



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/09/2011

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
2011/09/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	AL7T 2011/11/03			Index Future	411.3100	413.2040	0.460	0.0000	0.0000	16
2011/09/05	AL7T 2012/02/02			Index Future	417.5810	419.5010	0.460	0.0000	0.0000	0
2011/09/05	ALBI 2011/11/03			Index Future	377.2910	379.1710	0.498	0.0000	0.0000	1,617
2011/09/05	ALBI 2012/02/02			Index Future	383.0440	384.9490	0.497	0.0000	0.0000	0
2011/09/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/09/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	CAAD 2011/09/19			Can-Do Future	0.0022	0.0007	(68.182)	0.0000	0.0000	22,388
2011/09/05	CAAE 2011/09/19			Can-Do Future	0.2219	0.2678	20.685	0.0000	0.0000	21,898
2011/09/05	CAAG 2011/10/24			Can-Do Future	7.1223	7.1754	0.746	0.0000	0.0000	0
2011/09/05	CAAG 2011/10/24	6.70	Call	Can-Do Future	450.0000	495.0000	10.000	0	0	0
2011/09/05	CAAG 2011/10/24	6.70	Put	Can-Do Future	28.0000	20.0000	(28.571)	0	0	0
2011/09/05	CAAG 2011/10/24	6.75	Call	Can-Do Future	408.0000	452.0000	10.784	0	0	0
2011/09/05	CAAG 2011/10/24	6.75	Put	Can-Do Future	36.0000	27.0000	(25.000)	0	0	0
2011/09/05	CAAG 2011/10/24	6.65	Call	Can-Do Future	494.0000	540.0000	9.312	0	0	0
2011/09/05	CAAG 2011/10/24	6.65	Put	Can-Do Future	22.0000	15.0000	(31.818)	0	0	0
2011/09/05	CAAG 2011/10/24	7.00	Put	Can-Do Future	115.0000	93.0000	(19.130)	0	0	0
2011/09/05	CAAG 2011/10/24	7.00	Call	Can-Do Future	237.0000	268.0000	13.080	0	0	14,286
2011/09/05	CAAG 2011/10/24	7.40	Put	Can-Do Future	372.0000	330.0000	(11.290)	0	0	0
2011/09/05	CAAG 2011/10/24	7.40	Call	Can-Do Future	94.0000	105.0000	11.702	0	0	6,757
2011/09/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	CRD1 2011/11/03			Index Future	165.0850	165.5830	0.302	0.0000	0.0000	0
2011/09/05	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/09/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/09/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/09/05	GOVI 2011/11/03			GOVI	377.7780	379.5190	0.461	0.0000	0.0000	162
2011/09/05	GOVI 2011/11/03	357.00	Call	GOVI	207,780.0000	225,190.0000	8.379	0	0	0
2011/09/05	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GOVI 2011/11/03	357.01	Call	GOVI	207,680.0000	225,090.0000	8.383	0	0	0
2011/09/05	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GOVI 2011/11/03	356.99	Call	GOVI	207,880.0000	225,290.0000	8.375	0	0	0
2011/09/05	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GOVI 2012/02/02			GOVI	383.5380	385.3020	0.460	0.0000	0.0000	0
2011/09/05	GOVI 2012/02/02	369.00	Call	GOVI	145,380.0000	163,020.0000	12.134	0	0	0
2011/09/05	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GOVI 2012/02/02	369.01	Call	GOVI	145,280.0000	162,920.0000	12.142	0	0	0
2011/09/05	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GOVI 2012/02/02	368.99	Call	GOVI	145,480.0000	163,120.0000	12.125	0	0	0
2011/09/05	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/09/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/09/05	IGOV 2011/11/03			Index Future	163.4140	163.3870	(0.017)	0.0000	0.0000	81
2011/09/05	IGOV 2012/02/02			Index Future	165.9050	165.8770	(0.017)	0.0000	0.0000	0
2011/09/05	ILBI 2012/02/02			Index Future	448.7660	449.0960	0.074	0.0000	0.0000	88
2011/09/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/09/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/09/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/09/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/09/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/09/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/09/05	JBAF 2011/09/21			Jibar Tradeable Future	5.5300	5.5300	0.000	0.0000	0.0000	16,389
2011/09/05	JBAF 2011/10/19			Jibar Tradeable Future	5.4300	5.4300	0.000	0.0000	0.0000	1,000
2011/09/05	JBAF 2011/11/16			Jibar Tradeable Future	5.3700	5.3700	0.000	0.0000	0.0000	1,000

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2011/09/05	JBAF 2011/12/21			Jibar Tradeable Future	5.2500	5.2500	0.000	0.0000	0.0000	5,541
2011/09/05	JBAF 2012/01/18			Jibar Tradeable Future	5.2100	5.2100	0.000	0.0000	0.0000	0
