



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/08/2011

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

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2011/08/31	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	AL7T 2011/11/03			Index Future	410.4130	406.5750	(0.935)	0.0000	0.0000	16
2011/08/31	AL7T 2012/02/02			Index Future	416.6580	412.7620	(0.935)	0.0000	0.0000	0
2011/08/31	ALBI 2011/11/03			Index Future	376.5190	372.9930	(0.936)	0.0000	0.0000	1,617
2011/08/31	ALBI 2012/02/02			Index Future	382.2480	378.6690	(0.936)	0.0000	0.0000	0
2011/08/31	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/31	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/08/31	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	CAAD 2011/09/19			Can-Do Future	0.0036	0.0053	47.222	0.0000	0.0000	22,388
2011/08/31	CAAE 2011/09/19			Can-Do Future	0.2186	0.1737	(20.540)	0.0000	0.0000	21,898
2011/08/31	CAAG 2011/10/24			Can-Do Future	7.1355	7.0589	(1.074)	0.0000	0.0000	0
2011/08/31	CAAG 2011/10/24	6.70	Call	Can-Do Future	466.0000	397.0000	(14.807)	0	0	0
2011/08/31	CAAG 2011/10/24	6.70	Put	Can-Do Future	31.0000	38.0000	22.581	0	0	0
2011/08/31	CAAG 2011/10/24	6.75	Call	Can-Do Future	424.0000	360.0000	(15.094)	0	0	0
2011/08/31	CAAG 2011/10/24	6.75	Put	Can-Do Future	39.0000	51.0000	30.769	0	0	0
2011/08/31	CAAG 2011/10/24	6.65	Call	Can-Do Future	509.0000	439.0000	(13.752)	0	0	0
2011/08/31	CAAG 2011/10/24	6.65	Put	Can-Do Future	24.0000	30.0000	25.000	0	0	0
2011/08/31	CAAG 2011/10/24	7.00	Put	Can-Do Future	121.0000	148.0000	22.314	0	0	0
2011/08/31	CAAG 2011/10/24	7.00	Call	Can-Do Future	256.0000	207.0000	(19.141)	0	0	14,286
2011/08/31	CAAG 2011/10/24	7.40	Put	Can-Do Future	373.0000	425.0000	13.941	0	0	0
2011/08/31	CAAG 2011/10/24	7.40	Call	Can-Do Future	108.0000	84.0000	(22.222)	0	0	6,757
2011/08/31	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/08/31	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/08/31	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/08/31	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/08/31	GOVI 2011/11/03			GOVI	376.9920	373.7190	(0.868)	0.0000	0.0000	161
2011/08/31	GOVI 2011/11/03	357.00	Call	GOVI	199,920.0000	167,190.0000	(16.372)	0	0	0
2011/08/31	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GOVI 2011/11/03	357.01	Call	GOVI	199,820.0000	167,090.0000	(16.380)	0	0	0
2011/08/31	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GOVI 2011/11/03	356.99	Call	GOVI	200,020.0000	167,290.0000	(16.363)	0	0	0
2011/08/31	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GOVI 2012/02/02			GOVI	382.7290	379.4060	(0.868)	0.0000	0.0000	0
2011/08/31	GOVI 2012/02/02	369.00	Call	GOVI	137,290.0000	104,060.0000	(24.204)	0	0	0
2011/08/31	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GOVI 2012/02/02	369.01	Call	GOVI	137,190.0000	103,960.0000	(24.222)	0	0	0
2011/08/31	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GOVI 2012/02/02	368.99	Call	GOVI	137,390.0000	104,160.0000	(24.187)	0	0	0
2011/08/31	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/08/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/08/31	IGOV 2011/11/03			Index Future	163.3180	163.3220	0.002	0.0000	0.0000	79
2011/08/31	IGOV 2012/02/02			Index Future	165.8030	165.8070	0.002	0.0000	0.0000	0
2011/08/31	ILBI 2012/02/02			Index Future	448.6460	448.6770	0.007	0.0000	0.0000	88
2011/08/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/08/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/08/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/08/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/08/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/08/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/08/31	JBAF 2011/09/21			Jibar Tradeable Future	5.5400	5.5300	(0.181)	0.0000	0.0000	16,389

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2011/08/31	JBAF 2011/10/19			Jibar Tradeable Future	5.5100	5.4800	(0.544)	0.0000	0.0000	1,000
2011/08/31	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.3900	(0.370)	0.0000	0.0000	1,000
2011/08/31	JBAF 2011/12/21			Jibar Tradeable Future	5.3300	5.3100	(0.375)	0.0000	0.0000	5,541
2011/08/31	JBAF 2012/01/18			Jibar Tradeable Future	5.3200	5.2900	(0.564)	0.0000	0.0000	0
2011/08/31	JBAF 2012/02/15			Jibar Tradeable Future	5.3200	5.2700	(0.940)	0.0000	0.0000	0
2011/08/31	JBAF 2012/03/20			Jibar Tradeable Future	5.3100	5.2600	(0.942)	0.0000	0.0000	1,340
2011/08/31	JBAF 2012/06/20			Jibar Tradeable Future	5.3600	5.3200	(0.746)	0.0000	0.0000	2,890
2011/08/31	JBAF 2012/09/19			Jibar Tradeable Future	5.5100	5.4700	(0.726)	0.0000	0.0000	44,760
2011/08/31	JBAF 2012/12/19			Jibar Tradeable Future	5.6700	5.6400	(0.529)	0.0000	0.0000	990
