



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 02/09/2011

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

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2011/09/02	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	AL7T 2011/11/03			Index Future	409.2640	411.3100	0.500	0.0000	0.0000	16
2011/09/02	AL7T 2012/02/02			Index Future	415.5030	417.5810	0.500	0.0000	0.0000	0
2011/09/02	ALBI 2011/11/03			Index Future	375.4840	377.2910	0.481	0.0000	0.0000	1,617
2011/09/02	ALBI 2012/02/02			Index Future	381.2090	383.0440	0.481	0.0000	0.0000	0
2011/09/02	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/02	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	CAAD 2011/09/19			Can-Do Future	0.0045	0.0022	(51.111)	0.0000	0.0000	22,388
2011/09/02	CAAE 2011/09/19			Can-Do Future	0.1792	0.2219	23.828	0.0000	0.0000	21,898
2011/09/02	CAAG 2011/10/24			Can-Do Future	7.0621	7.1223	0.852	0.0000	0.0000	0
2011/09/02	CAAG 2011/10/24	6.70	Call	Can-Do Future	399.0000	450.0000	12.782	0	0	0
2011/09/02	CAAG 2011/10/24	6.70	Put	Can-Do Future	37.0000	28.0000	(24.324)	0	0	0
2011/09/02	CAAG 2011/10/24	6.75	Call	Can-Do Future	361.0000	408.0000	13.019	0	0	0
2011/09/02	CAAG 2011/10/24	6.75	Put	Can-Do Future	49.0000	36.0000	(26.531)	0	0	0
2011/09/02	CAAG 2011/10/24	6.65	Call	Can-Do Future	442.0000	494.0000	11.765	0	0	0
2011/09/02	CAAG 2011/10/24	6.65	Put	Can-Do Future	30.0000	22.0000	(26.667)	0	0	0
2011/09/02	CAAG 2011/10/24	7.00	Put	Can-Do Future	143.0000	115.0000	(19.580)	0	0	0
2011/09/02	CAAG 2011/10/24	7.00	Call	Can-Do Future	205.0000	237.0000	15.610	0	0	14,286
2011/09/02	CAAG 2011/10/24	7.40	Put	Can-Do Future	420.0000	372.0000	(11.429)	0	0	0
2011/09/02	CAAG 2011/10/24	7.40	Call	Can-Do Future	82.0000	94.0000	14.634	0	0	6,757
2011/09/02	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/02	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/02	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/02	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/02	GOVI 2011/11/03			GOVI	376.0840	377.7780	0.450	0.0000	0.0000	162
2011/09/02	GOVI 2011/11/03	357.00	Call	GOVI	190,840.0000	207,780.0000	8.877	0	0	0
2011/09/02	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GOVI 2011/11/03	357.01	Call	GOVI	190,740.0000	207,680.0000	8.881	0	0	0
2011/09/02	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GOVI 2011/11/03	356.99	Call	GOVI	190,940.0000	207,880.0000	8.872	0	0	0
2011/09/02	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GOVI 2012/02/02			GOVI	381.8180	383.5380	0.450	0.0000	0.0000	0
2011/09/02	GOVI 2012/02/02	369.00	Call	GOVI	128,180.0000	145,380.0000	13.419	0	0	0
2011/09/02	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GOVI 2012/02/02	369.01	Call	GOVI	128,080.0000	145,280.0000	13.429	0	0	0
2011/09/02	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GOVI 2012/02/02	368.99	Call	GOVI	128,280.0000	145,480.0000	13.408	0	0	0
2011/09/02	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/02	IGOV 2011/11/03			Index Future	163.2980	163.4140	0.071	0.0000	0.0000	77
2011/09/02	IGOV 2012/02/02			Index Future	165.7870	165.9050	0.071	0.0000	0.0000	0
2011/09/02	ILBI 2012/02/02			Index Future	448.8230	448.7660	(0.013)	0.0000	0.0000	88
2011/09/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/02	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	94.5000	94.4600	16,389
2011/09/02	JBAF 2011/10/19			Jibar Tradeable Future	5.4400	5.4300	(0.184)	0.0000	0.0000	1,000
2011/09/02	JBAF 2011/11/16			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	1,000

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2011/09/02	JBAF 2011/12/21			Jibar Tradeable Future	5.2600	5.2500	(0.190)	0.0000	0.0000	5,541
2011/09/02	JBAF 2012/01/18			Jibar Tradeable Future	5.2200	5.2100	(0.192)	0.0000	0.0000	0
2011/09/02	JBAF 2012/02/15			Jibar Tradeable Future	5.2100	5.1900	(0.384)	0.0000	0.0000	0
2011/09/02	JBAF 2012/03/20			Jibar Tradeable Future	5.1900	5.1700	(0.385)	0.0000	0.0000	1,340
2011/09/02	JBAF 2012/06/20			Jibar Tradeable Future	5.2400	5.1900	(0.954)	0.0000	0.0000	2,890
2011/09/02	JBAF 2012/09/19			Jibar Tradeable Future	5.3500	5.2500	(1.869)	0.0000	0.0000	44,760
2011/09/02	JBAF 2012/12/19			Jibar Tradeable Future	5.5100	5.4100	(1.815)	0.0000	0.0000	990
2011/09/02	JBAF 2013/03/20			Jibar Tradeable Future	5.7400	5.6300	(1.916)	0.0000	0.0000	790
2011/09/02	JBAF 2013/06/19			Jibar Tradeable Future	5.9800	5.8700	(1.839)	0.0000	0.0000	1,250
2011/09/02	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/02	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/02	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/02	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/02	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/02	OTH1 2011/11/03			Index Future	371.8230	374.2200	0.645	0.0000	0.0000	0