2011/09/05	JBAF 2012/02/15			Jibar Tradeable Future	5.1900	5.1700	(0.385)	0.0000	0.0000	0
2011/09/05	JBAF 2012/03/20			Jibar Tradeable Future	5.1700	5.1500	(0.387)	0.0000	0.0000	1,340
2011/09/05	JBAF 2012/06/20			Jibar Tradeable Future	5.1900	5.1600	(0.578)	0.0000	0.0000	2,890
2011/09/05	JBAF 2012/09/19			Jibar Tradeable Future	5.2500	5.2400	(0.190)	0.0000	0.0000	44,760
2011/09/05	JBAF 2012/12/19			Jibar Tradeable Future	5.4100	5.3600	(0.924)	0.0000	0.0000	990
2011/09/05	JBAF 2013/03/20			Jibar Tradeable Future	5.6300	5.5700	(1.066)	0.0000	0.0000	790
2011/09/05	JBAF 2013/06/19			Jibar Tradeable Future	5.8700	5.8200	(0.852)	0.0000	0.0000	1,250
2011/09/05	JN02 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/05	JN02 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN02 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN02 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN02 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN02 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN02 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/05	JN05 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN05 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/09/05	JN10 2011/11/03	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/09/05	JN10 2011/11/03	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/09/05	OTH1 2011/11/03			Index Future	374.2200	376.8220	0.695	0.0000	0.0000	0
2011/09/05	OTH1 2012/02/02			Index Future	379.9250	382.5640	0.695	0.0000	0.0000	0

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2011/09/05	R157 2011/11/03			Bond Future	6.3890	6.3580	(0.485)	0.0000	0.0000	15,333
2011/09/05	R157 2011/11/03	8.25	Call	Bond Future	6,924.0000	7,043.0000	1.719	0	0	0
2011/09/05	R157 2011/11/03	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/05	R157 2011/11/03	8.30	Call	Bond Future	7,103.0000	7,222.0000	1.675	0	0	0
2011/09/05	R157 2011/11/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/05	R157 2011/11/03	8.20	Call	Bond Future	6,744.0000	6,864.0000	1.779	0	0	0
2011/09/05	R157 2011/11/03	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/09/05	R157 2011/11/03	6.55	Put	Bond Future	555.0000	492.0000	(11.351)	0	0	0
2011/09/05	R157 2011/11/03	6.55	Call	Bond Future	1,174.0000	1,231.0000	4.855	0	0	1,200
2011/09/05	R157 2011/11/03	7.00	Put	Bond Future	142.0000	116.0000	(18.310)	0	0	0
2011/09/05	R157 2011/11/03	7.00	Call	Bond Future	2,471.0000	2,565.0000	3.804	0	0	400
2011/09/05	R157 2011/11/03	7.10	Call	Bond Future	2,805.0000	2,905.0000	3.565	0	0	0
2011/09/05	R157 2011/11/03	7.10	Put	Bond Future	100.0000	81.0000	(19.000)	0	0	400
2011/09/05	R157 2011/11/03	7.55	Call	Bond Future	4,394.0000	4,509.0000	2.617	0	0	0
2011/09/05	R157 2011/11/03	7.55	Put	Bond Future	16.0000	11.0000	(31.250)	0	0	1,200
2011/09/05	R157 2012/02/02			Bond Future	6.4100	6.3760	(0.530)	0.0000	0.0000	0
2011/09/05	R157 2012/02/02	8.50	Call	Bond Future	7,289.0000	7,407.0000	1.619	0	0	0
2011/09/05	R157 2012/02/02	8.50	Put	Bond Future	38.0000	33.0000	(13.158)	0	0	0
2011/09/05	R157 2012/02/02	8.55	Call	Bond Future	7,452.0000	7,570.0000	1.583	0	0	0
2011/09/05	R157 2012/02/02	8.55	Put	Bond Future	34.0000	29.0000	(14.706)	0	0	0
2011/09/05	R157 2012/02/02	8.45	Call	Bond Future	7,126.0000	7,243.0000	1.642	0	0	0
2011/09/05	R157 2012/02/02	8.45	Put	Bond Future	42.0000	36.0000	(14.286)	0	0	0
2011/09/05	R157 2012/02/02	6.55	Call	Bond Future	1,670.0000	1,726.0000	3.353	0	0	0
2011/09/05	R157 2012/02/02	6.55	Put	Bond Future	1,166.0000	1,100.0000	(5.660)	0	0	130
2011/09/05	R157 2012/02/02	6.00	Put	Bond Future	2,259.0000	2,165.0000	(4.161)	0	0	0
2011/09/05	R157 2012/02/02	6.00	Call	Bond Future	769.0000	798.0000	3.771	0	0	130
2011/09/05	R157 2012/02/02	7.05	Call	Bond Future	2,845.0000	2,926.0000	2.847	0	0	0
2011/09/05	R157 2012/02/02	7.05	Put	Bond Future	564.0000	523.0000	(7.270)	0	0	130
2011/09/05	R157 2012/05/03			Bond Future	6.4460	6.4090	(0.574)	0.0000	0.0000	0
2011/09/05	R157 2012/05/03	8.25	Call	Bond Future	6,034.0000	6,144.0000	1.823	0	0	0
2011/09/05	R157 2012/05/03	8.25	Put	Bond Future	168.0000	153.0000	(8.929)	0	0	0
2011/09/05	R157 2012/05/03	8.30	Call	Bond Future	6,180.0000	6,291.0000	1.796	0	0	0
