.0140	0.367	0.0000	0.0000	0
2011/08/25	R206 2012/05/03	7.50	Call	Bond Future	2,465.0000	2,432.0000	(1.339)	0	0	0
2011/08/25	R206 2012/05/03	7.50	Put	Bond Future	76.0000	79.0000	3.947	0	0	0
2011/08/25	R206 2012/05/03	7.55	Call	Bond Future	2,538.0000	2,505.0000	(1.300)	0	0	0
2011/08/25	R206 2012/05/03	7.55	Put	Bond Future	71.0000	74.0000	4.225	0	0	0
2011/08/25	R206 2012/05/03	7.45	Call	Bond Future	2,393.0000	2,361.0000	(1.337)	0	0	0
2011/08/25	R206 2012/05/03	7.45	Put	Bond Future	82.0000	86.0000	4.878	0	0	0
2011/08/25	R206 2012/08/02			Bond Future	5.9930	6.0190	0.434	0.0000	0.0000	0
2011/08/25	R206 2012/08/02	7.25	Call	Bond Future	1,858.0000	1,828.0000	(1.615)	0	0	0
2011/08/25	R206 2012/08/02	7.25	Put	Bond Future	146.0000	152.0000	4.110	0	0	0
2011/08/25	R206 2012/08/02	7.30	Call	Bond Future	1,918.0000	1,887.0000	(1.616)	0	0	0
2011/08/25	R206 2012/08/02	7.30	Put	Bond Future	139.0000	143.0000	2.878	0	0	0
2011/08/25	R206 2012/08/02	7.20	Call	Bond Future	1,800.0000	1,769.0000	(1.722)	0	0	0
2011/08/25	R206 2012/08/02	7.20	Put	Bond Future	155.0000	160.0000	3.226	0	0	0
2011/08/25	R207 2011/11/03			Bond Future	7.8640	7.8690	0.064	0.0000	0.0000	7,549
2011/08/25	R207 2011/11/03	8.75	Call	Bond Future	5,054.0000	5,024.0000	(0.594)	0	0	0
2011/08/25	R207 2011/11/03	8.75	Put	Bond Future	69.0000	68.0000	(1.449)	0	0	0
2011/08/25	R207 2011/11/03	8.80	Call	Bond Future	5,313.0000	5,283.0000	(0.565)	0	0	0
2011/08/25	R207 2011/11/03	8.80	Put	Bond Future	57.0000	56.0000	(1.754)	0	0	0
2011/08/25	R207 2011/11/03	8.70	Call	Bond Future	4,796.0000	4,766.0000	(0.626)	0	0	0
2011/08/25	R207 2011/11/03	8.70	Put	Bond Future	84.0000	83.0000	(1.190)	0	0	0
2011/08/25	R207 2011/11/03	7.90	Put	Bond Future	1,083.0000	1,088.0000	0.462	0	0	0
2011/08/25	R207 2011/11/03	7.90	Call	Bond Future	1,292.0000	1,268.0000	(1.858)	0	0	2,000
2011/08/25	R207 2011/11/03	8.15	Call	Bond Future	2,195.0000	2,167.0000	(1.276)	0	0	0
2011/08/25	R207 2011/11/03	8.15	Put	Bond Future	549.0000	550.0000	0.182	0	0	2,000
2011/08/25	R207 2011/11/03	8.35	Call	Bond Future	3,070.0000	3,040.0000	(0.977)	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
2011/08/25	R207 2011/11/03	8.35	Put	Bond Future	294.0000	293.0000	(0.340)	0	0	2,000
2011/08/25	R207 2011/11/03	7.30	Put	Bond Future	3,529.0000	3,550.0000	0.595	0	0	0
2011/08/25	R207 2011/11/03	7.30	Call	Bond Future	177.0000	169.0000	(4.520)	0	0	900
2011/08/25	R207 2011/11/03	7.75	Put	Bond Future	1,540.0000	1,549.0000	0.584	0	0	0
2011/08/25	R207 2011/11/03	7.75	Call	Bond Future	874.0000	854.0000	(2.288)	0	0	300
2011/08/25	R207 2011/11/03	7.95	Put	Bond Future	953.0000	958.0000	0.525	0	0	300
2011/08/25	R207 2011/11/03	7.95	Call	Bond Future	1,452.0000	1,428.0000	(1.653)	0	0	0
2011/08/25	R207 2011/11/03	8.40	Call	Bond Future	3,305.0000	3,275.0000	(0.908)	0	0	0
2011/08/25	R207 2011/11/03	8.40	Put	Bond Future	250.0000	249.0000	(0.400)	0	0	900
2011/08/25	R207 2012/02/02			Bond Future	7.9350	7.9390	0.050	0.0000	0.0000	0
2011/08/25	R207 2012/02/02	9.00	Call	Bond Future	6,140.0000	6,116.0000	(0.391)	0	0	0