2011/08/31	JBAF 2013/03/20			Jibar Tradeable Future	5.8900	5.8700	(0.340)	0.0000	0.0000	790
2011/08/31	JBAF 2013/06/19			Jibar Tradeable Future	6.1400	6.1000	(0.651)	0.0000	0.0000	1,250
2011/08/31	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/31	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/31	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/08/31	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/08/31	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/08/31	OTH1 2011/11/03			Index Future	373.5410	368.6650	(1.305)	0.0000	0.0000	0
2011/08/31	OTH1 2012/02/02			Index Future	379.2260	374.2750	(1.306)	0.0000	0.0000	0
2011/08/31	R157 2011/11/03			Bond Future	6.5270	6.5470	0.306	0.0000	0.0000	15,490
2011/08/31	R157 2011/11/03	8.25	Call	Bond Future	6,392.0000	6,316.0000	(1.189)	0	0	0
2011/08/31	R157 2011/11/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/08/31	R157 2011/11/03	8.30	Call	Bond Future	6,571.0000	6,495.0000	(1.157)	0	0	0
2011/08/31	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R157 2011/11/03	8.20	Call	Bond Future	6,213.0000	6,136.0000	(1.239)	0	0	0
2011/08/31	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R157 2011/11/03	6.55	Put	Bond Future	600.0000	633.0000	5.500	0	0	0
2011/08/31	R157 2011/11/03	6.55	Call	Bond Future	688.0000	644.0000	(6.395)	0	0	1,200
2011/08/31	R157 2011/11/03	7.00	Put	Bond Future	113.0000	121.0000	7.080	0	0	0
2011/08/31	R157 2011/11/03	7.00	Call	Bond Future	1,911.0000	1,842.0000	(3.611)	0	0	400
2011/08/31	R157 2011/11/03	7.10	Call	Bond Future	2,246.0000	2,175.0000	(3.161)	0	0	0
2011/08/31	R157 2011/11/03	7.10	Put	Bond Future	72.0000	78.0000	8.333	0	0	400
2011/08/31	R157 2011/11/03	7.55	Call	Bond Future	3,854.0000	3,778.0000	(1.972)	0	0	0
2011/08/31	R157 2011/11/03	7.55	Put	Bond Future	7.0000	8.0000	14.286	0	0	1,200
2011/08/31	R157 2012/02/02			Bond Future	6.5610	6.5830	0.335	0.0000	0.0000	0
2011/08/31	R157 2012/02/02	8.50	Call	Bond Future	6,724.0000	6,646.0000	(1.160)	0	0	0
2011/08/31	R157 2012/02/02	8.50	Put	Bond Future	16.0000	16.0000	0.000	0	0	0
2011/08/31	R157 2012/02/02	8.55	Call	Bond Future	6,889.0000	6,811.0000	(1.132)	0	0	0
2011/08/31	R157 2012/02/02	8.55	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2011/08/31	R157 2012/02/02	8.45	Call	Bond Future	6,560.0000	6,482.0000	(1.189)	0	0	0
2011/08/31	R157 2012/02/02	8.45	Put	Bond Future	19.0000	19.0000	0.000	0	0	0
2011/08/31	R157 2012/02/02	6.55	Call	Bond Future	0.0000	1,024.0000	100.000	0	0	0
2011/08/31	R157 2012/02/02	6.55	Put	Bond Future	0.0000	1,142.0000	100.000	0	0	130
2011/08/31	R157 2012/02/02	6.00	Put	Bond Future	0.0000	2,442.0000	100.000	0	0	0
2011/08/31	R157 2012/02/02	6.00	Call	Bond Future	0.0000	330.0000	100.000	0	0	130
2011/08/31	R157 2012/02/02	7.05	Call	Bond Future	0.0000	2,132.0000	100.000	0	0	0
2011/08/31	R157 2012/02/02	7.05	Put	Bond Future	0.0000	473.0000	100.000	0	0	130
2011/08/31	R157 2012/05/03			Bond Future	6.6020	6.6260	0.364	0.0000	0.0000	0
2011/08/31	R157 2012/05/03	8.25	Call	Bond Future	5,453.0000	5,377.0000	(1.394)	0	0	0
2011/08/31	R157 2012/05/03	8.25	Put	Bond Future	109.0000	113.0000	3.670	0	0	0
2011/08/31	R157 2012/05/03	8.30	Call	Bond Future	5,602.0000	5,526.0000	(1.357)	0	0	0

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2011/08/31	R157 2012/05/03	8.30	Put	Bond Future	100.0000	104.0000	4.000	0	0	0
2011/08/31	R157 2012/05/03	8.20	Call	Bond Future	5,305.0000	5,230.0000	(1.414)	0	0	0
2011/08/31	R157 2012/05/03	8.20	Put	Bond Future	118.0000	123.0000	4.237	0	0	0
2011/08/31	R157 2012/08/02			Bond Future	6.6570	6.6820	0.376	0.0000	0.0000	0
2011/08/31	R157 2012/08/02	8.00	Call	Bond Future	4,431.0000	4,365.0000	(1.490)	0	0	0
2011/08/31	R157 2012/08/02	8.00	Put	Bond Future	374.0000	385.0000	2.941	0	0	0
2011/08/31	R157 2012/08/02	8.05	Call	Bond Future	4,558.0000	4,492.0000	(1.448)	0	0	0
2011/08/31	R157 2012/08/02	8.05	Put	Bond Future	353.0000	365.0000	3.399	0	0	0
2011/08/31	R157 2012/08/02	7.95	Call	Bond Future	4,305.0000	4,239.0000	(1.533)	0	0	0
2011/08/31	R157 2012/08/02	7.95	Put	Bond Future	396.0000	407.0000	2.778	0	0	0
2011/08/31	R186 2011/11/03			Bond Future	7.9660	8.1540	2.360	0.0000	0.0000	24,731
2011/08/31	R186 2011/11/03	9.00	Call	Bond Future	9,860.0000	8,078.0000	(18.073)	0	0	0
2011/08/31	R186 2011/11/03	9.00	Put	Bond Future	76.0000	162.0000	113.158	0	0	0
2011/08/31	R186 2011/11/03	9.05	Call	Bond Future	10,290.0000	8,495.0000	(17.444)	0	0	0
2011/08/31	R186 2011/11/03	9.05	Put	Bond Future	62.0000	135.0000	117.742	0	0	0
2011/08/31	R186 2011/11/03	8.95	Call	Bond Future	9,430.0000	7,664.0000	(18.727)	0	0	0
2011/08/31	R186 2011/11/03	8.95	Put	Bond Future	92.0000	195.0000	111.957	0	0	0