2011/09/05	R157 2012/05/03	8.30	Put	Bond Future	156.0000	143.0000	(8.333)	0	0	0
2011/09/05	R157 2012/05/03	8.20	Call	Bond Future	5,889.0000	5,998.0000	1.851	0	0	0

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2011/09/05	R157 2012/05/03	8.20	Put	Bond Future	180.0000	165.0000	(8.333)	0	0	0
2011/09/05	R157 2012/08/02			Bond Future	6.4810	6.4410	(0.617)	0.0000	0.0000	0
2011/09/05	R157 2012/08/02	8.00	Call	Bond Future	5,103.0000	5,200.0000	1.901	0	0	0
2011/09/05	R157 2012/08/02	8.00	Put	Bond Future	501.0000	474.0000	(5.389)	0	0	0
2011/09/05	R157 2012/08/02	8.05	Call	Bond Future	5,227.0000	5,325.0000	1.875	0	0	0
2011/09/05	R157 2012/08/02	8.05	Put	Bond Future	477.0000	451.0000	(5.451)	0	0	0
2011/09/05	R157 2012/08/02	7.95	Call	Bond Future	4,980.0000	5,076.0000	1.928	0	0	0
2011/09/05	R157 2012/08/02	7.95	Put	Bond Future	526.0000	497.0000	(5.513)	0	0	0
2011/09/05	R186 2011/11/03			Bond Future	7.9640	7.8660	(1.231)	0.0000	0.0000	21,441
2011/09/05	R186 2011/11/03	9.00	Call	Bond Future	9,956.0000	10,887.0000	9.351	0	0	0
2011/09/05	R186 2011/11/03	9.00	Put	Bond Future	152.0000	92.0000	(39.474)	0	0	0
2011/09/05	R186 2011/11/03	9.05	Call	Bond Future	10,376.0000	11,316.0000	9.059	0	0	0
2011/09/05	R186 2011/11/03	9.05	Put	Bond Future	128.0000	77.0000	(39.844)	0	0	0
2011/09/05	R186 2011/11/03	8.95	Call	Bond Future	9,537.0000	10,459.0000	9.668	0	0	0
2011/09/05	R186 2011/11/03	8.95	Put	Bond Future	179.0000	110.0000	(38.547)	0	0	0
2011/09/05	R186 2011/11/03	8.75	Put	Bond Future	337.0000	221.0000	(34.421)	0	0	0
2011/09/05	R186 2011/11/03	8.75	Call	Bond Future	7,883.0000	8,758.0000	11.100	0	0	5,600
2011/09/05	R186 2011/11/03	8.10	Put	Bond Future	1,863.0000	1,435.0000	(22.974)	0	0	0
2011/09/05	R186 2011/11/03	8.10	Call	Bond Future	3,219.0000	3,782.0000	17.490	0	0	1,275
2011/09/05	R186 2011/11/03	8.35	Put	Bond Future	1,030.0000	749.0000	(27.282)	0	0	0
2011/09/05	R186 2011/11/03	8.35	Call	Bond Future	4,823.0000	5,533.0000	14.721	0	0	425
2011/09/05	R186 2011/11/03	8.55	Call	Bond Future	6,295.0000	7,100.0000	12.788	0	0	0
2011/09/05	R186 2011/11/03	8.55	Put	Bond Future	604.0000	418.0000	(30.795)	0	0	425
2011/09/05	R186 2011/11/03	9.10	Call	Bond Future	10,797.0000	11,744.0000	8.771	0	0	0
2011/09/05	R186 2011/11/03	9.10	Put	Bond Future	108.0000	64.0000	(40.741)	0	0	1,275
2011/09/05	R186 2011/11/03	7.80	Put	Bond Future	3,412.0000	2,792.0000	(18.171)	0	0	0
2011/09/05	R186 2011/11/03	7.80	Call	Bond Future	1,747.0000	2,118.0000	21.236	0	0	250
2011/09/05	R186 2011/11/03	8.00	Call	Bond Future	2,668.0000	3,168.0000	18.741	0	0	0
2011/09/05	R186 2011/11/03	8.00	Put	Bond Future	2,307.0000	1,816.0000	(21.283)	0	0	250
2011/09/05	R186 2011/11/03	8.20	Call	Bond Future	3,824.0000	4,449.0000	16.344	0	0	0
2011/09/05	R186 2011/11/03	8.20	Put	Bond Future	1,485.0000	1,119.0000	(24.646)	0	0	250
2011/09/05	R186 2012/02/02			Bond Future	8.0180	7.9170	(1.260)	0.0000	0.0000	2,501
2011/09/05	R186 2012/02/02	9.00	Call	Bond Future	10,233.0000	11,048.0000	7.964	0	0	0
2011/09/05	R186 2012/02/02	9.00	Put	Bond Future	1,058.0000	869.0000	(17.864)	0	0	0

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2011/09/05	R186 2012/02/02	9.05	Call	Bond Future	10,594.0000	11,420.0000	7.797	0	0	0
2011/09/05	R186 2012/02/02	9.05	Put	Bond Future	979.0000	801.0000	(18.182)	0	0	0
2011/09/05	R186 2012/02/02	8.95	Call	Bond Future	9,875.0000	10,678.0000	8.132	0	0	0
2011/09/05	R186 2012/02/02	8.95	Put	Bond Future	1,143.0000	941.0000	(17.673)	0	0	0
2011/09/05	R186 2012/05/03			Bond Future	8.0800	7.9760	(1.287)	0.0000	0.0000	0
2011/09/05	R186 2012/05/03	9.00	Call	Bond Future	10,619.0000	11,371.0000	7.082	0	0	0
2011/09/05	R186 2012/05/03	9.00	Put	Bond Future	2,139.0000	1,875.0000	(12.342)	0	0	0
2011/09/05	R186 2012/05/03	9.05	Call	Bond Future	10,943.0000	11,706.0000	6.972	0	0	0
2011/09/05	R186 2012/05/03	9.05	Put	Bond Future	2,027.0000	1,774.0000	(12.481)	0	0	0
2011/09/05	R186 2012/05/03	8.95	Call	Bond Future	10,298.0000	11,039.0000	7.196	0	0	0
2011/09/05	R186 2012/05/03	8.95	Put	Bond Future	2,256.0000	1,981.0000	(12.190)	0	0	0
2011/09/05	R186 2012/08/02			Bond Future	8.1430	8.0360	(1.314)	0.0000	0.0000	0
2011/09/05	R186 2012/08/02	8.75	Call	Bond Future	9,304.0000	9,976.0000	7.223	0	0	0
