



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 06/09/2011

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
2011/09/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	AL7T 2011/11/03			Index Future	413.2040	415.0240	0.440	0.0000	0.0000	16
2011/09/06	AL7T 2012/02/02			Index Future	419.5010	421.0790	0.376	0.0000	0.0000	0
2011/09/06	ALBI 2011/11/03			Index Future	379.1710	380.9700	0.474	0.0000	0.0000	1,617
2011/09/06	ALBI 2012/02/02			Index Future	384.9490	386.5280	0.410	0.0000	0.0000	0
2011/09/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	CAAD 2011/09/19			Can-Do Future	0.0007	0.0005	(28.571)	0.0000	0.0000	22,388
2011/09/06	CAAE 2011/09/19			Can-Do Future	0.2678	0.2867	7.058	0.0000	0.0000	21,898
2011/09/06	CAAG 2011/10/24			Can-Do Future	7.1754	7.1844	0.125	0.0000	0.0000	0
2011/09/06	CAAG 2011/10/24	6.70	Call	Can-Do Future	495.0000	505.0000	2.020	0	0	0
2011/09/06	CAAG 2011/10/24	6.70	Put	Can-Do Future	20.0000	21.0000	5.000	0	0	0
2011/09/06	CAAG 2011/10/24	6.75	Call	Can-Do Future	452.0000	461.0000	1.991	0	0	0
2011/09/06	CAAG 2011/10/24	6.75	Put	Can-Do Future	27.0000	27.0000	0.000	0	0	0
2011/09/06	CAAG 2011/10/24	6.65	Call	Can-Do Future	540.0000	550.0000	1.852	0	0	0
2011/09/06	CAAG 2011/10/24	6.65	Put	Can-Do Future	15.0000	16.0000	6.667	0	0	0
2011/09/06	CAAG 2011/10/24	7.00	Put	Can-Do Future	93.0000	88.0000	(5.376)	0	0	0
2011/09/06	CAAG 2011/10/24	7.00	Call	Can-Do Future	268.0000	272.0000	1.493	0	0	14,286
2011/09/06	CAAG 2011/10/24	7.40	Put	Can-Do Future	330.0000	321.0000	(2.727)	0	0	0
2011/09/06	CAAG 2011/10/24	7.40	Call	Can-Do Future	105.0000	105.0000	0.000	0	0	6,757
2011/09/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/06	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/06	GOVI 2011/11/03			GOVI	379.5190	381.1450	0.428	0.0000	0.0000	162
2011/09/06	GOVI 2011/11/03	357.00	Call	GOVI	225,190.0000	241,450.0000	7.221	0	0	0
2011/09/06	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GOVI 2011/11/03	357.01	Call	GOVI	225,090.0000	241,350.0000	7.224	0	0	0
2011/09/06	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GOVI 2011/11/03	356.99	Call	GOVI	225,290.0000	241,550.0000	7.217	0	0	0
2011/09/06	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GOVI 2012/02/02			GOVI	385.3020	386.7060	0.364	0.0000	0.0000	0
2011/09/06	GOVI 2012/02/02	369.00	Call	GOVI	163,020.0000	177,060.0000	8.612	0	0	0
2011/09/06	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GOVI 2012/02/02	369.01	Call	GOVI	162,920.0000	176,960.0000	8.618	0	0	0
2011/09/06	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GOVI 2012/02/02	368.99	Call	GOVI	163,120.0000	177,160.0000	8.607	0	0	0
2011/09/06	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/06	IGOV 2011/11/03			Index Future	163.3870	163.4510	0.039	0.0000	0.0000	83
2011/09/06	IGOV 2012/02/02			Index Future	165.8770	165.8360	(0.025)	0.0000	0.0000	0
2011/09/06	ILBI 2012/02/02			Index Future	449.0960	449.1130	0.004	0.0000	0.0000	88
2011/09/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/06	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/06	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/09/06	JBAF 2011/10/19			Jibar Tradeable Future	5.4300	5.4300	0.000	0.0000	0.0000	1,000
2011/09/06	JBAF 2011/11/16			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	1,000

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2011/09/06	JBAF 2011/12/21			Jibar Tradeable Future	5.2500	5.2400	(0.190)	0.0000	0.0000	5,541
2011/09/06	JBAF 2012/01/18			Jibar Tradeable Future	5.2100	5.1800	(0.576)	0.0000	0.0000	0
2011/09/06	JBAF 2012/02/15			Jibar Tradeable Future	5.1700	5.1400	(0.580)	0.0000	0.0000	0
2011/09/06	JBAF 2012/03/20			Jibar Tradeable Future	5.1500	5.1100	(0.777)	0.0000	0.0000	1,340
2011/09/06	JBAF 2012/06/20			Jibar Tradeable Future	5.1600	5.1400	(0.388)	0.0000	0.0000	2,890
2011/09/06	JBAF 2012/09/19			Jibar Tradeable Future	5.2400	5.2200	(0.382)	0.0000	0.0000	44,760
2011/09/06	JBAF 2012/12/19			Jibar Tradeable Future	5.3600	5.3400	(0.373)	0.0000	0.0000	990
2011/09/06	JBAF 2013/03/20			Jibar Tradeable Future	5.5700	5.5400	(0.539)	0.0000	0.0000	790
2011/09/06	JBAF 2013/06/19			Jibar Tradeable Future	5.8200	5.7800	(0.687)	0.0000	0.0000	1,250
2011/09/06	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/06	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/06	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/06	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/06	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/06	OTH1 2011/11/03			Index Future	376.8220	379.5260	0.718	0.0000	0.0000	0
2011/09/06	OTH1 2012/02/02			Index Future	382.5640	385.0630	0.653	0.0000	0.0000	0