2011/08/31	R186 2011/11/03	8.75	Put	Bond Future	197.0000	386.0000	95.939	0	0	0
2011/08/31	R186 2011/11/03	8.75	Call	Bond Future	7,723.0000	6,044.0000	(21.740)	0	0	5,600
2011/08/31	R186 2011/11/03	8.10	Put	Bond Future	1,512.0000	2,357.0000	55.886	0	0	0
2011/08/31	R186 2011/11/03	8.10	Call	Bond Future	2,848.0000	1,825.0000	(35.920)	0	0	1,275
2011/08/31	R186 2011/11/03	8.35	Put	Bond Future	749.0000	1,276.0000	70.360	0	0	0
2011/08/31	R186 2011/11/03	8.35	Call	Bond Future	4,522.0000	3,180.0000	(29.677)	0	0	425
2011/08/31	R186 2011/11/03	8.55	Call	Bond Future	6,067.0000	4,527.0000	(25.383)	0	0	0
2011/08/31	R186 2011/11/03	8.55	Put	Bond Future	396.0000	724.0000	82.828	0	0	425
2011/08/31	R186 2011/11/03	9.10	Call	Bond Future	10,720.0000	8,913.0000	(16.856)	0	0	0
2011/08/31	R186 2011/11/03	9.10	Put	Bond Future	51.0000	112.0000	119.608	0	0	1,275
2011/08/31	R186 2012/02/02			Bond Future	8.0210	8.2150	2.419	0.0000	0.0000	2,501
2011/08/31	R186 2012/02/02	9.00	Call	Bond Future	9,877.0000	8,298.0000	(15.987)	0	0	0
2011/08/31	R186 2012/02/02	9.00	Put	Bond Future	732.0000	1,049.0000	43.306	0	0	0
2011/08/31	R186 2012/02/02	9.05	Call	Bond Future	10,253.0000	8,652.0000	(15.615)	0	0	0
2011/08/31	R186 2012/02/02	9.05	Put	Bond Future	668.0000	963.0000	44.162	0	0	0
2011/08/31	R186 2012/02/02	8.95	Call	Bond Future	9,502.0000	7,947.0000	(16.365)	0	0	0
2011/08/31	R186 2012/02/02	8.95	Put	Bond Future	799.0000	1,140.0000	42.678	0	0	0

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2011/08/31	R186 2012/05/03			Bond Future	8.0800	8.2800	2.475	0.0000	0.0000	0
2011/08/31	R186 2012/05/03	9.00	Call	Bond Future	10,040.0000	8,577.0000	(14.572)	0	0	0
2011/08/31	R186 2012/05/03	9.00	Put	Bond Future	1,560.0000	2,017.0000	29.295	0	0	0
2011/08/31	R186 2012/05/03	9.05	Call	Bond Future	10,383.0000	8,898.0000	(14.302)	0	0	0
2011/08/31	R186 2012/05/03	9.05	Put	Bond Future	1,467.0000	1,902.0000	29.652	0	0	0
2011/08/31	R186 2012/05/03	8.95	Call	Bond Future	9,701.0000	8,260.0000	(14.854)	0	0	0
2011/08/31	R186 2012/05/03	8.95	Put	Bond Future	1,659.0000	2,138.0000	28.873	0	0	0
2011/08/31	R186 2012/08/02			Bond Future	8.1450	8.3510	2.529	0.0000	0.0000	0
2011/08/31	R186 2012/08/02	8.75	Call	Bond Future	8,370.0000	7,080.0000	(15.412)	0	0	0
2011/08/31	R186 2012/08/02	8.75	Put	Bond Future	2,793.0000	3,445.0000	23.344	0	0	0
2011/08/31	R186 2012/08/02	8.80	Call	Bond Future	8,683.0000	7,369.0000	(15.133)	0	0	0
2011/08/31	R186 2012/08/02	8.80	Put	Bond Future	2,662.0000	3,290.0000	23.591	0	0	0
2011/08/31	R186 2012/08/02	8.70	Call	Bond Future	8,065.0000	6,799.0000	(15.697)	0	0	0
2011/08/31	R186 2012/08/02	8.70	Put	Bond Future	2,935.0000	3,611.0000	23.032	0	0	0
2011/08/31	R189 2011/11/03			Bond Future	213.9173	213.8490	(0.032)	0.0000	0.0000	0
2011/08/31	R189 2011/11/03	212.00	Call	Bond Future	1,917.0000	1,849.0000	(3.547)	0	0	0
2011/08/31	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R189 2011/11/03	212.05	Call	Bond Future	1,867.0000	1,799.0000	(3.642)	0	0	0
2011/08/31	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R189 2011/11/03	211.95	Call	Bond Future	1,967.0000	1,899.0000	(3.457)	0	0	0
2011/08/31	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R197 2011/11/03			Bond Future	245.7247	245.9867	0.107	0.0000	0.0000	183
2011/08/31	R197 2011/11/03	238.50	Call	Bond Future	7,225.0000	7,487.0000	3.626	0	0	0
2011/08/31	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R197 2011/11/03	238.55	Call	Bond Future	7,175.0000	7,437.0000	3.652	0	0	0
2011/08/31	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R197 2011/11/03	238.45	Call	Bond Future	7,275.0000	7,537.0000	3.601	0	0	0
2011/08/31	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R201 2011/11/03			Bond Future	6.1780	6.2250	0.761	0.0000	0.0000	1,348
2011/08/31	R201 2011/11/03	8.00	Call	Bond Future	5,163.0000	5,026.0000	(2.653)	0	0	0
2011/08/31	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R201 2011/11/03	8.05	Call	Bond Future	5,300.0000	5,163.0000	(2.585)	0	0	0
2011/08/31	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/31	R201 2011/11/03	7.95	Call	Bond Future	5,025.0000	4,888.0000	(2.726)	0	0	0
2011/08/31	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R201 2012/02/02			Bond Future	6.1790	6.2310	0.842	0.0000	0.0000	0
2011/08/31	R201 2012/02/02	8.25	Call	Bond Future	5,419.0000	5,279.0000	(2.584)	0	0	0
2011/08/31	R201 2012/02/02	8.25	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2011/08/31	R201 2012/02/02	8.30	Call	Bond Future	5,545.0000	5,405.0000	(2.525)	0	0	0
2011/08/31	R201 2012/02/02	8.30	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/08/31	R201 2012/02/02	8.20	Call	Bond Future	5,293.0000	5,153.0000	(2.645)	0	0	0