2011/09/05	R186 2012/08/02	8.75	Put	Bond Future	3,708.0000	3,353.0000	(9.574)	0	0	0
2011/09/05	R186 2012/08/02	8.80	Call	Bond Future	9,593.0000	10,276.0000	7.120	0	0	0
2011/09/05	R186 2012/08/02	8.80	Put	Bond Future	3,553.0000	3,209.0000	(9.682)	0	0	0
2011/09/05	R186 2012/08/02	8.70	Call	Bond Future	9,019.0000	9,680.0000	7.329	0	0	0
2011/09/05	R186 2012/08/02	8.70	Put	Bond Future	3,870.0000	3,504.0000	(9.457)	0	0	0
2011/09/05	R189 2011/11/03			Bond Future	213.9681	214.0963	0.060	0.0000	0.0000	0
2011/09/05	R189 2011/11/03	212.00	Call	Bond Future	1,968.0000	2,096.0000	6.504	0	0	0
2011/09/05	R189 2011/11/03	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R189 2011/11/03	212.05	Call	Bond Future	1,918.0000	2,046.0000	6.674	0	0	0
2011/09/05	R189 2011/11/03	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R189 2011/11/03	211.95	Call	Bond Future	2,018.0000	2,146.0000	6.343	0	0	0
2011/09/05	R189 2011/11/03	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R197 2011/11/03			Bond Future	245.7673	245.7775	0.004	0.0000	0.0000	183
2011/09/05	R197 2011/11/03	238.50	Call	Bond Future	7,267.0000	7,277.0000	0.138	0	0	0
2011/09/05	R197 2011/11/03	238.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R197 2011/11/03	238.55	Call	Bond Future	7,217.0000	7,227.0000	0.139	0	0	0
2011/09/05	R197 2011/11/03	238.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R197 2011/11/03	238.45	Call	Bond Future	7,317.0000	7,327.0000	0.137	0	0	0
2011/09/05	R197 2011/11/03	238.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R201 2011/11/03			Bond Future	6.0930	6.0250	(1.116)	0.0000	0.0000	1,348



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
2011/09/05	R201 2011/11/03	8.00	Call	Bond Future	5,411.0000	5,611.0000	3.696	0	0	0
2011/09/05	R201 2011/11/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R201 2011/11/03	8.05	Call	Bond Future	5,549.0000	5,748.0000	3.586	0	0	0
2011/09/05	R201 2011/11/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R201 2011/11/03	7.95	Call	Bond Future	5,274.0000	5,473.0000	3.773	0	0	0
2011/09/05	R201 2011/11/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R201 2012/02/02			Bond Future	6.0850	6.0100	(1.233)	0.0000	0.0000	0
2011/09/05	R201 2012/02/02	8.25	Call	Bond Future	5,671.0000	5,874.0000	3.580	0	0	0
2011/09/05	R201 2012/02/02	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/09/05	R201 2012/02/02	8.30	Call	Bond Future	5,797.0000	6,000.0000	3.502	0	0	0
2011/09/05	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/09/05	R201 2012/02/02	8.20	Call	Bond Future	5,545.0000	5,748.0000	3.661	0	0	0
2011/09/05	R201 2012/02/02	8.20	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/09/05	R201 2012/05/03			Bond Future	6.0930	6.0090	(1.379)	0.0000	0.0000	0
2011/09/05	R201 2012/05/03	7.75	Call	Bond Future	4,096.0000	4,291.0000	4.761	0	0	0
2011/09/05	R201 2012/05/03	7.75	Put	Bond Future	78.0000	64.0000	(17.949)	0	0	0
2011/09/05	R201 2012/05/03	7.80	Call	Bond Future	4,207.0000	4,403.0000	4.659	0	0	0
2011/09/05	R201 2012/05/03	7.80	Put	Bond Future	70.0000	58.0000	(17.143)	0	0	0
2011/09/05	R201 2012/05/03	7.70	Call	Bond Future	3,985.0000	4,179.0000	4.868	0	0	0
2011/09/05	R201 2012/05/03	7.70	Put	Bond Future	85.0000	70.0000	(17.647)	0	0	0
2011/09/05	R201 2012/08/02			Bond Future	6.0980	6.0060	(1.509)	0.0000	0.0000	0
2011/09/05	R201 2012/08/02	7.50	Call	Bond Future	3,291.0000	3,471.0000	5.469	0	0	0
2011/09/05	R201 2012/08/02	7.50	Put	Bond Future	184.0000	156.0000	(15.217)	0	0	0
2011/09/05	R201 2012/08/02	7.55	Call	Bond Future	3,387.0000	3,569.0000	5.373	0	0	0
2011/09/05	R201 2012/08/02	7.55	Put	Bond Future	171.0000	145.0000	(15.205)	0	0	0
2011/09/05	R201 2012/08/02	7.45	Call	Bond Future	3,196.0000	3,374.0000	5.569	0	0	0
2011/09/05	R201 2012/08/02	7.45	Put	Bond Future	198.0000	168.0000	(15.152)	0	0	0
2011/09/05	R202 2011/11/03			Bond Future	186.5640	185.9727	(0.317)	0.0000	0.0000	28,816
2011/09/05	R202 2011/11/03	0.50	Call	Bond Future	186,064.0000	185,473.0000	(0.318)	0	0	0
2011/09/05	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R202 2011/11/03	0.55	Call	Bond Future	186,014.0000	185,423.0000	(0.318)	0	0	0