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2011/09/06	R157 2011/11/03			Bond Future	6.3580	6.3380	(0.315)	0.0000	0.0000	16,680
2011/09/06	R157 2011/11/03	8.25	Call	Bond Future	7,043.0000	7,120.0000	1.093	0	0	0
2011/09/06	R157 2011/11/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R157 2011/11/03	8.30	Call	Bond Future	7,222.0000	7,299.0000	1.066	0	0	0
2011/09/06	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R157 2011/11/03	8.20	Call	Bond Future	6,864.0000	6,941.0000	1.122	0	0	0
2011/09/06	R157 2011/11/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/06	R157 2011/11/03	6.55	Put	Bond Future	492.0000	459.0000	(6.707)	0	0	0
2011/09/06	R157 2011/11/03	6.55	Call	Bond Future	1,231.0000	1,275.0000	3.574	0	0	1,200
2011/09/06	R157 2011/11/03	7.00	Put	Bond Future	116.0000	105.0000	(9.483)	0	0	0
2011/09/06	R157 2011/11/03	7.00	Call	Bond Future	2,565.0000	2,631.0000	2.573	0	0	400
2011/09/06	R157 2011/11/03	7.10	Call	Bond Future	2,905.0000	2,973.0000	2.341	0	0	0
2011/09/06	R157 2011/11/03	7.10	Put	Bond Future	81.0000	71.0000	(12.346)	0	0	400
2011/09/06	R157 2011/11/03	7.55	Call	Bond Future	4,509.0000	4,585.0000	1.686	0	0	0
2011/09/06	R157 2011/11/03	7.55	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	1,200
2011/09/06	R157 2012/02/02			Bond Future	6.3760	6.3780	0.031	0.0000	0.0000	0
2011/09/06	R157 2012/02/02	8.50	Call	Bond Future	7,407.0000	7,399.0000	(0.108)	0	0	0
2011/09/06	R157 2012/02/02	8.50	Put	Bond Future	33.0000	32.0000	(3.030)	0	0	0
2011/09/06	R157 2012/02/02	8.55	Call	Bond Future	7,570.0000	7,562.0000	(0.106)	0	0	0
2011/09/06	R157 2012/02/02	8.55	Put	Bond Future	29.0000	28.0000	(3.448)	0	0	0
2011/09/06	R157 2012/02/02	8.45	Call	Bond Future	7,243.0000	7,236.0000	(0.097)	0	0	0
2011/09/06	R157 2012/02/02	8.45	Put	Bond Future	36.0000	36.0000	0.000	0	0	0
2011/09/06	R157 2012/02/02	6.55	Call	Bond Future	1,726.0000	1,717.0000	(0.521)	0	0	0
2011/09/06	R157 2012/02/02	6.55	Put	Bond Future	1,100.0000	1,098.0000	(0.182)	0	0	130
2011/09/06	R157 2012/02/02	6.00	Put	Bond Future	2,165.0000	2,166.0000	0.046	0	0	0
2011/09/06	R157 2012/02/02	6.00	Call	Bond Future	798.0000	792.0000	(0.752)	0	0	130
2011/09/06	R157 2012/02/02	7.05	Call	Bond Future	2,926.0000	2,917.0000	(0.308)	0	0	0
2011/09/06	R157 2012/02/02	7.05	Put	Bond Future	523.0000	521.0000	(0.382)	0	0	130
2011/09/06	R157 2012/05/03			Bond Future	6.4090	6.4020	(0.109)	0.0000	0.0000	0
2011/09/06	R157 2012/05/03	8.25	Call	Bond Future	6,144.0000	6,165.0000	0.342	0	0	0
2011/09/06	R157 2012/05/03	8.25	Put	Bond Future	153.0000	151.0000	(1.307)	0	0	0
2011/09/06	R157 2012/05/03	8.30	Call	Bond Future	6,291.0000	6,311.0000	0.318	0	0	0
2011/09/06	R157 2012/05/03	8.30	Put	Bond Future	143.0000	139.0000	(2.797)	0	0	0
2011/09/06	R157 2012/05/03	8.20	Call	Bond Future	5,998.0000	6,019.0000	0.350	0	0	0

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2011/09/06	R157 2012/05/03	8.20	Put	Bond Future	165.0000	162.0000	(1.818)	0	0	0
2011/09/06	R157 2012/08/02			Bond Future	6.4410	6.3980	(0.668)	0.0000	0.0000	0
2011/09/06	R157 2012/08/02	8.00	Call	Bond Future	5,200.0000	5,310.0000	2.115	0	0	0
2011/09/06	R157 2012/08/02	8.00	Put	Bond Future	474.0000	450.0000	(5.063)	0	0	0
2011/09/06	R157 2012/08/02	8.05	Call	Bond Future	5,325.0000	5,436.0000	2.085	0	0	0
2011/09/06	R157 2012/08/02	8.05	Put	Bond Future	451.0000	428.0000	(5.100)	0	0	0
2011/09/06	R157 2012/08/02	7.95	Call	Bond Future	5,076.0000	5,185.0000	2.147	0	0	0
2011/09/06	R157 2012/08/02	7.95	Put	Bond Future	497.0000	473.0000	(4.829)	0	0	0
2011/09/06	R186 2011/11/03			Bond Future	7.8660	7.7640	(1.297)	0.0000	0.0000	21,443
2011/09/06	R186 2011/11/03	9.00	Call	Bond Future	10,887.0000	11,896.0000	9.268	0	0	0
2011/09/06	R186 2011/11/03	9.00	Put	Bond Future	92.0000	57.0000	(38.043)	0	0	0
2011/09/06	R186 2011/11/03	9.05	Call	Bond Future	11,316.0000	12,330.0000	8.961	0	0	0
2011/09/06	R186 2011/11/03	9.05	Put	Bond Future	77.0000	48.0000	(37.662)	0	0	0
2011/09/06	R186 2011/11/03	8.95	Call	Bond Future	10,459.0000	11,462.0000	9.590	0	0	0
2011/09/06	R186 2011/11/03	8.95	Put	Bond Future	110.0000	70.0000	(36.364)	0	0	0
2011/09/06	R186 2011/11/03	8.75	Put	Bond Future	221.0000	147.0000	(33.484)	0	0	0
2011/09/06	R186 2011/11/03	8.75	Call	Bond Future	8,758.0000	9,727.0000	11.064	0	0	5,600
2011/09/06	R186 2011/11/03	8.10	Put	Bond Future	1,435.0000	1,094.0000	(23.763)	0	0	0
2011/09/06	R186 2011/11/03	8.10	Call	Bond Future	3,782.0000	4,484.0000	18.562	0	0	1,275
2011/09/06	R186 2011/11/03	8.35	Put	Bond Future	749.0000	542.0000	(27.637)	0	0	0
2011/09/06	R186 2011/11/03	8.35	Call	Bond Future	5,533.0000	6,369.0000	15.109	0	0	425