2011/08/31	R201 2012/02/02	8.20	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/08/31	R201 2012/05/03			Bond Future	6.1870	6.2450	0.937	0.0000	0.0000	0
2011/08/31	R201 2012/05/03	7.75	Call	Bond Future	3,862.0000	3,728.0000	(3.470)	0	0	0
2011/08/31	R201 2012/05/03	7.75	Put	Bond Future	77.0000	86.0000	11.688	0	0	0
2011/08/31	R201 2012/05/03	7.80	Call	Bond Future	3,974.0000	3,839.0000	(3.397)	0	0	0
2011/08/31	R201 2012/05/03	7.80	Put	Bond Future	71.0000	79.0000	11.268	0	0	0
2011/08/31	R201 2012/05/03	7.70	Call	Bond Future	3,751.0000	3,617.0000	(3.572)	0	0	0
2011/08/31	R201 2012/05/03	7.70	Put	Bond Future	84.0000	94.0000	11.905	0	0	0
2011/08/31	R201 2012/08/02			Bond Future	6.2080	6.2720	1.031	0.0000	0.0000	0
2011/08/31	R201 2012/08/02	7.50	Call	Bond Future	3,079.0000	2,956.0000	(3.995)	0	0	0
2011/08/31	R201 2012/08/02	7.50	Put	Bond Future	220.0000	241.0000	9.545	0	0	0
2011/08/31	R201 2012/08/02	7.55	Call	Bond Future	3,176.0000	3,052.0000	(3.904)	0	0	0
2011/08/31	R201 2012/08/02	7.55	Put	Bond Future	209.0000	229.0000	9.569	0	0	0
2011/08/31	R201 2012/08/02	7.45	Call	Bond Future	2,983.0000	2,862.0000	(4.056)	0	0	0
2011/08/31	R201 2012/08/02	7.45	Put	Bond Future	233.0000	256.0000	9.871	0	0	0
2011/08/31	R202 2011/11/03			Bond Future	185.9328	185.9568	0.013	0.0000	0.0000	26,816
2011/08/31	R202 2011/11/03	0.50	Call	Bond Future	185,433.0000	185,457.0000	0.013	0	0	0
2011/08/31	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R202 2011/11/03	0.55	Call	Bond Future	185,383.0000	185,407.0000	0.013	0	0	0
2011/08/31	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R202 2011/11/03	0.45	Call	Bond Future	185,483.0000	185,507.0000	0.013	0	0	0
2011/08/31	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R202 2012/02/02			Bond Future	186.0978	186.1221	0.013	0.0000	0.0000	0
2011/08/31	R202 2012/02/02	177.00	Call	Bond Future	9,098.0000	9,122.0000	0.264	0	0	0
2011/08/31	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R202 2012/02/02	177.05	Call	Bond Future	9,048.0000	9,072.0000	0.265	0	0	0

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2011/08/31	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R202 2012/02/02	176.95	Call	Bond Future	9,148.0000	9,172.0000	0.262	0	0	0
2011/08/31	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R203 2011/11/03			Bond Future	7.3030	7.4300	1.739	0.0000	0.0000	2,077
2011/08/31	R203 2011/11/03	8.50	Call	Bond Future	5,589.0000	4,986.0000	(10.789)	0	0	0
2011/08/31	R203 2011/11/03	8.50	Put	Bond Future	8.0000	15.0000	87.500	0	0	0
2011/08/31	R203 2011/11/03	8.55	Call	Bond Future	5,812.0000	5,207.0000	(10.409)	0	0	0
2011/08/31	R203 2011/11/03	8.55	Put	Bond Future	6.0000	11.0000	83.333	0	0	0
2011/08/31	R203 2011/11/03	8.45	Call	Bond Future	5,365.0000	4,764.0000	(11.202)	0	0	0
2011/08/31	R203 2011/11/03	8.45	Put	Bond Future	9.0000	19.0000	111.111	0	0	0
2011/08/31	R203 2012/02/02			Bond Future	7.3680	7.5030	1.832	0.0000	0.0000	0
2011/08/31	R203 2012/02/02	8.75	Call	Bond Future	6,284.0000	5,704.0000	(9.230)	0	0	0
2011/08/31	R203 2012/02/02	8.75	Put	Bond Future	115.0000	159.0000	38.261	0	0	0
2011/08/31	R203 2012/02/02	8.80	Call	Bond Future	6,488.0000	5,905.0000	(8.986)	0	0	0
2011/08/31	R203 2012/02/02	8.80	Put	Bond Future	105.0000	145.0000	38.095	0	0	0
2011/08/31	R203 2012/02/02	8.70	Call	Bond Future	6,082.0000	5,506.0000	(9.471)	0	0	0
2011/08/31	R203 2012/02/02	8.70	Put	Bond Future	129.0000	176.0000	36.434	0	0	0
2011/08/31	R203 2012/05/03			Bond Future	7.4410	7.5830	1.908	0.0000	0.0000	0
2011/08/31	R203 2012/05/03	8.75	Call	Bond Future	5,954.0000	5,410.0000	(9.137)	0	0	0
2011/08/31	R203 2012/05/03	8.75	Put	Bond Future	331.0000	416.0000	25.680	0	0	0
2011/08/31	R203 2012/05/03	8.80	Call	Bond Future	6,138.0000	5,589.0000	(8.944)	0	0	0
2011/08/31	R203 2012/05/03	8.80	Put	Bond Future	308.0000	387.0000	25.649	0	0	0
2011/08/31	R203 2012/05/03	8.70	Call	Bond Future	5,771.0000	5,233.0000	(9.322)	0	0	0
2011/08/31	R203 2012/05/03	8.70	Put	Bond Future	355.0000	446.0000	25.634	0	0	0
2011/08/31	R203 2012/08/02			Bond Future	7.5240	7.6750	2.007	0.0000	0.0000	0
2011/08/31	R203 2012/08/02	8.50	Call	Bond Future	4,719.0000	4,225.0000	(10.468)	0	0	0
2011/08/31	R203 2012/08/02	8.50	Put	Bond Future	668.0000	814.0000	21.856	0	0	0
2011/08/31	R203 2012/08/02	8.55	Call	Bond Future	4,887.0000	4,386.0000	(10.252)	0	0	0
2011/08/31	R203 2012/08/02	8.55	Put	Bond Future	633.0000	772.0000	21.959	0	0	0
2011/08/31	R203 2012/08/02	8.45	Call	Bond Future	4,554.0000	4,066.0000	(10.716)	0	0	0
2011/08/31	R203 2012/08/02	8.45	Put	Bond Future	705.0000	857.0000	21.560	0	0	0
2011/08/31	R204 2011/11/03			Bond Future	7.5020	7.6550	2.039	0.0000	0.0000	2,782