2011/09/05	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R202 2011/11/03	0.45	Call	Bond Future	186,114.0000	185,523.0000	(0.318)	0	0	0
2011/09/05	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/09/05	R202 2012/02/02			Bond Future	186.7438	186.1422	(0.322)	0.0000	0.0000	0
2011/09/05	R202 2012/02/02	177.00	Call	Bond Future	9,744.0000	9,142.0000	(6.178)	0	0	0
2011/09/05	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R202 2012/02/02	177.05	Call	Bond Future	9,694.0000	9,092.0000	(6.210)	0	0	0
2011/09/05	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R202 2012/02/02	176.95	Call	Bond Future	9,794.0000	9,192.0000	(6.147)	0	0	0
2011/09/05	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R203 2011/11/03			Bond Future	7.2010	7.1440	(0.792)	0.0000	0.0000	2,077
2011/09/05	R203 2011/11/03	8.50	Call	Bond Future	6,094.0000	6,364.0000	4.431	0	0	0
2011/09/05	R203 2011/11/03	8.50	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2011/09/05	R203 2011/11/03	8.55	Call	Bond Future	6,315.0000	6,587.0000	4.307	0	0	0
2011/09/05	R203 2011/11/03	8.55	Put	Bond Future	15.0000	10.0000	(33.333)	0	0	0
2011/09/05	R203 2011/11/03	8.45	Call	Bond Future	5,873.0000	6,142.0000	4.580	0	0	0
2011/09/05	R203 2011/11/03	8.45	Put	Bond Future	24.0000	16.0000	(33.333)	0	0	0
2011/09/05	R203 2012/02/02			Bond Future	7.2610	7.2000	(0.840)	0.0000	0.0000	0
2011/09/05	R203 2012/02/02	8.75	Call	Bond Future	6,883.0000	7,136.0000	3.676	0	0	0
2011/09/05	R203 2012/02/02	8.75	Put	Bond Future	217.0000	185.0000	(14.747)	0	0	0
2011/09/05	R203 2012/02/02	8.80	Call	Bond Future	7,079.0000	7,334.0000	3.602	0	0	0
2011/09/05	R203 2012/02/02	8.80	Put	Bond Future	198.0000	169.0000	(14.646)	0	0	0
2011/09/05	R203 2012/02/02	8.70	Call	Bond Future	6,687.0000	6,938.0000	3.754	0	0	0
2011/09/05	R203 2012/02/02	8.70	Put	Bond Future	236.0000	202.0000	(14.407)	0	0	0
2011/09/05	R203 2012/05/03			Bond Future	7.3320	7.2680	(0.873)	0.0000	0.0000	0
2011/09/05	R203 2012/05/03	8.75	Call	Bond Future	6,643.0000	6,878.0000	3.538	0	0	0
2011/09/05	R203 2012/05/03	8.75	Put	Bond Future	534.0000	482.0000	(9.738)	0	0	0
2011/09/05	R203 2012/05/03	8.80	Call	Bond Future	6,819.0000	7,056.0000	3.476	0	0	0
2011/09/05	R203 2012/05/03	8.80	Put	Bond Future	503.0000	453.0000	(9.940)	0	0	0
2011/09/05	R203 2012/05/03	8.70	Call	Bond Future	6,468.0000	6,700.0000	3.587	0	0	0
2011/09/05	R203 2012/05/03	8.70	Put	Bond Future	567.0000	512.0000	(9.700)	0	0	0
2011/09/05	R203 2012/08/02			Bond Future	7.4060	7.3390	(0.905)	0.0000	0.0000	0
2011/09/05	R203 2012/08/02	8.50	Call	Bond Future	5,744.0000	5,949.0000	3.569	0	0	0
2011/09/05	R203 2012/08/02	8.50	Put	Bond Future	1,189.0000	1,107.0000	(6.897)	0	0	0
2011/09/05	R203 2012/08/02	8.55	Call	Bond Future	5,896.0000	6,104.0000	3.528	0	0	0
2011/09/05	R203 2012/08/02	8.55	Put	Bond Future	1,139.0000	1,060.0000	(6.936)	0	0	0
2011/09/05	R203 2012/08/02	8.45	Call	Bond Future	5,593.0000	5,796.0000	3.630	0	0	0

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2011/09/05	R203 2012/08/02	8.45	Put	Bond Future	1,241.0000	1,156.0000	(6.849)	0	0	0
2011/09/05	R204 2011/11/03			Bond Future	7.4480	7.3800	(0.913)	0.0000	0.0000	2,782
2011/09/05	R204 2011/11/03	8.75	Call	Bond Future	6,945.0000	7,314.0000	5.313	0	0	0
2011/09/05	R204 2011/11/03	8.75	Put	Bond Future	23.0000	14.0000	(39.130)	0	0	0
2011/09/05	R204 2011/11/03	8.80	Call	Bond Future	7,195.0000	7,566.0000	5.156	0	0	0
2011/09/05	R204 2011/11/03	8.80	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2011/09/05	R204 2011/11/03	8.70	Call	Bond Future	6,695.0000	7,063.0000	5.497	0	0	0
2011/09/05	R204 2011/11/03	8.70	Put	Bond Future	28.0000	18.0000	(35.714)	0	0	0
2011/09/05	R204 2012/02/02			Bond Future	7.5080	7.4370	(0.946)	0.0000	0.0000	0
2011/09/05	R204 2012/02/02	9.00	Call	Bond Future	7,857.0000	8,204.0000	4.416	0	0	0
2011/09/05	R204 2012/02/02	9.00	Put	Bond Future	209.0000	174.0000	(16.746)	0	0	0
2011/09/05	R204 2012/02/02	9.05	Call	Bond Future	8,082.0000	8,432.0000	4.331	0	0	0
2011/09/05	R204 2012/02/02	9.05	Put	Bond Future	191.0000	158.0000	(17.277)	0	0	0
2011/09/05	R204 2012/02/02	8.95	Call	Bond Future	7,633.0000	7,977.0000	4.507	0	0	0
2011/09/05	R204 2012/02/02	8.95	Put	Bond Future	230.0000	191.0000	(16.957)	0	0	0