2011/08/25	R207 2012/02/02	9.00	Put	Bond Future	341.0000	339.0000	(0.587)	0	0	0
2011/08/25	R207 2012/02/02	9.05	Call	Bond Future	6,371.0000	6,347.0000	(0.377)	0	0	0
2011/08/25	R207 2012/02/02	9.05	Put	Bond Future	310.0000	309.0000	(0.323)	0	0	0
2011/08/25	R207 2012/02/02	8.95	Call	Bond Future	5,911.0000	5,888.0000	(0.389)	0	0	0
2011/08/25	R207 2012/02/02	8.95	Put	Bond Future	374.0000	373.0000	(0.267)	0	0	0
2011/08/25	R207 2012/05/03			Bond Future	8.0150	8.0200	0.062	0.0000	0.0000	0
2011/08/25	R207 2012/05/03	8.75	Call	Bond Future	5,029.0000	5,005.0000	(0.477)	0	0	0
2011/08/25	R207 2012/05/03	8.75	Put	Bond Future	1,088.0000	1,091.0000	0.276	0	0	0
2011/08/25	R207 2012/05/03	8.80	Call	Bond Future	5,225.0000	5,201.0000	(0.459)	0	0	0
2011/08/25	R207 2012/05/03	8.80	Put	Bond Future	1,023.0000	1,027.0000	0.391	0	0	0
2011/08/25	R207 2012/05/03	8.70	Call	Bond Future	4,836.0000	4,811.0000	(0.517)	0	0	0
2011/08/25	R207 2012/05/03	8.70	Put	Bond Future	1,156.0000	1,159.0000	0.260	0	0	0
2011/08/25	R207 2012/08/02			Bond Future	8.1050	8.1100	0.062	0.0000	0.0000	0
2011/08/25	R207 2012/08/02	8.75	Call	Bond Future	4,740.0000	4,718.0000	(0.464)	0	0	0
2011/08/25	R207 2012/08/02	8.75	Put	Bond Future	1,370.0000	1,375.0000	0.365	0	0	0
2011/08/25	R207 2012/08/02	8.80	Call	Bond Future	4,929.0000	4,906.0000	(0.467)	0	0	0
2011/08/25	R207 2012/08/02	8.80	Put	Bond Future	1,304.0000	1,308.0000	0.307	0	0	0
2011/08/25	R207 2012/08/02	8.70	Call	Bond Future	4,556.0000	4,534.0000	(0.483)	0	0	0
2011/08/25	R207 2012/08/02	8.70	Put	Bond Future	1,442.0000	1,447.0000	0.347	0	0	0
2011/08/25	R208 2011/11/03			Bond Future	7.8910	7.9060	0.190	0.0000	0.0000	7,314
2011/08/25	R208 2011/11/03	8.75	Call	Bond Future	5,255.0000	5,165.0000	(1.713)	0	0	0
2011/08/25	R208 2011/11/03	8.75	Put	Bond Future	92.0000	95.0000	3.261	0	0	0
2011/08/25	R208 2011/11/03	8.80	Call	Bond Future	5,529.0000	5,438.0000	(1.646)	0	0	0

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2011/08/25	R208 2011/11/03	8.80	Put	Bond Future	77.0000	79.0000	2.597	0	0	0
2011/08/25	R208 2011/11/03	8.70	Call	Bond Future	4,984.0000	4,894.0000	(1.806)	0	0	0
2011/08/25	R208 2011/11/03	8.70	Put	Bond Future	111.0000	115.0000	3.604	0	0	0
2011/08/25	R208 2011/11/03	7.95	Put	Bond Future	1,120.0000	1,154.0000	3.036	0	0	0
2011/08/25	R208 2011/11/03	7.95	Call	Bond Future	1,487.0000	1,427.0000	(4.035)	0	0	1,995
2011/08/25	R208 2011/11/03	8.20	Put	Bond Future	572.0000	589.0000	2.972	0	0	0
2011/08/25	R208 2011/11/03	8.20	Call	Bond Future	2,473.0000	2,397.0000	(3.073)	0	0	665
2011/08/25	R208 2011/11/03	8.40	Call	Bond Future	3,415.0000	3,331.0000	(2.460)	0	0	0
2011/08/25	R208 2011/11/03	8.40	Put	Bond Future	310.0000	320.0000	3.226	0	0	665
2011/08/25	R208 2011/11/03	8.90	Call	Bond Future	6,079.0000	5,987.0000	(1.513)	0	0	0
2011/08/25	R208 2011/11/03	8.90	Put	Bond Future	52.0000	54.0000	3.846	0	0	1,995
2011/08/25	R208 2012/02/02			Bond Future	7.9550	7.9700	0.189	0.0000	0.0000	0