2011/08/31	R204 2011/11/03	8.75	Call	Bond Future	6,631.0000	5,799.0000	(12.547)	0	0	0

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2011/08/31	R204 2011/11/03	8.75	Put	Bond Future	9.0000	19.0000	111.111	0	0	0
2011/08/31	R204 2011/11/03	8.80	Call	Bond Future	6,883.0000	6,049.0000	(12.117)	0	0	0
2011/08/31	R204 2011/11/03	8.80	Put	Bond Future	7.0000	15.0000	114.286	0	0	0
2011/08/31	R204 2011/11/03	8.70	Call	Bond Future	6,379.0000	5,549.0000	(13.011)	0	0	0
2011/08/31	R204 2011/11/03	8.70	Put	Bond Future	12.0000	23.0000	91.667	0	0	0
2011/08/31	R204 2012/02/02			Bond Future	7.5650	7.7250	2.115	0.0000	0.0000	0
2011/08/31	R204 2012/02/02	9.00	Call	Bond Future	7,456.0000	6,657.0000	(10.716)	0	0	0
2011/08/31	R204 2012/02/02	9.00	Put	Bond Future	114.0000	168.0000	47.368	0	0	0
2011/08/31	R204 2012/02/02	9.05	Call	Bond Future	7,688.0000	6,884.0000	(10.458)	0	0	0
2011/08/31	R204 2012/02/02	9.05	Put	Bond Future	103.0000	151.0000	46.602	0	0	0
2011/08/31	R204 2012/02/02	8.95	Call	Bond Future	7,225.0000	6,431.0000	(10.990)	0	0	0
2011/08/31	R204 2012/02/02	8.95	Put	Bond Future	128.0000	187.0000	46.094	0	0	0
2011/08/31	R204 2012/05/03			Bond Future	7.6370	7.8050	2.200	0.0000	0.0000	0
2011/08/31	R204 2012/05/03	8.75	Call	Bond Future	6,140.0000	5,432.0000	(11.531)	0	0	0
2011/08/31	R204 2012/05/03	8.75	Put	Bond Future	570.0000	728.0000	27.719	0	0	0
2011/08/31	R204 2012/05/03	8.80	Call	Bond Future	6,344.0000	5,628.0000	(11.286)	0	0	0
2011/08/31	R204 2012/05/03	8.80	Put	Bond Future	532.0000	682.0000	28.195	0	0	0
2011/08/31	R204 2012/05/03	8.70	Call	Bond Future	5,938.0000	5,239.0000	(11.772)	0	0	0
2011/08/31	R204 2012/05/03	8.70	Put	Bond Future	610.0000	777.0000	27.377	0	0	0
2011/08/31	R204 2012/08/02			Bond Future	7.7180	7.8950	2.293	0.0000	0.0000	0
2011/08/31	R204 2012/08/02	8.50	Call	Bond Future	4,868.0000	4,234.0000	(13.024)	0	0	0
2011/08/31	R204 2012/08/02	8.50	Put	Bond Future	1,047.0000	1,294.0000	23.591	0	0	0
2011/08/31	R204 2012/08/02	8.55	Call	Bond Future	5,053.0000	4,408.0000	(12.765)	0	0	0
2011/08/31	R204 2012/08/02	8.55	Put	Bond Future	994.0000	1,229.0000	23.642	0	0	0
2011/08/31	R204 2012/08/02	8.45	Call	Bond Future	4,686.0000	4,063.0000	(13.295)	0	0	0
2011/08/31	R204 2012/08/02	8.45	Put	Bond Future	1,104.0000	1,362.0000	23.370	0	0	0
2011/08/31	R206 2011/11/03			Bond Future	5.8500	5.9270	1.316	0.0000	0.0000	12,577
2011/08/31	R206 2011/11/03	7.75	Call	Bond Future	3,836.0000	3,677.0000	(4.145)	0	0	0
2011/08/31	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R206 2011/11/03	7.80	Call	Bond Future	3,935.0000	3,776.0000	(4.041)	0	0	0
2011/08/31	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R206 2011/11/03	7.70	Call	Bond Future	3,738.0000	3,579.0000	(4.254)	0	0	0
2011/08/31	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R206 2012/02/02			Bond Future	5.8040	5.8910	1.499	0.0000	0.0000	0

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2011/08/31	R206 2012/02/02	8.00	Call	Bond Future	3,950.0000	3,790.0000	(4.051)	0	0	0
2011/08/31	R206 2012/02/02	8.00	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/08/31	R206 2012/02/02	8.05	Call	Bond Future	4,037.0000	3,878.0000	(3.939)	0	0	0
2011/08/31	R206 2012/02/02	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/08/31	R206 2012/02/02	7.95	Call	Bond Future	3,863.0000	3,703.0000	(4.142)	0	0	0
2011/08/31	R206 2012/02/02	7.95	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/08/31	R206 2012/05/03			Bond Future	5.7620	5.8630	1.753	0.0000	0.0000	0
2011/08/31	R206 2012/05/03	7.50	Call	Bond Future	2,806.0000	2,652.0000	(5.488)	0	0	0
2011/08/31	R206 2012/05/03	7.50	Put	Bond Future	46.0000	55.0000	19.565	0	0	0
2011/08/31	R206 2012/05/03	7.55	Call	Bond Future	2,880.0000	2,727.0000	(5.313)	0	0	0
2011/08/31	R206 2012/05/03	7.55	Put	Bond Future	42.0000	52.0000	23.810	0	0	0
2011/08/31	R206 2012/05/03	7.45	Call	Bond Future	2,732.0000	2,579.0000	(5.600)	0	0	0
2011/08/31	R206 2012/05/03	7.45	Put	Bond Future	50.0000	60.0000	20.000	0	0	0
2011/08/31	R206 2012/08/02			Bond Future	5.7200	5.8390	2.080	0.0000	0.0000	0
2011/08/31	R206 2012/08/02	7.25	Call	Bond Future	2,182.0000	2,036.0000	(6.691)	0	0	0
2011/08/31	R206 2012/08/02	7.25	Put	Bond Future	93.0000	111.0000	19.355	0	0	0
2011/08/31	R206 2012/08/02	7.30	Call	Bond Future	2,244.0000	2,097.0000	(6.551)	0	0	0
2011/08/31	R206 2012/08/02	7.30	Put	Bond Future	87.0000	105.0000	20.690	0	0	0
2011/08/31	R206 2012/08/02	7.20	Call	Bond Future	2,120.0000	1,976.0000	(6.792)	0	0	0
2011/08/31	R206 2012/08/02	7.20	Put	Bond Future	98.0000	119.0000	21.429	0	0	0
2011/08/31	R207 2011/11/03			Bond Future	7.7020	7.8540	1.974	0.0000	0.0000	8,599
2011/08/31	R207 2011/11/03	8.75	Call	Bond Future	5,958.0000	5,094.0000	(14.502)	0	0	0