2011/09/05	R204 2012/05/03			Bond Future	7.5810	7.5060	(0.989)	0.0000	0.0000	0
2011/09/05	R204 2012/05/03	8.75	Call	Bond Future	6,647.0000	6,954.0000	4.619	0	0	0
2011/09/05	R204 2012/05/03	8.75	Put	Bond Future	786.0000	702.0000	(10.687)	0	0	0
2011/09/05	R204 2012/05/03	8.80	Call	Bond Future	6,848.0000	7,159.0000	4.541	0	0	0
2011/09/05	R204 2012/05/03	8.80	Put	Bond Future	746.0000	666.0000	(10.724)	0	0	0
2011/09/05	R204 2012/05/03	8.70	Call	Bond Future	6,453.0000	6,756.0000	4.695	0	0	0
2011/09/05	R204 2012/05/03	8.70	Put	Bond Future	834.0000	746.0000	(10.552)	0	0	0
2011/09/05	R204 2012/08/02			Bond Future	7.6570	7.5790	(1.019)	0.0000	0.0000	0
2011/09/05	R204 2012/08/02	8.50	Call	Bond Future	5,753.0000	6,021.0000	4.658	0	0	0
2011/09/05	R204 2012/08/02	8.50	Put	Bond Future	1,626.0000	1,501.0000	(7.688)	0	0	0
2011/09/05	R204 2012/08/02	8.55	Call	Bond Future	5,923.0000	6,195.0000	4.592	0	0	0
2011/09/05	R204 2012/08/02	8.55	Put	Bond Future	1,558.0000	1,437.0000	(7.766)	0	0	0
2011/09/05	R204 2012/08/02	8.45	Call	Bond Future	5,586.0000	5,849.0000	4.708	0	0	0
2011/09/05	R204 2012/08/02	8.45	Put	Bond Future	1,698.0000	1,568.0000	(7.656)	0	0	0
2011/09/05	R206 2011/11/03			Bond Future	5.8540	5.8380	(0.273)	0.0000	0.0000	12,577
2011/09/05	R206 2011/11/03	7.75	Call	Bond Future	3,828.0000	3,861.0000	0.862	0	0	0
2011/09/05	R206 2011/11/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R206 2011/11/03	7.80	Call	Bond Future	3,926.0000	3,960.0000	0.866	0	0	0

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2011/09/05	R206 2011/11/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R206 2011/11/03	7.70	Call	Bond Future	3,729.0000	3,762.0000	0.885	0	0	0
2011/09/05	R206 2011/11/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R206 2012/02/02			Bond Future	5.8060	5.7880	(0.310)	0.0000	0.0000	0
2011/09/05	R206 2012/02/02	8.00	Call	Bond Future	3,948.0000	3,981.0000	0.836	0	0	0
2011/09/05	R206 2012/02/02	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/09/05	R206 2012/02/02	8.05	Call	Bond Future	4,035.0000	4,068.0000	0.818	0	0	0
2011/09/05	R206 2012/02/02	8.05	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/09/05	R206 2012/02/02	7.95	Call	Bond Future	3,861.0000	3,894.0000	0.855	0	0	0
2011/09/05	R206 2012/02/02	7.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2011/09/05	R206 2012/05/03			Bond Future	5.7790	5.7580	(0.363)	0.0000	0.0000	0
2011/09/05	R206 2012/05/03	7.50	Call	Bond Future	2,821.0000	2,850.0000	1.028	0	0	0
2011/09/05	R206 2012/05/03	7.50	Put	Bond Future	89.0000	84.0000	(5.618)	0	0	0
2011/09/05	R206 2012/05/03	7.55	Call	Bond Future	2,892.0000	2,921.0000	1.003	0	0	0
2011/09/05	R206 2012/05/03	7.55	Put	Bond Future	82.0000	77.0000	(6.098)	0	0	0
2011/09/05	R206 2012/05/03	7.45	Call	Bond Future	2,751.0000	2,779.0000	1.018	0	0	0
2011/09/05	R206 2012/05/03	7.45	Put	Bond Future	97.0000	91.0000	(6.186)	0	0	0
2011/09/05	R206 2012/08/02			Bond Future	5.7320	5.7090	(0.401)	0.0000	0.0000	0
2011/09/05	R206 2012/08/02	7.25	Call	Bond Future	2,256.0000	2,281.0000	1.108	0	0	0
2011/09/05	R206 2012/08/02	7.25	Put	Bond Future	183.0000	177.0000	(3.279)	0	0	0
2011/09/05	R206 2012/08/02	7.30	Call	Bond Future	2,312.0000	2,337.0000	1.081	0	0	0
2011/09/05	R206 2012/08/02	7.30	Put	Bond Future	172.0000	165.0000	(4.070)	0	0	0
2011/09/05	R206 2012/08/02	7.20	Call	Bond Future	2,199.0000	2,223.0000	1.091	0	0	0
2011/09/05	R206 2012/08/02	7.20	Put	Bond Future	194.0000	186.0000	(4.124)	0	0	0
2011/09/05	R207 2011/11/03			Bond Future	7.6630	7.5900	(0.953)	0.0000	0.0000	8,599
2011/09/05	R207 2011/11/03	8.75	Call	Bond Future	6,229.0000	6,639.0000	6.582	0	0	0
2011/09/05	R207 2011/11/03	8.75	Put	Bond Future	66.0000	44.0000	(33.333)	0	0	0
2011/09/05	R207 2011/11/03	8.80	Call	Bond Future	6,490.0000	6,903.0000	6.364	0	0	0
2011/09/05	R207 2011/11/03	8.80	Put	Bond Future	55.0000	36.0000	(34.545)	0	0	0
2011/09/05	R207 2011/11/03	8.70	Call	Bond Future	5,970.0000	6,375.0000	6.784	0	0	0
2011/09/05	R207 2011/11/03	8.70	Put	Bond Future	79.0000	52.0000	(34.177)	0	0	0
2011/09/05	R207 2011/11/03	7.90	Put	Bond Future	846.0000	675.0000	(20.213)	0	0	0
2011/09/05	R207 2011/11/03	7.90	Call	Bond Future	2,233.0000	2,495.0000	11.733	0	0	2,000