2011/09/02	OTH1 2012/02/02			Index Future	377.4920	379.9250	0.645	0.0000	0.0000	0

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2011/09/02	R157 2011/11/03			Bond Future	6.4320	6.3890	(0.669)	0.0000	0.0000	15,333
2011/09/02	R157 2011/11/03	8.25	Call	Bond Future	6,757.0000	6,924.0000	2.472	0	0	0
2011/09/02	R157 2011/11/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/02	R157 2011/11/03	8.30	Call	Bond Future	6,937.0000	7,103.0000	2.393	0	0	0
2011/09/02	R157 2011/11/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/02	R157 2011/11/03	8.20	Call	Bond Future	6,578.0000	6,744.0000	2.524	0	0	0
2011/09/02	R157 2011/11/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R157 2011/11/03	6.55	Put	Bond Future	433.0000	555.0000	28.176	0	0	0
2011/09/02	R157 2011/11/03	6.55	Call	Bond Future	886.0000	1,174.0000	32.506	0	0	1,200
2011/09/02	R157 2011/11/03	7.00	Put	Bond Future	68.0000	142.0000	108.824	0	0	0
2011/09/02	R157 2011/11/03	7.00	Call	Bond Future	2,231.0000	2,471.0000	10.758	0	0	400
2011/09/02	R157 2011/11/03	7.10	Call	Bond Future	2,581.0000	2,805.0000	8.679	0	0	0
2011/09/02	R157 2011/11/03	7.10	Put	Bond Future	42.0000	100.0000	138.095	0	0	400
2011/09/02	R157 2011/11/03	7.55	Call	Bond Future	4,216.0000	4,394.0000	4.222	0	0	0
2011/09/02	R157 2011/11/03	7.55	Put	Bond Future	4.0000	16.0000	300.000	0	0	1,200
2011/09/02	R157 2012/02/02			Bond Future	6.4570	6.4100	(0.728)	0.0000	0.0000	0
2011/09/02	R157 2012/02/02	8.50	Call	Bond Future	7,093.0000	7,289.0000	2.763	0	0	0
2011/09/02	R157 2012/02/02	8.50	Put	Bond Future	11.0000	38.0000	245.455	0	0	0
2011/09/02	R157 2012/02/02	8.55	Call	Bond Future	7,258.0000	7,452.0000	2.673	0	0	0
2011/09/02	R157 2012/02/02	8.55	Put	Bond Future	9.0000	34.0000	277.778	0	0	0
2011/09/02	R157 2012/02/02	8.45	Call	Bond Future	6,927.0000	7,126.0000	2.873	0	0	0
2011/09/02	R157 2012/02/02	8.45	Put	Bond Future	12.0000	42.0000	250.000	0	0	0
2011/09/02	R157 2012/02/02	6.55	Call	Bond Future	1,256.0000	1,670.0000	32.962	0	0	0
2011/09/02	R157 2012/02/02	6.55	Put	Bond Future	922.0000	1,166.0000	26.464	0	0	130
2011/09/02	R157 2012/02/02	6.00	Put	Bond Future	2,097.0000	2,259.0000	7.725	0	0	0
2011/09/02	R157 2012/02/02	6.00	Call	Bond Future	438.0000	769.0000	75.571	0	0	130
2011/09/02	R157 2012/02/02	7.05	Call	Bond Future	2,471.0000	2,845.0000	15.136	0	0	0
2011/09/02	R157 2012/02/02	7.05	Put	Bond Future	360.0000	564.0000	56.667	0	0	130
2011/09/02	R157 2012/05/03			Bond Future	6.4960	6.4460	(0.770)	0.0000	0.0000	0
2011/09/02	R157 2012/05/03	8.25	Call	Bond Future	5,784.0000	6,034.0000	4.322	0	0	0
2011/09/02	R157 2012/05/03	8.25	Put	Bond Future	85.0000	168.0000	97.647	0	0	0
2011/09/02	R157 2012/05/03	8.30	Call	Bond Future	5,935.0000	6,180.0000	4.128	0	0	0
2011/09/02	R157 2012/05/03	8.30	Put	Bond Future	79.0000	156.0000	97.468	0	0	0
2011/09/02	R157 2012/05/03	8.20	Call	Bond Future	5,634.0000	5,889.0000	4.526	0	0	0

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2011/09/02	R157 2012/05/03	8.20	Put	Bond Future	93.0000	180.0000	93.548	0	0	0
2011/09/02	R157 2012/08/02			Bond Future	6.5360	6.4810	(0.841)	0.0000	0.0000	0
2011/09/02	R157 2012/08/02	8.00	Call	Bond Future	4,745.0000	5,103.0000	7.545	0	0	0
2011/09/02	R157 2012/08/02	8.00	Put	Bond Future	314.0000	501.0000	59.554	0	0	0
2011/09/02	R157 2012/08/02	8.05	Call	Bond Future	4,875.0000	5,227.0000	7.221	0	0	0
2011/09/02	R157 2012/08/02	8.05	Put	Bond Future	296.0000	477.0000	61.149	0	0	0
2011/09/02	R157 2012/08/02	7.95	Call	Bond Future	4,616.0000	4,980.0000	7.886	0	0	0
2011/09/02	R157 2012/08/02	7.95	Put	Bond Future	333.0000	526.0000	57.958	0	0	0
2011/09/02	R186 2011/11/03			Bond Future	8.0360	7.9640	(0.896)	0.0000	0.0000	24,385
2011/09/02	R186 2011/11/03	9.00	Call	Bond Future	9,179.0000	9,956.0000	8.465	0	0	0
2011/09/02	R186 2011/11/03	9.00	Put	Bond Future	95.0000	152.0000	60.000	0	0	0
2011/09/02	R186 2011/11/03	9.05	Call	Bond Future	9,606.0000	10,376.0000	8.016	0	0	0
2011/09/02	R186 2011/11/03	9.05	Put	Bond Future	78.0000	128.0000	64.103	0	0	0
2011/09/02	R186 2011/11/03	8.95	Call	Bond Future	8,753.0000	9,537.0000	8.957	0	0	0
2011/09/02	R186 2011/11/03	8.95	Put	Bond Future	116.0000	179.0000	54.310	0	0	0
2011/09/02	R186 2011/11/03	8.75	Put	Bond Future	244.0000	337.0000	38.115	0	0	0
2011/09/02	R186 2011/11/03	8.75	Call	Bond Future	7,069.0000	7,883.0000	11.515	0	0	5,600
2011/09/02	R186 2011/11/03	8.10	Put	Bond Future	1,772.0000	1,863.0000	5.135	0	0	0
2011/09/02	R186 2011/11/03	8.10	Call	Bond Future	2,407.0000	3,219.0000	33.735	0	0	1,275