2011/09/06	R186 2011/11/03	8.55	Call	Bond Future	7,100.0000	8,015.0000	12.887	0	0	0
2011/09/06	R186 2011/11/03	8.55	Put	Bond Future	418.0000	289.0000	(30.861)	0	0	425
2011/09/06	R186 2011/11/03	9.10	Call	Bond Future	11,744.0000	12,763.0000	8.677	0	0	0
2011/09/06	R186 2011/11/03	9.10	Put	Bond Future	64.0000	39.0000	(39.063)	0	0	1,275
2011/09/06	R186 2011/11/03	7.80	Put	Bond Future	2,792.0000	2,249.0000	(19.448)	0	0	0
2011/09/06	R186 2011/11/03	7.80	Call	Bond Future	2,118.0000	2,619.0000	23.654	0	0	250
2011/09/06	R186 2011/11/03	8.00	Call	Bond Future	3,168.0000	3,805.0000	20.107	0	0	0
2011/09/06	R186 2011/11/03	8.00	Put	Bond Future	1,816.0000	1,410.0000	(22.357)	0	0	250
2011/09/06	R186 2011/11/03	8.20	Call	Bond Future	4,449.0000	5,209.0000	17.082	0	0	0
2011/09/06	R186 2011/11/03	8.20	Put	Bond Future	1,119.0000	835.0000	(25.380)	0	0	250
2011/09/06	R186 2012/02/02			Bond Future	7.9170	7.8200	(1.225)	0.0000	0.0000	2,501
2011/09/06	R186 2012/02/02	9.00	Call	Bond Future	11,048.0000	11,879.0000	7.522	0	0	0
2011/09/06	R186 2012/02/02	9.00	Put	Bond Future	869.0000	724.0000	(16.686)	0	0	0

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2011/09/06	R186 2012/02/02	9.05	Call	Bond Future	11,420.0000	12,261.0000	7.364	0	0	0
2011/09/06	R186 2012/02/02	9.05	Put	Bond Future	801.0000	666.0000	(16.854)	0	0	0
2011/09/06	R186 2012/02/02	8.95	Call	Bond Future	10,678.0000	11,500.0000	7.698	0	0	0
2011/09/06	R186 2012/02/02	8.95	Put	Bond Future	941.0000	788.0000	(16.259)	0	0	0
2011/09/06	R186 2012/05/03			Bond Future	7.9760	7.8730	(1.291)	0.0000	0.0000	0
2011/09/06	R186 2012/05/03	9.00	Call	Bond Future	11,371.0000	12,166.0000	6.991	0	0	0
2011/09/06	R186 2012/05/03	9.00	Put	Bond Future	1,875.0000	1,651.0000	(11.947)	0	0	0
2011/09/06	R186 2012/05/03	9.05	Call	Bond Future	11,706.0000	12,511.0000	6.877	0	0	0
2011/09/06	R186 2012/05/03	9.05	Put	Bond Future	1,774.0000	1,560.0000	(12.063)	0	0	0
2011/09/06	R186 2012/05/03	8.95	Call	Bond Future	11,039.0000	11,824.0000	7.111	0	0	0
2011/09/06	R186 2012/05/03	8.95	Put	Bond Future	1,981.0000	1,748.0000	(11.762)	0	0	0
2011/09/06	R186 2012/08/02			Bond Future	8.0360	7.9180	(1.468)	0.0000	0.0000	0
2011/09/06	R186 2012/08/02	8.75	Call	Bond Future	9,976.0000	10,774.0000	7.999	0	0	0
2011/09/06	R186 2012/08/02	8.75	Put	Bond Future	3,353.0000	3,004.0000	(10.409)	0	0	0
2011/09/06	R186 2012/08/02	8.80	Call	Bond Future	10,276.0000	11,086.0000	7.882	0	0	0
2011/09/06	R186 2012/08/02	8.80	Put	Bond Future	3,209.0000	2,872.0000	(10.502)	0	0	0
2011/09/06	R186 2012/08/02	8.70	Call	Bond Future	9,680.0000	10,466.0000	8.120	0	0	0
2011/09/06	R186 2012/08/02	8.70	Put	Bond Future	3,504.0000	3,143.0000	(10.303)	0	0	0
2011/09/06	R189 2011/11/03			Bond Future	214.0963	214.2761	0.084	0.0000	0.0000	0
2011/09/06	R189 2011/11/03	212.00	Call	Bond Future	2,096.0000	2,276.0000	8.588	0	0	0
2011/09/06	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R189 2011/11/03	212.05	Call	Bond Future	2,046.0000	2,226.0000	8.798	0	0	0
2011/09/06	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R189 2011/11/03	211.95	Call	Bond Future	2,146.0000	2,326.0000	8.388	0	0	0
2011/09/06	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R197 2011/11/03			Bond Future	245.7775	245.7732	(0.002)	0.0000	0.0000	183
2011/09/06	R197 2011/11/03	238.50	Call	Bond Future	7,277.0000	7,273.0000	(0.055)	0	0	0
2011/09/06	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R197 2011/11/03	238.55	Call	Bond Future	7,227.0000	7,223.0000	(0.055)	0	0	0
2011/09/06	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R197 2011/11/03	238.45	Call	Bond Future	7,327.0000	7,323.0000	(0.055)	0	0	0
2011/09/06	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R201 2011/11/03			Bond Future	6.0250	6.0110	(0.232)	0.0000	0.0000	3,090



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2011/09/06	R201 2011/11/03	8.00	Call	Bond Future	5,611.0000	5,652.0000	0.731	0	0	0
2011/09/06	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R201 2011/11/03	8.05	Call	Bond Future	5,748.0000	5,789.0000	0.713	0	0	0
2011/09/06	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R201 2011/11/03	7.95	Call	Bond Future	5,473.0000	5,515.0000	0.767	0	0	0
2011/09/06	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R201 2012/02/02			Bond Future	6.0100	6.0210	0.183	0.0000	0.0000	0
2011/09/06	R201 2012/02/02	8.25	Call	Bond Future	5,874.0000	5,844.0000	(0.511)	0	0	0
2011/09/06	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/06	R201 2012/02/02	8.30	Call	Bond Future	6,000.0000	5,970.0000	(0.500)	0	0	0
2011/09/06	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/06	R201 2012/02/02	8.20	Call	Bond Future	5,748.0000	5,718.0000	(0.522)	0	0	0