2011/09/05	R207 2011/11/03	8.15	Call	Bond Future	3,268.0000	3,594.0000	9.976	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
2011/09/05	R207 2011/11/03	8.15	Put	Bond Future	444.0000	338.0000	(23.874)	0	0	2,000
2011/09/05	R207 2011/11/03	8.35	Call	Bond Future	4,203.0000	4,567.0000	8.660	0	0	0
2011/09/05	R207 2011/11/03	8.35	Put	Bond Future	249.0000	181.0000	(27.309)	0	0	2,000
2011/09/05	R207 2011/11/03	7.30	Put	Bond Future	2,775.0000	2,440.0000	(12.072)	0	0	0
2011/09/05	R207 2011/11/03	7.30	Call	Bond Future	601.0000	699.0000	16.306	0	0	900
2011/09/05	R207 2011/11/03	7.75	Put	Bond Future	1,191.0000	978.0000	(17.884)	0	0	0
2011/09/05	R207 2011/11/03	7.75	Call	Bond Future	1,703.0000	1,923.0000	12.918	0	0	300
2011/09/05	R207 2011/11/03	7.95	Put	Bond Future	749.0000	593.0000	(20.828)	0	0	300
2011/09/05	R207 2011/11/03	7.95	Call	Bond Future	2,426.0000	2,702.0000	11.377	0	0	0
2011/09/05	R207 2011/11/03	8.40	Call	Bond Future	4,448.0000	4,819.0000	8.341	0	0	0
2011/09/05	R207 2011/11/03	8.40	Put	Bond Future	214.0000	153.0000	(28.505)	0	0	900
2011/09/05	R207 2012/02/02			Bond Future	7.7240	7.6480	(0.984)	0.0000	0.0000	0
2011/09/05	R207 2012/02/02	9.00	Call	Bond Future	7,384.0000	7,761.0000	5.106	0	0	0
2011/09/05	R207 2012/02/02	9.00	Put	Bond Future	381.0000	319.0000	(16.273)	0	0	0
2011/09/05	R207 2012/02/02	9.05	Call	Bond Future	7,614.0000	7,996.0000	5.017	0	0	0
2011/09/05	R207 2012/02/02	9.05	Put	Bond Future	349.0000	293.0000	(16.046)	0	0	0
2011/09/05	R207 2012/02/02	8.95	Call	Bond Future	7,154.0000	7,528.0000	5.228	0	0	0
2011/09/05	R207 2012/02/02	8.95	Put	Bond Future	413.0000	348.0000	(15.738)	0	0	0
2011/09/05	R207 2012/05/03			Bond Future	7.7990	7.7200	(1.013)	0.0000	0.0000	0
2011/09/05	R207 2012/05/03	8.75	Call	Bond Future	6,342.0000	6,667.0000	5.125	0	0	0
2011/09/05	R207 2012/05/03	8.75	Put	Bond Future	1,202.0000	1,084.0000	(9.817)	0	0	0
2011/09/05	R207 2012/05/03	8.80	Call	Bond Future	6,540.0000	6,869.0000	5.031	0	0	0
2011/09/05	R207 2012/05/03	8.80	Put	Bond Future	1,140.0000	1,026.0000	(10.000)	0	0	0
2011/09/05	R207 2012/05/03	8.70	Call	Bond Future	6,141.0000	6,461.0000	5.211	0	0	0
2011/09/05	R207 2012/05/03	8.70	Put	Bond Future	1,263.0000	1,140.0000	(9.739)	0	0	0
2011/09/05	R207 2012/08/02			Bond Future	7.8770	7.7950	(1.041)	0.0000	0.0000	0
2011/09/05	R207 2012/08/02	8.75	Call	Bond Future	6,316.0000	6,625.0000	4.892	0	0	0
2011/09/05	R207 2012/08/02	8.75	Put	Bond Future	1,718.0000	1,581.0000	(7.974)	0	0	0
2011/09/05	R207 2012/08/02	8.80	Call	Bond Future	6,499.0000	6,812.0000	4.816	0	0	0
2011/09/05	R207 2012/08/02	8.80	Put	Bond Future	1,646.0000	1,513.0000	(8.080)	0	0	0
2011/09/05	R207 2012/08/02	8.70	Call	Bond Future	6,136.0000	6,440.0000	4.954	0	0	0
2011/09/05	R207 2012/08/02	8.70	Put	Bond Future	1,794.0000	1,652.0000	(7.915)	0	0	0
2011/09/05	R208 2011/11/03			Bond Future	7.7000	7.6330	(0.870)	0.0000	0.0000	7,121
2011/09/05	R208 2011/11/03	8.75	Call	Bond Future	6,445.0000	6,844.0000	6.191	0	0	0

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2011/09/05	R208 2011/11/03	8.75	Put	Bond Future	81.0000	55.0000	(32.099)	0	0	0
2011/09/05	R208 2011/11/03	8.80	Call	Bond Future	6,721.0000	7,124.0000	5.996	0	0	0
2011/09/05	R208 2011/11/03	8.80	Put	Bond Future	68.0000	46.0000	(32.353)	0	0	0
2011/09/05	R208 2011/11/03	8.70	Call	Bond Future	6,170.0000	6,565.0000	6.402	0	0	0
2011/09/05	R208 2011/11/03	8.70	Put	Bond Future	97.0000	66.0000	(31.959)	0	0	0
2011/09/05	R208 2011/11/03	7.95	Put	Bond Future	860.0000	695.0000	(19.186)	0	0	0
2011/09/05	R208 2011/11/03	7.95	Call	Bond Future	2,427.0000	2,688.0000	10.754	0	0	1,995
2011/09/05	R208 2011/11/03	8.20	Put	Bond Future	449.0000	345.0000	(23.163)	0	0	0
2011/09/05	R208 2011/11/03	8.20	Call	Bond Future	3,550.0000	3,872.0000	9.070	0	0	665
2011/09/05	R208 2011/11/03	8.40	Call	Bond Future	4,557.0000	4,916.0000	7.878	0	0	0
2011/09/05	R208 2011/11/03	8.40	Put	Bond Future	252.0000	185.0000	(26.587)	0	0	665
2011/09/05	R208 2011/11/03	8.90	Call	Bond Future	7,275.0000	7,684.0000	5.622	0	0	0
2011/09/05	R208 2011/11/03	8.90	Put	Bond Future	48.0000	31.0000	(35.417)	0	0	1,995