2011/09/02	R186 2011/11/03	8.35	Put	Bond Future	899.0000	1,030.0000	14.572	0	0	0
2011/09/02	R186 2011/11/03	8.35	Call	Bond Future	3,971.0000	4,823.0000	21.456	0	0	425
2011/09/02	R186 2011/11/03	8.55	Call	Bond Future	5,454.0000	6,295.0000	15.420	0	0	0
2011/09/02	R186 2011/11/03	8.55	Put	Bond Future	483.0000	604.0000	25.052	0	0	425
2011/09/02	R186 2011/11/03	9.10	Call	Bond Future	10,033.0000	10,797.0000	7.615	0	0	0
2011/09/02	R186 2011/11/03	9.10	Put	Bond Future	64.0000	108.0000	68.750	0	0	1,275
2011/09/02	R186 2011/11/03	7.80	Put	Bond Future	3,476.0000	3,412.0000	(1.841)	0	0	0
2011/09/02	R186 2011/11/03	7.80	Call	Bond Future	1,091.0000	1,747.0000	60.128	0	0	250
2011/09/02	R186 2011/11/03	8.00	Call	Bond Future	1,895.0000	2,668.0000	40.792	0	0	0
2011/09/02	R186 2011/11/03	8.00	Put	Bond Future	2,255.0000	2,307.0000	2.306	0	0	250
2011/09/02	R186 2011/11/03	8.20	Call	Bond Future	2,987.0000	3,824.0000	28.021	0	0	0
2011/09/02	R186 2011/11/03	8.20	Put	Bond Future	1,368.0000	1,485.0000	8.553	0	0	250
2011/09/02	R186 2012/02/02			Bond Future	8.0930	8.0180	(0.927)	0.0000	0.0000	2,501
2011/09/02	R186 2012/02/02	9.00	Call	Bond Future	9,263.0000	10,233.0000	10.472	0	0	0
2011/09/02	R186 2012/02/02	9.00	Put	Bond Future	826.0000	1,058.0000	28.087	0	0	0

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2011/09/02	R186 2012/02/02	9.05	Call	Bond Future	9,633.0000	10,594.0000	9.976	0	0	0
2011/09/02	R186 2012/02/02	9.05	Put	Bond Future	757.0000	979.0000	29.326	0	0	0
2011/09/02	R186 2012/02/02	8.95	Call	Bond Future	8,897.0000	9,875.0000	10.992	0	0	0
2011/09/02	R186 2012/02/02	8.95	Put	Bond Future	903.0000	1,143.0000	26.578	0	0	0
2011/09/02	R186 2012/05/03			Bond Future	8.1570	8.0800	(0.944)	0.0000	0.0000	0
2011/09/02	R186 2012/05/03	9.00	Call	Bond Future	9,450.0000	10,619.0000	12.370	0	0	0
2011/09/02	R186 2012/05/03	9.00	Put	Bond Future	1,714.0000	2,139.0000	24.796	0	0	0
2011/09/02	R186 2012/05/03	9.05	Call	Bond Future	9,784.0000	10,943.0000	11.846	0	0	0
2011/09/02	R186 2012/05/03	9.05	Put	Bond Future	1,613.0000	2,027.0000	25.666	0	0	0
2011/09/02	R186 2012/05/03	8.95	Call	Bond Future	9,118.0000	10,298.0000	12.941	0	0	0
2011/09/02	R186 2012/05/03	8.95	Put	Bond Future	1,821.0000	2,256.0000	23.888	0	0	0
2011/09/02	R186 2012/08/02			Bond Future	8.2220	8.1430	(0.961)	0.0000	0.0000	0
2011/09/02	R186 2012/08/02	8.75	Call	Bond Future	7,861.0000	9,304.0000	18.356	0	0	0
2011/09/02	R186 2012/08/02	8.75	Put	Bond Future	3,015.0000	3,708.0000	22.985	0	0	0
2011/09/02	R186 2012/08/02	8.80	Call	Bond Future	8,165.0000	9,593.0000	17.489	0	0	0
2011/09/02	R186 2012/08/02	8.80	Put	Bond Future	2,875.0000	3,553.0000	23.583	0	0	0
2011/09/02	R186 2012/08/02	8.70	Call	Bond Future	7,565.0000	9,019.0000	19.220	0	0	0
2011/09/02	R186 2012/08/02	8.70	Put	Bond Future	3,166.0000	3,870.0000	22.236	0	0	0
2011/09/02	R189 2011/11/03			Bond Future	213.8393	213.9681	0.060	0.0000	0.0000	0
2011/09/02	R189 2011/11/03	212.00	Call	Bond Future	1,839.0000	1,968.0000	7.015	0	0	0
2011/09/02	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R189 2011/11/03	212.05	Call	Bond Future	1,789.0000	1,918.0000	7.211	0	0	0
2011/09/02	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R189 2011/11/03	211.95	Call	Bond Future	1,889.0000	2,018.0000	6.829	0	0	0
2011/09/02	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R197 2011/11/03			Bond Future	245.9871	245.7673	(0.089)	0.0000	0.0000	183
2011/09/02	R197 2011/11/03	238.50	Call	Bond Future	7,487.0000	7,267.0000	(2.938)	0	0	0
2011/09/02	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R197 2011/11/03	238.55	Call	Bond Future	7,437.0000	7,217.0000	(2.958)	0	0	0
2011/09/02	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R197 2011/11/03	238.45	Call	Bond Future	7,537.0000	7,317.0000	(2.919)	0	0	0
2011/09/02	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R201 2011/11/03			Bond Future	6.1250	6.0930	(0.522)	0.0000	0.0000	1,348



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2011/09/02	R201 2011/11/03	8.00	Call	Bond Future	5,318.0000	5,411.0000	1.749	0	0	0
2011/09/02	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R201 2011/11/03	8.05	Call	Bond Future	5,455.0000	5,549.0000	1.723	0	0	0
2011/09/02	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R201 2011/11/03	7.95	Call	Bond Future	5,180.0000	5,274.0000	1.815	0	0	0
2011/09/02	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R201 2012/02/02			Bond Future	6.1200	6.0850	(0.572)	0.0000	0.0000	0
2011/09/02	R201 2012/02/02	8.25	Call	Bond Future	5,577.0000	5,671.0000	1.685	0	0	0
2011/09/02	R201 2012/02/02	8.25	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/09/02	R201 2012/02/02	8.30	Call	Bond Future	5,703.0000	5,797.0000	1.648	0	0	0