2011/09/06	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/09/06	R201 2012/05/03			Bond Future	6.0090	6.0120	0.050	0.0000	0.0000	0
2011/09/06	R201 2012/05/03	7.75	Call	Bond Future	4,291.0000	4,283.0000	(0.186)	0	0	0
2011/09/06	R201 2012/05/03	7.75	Put	Bond Future	64.0000	63.0000	(1.563)	0	0	0
2011/09/06	R201 2012/05/03	7.80	Call	Bond Future	4,403.0000	4,395.0000	(0.182)	0	0	0
2011/09/06	R201 2012/05/03	7.80	Put	Bond Future	58.0000	57.0000	(1.724)	0	0	0
2011/09/06	R201 2012/05/03	7.70	Call	Bond Future	4,179.0000	4,171.0000	(0.191)	0	0	0
2011/09/06	R201 2012/05/03	7.70	Put	Bond Future	70.0000	70.0000	0.000	0	0	0
2011/09/06	R201 2012/08/02			Bond Future	6.0060	5.9660	(0.666)	0.0000	0.0000	0
2011/09/06	R201 2012/08/02	7.50	Call	Bond Future	3,471.0000	3,551.0000	2.305	0	0	0
2011/09/06	R201 2012/08/02	7.50	Put	Bond Future	156.0000	145.0000	(7.051)	0	0	0
2011/09/06	R201 2012/08/02	7.55	Call	Bond Future	3,569.0000	3,649.0000	2.242	0	0	0
2011/09/06	R201 2012/08/02	7.55	Put	Bond Future	145.0000	135.0000	(6.897)	0	0	0
2011/09/06	R201 2012/08/02	7.45	Call	Bond Future	3,374.0000	3,454.0000	2.371	0	0	0
2011/09/06	R201 2012/08/02	7.45	Put	Bond Future	168.0000	157.0000	(6.548)	0	0	0
2011/09/06	R202 2011/11/03			Bond Future	185.9727	185.9695	(0.002)	0.0000	0.0000	28,816
2011/09/06	R202 2011/11/03	0.50	Call	Bond Future	185,473.0000	185,469.0000	(0.002)	0	0	0
2011/09/06	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R202 2011/11/03	0.55	Call	Bond Future	185,423.0000	185,419.0000	(0.002)	0	0	0
2011/09/06	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R202 2011/11/03	0.45	Call	Bond Future	185,523.0000	185,519.0000	(0.002)	0	0	0
2011/09/06	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/06	R202 2012/02/02			Bond Future	186.1422	186.0188	(0.066)	0.0000	0.0000	0
2011/09/06	R202 2012/02/02	177.00	Call	Bond Future	9,142.0000	9,019.0000	(1.345)	0	0	0
2011/09/06	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R202 2012/02/02	177.05	Call	Bond Future	9,092.0000	8,969.0000	(1.353)	0	0	0
2011/09/06	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R202 2012/02/02	176.95	Call	Bond Future	9,192.0000	9,069.0000	(1.338)	0	0	0
2011/09/06	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R203 2011/11/03			Bond Future	7.1440	7.0980	(0.644)	0.0000	0.0000	2,077
2011/09/06	R203 2011/11/03	8.50	Call	Bond Future	6,364.0000	6,585.0000	3.473	0	0	0
2011/09/06	R203 2011/11/03	8.50	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/09/06	R203 2011/11/03	8.55	Call	Bond Future	6,587.0000	6,808.0000	3.355	0	0	0
2011/09/06	R203 2011/11/03	8.55	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2011/09/06	R203 2011/11/03	8.45	Call	Bond Future	6,142.0000	6,362.0000	3.582	0	0	0
2011/09/06	R203 2011/11/03	8.45	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	0
2011/09/06	R203 2012/02/02			Bond Future	7.2000	7.1660	(0.472)	0.0000	0.0000	0
2011/09/06	R203 2012/02/02	8.75	Call	Bond Future	7,136.0000	7,281.0000	2.032	0	0	0
2011/09/06	R203 2012/02/02	8.75	Put	Bond Future	185.0000	171.0000	(7.568)	0	0	0
2011/09/06	R203 2012/02/02	8.80	Call	Bond Future	7,334.0000	7,480.0000	1.991	0	0	0
2011/09/06	R203 2012/02/02	8.80	Put	Bond Future	169.0000	155.0000	(8.284)	0	0	0
2011/09/06	R203 2012/02/02	8.70	Call	Bond Future	6,938.0000	7,082.0000	2.076	0	0	0
2011/09/06	R203 2012/02/02	8.70	Put	Bond Future	202.0000	187.0000	(7.426)	0	0	0
2011/09/06	R203 2012/05/03			Bond Future	7.2680	7.2270	(0.564)	0.0000	0.0000	0
2011/09/06	R203 2012/05/03	8.75	Call	Bond Future	6,878.0000	7,033.0000	2.254	0	0	0
2011/09/06	R203 2012/05/03	8.75	Put	Bond Future	482.0000	453.0000	(6.017)	0	0	0
2011/09/06	R203 2012/05/03	8.80	Call	Bond Future	7,056.0000	7,213.0000	2.225	0	0	0
2011/09/06	R203 2012/05/03	8.80	Put	Bond Future	453.0000	426.0000	(5.960)	0	0	0
2011/09/06	R203 2012/05/03	8.70	Call	Bond Future	6,700.0000	6,854.0000	2.299	0	0	0
2011/09/06	R203 2012/05/03	8.70	Put	Bond Future	512.0000	482.0000	(5.859)	0	0	0
2011/09/06	R203 2012/08/02			Bond Future	7.3390	7.2740	(0.886)	0.0000	0.0000	0
2011/09/06	R203 2012/08/02	8.50	Call	Bond Future	5,949.0000	6,159.0000	3.530	0	0	0
2011/09/06	R203 2012/08/02	8.50	Put	Bond Future	1,107.0000	1,037.0000	(6.323)	0	0	0
2011/09/06	R203 2012/08/02	8.55	Call	Bond Future	6,104.0000	6,316.0000	3.473	0	0	0
2011/09/06	R203 2012/08/02	8.55	Put	Bond Future	1,060.0000	992.0000	(6.415)	0	0	0
2011/09/06	R203 2012/08/02	8.45	Call	Bond Future	5,796.0000	6,003.0000	3.571	0	0	0

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2011/09/06	R203 2012/08/02	8.45	Put	Bond Future	1,156.0000	1,084.0000	(6.228)	0	0	0
2011/09/06	R204 2011/11/03			Bond Future	7.3800	7.3390	(0.556)	0.0000	0.0000	2,785