2011/08/25	R208 2012/02/02	9.00	Call	Bond Future	6,487.0000	6,404.0000	(1.279)	0	0	0
2011/08/25	R208 2012/02/02	9.00	Put	Bond Future	387.0000	396.0000	2.326	0	0	0
2011/08/25	R208 2012/02/02	9.05	Call	Bond Future	6,732.0000	6,648.0000	(1.248)	0	0	0
2011/08/25	R208 2012/02/02	9.05	Put	Bond Future	354.0000	361.0000	1.977	0	0	0
2011/08/25	R208 2012/02/02	8.95	Call	Bond Future	6,243.0000	6,161.0000	(1.313)	0	0	0
2011/08/25	R208 2012/02/02	8.95	Put	Bond Future	423.0000	433.0000	2.364	0	0	0
2011/08/25	R208 2012/05/03			Bond Future	8.0260	8.0420	0.199	0.0000	0.0000	0
2011/08/25	R208 2012/05/03	9.00	Call	Bond Future	6,430.0000	6,350.0000	(1.244)	0	0	0
2011/08/25	R208 2012/05/03	9.00	Put	Bond Future	857.0000	872.0000	1.750	0	0	0
2011/08/25	R208 2012/05/03	9.05	Call	Bond Future	6,653.0000	6,572.0000	(1.217)	0	0	0
2011/08/25	R208 2012/05/03	9.05	Put	Bond Future	805.0000	819.0000	1.739	0	0	0
2011/08/25	R208 2012/05/03	8.95	Call	Bond Future	6,209.0000	6,130.0000	(1.272)	0	0	0
2011/08/25	R208 2012/05/03	8.95	Put	Bond Future	911.0000	927.0000	1.756	0	0	0
2011/08/25	R208 2012/08/02			Bond Future	8.1050	8.1210	0.197	0.0000	0.0000	0
2011/08/25	R208 2012/08/02	8.75	Call	Bond Future	5,124.0000	5,055.0000	(1.347)	0	0	0
2011/08/25	R208 2012/08/02	8.75	Put	Bond Future	1,473.0000	1,497.0000	1.629	0	0	0
2011/08/25	R208 2012/08/02	8.80	Call	Bond Future	5,330.0000	5,260.0000	(1.313)	0	0	0
2011/08/25	R208 2012/08/02	8.80	Put	Bond Future	1,404.0000	1,426.0000	1.567	0	0	0
2011/08/25	R208 2012/08/02	8.70	Call	Bond Future	4,924.0000	4,856.0000	(1.381)	0	0	0
2011/08/25	R208 2012/08/02	8.70	Put	Bond Future	1,549.0000	1,574.0000	1.614	0	0	0
2011/08/25	R209 2011/11/03			Bond Future	8.4820	8.4310	(0.601)	0.0000	0.0000	1,454
2011/08/25	R209 2011/11/03	8.75	Call	Bond Future	3,126.0000	3,419.0000	9.373	0	0	0

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2011/08/25	R209 2011/11/03	8.75	Put	Bond Future	937.0000	802.0000	(14.408)	0	0	0
2011/08/25	R209 2011/11/03	8.80	Call	Bond Future	3,404.0000	3,710.0000	8.989	0	0	0
2011/08/25	R209 2011/11/03	8.80	Put	Bond Future	818.0000	696.0000	(14.914)	0	0	0
2011/08/25	R209 2011/11/03	8.70	Call	Bond Future	2,857.0000	3,136.0000	9.765	0	0	0
2011/08/25	R209 2011/11/03	8.70	Put	Bond Future	1,069.0000	920.0000	(13.938)	0	0	0
2011/08/25	R209 2012/02/02			Bond Future	8.5350	8.4820	(0.621)	0.0000	0.0000	0
2011/08/25	R209 2012/02/02	9.00	Call	Bond Future	5,223.0000	5,529.0000	5.859	0	0	0
2011/08/25	R209 2012/02/02	9.00	Put	Bond Future	1,528.0000	1,394.0000	(8.770)	0	0	0
2011/08/25	R209 2012/02/02	9.05	Call	Bond Future	5,490.0000	5,804.0000	5.719	0	0	0
2011/08/25	R209 2012/02/02	9.05	Put	Bond Future	1,414.0000	1,288.0000	(8.911)	0	0	0
2011/08/25	R209 2012/02/02	8.95	Call	Bond Future	4,961.0000	5,259.0000	6.007	0	0	0
2011/08/25	R209 2012/02/02	8.95	Put	Bond Future	1,649.0000	1,507.0000	(8.611)	0	0	0
2011/08/25	R209 2012/05/03			Bond Future	8.5920	8.5370	(0.640)	0.0000	0.0000	0
2011/08/25	R209 2012/05/03	9.00	Call	Bond Future	5,642.0000	5,935.0000	5.193	0	0	0