2011/09/02	R201 2012/02/02	8.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/02	R201 2012/02/02	8.20	Call	Bond Future	5,451.0000	5,545.0000	1.724	0	0	0
2011/09/02	R201 2012/02/02	8.20	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/09/02	R201 2012/05/03			Bond Future	6.1320	6.0930	(0.636)	0.0000	0.0000	0
2011/09/02	R201 2012/05/03	7.75	Call	Bond Future	3,989.0000	4,096.0000	2.682	0	0	0
2011/09/02	R201 2012/05/03	7.75	Put	Bond Future	68.0000	78.0000	14.706	0	0	0
2011/09/02	R201 2012/05/03	7.80	Call	Bond Future	4,101.0000	4,207.0000	2.585	0	0	0
2011/09/02	R201 2012/05/03	7.80	Put	Bond Future	61.0000	70.0000	14.754	0	0	0
2011/09/02	R201 2012/05/03	7.70	Call	Bond Future	3,876.0000	3,985.0000	2.812	0	0	0
2011/09/02	R201 2012/05/03	7.70	Put	Bond Future	73.0000	85.0000	16.438	0	0	0
2011/09/02	R201 2012/08/02			Bond Future	6.1410	6.0980	(0.700)	0.0000	0.0000	0
2011/09/02	R201 2012/08/02	7.50	Call	Bond Future	3,207.0000	3,291.0000	2.619	0	0	0
2011/09/02	R201 2012/08/02	7.50	Put	Bond Future	197.0000	184.0000	(6.599)	0	0	0
2011/09/02	R201 2012/08/02	7.55	Call	Bond Future	3,305.0000	3,387.0000	2.481	0	0	0
2011/09/02	R201 2012/08/02	7.55	Put	Bond Future	187.0000	171.0000	(8.556)	0	0	0
2011/09/02	R201 2012/08/02	7.45	Call	Bond Future	3,109.0000	3,196.0000	2.798	0	0	0
2011/09/02	R201 2012/08/02	7.45	Put	Bond Future	208.0000	198.0000	(4.808)	0	0	0
2011/09/02	R202 2011/11/03			Bond Future	185.9574	186.5640	0.326	0.0000	0.0000	28,816
2011/09/02	R202 2011/11/03	0.50	Call	Bond Future	185,457.0000	186,064.0000	0.327	0	0	0
2011/09/02	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R202 2011/11/03	0.55	Call	Bond Future	185,407.0000	186,014.0000	0.327	0	0	0
2011/09/02	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R202 2011/11/03	0.45	Call	Bond Future	185,507.0000	186,114.0000	0.327	0	0	0
2011/09/02	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/02	R202 2012/02/02			Bond Future	186.1277	186.7438	0.331	0.0000	0.0000	0
2011/09/02	R202 2012/02/02	177.00	Call	Bond Future	9,128.0000	9,744.0000	6.748	0	0	0
2011/09/02	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R202 2012/02/02	177.05	Call	Bond Future	9,078.0000	9,694.0000	6.786	0	0	0
2011/09/02	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R202 2012/02/02	176.95	Call	Bond Future	9,178.0000	9,794.0000	6.712	0	0	0
2011/09/02	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R203 2011/11/03			Bond Future	7.3160	7.2010	(1.572)	0.0000	0.0000	2,077
2011/09/02	R203 2011/11/03	8.50	Call	Bond Future	5,526.0000	6,094.0000	10.279	0	0	0
2011/09/02	R203 2011/11/03	8.50	Put	Bond Future	7.0000	19.0000	171.429	0	0	0
2011/09/02	R203 2011/11/03	8.55	Call	Bond Future	5,749.0000	6,315.0000	9.845	0	0	0
2011/09/02	R203 2011/11/03	8.55	Put	Bond Future	5.0000	15.0000	200.000	0	0	0
2011/09/02	R203 2011/11/03	8.45	Call	Bond Future	5,302.0000	5,873.0000	10.770	0	0	0
2011/09/02	R203 2011/11/03	8.45	Put	Bond Future	9.0000	24.0000	166.667	0	0	0
2011/09/02	R203 2012/02/02			Bond Future	7.3820	7.2610	(1.639)	0.0000	0.0000	0
2011/09/02	R203 2012/02/02	8.75	Call	Bond Future	6,220.0000	6,883.0000	10.659	0	0	0
2011/09/02	R203 2012/02/02	8.75	Put	Bond Future	116.0000	217.0000	87.069	0	0	0
2011/09/02	R203 2012/02/02	8.80	Call	Bond Future	6,424.0000	7,079.0000	10.196	0	0	0
2011/09/02	R203 2012/02/02	8.80	Put	Bond Future	106.0000	198.0000	86.792	0	0	0
2011/09/02	R203 2012/02/02	8.70	Call	Bond Future	6,018.0000	6,687.0000	11.117	0	0	0
2011/09/02	R203 2012/02/02	8.70	Put	Bond Future	129.0000	236.0000	82.946	0	0	0
2011/09/02	R203 2012/05/03			Bond Future	7.4600	7.3320	(1.716)	0.0000	0.0000	0
2011/09/02	R203 2012/05/03	8.75	Call	Bond Future	5,876.0000	6,643.0000	13.053	0	0	0
2011/09/02	R203 2012/05/03	8.75	Put	Bond Future	337.0000	534.0000	58.457	0	0	0
2011/09/02	R203 2012/05/03	8.80	Call	Bond Future	6,060.0000	6,819.0000	12.525	0	0	0
2011/09/02	R203 2012/05/03	8.80	Put	Bond Future	314.0000	503.0000	60.191	0	0	0
2011/09/02	R203 2012/05/03	8.70	Call	Bond Future	5,694.0000	6,468.0000	13.593	0	0	0
2011/09/02	R203 2012/05/03	8.70	Put	Bond Future	363.0000	567.0000	56.198	0	0	0
2011/09/02	R203 2012/08/02			Bond Future	7.5420	7.4060	(1.803)	0.0000	0.0000	0
2011/09/02	R203 2012/08/02	8.50	Call	Bond Future	4,654.0000	5,744.0000	23.421	0	0	0
2011/09/02	R203 2012/08/02	8.50	Put	Bond Future	679.0000	1,189.0000	75.110	0	0	0
2011/09/02	R203 2012/08/02	8.55	Call	Bond Future	4,821.0000	5,896.0000	22.298	0	0	0
2011/09/02	R203 2012/08/02	8.55	Put	Bond Future	644.0000	1,139.0000	76.863	0	0	0
2011/09/02	R203 2012/08/02	8.45	Call	Bond Future	4,490.0000	5,593.0000	24.566	0	0	0