2011/09/06	R204 2011/11/03	8.75	Call	Bond Future	7,314.0000	7,540.0000	3.090	0	0	0
2011/09/06	R204 2011/11/03	8.75	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2011/09/06	R204 2011/11/03	8.80	Call	Bond Future	7,566.0000	7,792.0000	2.987	0	0	0
2011/09/06	R204 2011/11/03	8.80	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2011/09/06	R204 2011/11/03	8.70	Call	Bond Future	7,063.0000	7,288.0000	3.186	0	0	0
2011/09/06	R204 2011/11/03	8.70	Put	Bond Future	18.0000	14.0000	(22.222)	0	0	0
2011/09/06	R204 2012/02/02			Bond Future	7.4370	7.4070	(0.403)	0.0000	0.0000	0
2011/09/06	R204 2012/02/02	9.00	Call	Bond Future	8,204.0000	8,353.0000	1.816	0	0	0
2011/09/06	R204 2012/02/02	9.00	Put	Bond Future	174.0000	160.0000	(8.046)	0	0	0
2011/09/06	R204 2012/02/02	9.05	Call	Bond Future	8,432.0000	8,582.0000	1.779	0	0	0
2011/09/06	R204 2012/02/02	9.05	Put	Bond Future	158.0000	146.0000	(7.595)	0	0	0
2011/09/06	R204 2012/02/02	8.95	Call	Bond Future	7,977.0000	8,125.0000	1.855	0	0	0
2011/09/06	R204 2012/02/02	8.95	Put	Bond Future	191.0000	177.0000	(7.330)	0	0	0
2011/09/06	R204 2012/05/03			Bond Future	7.5060	7.4700	(0.480)	0.0000	0.0000	0
2011/09/06	R204 2012/05/03	8.75	Call	Bond Future	6,954.0000	7,106.0000	2.186	0	0	0
2011/09/06	R204 2012/05/03	8.75	Put	Bond Future	702.0000	666.0000	(5.128)	0	0	0
2011/09/06	R204 2012/05/03	8.80	Call	Bond Future	7,159.0000	7,313.0000	2.151	0	0	0
2011/09/06	R204 2012/05/03	8.80	Put	Bond Future	666.0000	631.0000	(5.255)	0	0	0
2011/09/06	R204 2012/05/03	8.70	Call	Bond Future	6,756.0000	6,906.0000	2.220	0	0	0
2011/09/06	R204 2012/05/03	8.70	Put	Bond Future	746.0000	708.0000	(5.094)	0	0	0
2011/09/06	R204 2012/08/02			Bond Future	7.5790	7.5230	(0.739)	0.0000	0.0000	0
2011/09/06	R204 2012/08/02	8.50	Call	Bond Future	6,021.0000	6,223.0000	3.355	0	0	0
2011/09/06	R204 2012/08/02	8.50	Put	Bond Future	1,501.0000	1,420.0000	(5.396)	0	0	0
2011/09/06	R204 2012/08/02	8.55	Call	Bond Future	6,195.0000	6,399.0000	3.293	0	0	0
2011/09/06	R204 2012/08/02	8.55	Put	Bond Future	1,437.0000	1,358.0000	(5.498)	0	0	0
2011/09/06	R204 2012/08/02	8.45	Call	Bond Future	5,849.0000	6,049.0000	3.419	0	0	0
2011/09/06	R204 2012/08/02	8.45	Put	Bond Future	1,568.0000	1,485.0000	(5.293)	0	0	0
2011/09/06	R206 2011/11/03			Bond Future	5.8380	5.8410	0.051	0.0000	0.0000	12,577
2011/09/06	R206 2011/11/03	7.75	Call	Bond Future	3,861.0000	3,855.0000	(0.155)	0	0	0
2011/09/06	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R206 2011/11/03	7.80	Call	Bond Future	3,960.0000	3,953.0000	(0.177)	0	0	0

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2011/09/06	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R206 2011/11/03	7.70	Call	Bond Future	3,762.0000	3,756.0000	(0.159)	0	0	0
2011/09/06	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R206 2012/02/02			Bond Future	5.7880	5.8290	0.708	0.0000	0.0000	0
2011/09/06	R206 2012/02/02	8.00	Call	Bond Future	3,981.0000	3,906.0000	(1.884)	0	0	0
2011/09/06	R206 2012/02/02	8.00	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2011/09/06	R206 2012/02/02	8.05	Call	Bond Future	4,068.0000	3,993.0000	(1.844)	0	0	0
2011/09/06	R206 2012/02/02	8.05	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/09/06	R206 2012/02/02	7.95	Call	Bond Future	3,894.0000	3,819.0000	(1.926)	0	0	0
2011/09/06	R206 2012/02/02	7.95	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/09/06	R206 2012/05/03			Bond Future	5.7580	5.7900	0.556	0.0000	0.0000	0
2011/09/06	R206 2012/05/03	7.50	Call	Bond Future	2,850.0000	2,802.0000	(1.684)	0	0	0
2011/09/06	R206 2012/05/03	7.50	Put	Bond Future	84.0000	87.0000	3.571	0	0	0
2011/09/06	R206 2012/05/03	7.55	Call	Bond Future	2,921.0000	2,873.0000	(1.643)	0	0	0
2011/09/06	R206 2012/05/03	7.55	Put	Bond Future	77.0000	81.0000	5.195	0	0	0
2011/09/06	R206 2012/05/03	7.45	Call	Bond Future	2,779.0000	2,732.0000	(1.691)	0	0	0
2011/09/06	R206 2012/05/03	7.45	Put	Bond Future	91.0000	95.0000	4.396	0	0	0
2011/09/06	R206 2012/08/02			Bond Future	5.7090	5.6810	(0.490)	0.0000	0.0000	0
2011/09/06	R206 2012/08/02	7.25	Call	Bond Future	2,281.0000	2,313.0000	1.403	0	0	0
2011/09/06	R206 2012/08/02	7.25	Put	Bond Future	177.0000	170.0000	(3.955)	0	0	0
2011/09/06	R206 2012/08/02	7.30	Call	Bond Future	2,337.0000	2,370.0000	1.412	0	0	0
2011/09/06	R206 2012/08/02	7.30	Put	Bond Future	165.0000	159.0000	(3.636)	0	0	0
2011/09/06	R206 2012/08/02	7.20	Call	Bond Future	2,223.0000	2,255.0000	1.439	0	0	0
2011/09/06	R206 2012/08/02	7.20	Put	Bond Future	186.0000	179.0000	(3.763)	0	0	0
2011/09/06	R207 2011/11/03			Bond Future	7.5900	7.5080	(1.080)	0.0000	0.0000	8,599
2011/09/06	R207 2011/11/03	8.75	Call	Bond Future	6,639.0000	7,113.0000	7.140	0	0	0