2011/08/25	R209 2012/05/03	9.00	Put	Bond Future	2,421.0000	2,262.0000	(6.568)	0	0	0
2011/08/25	R209 2012/05/03	9.05	Call	Bond Future	5,889.0000	6,188.0000	5.077	0	0	0
2011/08/25	R209 2012/05/03	9.05	Put	Bond Future	2,288.0000	2,135.0000	(6.687)	0	0	0
2011/08/25	R209 2012/05/03	8.95	Call	Bond Future	5,401.0000	5,687.0000	5.295	0	0	0
2011/08/25	R209 2012/05/03	8.95	Put	Bond Future	2,563.0000	2,397.0000	(6.477)	0	0	0
2011/08/25	R209 2012/08/02			Bond Future	8.6520	8.5960	(0.647)	0.0000	0.0000	0
2011/08/25	R209 2012/08/02	9.25	Call	Bond Future	7,009.0000	7,320.0000	4.437	0	0	0
2011/08/25	R209 2012/08/02	9.25	Put	Bond Future	2,414.0000	2,271.0000	(5.924)	0	0	0
2011/08/25	R209 2012/08/02	9.30	Call	Bond Future	7,263.0000	7,579.0000	4.351	0	0	0
2011/08/25	R209 2012/08/02	9.30	Put	Bond Future	2,304.0000	2,166.0000	(5.990)	0	0	0
2011/08/25	R209 2012/08/02	9.20	Call	Bond Future	6,761.0000	7,067.0000	4.526	0	0	0
2011/08/25	R209 2012/08/02	9.20	Put	Bond Future	2,533.0000	2,385.0000	(5.843)	0	0	0
2011/08/25	R210 2011/11/03			Bond Future	137.1989	137.2082	0.007	0.0000	0.0000	600
2011/08/25	R210 2011/11/03	131.00	Call	Bond Future	6,199.0000	6,208.0000	0.145	0	0	0
2011/08/25	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R210 2011/11/03	131.05	Call	Bond Future	6,149.0000	6,158.0000	0.146	0	0	0
2011/08/25	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R210 2011/11/03	130.95	Call	Bond Future	6,249.0000	6,258.0000	0.144	0	0	0
2011/08/25	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/25	R211 2011/11/03			Bond Future	112.5011	112.5062	0.004	0.0000	0.0000	529
2011/08/25	R211 2011/11/03	1.25	Call	Bond Future	111,251.0000	111,256.0000	0.004	0	0	0
2011/08/25	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R211 2011/11/03	1.30	Call	Bond Future	111,201.0000	111,206.0000	0.004	0	0	0
2011/08/25	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R211 2011/11/03	1.20	Call	Bond Future	111,301.0000	111,306.0000	0.004	0	0	0
2011/08/25	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R211 2012/02/02			Bond Future	112.8757	112.8807	0.004	0.0000	0.0000	0
2011/08/25	R211 2012/02/02	110.50	Call	Bond Future	2,376.0000	2,381.0000	0.210	0	0	0
2011/08/25	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R211 2012/02/02	110.55	Call	Bond Future	2,326.0000	2,331.0000	0.215	0	0	0
2011/08/25	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R211 2012/02/02	110.45	Call	Bond Future	2,426.0000	2,431.0000	0.206	0	0	0
2011/08/25	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2011/11/03			Bond Future	111.3719	111.3792	0.007	0.0000	0.0000	2,667
2011/08/25	R212 2011/11/03	2.50	Call	Bond Future	108,872.0000	108,879.0000	0.006	0	0	0
2011/08/25	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2011/11/03	2.55	Call	Bond Future	108,822.0000	108,829.0000	0.006	0	0	0
2011/08/25	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2011/11/03	2.45	Call	Bond Future	108,922.0000	108,929.0000	0.006	0	0	0
2011/08/25	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2012/02/02			Bond Future	111.5987	111.6061	0.007	0.0000	0.0000	0