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2011/09/02	R203 2012/08/02	8.45	Put	Bond Future	718.0000	1,241.0000	72.841	0	0	0
2011/09/02	R204 2011/11/03			Bond Future	7.5520	7.4480	(1.377)	0.0000	0.0000	2,782
2011/09/02	R204 2011/11/03	8.75	Call	Bond Future	6,356.0000	6,945.0000	9.267	0	0	0
2011/09/02	R204 2011/11/03	8.75	Put	Bond Future	10.0000	23.0000	130.000	0	0	0
2011/09/02	R204 2011/11/03	8.80	Call	Bond Future	6,608.0000	7,195.0000	8.883	0	0	0
2011/09/02	R204 2011/11/03	8.80	Put	Bond Future	8.0000	19.0000	137.500	0	0	0
2011/09/02	R204 2011/11/03	8.70	Call	Bond Future	6,104.0000	6,695.0000	9.682	0	0	0
2011/09/02	R204 2011/11/03	8.70	Put	Bond Future	13.0000	28.0000	115.385	0	0	0
2011/09/02	R204 2012/02/02			Bond Future	7.6170	7.5080	(1.431)	0.0000	0.0000	0
2011/09/02	R204 2012/02/02	9.00	Call	Bond Future	7,190.0000	7,857.0000	9.277	0	0	0
2011/09/02	R204 2012/02/02	9.00	Put	Bond Future	126.0000	209.0000	65.873	0	0	0
2011/09/02	R204 2012/02/02	9.05	Call	Bond Future	7,421.0000	8,082.0000	8.907	0	0	0
2011/09/02	R204 2012/02/02	9.05	Put	Bond Future	114.0000	191.0000	67.544	0	0	0
2011/09/02	R204 2012/02/02	8.95	Call	Bond Future	6,960.0000	7,633.0000	9.670	0	0	0
2011/09/02	R204 2012/02/02	8.95	Put	Bond Future	141.0000	230.0000	63.121	0	0	0
2011/09/02	R204 2012/05/03			Bond Future	7.6950	7.5810	(1.481)	0.0000	0.0000	0
2011/09/02	R204 2012/05/03	8.75	Call	Bond Future	5,886.0000	6,647.0000	12.929	0	0	0
2011/09/02	R204 2012/05/03	8.75	Put	Bond Future	616.0000	786.0000	27.597	0	0	0
2011/09/02	R204 2012/05/03	8.80	Call	Bond Future	6,087.0000	6,848.0000	12.502	0	0	0
2011/09/02	R204 2012/05/03	8.80	Put	Bond Future	575.0000	746.0000	29.739	0	0	0
2011/09/02	R204 2012/05/03	8.70	Call	Bond Future	5,686.0000	6,453.0000	13.489	0	0	0
2011/09/02	R204 2012/05/03	8.70	Put	Bond Future	658.0000	834.0000	26.748	0	0	0
2011/09/02	R204 2012/08/02			Bond Future	7.7770	7.6570	(1.543)	0.0000	0.0000	0
2011/09/02	R204 2012/08/02	8.50	Call	Bond Future	4,646.0000	5,753.0000	23.827	0	0	0
2011/09/02	R204 2012/08/02	8.50	Put	Bond Future	1,119.0000	1,626.0000	45.308	0	0	0
2011/09/02	R204 2012/08/02	8.55	Call	Bond Future	4,828.0000	5,923.0000	22.680	0	0	0
2011/09/02	R204 2012/08/02	8.55	Put	Bond Future	1,063.0000	1,558.0000	46.566	0	0	0
2011/09/02	R204 2012/08/02	8.45	Call	Bond Future	4,468.0000	5,586.0000	25.022	0	0	0
2011/09/02	R204 2012/08/02	8.45	Put	Bond Future	1,180.0000	1,698.0000	43.898	0	0	0
2011/09/02	R206 2011/11/03			Bond Future	5.8530	5.8540	0.017	0.0000	0.0000	12,577
2011/09/02	R206 2011/11/03	7.75	Call	Bond Future	3,830.0000	3,828.0000	(0.052)	0	0	0
2011/09/02	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R206 2011/11/03	7.80	Call	Bond Future	3,929.0000	3,926.0000	(0.076)	0	0	0

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2011/09/02	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R206 2011/11/03	7.70	Call	Bond Future	3,731.0000	3,729.0000	(0.054)	0	0	0
2011/09/02	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R206 2012/02/02			Bond Future	5.8060	5.8060	0.000	0.0000	0.0000	0
2011/09/02	R206 2012/02/02	8.00	Call	Bond Future	3,946.0000	3,948.0000	0.051	0	0	0
2011/09/02	R206 2012/02/02	8.00	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/09/02	R206 2012/02/02	8.05	Call	Bond Future	4,034.0000	4,035.0000	0.025	0	0	0
2011/09/02	R206 2012/02/02	8.05	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/09/02	R206 2012/02/02	7.95	Call	Bond Future	3,859.0000	3,861.0000	0.052	0	0	0
2011/09/02	R206 2012/02/02	7.95	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/09/02	R206 2012/05/03			Bond Future	5.7780	5.7790	0.017	0.0000	0.0000	0
2011/09/02	R206 2012/05/03	7.50	Call	Bond Future	2,780.0000	2,821.0000	1.475	0	0	0
2011/09/02	R206 2012/05/03	7.50	Put	Bond Future	46.0000	89.0000	93.478	0	0	0
2011/09/02	R206 2012/05/03	7.55	Call	Bond Future	2,855.0000	2,892.0000	1.296	0	0	0
2011/09/02	R206 2012/05/03	7.55	Put	Bond Future	43.0000	82.0000	90.698	0	0	0
2011/09/02	R206 2012/05/03	7.45	Call	Bond Future	2,707.0000	2,751.0000	1.625	0	0	0
2011/09/02	R206 2012/05/03	7.45	Put	Bond Future	51.0000	97.0000	90.196	0	0	0
2011/09/02	R206 2012/08/02			Bond Future	5.7310	5.7320	0.017	0.0000	0.0000	0
2011/09/02	R206 2012/08/02	7.25	Call	Bond Future	2,167.0000	2,256.0000	4.107	0	0	0
2011/09/02	R206 2012/08/02	7.25	Put	Bond Future	93.0000	183.0000	96.774	0	0	0
2011/09/02	R206 2012/08/02	7.30	Call	Bond Future	2,229.0000	2,312.0000	3.724	0	0	0
2011/09/02	R206 2012/08/02	7.30	Put	Bond Future	88.0000	172.0000	95.455	0	0	0
2011/09/02	R206 2012/08/02	7.20	Call	Bond Future	2,106.0000	2,199.0000	4.416	0	0	0
2011/09/02	R206 2012/08/02	7.20	Put	Bond Future	99.0000	194.0000	95.960	0	0	0
2011/09/02	R207 2011/11/03			Bond Future	7.7460	7.6630	(1.072)	0.0000	0.0000	8,599