2011/09/06	R207 2011/11/03	8.75	Put	Bond Future	44.0000	29.0000	(34.091)	0	0	0
2011/09/06	R207 2011/11/03	8.80	Call	Bond Future	6,903.0000	7,379.0000	6.896	0	0	0
2011/09/06	R207 2011/11/03	8.80	Put	Bond Future	36.0000	24.0000	(33.333)	0	0	0
2011/09/06	R207 2011/11/03	8.70	Call	Bond Future	6,375.0000	6,847.0000	7.404	0	0	0
2011/09/06	R207 2011/11/03	8.70	Put	Bond Future	52.0000	36.0000	(30.769)	0	0	0
2011/09/06	R207 2011/11/03	7.90	Put	Bond Future	675.0000	533.0000	(21.037)	0	0	0
2011/09/06	R207 2011/11/03	7.90	Call	Bond Future	2,495.0000	2,841.0000	13.868	0	0	2,000
2011/09/06	R207 2011/11/03	8.15	Call	Bond Future	3,594.0000	3,999.0000	11.269	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
2011/09/06	R207 2011/11/03	8.15	Put	Bond Future	338.0000	254.0000	(24.852)	0	0	2,000
2011/09/06	R207 2011/11/03	8.35	Call	Bond Future	4,567.0000	5,006.0000	9.612	0	0	0
2011/09/06	R207 2011/11/03	8.35	Put	Bond Future	181.0000	131.0000	(27.624)	0	0	2,000
2011/09/06	R207 2011/11/03	7.30	Put	Bond Future	2,440.0000	2,108.0000	(13.607)	0	0	0
2011/09/06	R207 2011/11/03	7.30	Call	Bond Future	699.0000	855.0000	22.318	0	0	900
2011/09/06	R207 2011/11/03	7.75	Put	Bond Future	978.0000	791.0000	(19.121)	0	0	0
2011/09/06	R207 2011/11/03	7.75	Call	Bond Future	1,923.0000	2,224.0000	15.653	0	0	300
2011/09/06	R207 2011/11/03	7.95	Put	Bond Future	593.0000	463.0000	(21.922)	0	0	300
2011/09/06	R207 2011/11/03	7.95	Call	Bond Future	2,702.0000	3,061.0000	13.286	0	0	0
2011/09/06	R207 2011/11/03	8.40	Call	Bond Future	4,819.0000	5,265.0000	9.255	0	0	0
2011/09/06	R207 2011/11/03	8.40	Put	Bond Future	153.0000	111.0000	(27.451)	0	0	900
2011/09/06	R207 2012/02/02			Bond Future	7.6480	7.5740	(0.968)	0.0000	0.0000	0
2011/09/06	R207 2012/02/02	9.00	Call	Bond Future	7,761.0000	8,145.0000	4.948	0	0	0
2011/09/06	R207 2012/02/02	9.00	Put	Bond Future	319.0000	274.0000	(14.107)	0	0	0
2011/09/06	R207 2012/02/02	9.05	Call	Bond Future	7,996.0000	8,383.0000	4.840	0	0	0
2011/09/06	R207 2012/02/02	9.05	Put	Bond Future	293.0000	251.0000	(14.334)	0	0	0
2011/09/06	R207 2012/02/02	8.95	Call	Bond Future	7,528.0000	7,908.0000	5.048	0	0	0
2011/09/06	R207 2012/02/02	8.95	Put	Bond Future	348.0000	299.0000	(14.080)	0	0	0
2011/09/06	R207 2012/05/03			Bond Future	7.7200	7.6380	(1.062)	0.0000	0.0000	0
2011/09/06	R207 2012/05/03	8.75	Call	Bond Future	6,667.0000	7,024.0000	5.355	0	0	0
2011/09/06	R207 2012/05/03	8.75	Put	Bond Future	1,084.0000	979.0000	(9.686)	0	0	0
2011/09/06	R207 2012/05/03	8.80	Call	Bond Future	6,869.0000	7,231.0000	5.270	0	0	0
2011/09/06	R207 2012/05/03	8.80	Put	Bond Future	1,026.0000	925.0000	(9.844)	0	0	0
2011/09/06	R207 2012/05/03	8.70	Call	Bond Future	6,461.0000	6,814.0000	5.464	0	0	0
2011/09/06	R207 2012/05/03	8.70	Put	Bond Future	1,140.0000	1,031.0000	(9.561)	0	0	0
2011/09/06	R207 2012/08/02			Bond Future	7.7950	7.6940	(1.296)	0.0000	0.0000	0
2011/09/06	R207 2012/08/02	8.75	Call	Bond Future	6,625.0000	7,030.0000	6.113	0	0	0
2011/09/06	R207 2012/08/02	8.75	Put	Bond Future	1,581.0000	1,432.0000	(9.424)	0	0	0
2011/09/06	R207 2012/08/02	8.80	Call	Bond Future	6,812.0000	7,222.0000	6.019	0	0	0
2011/09/06	R207 2012/08/02	8.80	Put	Bond Future	1,513.0000	1,370.0000	(9.451)	0	0	0
2011/09/06	R207 2012/08/02	8.70	Call	Bond Future	6,440.0000	6,840.0000	6.211	0	0	0
2011/09/06	R207 2012/08/02	8.70	Put	Bond Future	1,652.0000	1,498.0000	(9.322)	0	0	0
2011/09/06	R208 2011/11/03			Bond Future	7.6330	7.5460	(1.140)	0.0000	0.0000	7,121
2011/09/06	R208 2011/11/03	8.75	Call	Bond Future	6,844.0000	7,382.0000	7.861	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
2011/09/06	R208 2011/11/03	8.75	Put	Bond Future	55.0000	36.0000	(34.545)	0	0	0
2011/09/06	R208 2011/11/03	8.80	Call	Bond Future	7,124.0000	7,665.0000	7.594	0	0	0
2011/09/06	R208 2011/11/03	8.80	Put	Bond Future	46.0000	30.0000	(34.783)	0	0	0
2011/09/06	R208 2011/11/03	8.70	Call	Bond Future	6,565.0000	7,100.0000	8.149	0	0	0
2011/09/06	R208 2011/11/03	8.70	Put	Bond Future	66.0000	44.0000	(33.333)	0	0	0
2011/09/06	R208 2011/11/03	7.95	Put	Bond Future	695.0000	538.0000	(22.590)	0	0	0
2011/09/06	R208 2011/11/03	7.95	Call	Bond Future	2,688.0000	3,087.0000	14.844	0	0	1,995
2011/09/06	R208 2011/11/03	8.20	Put	Bond Future	345.0000	254.0000	(26.377)	0	0	0
2011/09/06	R208 2011/11/03	8.20	Call	Bond Future	3,872.0000	4,338.0000	12.035	0	0	665
2011/09/06	R208 2011/11/03	8.40	Call	Bond Future	4,916.0000	5,419.0000	10.232	0	0	0
2011/09/06	R208 2011/11/03	8.40	Put	Bond Future	185.0000	132.0000	(28.649)	0	0	665
2011/09/06	R208 2011/11/03	8.90	Call	Bond Future	7,684.0000	8,230.0000	7.106	0	0	0
2011/09/06	R208 2011/11/03	8.90	Put	Bond Future	31.0000	21.0000	(32.258)	0	0	1,995