2011/08/25	R212 2012/02/02	108.50	Call	Bond Future	3,099.0000	3,106.0000	0.226	0	0	0
2011/08/25	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2012/02/02	108.55	Call	Bond Future	3,049.0000	3,056.0000	0.230	0	0	0
2011/08/25	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R212 2012/02/02	108.45	Call	Bond Future	3,149.0000	3,156.0000	0.222	0	0	0
2011/08/25	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2011/11/03			Bond Future	8.4680	8.4310	(0.437)	0.0000	0.0000	0
2011/08/25	R213 2011/11/03	8.75	Call	Bond Future	2,333.0000	2,646.0000	13.416	0	0	0
2011/08/25	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2011/11/03	8.80	Call	Bond Future	2,736.0000	3,050.0000	11.477	0	0	0
2011/08/25	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/25	R213 2011/11/03	8.70	Call	Bond Future	1,926.0000	2,239.0000	16.251	0	0	0
2011/08/25	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/02/02			Bond Future	8.5290	8.4910	(0.446)	0.0000	0.0000	0
2011/08/25	R213 2012/02/02	9.00	Call	Bond Future	3,794.0000	4,111.0000	8.355	0	0	0
2011/08/25	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/02/02	9.05	Call	Bond Future	4,182.0000	4,499.0000	7.580	0	0	0
2011/08/25	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/02/02	8.95	Call	Bond Future	3,403.0000	3,721.0000	9.345	0	0	0
2011/08/25	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/05/03			Bond Future	8.5890	8.5510	(0.442)	0.0000	0.0000	0
2011/08/25	R213 2012/05/03	9.25	Call	Bond Future	5,189.0000	5,503.0000	6.051	0	0	0
2011/08/25	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/05/03	9.30	Call	Bond Future	5,562.0000	5,876.0000	5.645	0	0	0
2011/08/25	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/05/03	9.20	Call	Bond Future	4,813.0000	5,127.0000	6.524	0	0	0
2011/08/25	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/08/02			Bond Future	8.6540	8.6140	(0.462)	0.0000	0.0000	0
2011/08/25	R213 2012/08/02	9.25	Call	Bond Future	4,638.0000	4,964.0000	7.029	0	0	0
2011/08/25	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/08/02	9.30	Call	Bond Future	5,010.0000	5,335.0000	6.487	0	0	0
2011/08/25	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	R213 2012/08/02	9.20	Call	Bond Future	4,264.0000	4,589.0000	7.622	0	0	0
2011/08/25	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/25	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/25	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/25	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/25	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
2011/08/25	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/25	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/25	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/25	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/25	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/25	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/25	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										302012.00