2011/09/02	R207 2011/11/03	8.75	Call	Bond Future	5,703.0000	6,229.0000	9.223	0	0	0
2011/09/02	R207 2011/11/03	8.75	Put	Bond Future	29.0000	66.0000	127.586	0	0	0
2011/09/02	R207 2011/11/03	8.80	Call	Bond Future	5,969.0000	6,490.0000	8.728	0	0	0
2011/09/02	R207 2011/11/03	8.80	Put	Bond Future	23.0000	55.0000	139.130	0	0	0
2011/09/02	R207 2011/11/03	8.70	Call	Bond Future	5,438.0000	5,970.0000	9.783	0	0	0
2011/09/02	R207 2011/11/03	8.70	Put	Bond Future	36.0000	79.0000	119.444	0	0	0
2011/09/02	R207 2011/11/03	7.90	Put	Bond Future	727.0000	846.0000	16.369	0	0	0
2011/09/02	R207 2011/11/03	7.90	Call	Bond Future	1,626.0000	2,233.0000	37.331	0	0	2,000
2011/09/02	R207 2011/11/03	8.15	Call	Bond Future	2,662.0000	3,268.0000	22.765	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
2011/09/02	R207 2011/11/03	8.15	Put	Bond Future	327.0000	444.0000	35.780	0	0	2,000
2011/09/02	R207 2011/11/03	8.35	Call	Bond Future	3,622.0000	4,203.0000	16.041	0	0	0
2011/09/02	R207 2011/11/03	8.35	Put	Bond Future	157.0000	249.0000	58.599	0	0	2,000
2011/09/02	R207 2011/11/03	7.30	Put	Bond Future	2,903.0000	2,775.0000	(4.409)	0	0	0
2011/09/02	R207 2011/11/03	7.30	Call	Bond Future	240.0000	601.0000	150.417	0	0	900
2011/09/02	R207 2011/11/03	7.75	Put	Bond Future	1,101.0000	1,191.0000	8.174	0	0	0
2011/09/02	R207 2011/11/03	7.75	Call	Bond Future	1,124.0000	1,703.0000	51.512	0	0	300
2011/09/02	R207 2011/11/03	7.95	Put	Bond Future	626.0000	749.0000	19.649	0	0	300
2011/09/02	R207 2011/11/03	7.95	Call	Bond Future	1,814.0000	2,426.0000	33.738	0	0	0
2011/09/02	R207 2011/11/03	8.40	Call	Bond Future	3,874.0000	4,448.0000	14.817	0	0	0
2011/09/02	R207 2011/11/03	8.40	Put	Bond Future	129.0000	214.0000	65.891	0	0	900
2011/09/02	R207 2012/02/02			Bond Future	7.8110	7.7240	(1.114)	0.0000	0.0000	0
2011/09/02	R207 2012/02/02	9.00	Call	Bond Future	6,743.0000	7,384.0000	9.506	0	0	0
2011/09/02	R207 2012/02/02	9.00	Put	Bond Future	238.0000	381.0000	60.084	0	0	0
2011/09/02	R207 2012/02/02	9.05	Call	Bond Future	6,981.0000	7,614.0000	9.067	0	0	0
2011/09/02	R207 2012/02/02	9.05	Put	Bond Future	215.0000	349.0000	62.326	0	0	0
2011/09/02	R207 2012/02/02	8.95	Call	Bond Future	6,505.0000	7,154.0000	9.977	0	0	0
2011/09/02	R207 2012/02/02	8.95	Put	Bond Future	262.0000	413.0000	57.634	0	0	0
2011/09/02	R207 2012/05/03			Bond Future	7.8890	7.7990	(1.141)	0.0000	0.0000	0
2011/09/02	R207 2012/05/03	8.75	Call	Bond Future	5,523.0000	6,342.0000	14.829	0	0	0
2011/09/02	R207 2012/05/03	8.75	Put	Bond Future	885.0000	1,202.0000	35.819	0	0	0
2011/09/02	R207 2012/05/03	8.80	Call	Bond Future	5,729.0000	6,540.0000	14.156	0	0	0
2011/09/02	R207 2012/05/03	8.80	Put	Bond Future	830.0000	1,140.0000	37.349	0	0	0
2011/09/02	R207 2012/05/03	8.70	Call	Bond Future	5,320.0000	6,141.0000	15.432	0	0	0
2011/09/02	R207 2012/05/03	8.70	Put	Bond Future	944.0000	1,263.0000	33.792	0	0	0
2011/09/02	R207 2012/08/02			Bond Future	7.9710	7.8770	(1.179)	0.0000	0.0000	0
2011/09/02	R207 2012/08/02	8.75	Call	Bond Future	5,231.0000	6,316.0000	20.742	0	0	0
2011/09/02	R207 2012/08/02	8.75	Put	Bond Future	1,142.0000	1,718.0000	50.438	0	0	0
2011/09/02	R207 2012/08/02	8.80	Call	Bond Future	5,428.0000	6,499.0000	19.731	0	0	0
2011/09/02	R207 2012/08/02	8.80	Put	Bond Future	1,084.0000	1,646.0000	51.845	0	0	0
2011/09/02	R207 2012/08/02	8.70	Call	Bond Future	5,037.0000	6,136.0000	21.819	0	0	0
2011/09/02	R207 2012/08/02	8.70	Put	Bond Future	1,204.0000	1,794.0000	49.003	0	0	0
2011/09/02	R208 2011/11/03			Bond Future	7.7730	7.7000	(0.939)	0.0000	0.0000	7,121
2011/09/02	R208 2011/11/03	8.75	Call	Bond Future	5,943.0000	6,445.0000	8.447	0	0	0

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2011/09/02	R208 2011/11/03	8.75	Put	Bond Future	40.0000	81.0000	102.500	0	0	0
2011/09/02	R208 2011/11/03	8.80	Call	Bond Future	6,224.0000	6,721.0000	7.985	0	0	0
2011/09/02	R208 2011/11/03	8.80	Put	Bond Future	32.0000	68.0000	112.500	0	0	0
2011/09/02	R208 2011/11/03	8.70	Call	Bond Future	5,662.0000	6,170.0000	8.972	0	0	0
2011/09/02	R208 2011/11/03	8.70	Put	Bond Future	50.0000	97.0000	94.000	0	0	0
2011/09/02	R208 2011/11/03	7.95	Put	Bond Future	751.0000	860.0000	14.514	0	0	0
2011/09/02	R208 2011/11/03	7.95	Call	Bond Future	1,857.0000	2,427.0000	30.695	0	0	1,995
2011/09/02	R208 2011/11/03	8.20	Put	Bond Future	341.0000	449.0000	31.672	0	0	0
2011/09/02	R208 2011/11/03	8.20	Call	Bond Future	2,981.0000	3,550.0000	19.088	0	0	665
2011/09/02	R208 2011/11/03	8.40	Call	Bond Future	4,010.0000	4,557.0000	13.641	0	0	0
2011/09/02	R208 2011/11/03	8.40	Put	Bond Future	166.0000	252.0000	51.807	0	0	665
2011/09/02	R208 2011/11/03	8.90	Call	Bond Future	6,787.0000	7,275.0000	7.190	0	0	0