2011/09/06	R208 2012/02/02			Bond Future	7.6870	7.6070	(1.041)	0.0000	0.0000	0
2011/09/06	R208 2012/02/02	9.00	Call	Bond Future	8,128.0000	8,573.0000	5.475	0	0	0
2011/09/06	R208 2012/02/02	9.00	Put	Bond Future	377.0000	321.0000	(14.854)	0	0	0
2011/09/06	R208 2012/02/02	9.05	Call	Bond Future	8,377.0000	8,825.0000	5.348	0	0	0
2011/09/06	R208 2012/02/02	9.05	Put	Bond Future	347.0000	295.0000	(14.986)	0	0	0
2011/09/06	R208 2012/02/02	8.95	Call	Bond Future	7,880.0000	8,321.0000	5.596	0	0	0
2011/09/06	R208 2012/02/02	8.95	Put	Bond Future	409.0000	349.0000	(14.670)	0	0	0
2011/09/06	R208 2012/05/03			Bond Future	7.7510	7.6640	(1.122)	0.0000	0.0000	0
2011/09/06	R208 2012/05/03	9.00	Call	Bond Future	8,068.0000	8,506.0000	5.429	0	0	0
2011/09/06	R208 2012/05/03	9.00	Put	Bond Future	839.0000	746.0000	(11.085)	0	0	0
2011/09/06	R208 2012/05/03	9.05	Call	Bond Future	8,296.0000	8,738.0000	5.328	0	0	0
2011/09/06	R208 2012/05/03	9.05	Put	Bond Future	793.0000	703.0000	(11.349)	0	0	0
2011/09/06	R208 2012/05/03	8.95	Call	Bond Future	7,842.0000	8,275.0000	5.522	0	0	0
2011/09/06	R208 2012/05/03	8.95	Put	Bond Future	889.0000	790.0000	(11.136)	0	0	0
2011/09/06	R208 2012/08/02			Bond Future	7.8170	7.7120	(1.343)	0.0000	0.0000	0
2011/09/06	R208 2012/08/02	8.75	Call	Bond Future	7,056.0000	7,515.0000	6.505	0	0	0
2011/09/06	R208 2012/08/02	8.75	Put	Bond Future	1,713.0000	1,546.0000	(9.749)	0	0	0
2011/09/06	R208 2012/08/02	8.80	Call	Bond Future	7,259.0000	7,724.0000	6.406	0	0	0
2011/09/06	R208 2012/08/02	8.80	Put	Bond Future	1,641.0000	1,479.0000	(9.872)	0	0	0
2011/09/06	R208 2012/08/02	8.70	Call	Bond Future	6,855.0000	7,308.0000	6.608	0	0	0
2011/09/06	R208 2012/08/02	8.70	Put	Bond Future	1,789.0000	1,615.0000	(9.726)	0	0	0

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2011/09/06	R209 2011/11/03			Bond Future	8.1100	7.9830	(1.566)	0.0000	0.0000	1,383
2011/09/06	R209 2011/11/03	8.75	Call	Bond Future	5,821.0000	6,815.0000	17.076	0	0	0
2011/09/06	R209 2011/11/03	8.75	Put	Bond Future	422.0000	272.0000	(35.545)	0	0	0
2011/09/06	R209 2011/11/03	8.80	Call	Bond Future	6,159.0000	7,172.0000	16.447	0	0	0
2011/09/06	R209 2011/11/03	8.80	Put	Bond Future	363.0000	232.0000	(36.088)	0	0	0
2011/09/06	R209 2011/11/03	8.70	Call	Bond Future	5,487.0000	6,461.0000	17.751	0	0	0
2011/09/06	R209 2011/11/03	8.70	Put	Bond Future	489.0000	319.0000	(34.765)	0	0	0
2011/09/06	R209 2012/02/02			Bond Future	8.1540	8.0290	(1.533)	0.0000	0.0000	0
2011/09/06	R209 2012/02/02	9.00	Call	Bond Future	8,048.0000	8,949.0000	11.195	0	0	0
2011/09/06	R209 2012/02/02	9.00	Put	Bond Future	1,099.0000	885.0000	(19.472)	0	0	0
2011/09/06	R209 2012/02/02	9.05	Call	Bond Future	8,347.0000	9,262.0000	10.962	0	0	0
2011/09/06	R209 2012/02/02	9.05	Put	Bond Future	1,017.0000	817.0000	(19.666)	0	0	0
2011/09/06	R209 2012/02/02	8.95	Call	Bond Future	7,751.0000	8,639.0000	11.457	0	0	0
2011/09/06	R209 2012/02/02	8.95	Put	Bond Future	1,185.0000	958.0000	(19.156)	0	0	0
2011/09/06	R209 2012/05/03			Bond Future	8.2020	8.0720	(1.585)	0.0000	0.0000	0
2011/09/06	R209 2012/05/03	9.00	Call	Bond Future	8,449.0000	9,313.0000	10.226	0	0	0
2011/09/06	R209 2012/05/03	9.00	Put	Bond Future	1,933.0000	1,650.0000	(14.640)	0	0	0
2011/09/06	R209 2012/05/03	9.05	Call	Bond Future	8,723.0000	9,600.0000	10.054	0	0	0
2011/09/06	R209 2012/05/03	9.05	Put	Bond Future	1,828.0000	1,557.0000	(14.825)	0	0	0
2011/09/06	R209 2012/05/03	8.95	Call	Bond Future	8,177.0000	9,029.0000	10.419	0	0	0
2011/09/06	R209 2012/05/03	8.95	Put	Bond Future	2,044.0000	1,749.0000	(14.432)	0	0	0
2011/09/06	R209 2012/08/02			Bond Future	8.2510	8.1100	(1.709)	0.0000	0.0000	0
2011/09/06	R209 2012/08/02	9.25	Call	Bond Future	10,212.0000	11,150.0000	9.185	0	0	0
2011/09/06	R209 2012/08/02	9.25	Put	Bond Future	2,268.0000	1,973.0000	(13.007)	0	0	0
2011/09/06	R209 2012/08/02	9.30	Call	Bond Future	10,477.0000	11,425.0000	9.048	0	0	0
2011/09/06	R209 2012/08/02	9.30	Put	Bond Future	2,169.0000	1,884.0000	(13.140)	0	0	0
2011/09/06	R209 2012/08/02	9.20	Call	Bond Future	9,949.0000	10,875.0000	9.307	0	0	0
2011/09/06	R209 2012/08/02	9.20	Put	Bond Future	2,372.0000	2,065.0000	(12.943)	0	0	0
2011/09/06	R210 2011/11/03			Bond Future	137.6340	137.6317	(0.002)	0.0000	0.0000	600
2011/09/06	R210 2011/11/03	131.00	Call	Bond Future	6,634.0000	6,632.0000	(0.030)	0	0	0
2011/09/06	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R210 2011/11/03	131.05	Call	Bond Future	6,584.0000	6,582.0000	(0.030)	0	0	0
2011/09/06	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R210 2011/11/03	130.95	Call	Bond Future	6,684.0000	6,682.0000	(0.030)	0	0	0