2011/08/31	R207 2011/11/03	8.75	Put	Bond Future	25.0000	51.0000	104.000	0	0	0
2011/08/31	R207 2011/11/03	8.80	Call	Bond Future	6,225.0000	5,356.0000	(13.960)	0	0	0
2011/08/31	R207 2011/11/03	8.80	Put	Bond Future	20.0000	41.0000	105.000	0	0	0
2011/08/31	R207 2011/11/03	8.70	Call	Bond Future	5,692.0000	4,834.0000	(15.074)	0	0	0
2011/08/31	R207 2011/11/03	8.70	Put	Bond Future	31.0000	63.0000	103.226	0	0	0
2011/08/31	R207 2011/11/03	7.90	Put	Bond Future	652.0000	996.0000	52.761	0	0	0
2011/08/31	R207 2011/11/03	7.90	Call	Bond Future	1,809.0000	1,263.0000	(30.182)	0	0	2,000
2011/08/31	R207 2011/11/03	8.15	Call	Bond Future	2,883.0000	2,185.0000	(24.211)	0	0	0
2011/08/31	R207 2011/11/03	8.15	Put	Bond Future	289.0000	481.0000	66.436	0	0	2,000
2011/08/31	R207 2011/11/03	8.35	Call	Bond Future	3,862.0000	3,080.0000	(20.249)	0	0	0
2011/08/31	R207 2011/11/03	8.35	Put	Bond Future	138.0000	246.0000	78.261	0	0	2,000
2011/08/31	R207 2011/11/03	7.30	Put	Bond Future	2,702.0000	3,449.0000	27.646	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
2011/08/31	R207 2011/11/03	7.30	Call	Bond Future	298.0000	155.0000	(47.987)	0	0	900
2011/08/31	R207 2011/11/03	7.75	Put	Bond Future	996.0000	1,448.0000	45.382	0	0	0
2011/08/31	R207 2011/11/03	7.75	Call	Bond Future	1,278.0000	840.0000	(34.272)	0	0	300
2011/08/31	R207 2011/11/03	7.95	Put	Bond Future	560.0000	870.0000	55.357	0	0	300
2011/08/31	R207 2011/11/03	7.95	Call	Bond Future	2,007.0000	1,427.0000	(28.899)	0	0	0
2011/08/31	R207 2011/11/03	8.40	Call	Bond Future	4,117.0000	3,319.0000	(19.383)	0	0	0
2011/08/31	R207 2011/11/03	8.40	Put	Bond Future	113.0000	205.0000	81.416	0	0	900
2011/08/31	R207 2012/02/02			Bond Future	7.7650	7.9240	2.048	0.0000	0.0000	0
2011/08/31	R207 2012/02/02	9.00	Call	Bond Future	6,987.0000	6,171.0000	(11.679)	0	0	0
2011/08/31	R207 2012/02/02	9.00	Put	Bond Future	219.0000	309.0000	41.096	0	0	0
2011/08/31	R207 2012/02/02	9.05	Call	Bond Future	7,228.0000	6,404.0000	(11.400)	0	0	0
2011/08/31	R207 2012/02/02	9.05	Put	Bond Future	199.0000	281.0000	41.206	0	0	0
2011/08/31	R207 2012/02/02	8.95	Call	Bond Future	6,748.0000	5,940.0000	(11.974)	0	0	0
2011/08/31	R207 2012/02/02	8.95	Put	Bond Future	242.0000	340.0000	40.496	0	0	0
2011/08/31	R207 2012/05/03			Bond Future	7.8380	8.0040	2.118	0.0000	0.0000	0
2011/08/31	R207 2012/05/03	8.75	Call	Bond Future	5,753.0000	5,044.0000	(12.324)	0	0	0
2011/08/31	R207 2012/05/03	8.75	Put	Bond Future	831.0000	1,042.0000	25.391	0	0	0
2011/08/31	R207 2012/05/03	8.80	Call	Bond Future	5,961.0000	5,242.0000	(12.062)	0	0	0
2011/08/31	R207 2012/05/03	8.80	Put	Bond Future	779.0000	980.0000	25.802	0	0	0
2011/08/31	R207 2012/05/03	8.70	Call	Bond Future	5,547.0000	4,849.0000	(12.583)	0	0	0
2011/08/31	R207 2012/05/03	8.70	Put	Bond Future	887.0000	1,109.0000	25.028	0	0	0
2011/08/31	R207 2012/08/02			Bond Future	7.9190	8.0930	2.197	0.0000	0.0000	0
2011/08/31	R207 2012/08/02	8.75	Call	Bond Future	5,446.0000	4,761.0000	(12.578)	0	0	0
2011/08/31	R207 2012/08/02	8.75	Put	Bond Future	1,076.0000	1,327.0000	23.327	0	0	0
2011/08/31	R207 2012/08/02	8.80	Call	Bond Future	5,646.0000	4,950.0000	(12.327)	0	0	0
2011/08/31	R207 2012/08/02	8.80	Put	Bond Future	1,021.0000	1,261.0000	23.506	0	0	0
2011/08/31	R207 2012/08/02	8.70	Call	Bond Future	5,250.0000	4,575.0000	(12.857)	0	0	0
2011/08/31	R207 2012/08/02	8.70	Put	Bond Future	1,136.0000	1,397.0000	22.975	0	0	0
2011/08/31	R208 2011/11/03			Bond Future	7.7440	7.8910	1.898	0.0000	0.0000	7,301
2011/08/31	R208 2011/11/03	8.75	Call	Bond Future	6,124.0000	5,236.0000	(14.500)	0	0	0
2011/08/31	R208 2011/11/03	8.75	Put	Bond Future	39.0000	73.0000	87.179	0	0	0
2011/08/31	R208 2011/11/03	8.80	Call	Bond Future	6,405.0000	5,511.0000	(13.958)	0	0	0
2011/08/31	R208 2011/11/03	8.80	Put	Bond Future	31.0000	59.0000	90.323	0	0	0
2011/08/31	R208 2011/11/03	8.70	Call	Bond Future	5,842.0000	4,961.0000	(15.080)	0	0	0

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2011/08/31	R208 2011/11/03	8.70	Put	Bond Future	47.0000	88.0000	87.234	0	0	0
2011/08/31	R208 2011/11/03	7.95	Put	Bond Future	706.0000	1,055.0000	49.433	0	0	0
2011/08/31	R208 2011/11/03	7.95	Call	Bond Future	1,995.0000	1,422.0000	(28.722)	0	0	1,995
2011/08/31	R208 2011/11/03	8.20	Put	Bond Future	320.0000	516.0000	61.250	0	0	0
2011/08/31	R208 2011/11/03	8.20	Call	Bond Future	3,143.0000	2,417.0000	(23.099)	0	0	665
2011/08/31	R208 2011/11/03	8.40	Call	Bond Future	4,183.0000	3,373.0000	(19.364)	0	0	0
2011/08/31	R208 2011/11/03	8.40	Put	Bond Future	156.0000	268.0000	71.795	0	0	665
2011/08/31	R208 2011/11/03	8.90	Call	Bond Future	6,969.0000	6,066.0000	(12.957)	0	0	0