2011/09/02	R208 2011/11/03	8.90	Put	Bond Future	21.0000	48.0000	128.571	0	0	1,995
2011/09/02	R208 2012/02/02			Bond Future	7.8320	7.7570	(0.958)	0.0000	0.0000	0
2011/09/02	R208 2012/02/02	9.00	Call	Bond Future	7,126.0000	7,758.0000	8.869	0	0	0
2011/09/02	R208 2012/02/02	9.00	Put	Bond Future	273.0000	442.0000	61.905	0	0	0
2011/09/02	R208 2012/02/02	9.05	Call	Bond Future	7,379.0000	8,003.0000	8.456	0	0	0
2011/09/02	R208 2012/02/02	9.05	Put	Bond Future	247.0000	408.0000	65.182	0	0	0
2011/09/02	R208 2012/02/02	8.95	Call	Bond Future	6,874.0000	7,514.0000	9.310	0	0	0
2011/09/02	R208 2012/02/02	8.95	Put	Bond Future	301.0000	478.0000	58.804	0	0	0
2011/09/02	R208 2012/05/03			Bond Future	7.9010	7.8230	(0.987)	0.0000	0.0000	0
2011/09/02	R208 2012/05/03	9.00	Call	Bond Future	7,007.0000	7,725.0000	10.247	0	0	0
2011/09/02	R208 2012/05/03	9.00	Put	Bond Future	686.0000	933.0000	36.006	0	0	0
2011/09/02	R208 2012/05/03	9.05	Call	Bond Future	7,238.0000	7,949.0000	9.823	0	0	0
2011/09/02	R208 2012/05/03	9.05	Put	Bond Future	642.0000	883.0000	37.539	0	0	0
2011/09/02	R208 2012/05/03	8.95	Call	Bond Future	6,777.0000	7,503.0000	10.713	0	0	0
2011/09/02	R208 2012/05/03	8.95	Put	Bond Future	731.0000	987.0000	35.021	0	0	0
2011/09/02	R208 2012/08/02			Bond Future	7.9730	7.8920	(1.016)	0.0000	0.0000	0
2011/09/02	R208 2012/08/02	8.75	Call	Bond Future	5,651.0000	6,750.0000	19.448	0	0	0
2011/09/02	R208 2012/08/02	8.75	Put	Bond Future	1,229.0000	1,851.0000	50.610	0	0	0
2011/09/02	R208 2012/08/02	8.80	Call	Bond Future	5,865.0000	6,949.0000	18.483	0	0	0
2011/09/02	R208 2012/08/02	8.80	Put	Bond Future	1,168.0000	1,775.0000	51.969	0	0	0
2011/09/02	R208 2012/08/02	8.70	Call	Bond Future	5,441.0000	6,554.0000	20.456	0	0	0
2011/09/02	R208 2012/08/02	8.70	Put	Bond Future	1,296.0000	1,932.0000	49.074	0	0	0

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2011/09/02	R209 2011/11/03			Bond Future	8.3250	8.2130	(1.345)	0.0000	0.0000	1,383
2011/09/02	R209 2011/11/03	8.75	Call	Bond Future	4,033.0000	5,099.0000	26.432	0	0	0
2011/09/02	R209 2011/11/03	8.75	Put	Bond Future	515.0000	610.0000	18.447	0	0	0
2011/09/02	R209 2011/11/03	8.80	Call	Bond Future	4,353.0000	5,418.0000	24.466	0	0	0
2011/09/02	R209 2011/11/03	8.80	Put	Bond Future	438.0000	532.0000	21.461	0	0	0
2011/09/02	R209 2011/11/03	8.70	Call	Bond Future	3,721.0000	4,785.0000	28.594	0	0	0
2011/09/02	R209 2011/11/03	8.70	Put	Bond Future	604.0000	697.0000	15.397	0	0	0
2011/09/02	R209 2012/02/02			Bond Future	8.3740	8.2580	(1.385)	0.0000	0.0000	0
2011/09/02	R209 2012/02/02	9.00	Call	Bond Future	6,151.0000	7,361.0000	19.672	0	0	0
2011/09/02	R209 2012/02/02	9.00	Put	Bond Future	1,106.0000	1,321.0000	19.439	0	0	0
2011/09/02	R209 2012/02/02	9.05	Call	Bond Future	6,442.0000	7,649.0000	18.736	0	0	0
2011/09/02	R209 2012/02/02	9.05	Put	Bond Future	1,017.0000	1,229.0000	20.846	0	0	0
2011/09/02	R209 2012/02/02	8.95	Call	Bond Future	5,865.0000	7,078.0000	20.682	0	0	0
2011/09/02	R209 2012/02/02	8.95	Put	Bond Future	1,204.0000	1,422.0000	18.106	0	0	0
2011/09/02	R209 2012/05/03			Bond Future	8.4280	8.3090	(1.412)	0.0000	0.0000	0
2011/09/02	R209 2012/05/03	9.00	Call	Bond Future	6,512.0000	7,796.0000	19.717	0	0	0
2011/09/02	R209 2012/05/03	9.00	Put	Bond Future	1,932.0000	2,206.0000	14.182	0	0	0
2011/09/02	R209 2012/05/03	9.05	Call	Bond Future	6,778.0000	8,060.0000	18.914	0	0	0
2011/09/02	R209 2012/05/03	9.05	Put	Bond Future	1,818.0000	2,090.0000	14.961	0	0	0
2011/09/02	R209 2012/05/03	8.95	Call	Bond Future	6,250.0000	7,536.0000	20.576	0	0	0
2011/09/02	R209 2012/05/03	8.95	Put	Bond Future	2,053.0000	2,329.0000	13.444	0	0	0
2011/09/02	R209 2012/08/02			Bond Future	8.4820	8.3610	(1.427)	0.0000	0.0000	0
2011/09/02	R209 2012/08/02	9.25	Call	Bond Future	7,955.0000	9,535.0000	19.862	0	0	0
2011/09/02	R209 2012/08/02	9.25	Put	Bond Future	1,968.0000	2,532.0000	28.659	0	0	0
2011/09/02	R209 2012/08/02	9.30	Call	Bond Future	8,225.0000	9,791.0000	19.040	0	0	0
2011/09/02	R209 2012/08/02	9.30	Put	Bond Future	1,874.0000	2,424.0000	29.349	0	0	0
2011/09/02	R209 2012/08/02	9.20	Call	Bond Future	7,691.0000	9,280.0000	20.661	0	0	0
2011/09/02	R209 2012/08/02	9.20	Put	Bond Future	2,071.0000	2,644.0000	27.668	0	0	0
2011/09/02	R210 2011/11/03			Bond Future	137.4365	137.6282	0.139	0.0000	0.0000	600
2011/09/02	R210 2011/11/03	131.00	Call	Bond Future	6,437.0000	6,628.0000	2.967	0	0	0
2011/09/02	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R210 2011/11/03	131.05	Call	Bond Future	6,387.0000	6,578.0000	2.990	0	0	0
2011/09/02	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R210 2011/11/03	130.95	Call	Bond Future	6,487.0000	6,678.0000	2.944	0	0	0