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2011/09/06	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2011/11/03			Bond Future	112.7553	112.9213	0.147	0.0000	0.0000	529
2011/09/06	R211 2011/11/03	1.25	Call	Bond Future	111,505.0000	111,671.0000	0.149	0	0	0
2011/09/06	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2011/11/03	1.30	Call	Bond Future	111,455.0000	111,621.0000	0.149	0	0	0
2011/09/06	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2011/11/03	1.20	Call	Bond Future	111,555.0000	111,721.0000	0.149	0	0	0
2011/09/06	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2012/02/02			Bond Future	113.1357	113.2311	0.084	0.0000	0.0000	0
2011/09/06	R211 2012/02/02	110.50	Call	Bond Future	2,636.0000	2,731.0000	3.604	0	0	0
2011/09/06	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2012/02/02	110.55	Call	Bond Future	2,586.0000	2,681.0000	3.674	0	0	0
2011/09/06	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R211 2012/02/02	110.45	Call	Bond Future	2,686.0000	2,781.0000	3.537	0	0	0
2011/09/06	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2011/11/03			Bond Future	111.3218	111.5207	0.179	0.0000	0.0000	2,667
2011/09/06	R212 2011/11/03	2.50	Call	Bond Future	108,822.0000	109,021.0000	0.183	0	0	0
2011/09/06	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2011/11/03	2.55	Call	Bond Future	108,772.0000	108,971.0000	0.183	0	0	0
2011/09/06	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2011/11/03	2.45	Call	Bond Future	108,872.0000	109,071.0000	0.183	0	0	0
2011/09/06	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2012/02/02			Bond Future	111.5498	111.6794	0.116	0.0000	0.0000	0
2011/09/06	R212 2012/02/02	108.50	Call	Bond Future	3,050.0000	3,179.0000	4.230	0	0	0
2011/09/06	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2012/02/02	108.55	Call	Bond Future	3,000.0000	3,129.0000	4.300	0	0	0
2011/09/06	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R212 2012/02/02	108.45	Call	Bond Future	3,100.0000	3,229.0000	4.161	0	0	0
2011/09/06	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2011/11/03			Bond Future	8.1100	8.0130	(1.196)	0.0000	0.0000	0
2011/09/06	R213 2011/11/03	8.75	Call	Bond Future	5,436.0000	6,306.0000	16.004	0	0	0
2011/09/06	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2011/11/03	8.80	Call	Bond Future	5,840.0000	6,709.0000	14.880	0	0	0



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2011/09/06	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2011/11/03	8.70	Call	Bond Future	5,030.0000	5,899.0000	17.276	0	0	0
2011/09/06	R213 2011/11/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/02/02			Bond Future	8.1610	8.0680	(1.140)	0.0000	0.0000	0
2011/09/06	R213 2012/02/02	9.00	Call	Bond Future	6,943.0000	7,766.0000	11.854	0	0	0
2011/09/06	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/02/02	9.05	Call	Bond Future	7,331.0000	8,154.0000	11.226	0	0	0
2011/09/06	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/02/02	8.95	Call	Bond Future	6,553.0000	7,376.0000	12.559	0	0	0
2011/09/06	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/05/03			Bond Future	8.2130	8.1160	(1.181)	0.0000	0.0000	0
2011/09/06	R213 2012/05/03	9.25	Call	Bond Future	8,367.0000	9,215.0000	10.135	0	0	0
2011/09/06	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/05/03	9.30	Call	Bond Future	8,740.0000	9,589.0000	9.714	0	0	0
2011/09/06	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/05/03	9.20	Call	Bond Future	7,991.0000	8,840.0000	10.624	0	0	0
2011/09/06	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/08/02			Bond Future	8.2660	8.1570	(1.319)	0.0000	0.0000	0
2011/09/06	R213 2012/08/02	9.25	Call	Bond Future	7,875.0000	8,817.0000	11.962	0	0	0
2011/09/06	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/08/02	9.30	Call	Bond Future	8,247.0000	9,189.0000	11.422	0	0	0
2011/09/06	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	R213 2012/08/02	9.20	Call	Bond Future	7,501.0000	8,443.0000	12.558	0	0	0
2011/09/06	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/06	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/06	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/06	RZ11 2011/11/03	1.00	Call	Bond Future	1,226.0000	1,226.0000	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
2011/09/06	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/06	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/06	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/06	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/06	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/06	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/06	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>281356.00</b>