2011/08/31	R208 2011/11/03	8.90	Put	Bond Future	20.0000	39.0000	95.000	0	0	1,995
2011/08/31	R208 2012/02/02			Bond Future	7.8030	7.9550	1.948	0.0000	0.0000	0
2011/08/31	R208 2012/02/02	9.00	Call	Bond Future	7,294.0000	6,460.0000	(11.434)	0	0	0
2011/08/31	R208 2012/02/02	9.00	Put	Bond Future	262.0000	360.0000	37.405	0	0	0
2011/08/31	R208 2012/02/02	9.05	Call	Bond Future	7,548.0000	6,707.0000	(11.142)	0	0	0
2011/08/31	R208 2012/02/02	9.05	Put	Bond Future	237.0000	329.0000	38.819	0	0	0
2011/08/31	R208 2012/02/02	8.95	Call	Bond Future	7,040.0000	6,216.0000	(11.705)	0	0	0
2011/08/31	R208 2012/02/02	8.95	Put	Bond Future	288.0000	396.0000	37.500	0	0	0
2011/08/31	R208 2012/05/03			Bond Future	7.8670	8.0260	2.021	0.0000	0.0000	0
2011/08/31	R208 2012/05/03	9.00	Call	Bond Future	7,184.0000	6,401.0000	(10.899)	0	0	0
2011/08/31	R208 2012/05/03	9.00	Put	Bond Future	658.0000	828.0000	25.836	0	0	0
2011/08/31	R208 2012/05/03	9.05	Call	Bond Future	7,417.0000	6,625.0000	(10.678)	0	0	0
2011/08/31	R208 2012/05/03	9.05	Put	Bond Future	617.0000	777.0000	25.932	0	0	0
2011/08/31	R208 2012/05/03	8.95	Call	Bond Future	6,953.0000	6,180.0000	(11.118)	0	0	0
2011/08/31	R208 2012/05/03	8.95	Put	Bond Future	703.0000	882.0000	25.462	0	0	0
2011/08/31	R208 2012/08/02			Bond Future	7.9400	8.1040	2.065	0.0000	0.0000	0
2011/08/31	R208 2012/08/02	8.75	Call	Bond Future	5,802.0000	5,102.0000	(12.065)	0	0	0
2011/08/31	R208 2012/08/02	8.75	Put	Bond Future	1,186.0000	1,445.0000	21.838	0	0	0
2011/08/31	R208 2012/08/02	8.80	Call	Bond Future	6,019.0000	5,308.0000	(11.813)	0	0	0
2011/08/31	R208 2012/08/02	8.80	Put	Bond Future	1,128.0000	1,376.0000	21.986	0	0	0
2011/08/31	R208 2012/08/02	8.70	Call	Bond Future	5,590.0000	4,901.0000	(12.326)	0	0	0
2011/08/31	R208 2012/08/02	8.70	Put	Bond Future	1,251.0000	1,520.0000	21.503	0	0	0
2011/08/31	R209 2011/11/03			Bond Future	8.2450	8.4580	2.583	0.0000	0.0000	1,454
2011/08/31	R209 2011/11/03	8.75	Call	Bond Future	4,617.0000	3,186.0000	(30.994)	0	0	0
2011/08/31	R209 2011/11/03	8.75	Put	Bond Future	407.0000	797.0000	95.823	0	0	0
2011/08/31	R209 2011/11/03	8.80	Call	Bond Future	4,951.0000	3,475.0000	(29.812)	0	0	0

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2011/08/31	R209 2011/11/03	8.80	Put	Bond Future	344.0000	688.0000	100.000	0	0	0
2011/08/31	R209 2011/11/03	8.70	Call	Bond Future	4,289.0000	2,908.0000	(32.199)	0	0	0
2011/08/31	R209 2011/11/03	8.70	Put	Bond Future	480.0000	919.0000	91.458	0	0	0
2011/08/31	R209 2012/02/02			Bond Future	8.2920	8.5100	2.629	0.0000	0.0000	0
2011/08/31	R209 2012/02/02	9.00	Call	Bond Future	6,712.0000	5,312.0000	(20.858)	0	0	0
2011/08/31	R209 2012/02/02	9.00	Put	Bond Future	966.0000	1,410.0000	45.963	0	0	0
2011/08/31	R209 2012/02/02	9.05	Call	Bond Future	7,013.0000	5,584.0000	(20.376)	0	0	0
2011/08/31	R209 2012/02/02	9.05	Put	Bond Future	887.0000	1,301.0000	46.674	0	0	0
2011/08/31	R209 2012/02/02	8.95	Call	Bond Future	6,416.0000	5,045.0000	(21.368)	0	0	0
2011/08/31	R209 2012/02/02	8.95	Put	Bond Future	1,053.0000	1,526.0000	44.919	0	0	0
2011/08/31	R209 2012/05/03			Bond Future	8.3420	8.5660	2.685	0.0000	0.0000	0
2011/08/31	R209 2012/05/03	9.00	Call	Bond Future	7,049.0000	5,733.0000	(18.669)	0	0	0
2011/08/31	R209 2012/05/03	9.00	Put	Bond Future	1,741.0000	2,299.0000	32.051	0	0	0
2011/08/31	R209 2012/05/03	9.05	Call	Bond Future	7,324.0000	5,983.0000	(18.310)	0	0	0
2011/08/31	R209 2012/05/03	9.05	Put	Bond Future	1,636.0000	2,169.0000	32.579	0	0	0
2011/08/31	R209 2012/05/03	8.95	Call	Bond Future	6,777.0000	5,487.0000	(19.035)	0	0	0
2011/08/31	R209 2012/05/03	8.95	Put	Bond Future	1,852.0000	2,436.0000	31.533	0	0	0
2011/08/31	R209 2012/08/02			Bond Future	8.3950	8.6250	2.740	0.0000	0.0000	0
2011/08/31	R209 2012/08/02	9.25	Call	Bond Future	8,508.0000	7,121.0000	(16.302)	0	0	0
2011/08/31	R209 2012/08/02	9.25	Put	Bond Future	1,793.0000	2,308.0000	28.723	0	0	0
2011/08/31	R209 2012/08/02	9.30	Call	Bond Future	8,785.0000	7,377.0000	(16.027)	0	0	0
2011/08/31	R209 2012/08/02	9.30	Put	Bond Future	1,706.0000	2,200.0000	28.957	0	0	0
2011/08/31	R209 2012/08/02	9.20	Call	Bond Future	8,235.0000	6,870.0000	(16.576)	0	0	0
2011/08/31	R209 2012/08/02	9.20	Put	Bond Future	1,887.0000	2,424.0000	28.458	0	0	0
2011/08/31	R210 2011/11/03			Bond Future	137.4181	137.4363	0.013	0.0000	0.0000	600
2011/08/31	R210 2011/11/03	131.00	Call	Bond Future	6,418.0000	6,436.0000	0.280	0	0	0
2011/08/31	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R210 2011/11/03	131.05	Call	Bond Future	6,368.0000	6,386.0000	0.283	0	0	0
2011/08/31	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R210 2011/11/03	130.95	Call	Bond Future	6,468.0000	6,486.0000	0.278	0	0	0