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2011/09/02	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2011/11/03			Bond Future	112.5236	112.6963	0.153	0.0000	0.0000	529
2011/09/02	R211 2011/11/03	1.25	Call	Bond Future	111,274.0000	111,446.0000	0.155	0	0	0
2011/09/02	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2011/11/03	1.30	Call	Bond Future	111,224.0000	111,396.0000	0.155	0	0	0
2011/09/02	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2011/11/03	1.20	Call	Bond Future	111,324.0000	111,496.0000	0.155	0	0	0
2011/09/02	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2012/02/02			Bond Future	112.9015	113.0768	0.155	0.0000	0.0000	0
2011/09/02	R211 2012/02/02	110.50	Call	Bond Future	2,401.0000	2,577.0000	7.330	0	0	0
2011/09/02	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2012/02/02	110.55	Call	Bond Future	2,351.0000	2,527.0000	7.486	0	0	0
2011/09/02	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R211 2012/02/02	110.45	Call	Bond Future	2,451.0000	2,627.0000	7.181	0	0	0
2011/09/02	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2011/11/03			Bond Future	111.4130	111.3172	(0.086)	0.0000	0.0000	2,667
2011/09/02	R212 2011/11/03	2.50	Call	Bond Future	108,913.0000	108,817.0000	(0.088)	0	0	0
2011/09/02	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2011/11/03	2.55	Call	Bond Future	108,863.0000	108,767.0000	(0.088)	0	0	0
2011/09/02	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2011/11/03	2.45	Call	Bond Future	108,963.0000	108,867.0000	(0.088)	0	0	0
2011/09/02	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2012/02/02			Bond Future	111.6433	111.5460	(0.087)	0.0000	0.0000	0
2011/09/02	R212 2012/02/02	108.50	Call	Bond Future	3,143.0000	3,046.0000	(3.086)	0	0	0
2011/09/02	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2012/02/02	108.55	Call	Bond Future	3,093.0000	2,996.0000	(3.136)	0	0	0
2011/09/02	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R212 2012/02/02	108.45	Call	Bond Future	3,193.0000	3,096.0000	(3.038)	0	0	0
2011/09/02	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2011/11/03			Bond Future	8.3300	8.2280	(1.224)	0.0000	0.0000	0
2011/09/02	R213 2011/11/03	8.75	Call	Bond Future	3,510.0000	4,395.0000	25.214	0	0	0
2011/09/02	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2011/11/03	8.80	Call	Bond Future	3,913.0000	4,799.0000	22.642	0	0	0



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2011/09/02	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2011/11/03	8.70	Call	Bond Future	3,103.0000	3,989.0000	28.553	0	0	0
2011/09/02	R213 2011/11/03	8.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/02	R213 2012/02/02			Bond Future	8.3870	8.2820	(1.252)	0.0000	0.0000	0
2011/09/02	R213 2012/02/02	9.00	Call	Bond Future	4,989.0000	5,889.0000	18.040	0	0	0
2011/09/02	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/02/02	9.05	Call	Bond Future	5,377.0000	6,277.0000	16.738	0	0	0
2011/09/02	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/02/02	8.95	Call	Bond Future	4,599.0000	5,499.0000	19.569	0	0	0
2011/09/02	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/05/03			Bond Future	8.4460	8.3380	(1.279)	0.0000	0.0000	0
2011/09/02	R213 2012/05/03	9.25	Call	Bond Future	6,378.0000	7,292.0000	14.331	0	0	0
2011/09/02	R213 2012/05/03	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/02	R213 2012/05/03	9.30	Call	Bond Future	6,751.0000	7,665.0000	13.539	0	0	0
2011/09/02	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/05/03	9.20	Call	Bond Future	6,002.0000	6,916.0000	15.228	0	0	0
2011/09/02	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/08/02			Bond Future	8.5050	8.3940	(1.305)	0.0000	0.0000	0
2011/09/02	R213 2012/08/02	9.25	Call	Bond Future	5,860.0000	6,787.0000	15.819	0	0	0
2011/09/02	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/08/02	9.30	Call	Bond Future	6,232.0000	7,159.0000	14.875	0	0	0
2011/09/02	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	R213 2012/08/02	9.20	Call	Bond Future	5,486.0000	6,413.0000	16.898	0	0	0
2011/09/02	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/02	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/02	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/02	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
2011/09/02	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/02	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/02	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/02	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/02	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/02	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/02	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>281200.00</b>