2011/08/31	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2011/11/03			Bond Future	112.5184	112.5258	0.007	0.0000	0.0000	529
2011/08/31	R211 2011/11/03	1.25	Call	Bond Future	111,268.0000	111,276.0000	0.007	0	0	0

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2011/08/31	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2011/11/03	1.30	Call	Bond Future	111,218.0000	111,226.0000	0.007	0	0	0
2011/08/31	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2011/11/03	1.20	Call	Bond Future	111,318.0000	111,326.0000	0.007	0	0	0
2011/08/31	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2012/02/02			Bond Future	112.8930	112.9003	0.007	0.0000	0.0000	0
2011/08/31	R211 2012/02/02	110.50	Call	Bond Future	2,393.0000	2,400.0000	0.293	0	0	0
2011/08/31	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2012/02/02	110.55	Call	Bond Future	2,343.0000	2,350.0000	0.299	0	0	0
2011/08/31	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R211 2012/02/02	110.45	Call	Bond Future	2,443.0000	2,450.0000	0.287	0	0	0
2011/08/31	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2011/11/03			Bond Future	111.7009	111.7148	0.012	0.0000	0.0000	2,667
2011/08/31	R212 2011/11/03	2.50	Call	Bond Future	109,201.0000	109,215.0000	0.013	0	0	0
2011/08/31	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2011/11/03	2.55	Call	Bond Future	109,151.0000	109,165.0000	0.013	0	0	0
2011/08/31	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2011/11/03	2.45	Call	Bond Future	109,251.0000	109,265.0000	0.013	0	0	0
2011/08/31	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2012/02/02			Bond Future	111.9323	111.9465	0.013	0.0000	0.0000	0
2011/08/31	R212 2012/02/02	108.50	Call	Bond Future	3,432.0000	3,447.0000	0.437	0	0	0
2011/08/31	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2012/02/02	108.55	Call	Bond Future	3,382.0000	3,397.0000	0.444	0	0	0
2011/08/31	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R212 2012/02/02	108.45	Call	Bond Future	3,482.0000	3,497.0000	0.431	0	0	0
2011/08/31	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2011/11/03			Bond Future	8.2510	8.4530	2.448	0.0000	0.0000	0
2011/08/31	R213 2011/11/03	8.75	Call	Bond Future	4,194.0000	2,459.0000	(41.369)	0	0	0
2011/08/31	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2011/11/03	8.80	Call	Bond Future	4,598.0000	2,863.0000	(37.734)	0	0	0
2011/08/31	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2011/11/03	8.70	Call	Bond Future	3,788.0000	2,053.0000	(45.803)	0	0	0
2011/08/31	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/08/31	R213 2012/02/02			Bond Future	8.3060	8.5130	2.492	0.0000	0.0000	0
2011/08/31	R213 2012/02/02	9.00	Call	Bond Future	5,682.0000	3,927.0000	(30.887)	0	0	0
2011/08/31	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/02/02	9.05	Call	Bond Future	6,070.0000	4,315.0000	(28.913)	0	0	0
2011/08/31	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/02/02	8.95	Call	Bond Future	5,292.0000	3,537.0000	(33.163)	0	0	0
2011/08/31	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/05/03			Bond Future	8.3600	8.5740	2.560	0.0000	0.0000	0
2011/08/31	R213 2012/05/03	9.25	Call	Bond Future	7,104.0000	5,313.0000	(25.211)	0	0	0
2011/08/31	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/05/03	9.30	Call	Bond Future	7,477.0000	5,686.0000	(23.953)	0	0	0
2011/08/31	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/05/03	9.20	Call	Bond Future	6,728.0000	4,937.0000	(26.620)	0	0	0
2011/08/31	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/08/02			Bond Future	8.4180	8.6380	2.613	0.0000	0.0000	0
2011/08/31	R213 2012/08/02	9.25	Call	Bond Future	6,586.0000	4,768.0000	(27.604)	0	0	0
2011/08/31	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/08/02	9.30	Call	Bond Future	6,957.0000	5,140.0000	(26.118)	0	0	0
2011/08/31	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	R213 2012/08/02	9.20	Call	Bond Future	6,211.0000	4,394.0000	(29.255)	0	0	0
2011/08/31	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/08/31	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/08/31	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/08/31	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	0.000	0	0	0
2011/08/31	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/08/31	RZ11 2011/11/03	1.05	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
2011/08/31	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/08/31	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/08/31	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/08/31	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/08/31	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/08/31	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										279205.00