2011/09/05	R208 2012/02/02			Bond Future	7.7570	7.6870	(0.902)	0.0000	0.0000	0
2011/09/05	R208 2012/02/02	9.00	Call	Bond Future	7,758.0000	8,128.0000	4.769	0	0	0
2011/09/05	R208 2012/02/02	9.00	Put	Bond Future	442.0000	377.0000	(14.706)	0	0	0
2011/09/05	R208 2012/02/02	9.05	Call	Bond Future	8,003.0000	8,377.0000	4.673	0	0	0
2011/09/05	R208 2012/02/02	9.05	Put	Bond Future	408.0000	347.0000	(14.951)	0	0	0
2011/09/05	R208 2012/02/02	8.95	Call	Bond Future	7,514.0000	7,880.0000	4.871	0	0	0
2011/09/05	R208 2012/02/02	8.95	Put	Bond Future	478.0000	409.0000	(14.435)	0	0	0
2011/09/05	R208 2012/05/03			Bond Future	7.8230	7.7510	(0.920)	0.0000	0.0000	0
2011/09/05	R208 2012/05/03	9.00	Call	Bond Future	7,725.0000	8,068.0000	4.440	0	0	0
2011/09/05	R208 2012/05/03	9.00	Put	Bond Future	933.0000	839.0000	(10.075)	0	0	0
2011/09/05	R208 2012/05/03	9.05	Call	Bond Future	7,949.0000	8,296.0000	4.365	0	0	0
2011/09/05	R208 2012/05/03	9.05	Put	Bond Future	883.0000	793.0000	(10.193)	0	0	0
2011/09/05	R208 2012/05/03	8.95	Call	Bond Future	7,503.0000	7,842.0000	4.518	0	0	0
2011/09/05	R208 2012/05/03	8.95	Put	Bond Future	987.0000	889.0000	(9.929)	0	0	0
2011/09/05	R208 2012/08/02			Bond Future	7.8920	7.8170	(0.950)	0.0000	0.0000	0
2011/09/05	R208 2012/08/02	8.75	Call	Bond Future	6,750.0000	7,056.0000	4.533	0	0	0
2011/09/05	R208 2012/08/02	8.75	Put	Bond Future	1,851.0000	1,713.0000	(7.455)	0	0	0
2011/09/05	R208 2012/08/02	8.80	Call	Bond Future	6,949.0000	7,259.0000	4.461	0	0	0
2011/09/05	R208 2012/08/02	8.80	Put	Bond Future	1,775.0000	1,641.0000	(7.549)	0	0	0
2011/09/05	R208 2012/08/02	8.70	Call	Bond Future	6,554.0000	6,855.0000	4.593	0	0	0
2011/09/05	R208 2012/08/02	8.70	Put	Bond Future	1,932.0000	1,789.0000	(7.402)	0	0	0

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2011/09/05	R209 2011/11/03			Bond Future	8.2130	8.1100	(1.254)	0.0000	0.0000	1,383
2011/09/05	R209 2011/11/03	8.75	Call	Bond Future	5,099.0000	5,821.0000	14.160	0	0	0
2011/09/05	R209 2011/11/03	8.75	Put	Bond Future	610.0000	422.0000	(30.820)	0	0	0
2011/09/05	R209 2011/11/03	8.80	Call	Bond Future	5,418.0000	6,159.0000	13.677	0	0	0
2011/09/05	R209 2011/11/03	8.80	Put	Bond Future	532.0000	363.0000	(31.767)	0	0	0
2011/09/05	R209 2011/11/03	8.70	Call	Bond Future	4,785.0000	5,487.0000	14.671	0	0	0
2011/09/05	R209 2011/11/03	8.70	Put	Bond Future	697.0000	489.0000	(29.842)	0	0	0
2011/09/05	R209 2012/02/02			Bond Future	8.2580	8.1540	(1.259)	0.0000	0.0000	0
2011/09/05	R209 2012/02/02	9.00	Call	Bond Future	7,361.0000	8,048.0000	9.333	0	0	0
2011/09/05	R209 2012/02/02	9.00	Put	Bond Future	1,321.0000	1,099.0000	(16.805)	0	0	0
2011/09/05	R209 2012/02/02	9.05	Call	Bond Future	7,649.0000	8,347.0000	9.125	0	0	0
2011/09/05	R209 2012/02/02	9.05	Put	Bond Future	1,229.0000	1,017.0000	(17.250)	0	0	0
2011/09/05	R209 2012/02/02	8.95	Call	Bond Future	7,078.0000	7,751.0000	9.508	0	0	0
2011/09/05	R209 2012/02/02	8.95	Put	Bond Future	1,422.0000	1,185.0000	(16.667)	0	0	0
2011/09/05	R209 2012/05/03			Bond Future	8.3090	8.2020	(1.288)	0.0000	0.0000	0
2011/09/05	R209 2012/05/03	9.00	Call	Bond Future	7,796.0000	8,449.0000	8.376	0	0	0
2011/09/05	R209 2012/05/03	9.00	Put	Bond Future	2,206.0000	1,933.0000	(12.375)	0	0	0
2011/09/05	R209 2012/05/03	9.05	Call	Bond Future	8,060.0000	8,723.0000	8.226	0	0	0
2011/09/05	R209 2012/05/03	9.05	Put	Bond Future	2,090.0000	1,828.0000	(12.536)	0	0	0
2011/09/05	R209 2012/05/03	8.95	Call	Bond Future	7,536.0000	8,177.0000	8.506	0	0	0
2011/09/05	R209 2012/05/03	8.95	Put	Bond Future	2,329.0000	2,044.0000	(12.237)	0	0	0
2011/09/05	R209 2012/08/02			Bond Future	8.3610	8.2510	(1.316)	0.0000	0.0000	0
2011/09/05	R209 2012/08/02	9.25	Call	Bond Future	9,535.0000	10,212.0000	7.100	0	0	0
2011/09/05	R209 2012/08/02	9.25	Put	Bond Future	2,532.0000	2,268.0000	(10.427)	0	0	0
2011/09/05	R209 2012/08/02	9.30	Call	Bond Future	9,791.0000	10,477.0000	7.006	0	0	0
2011/09/05	R209 2012/08/02	9.30	Put	Bond Future	2,424.0000	2,169.0000	(10.520)	0	0	0
2011/09/05	R209 2012/08/02	9.20	Call	Bond Future	9,280.0000	9,949.0000	7.209	0	0	0
2011/09/05	R209 2012/08/02	9.20	Put	Bond Future	2,644.0000	2,372.0000	(10.287)	0	0	0
2011/09/05	R210 2011/11/03			Bond Future	137.6282	137.6340	0.004	0.0000	0.0000	600
2011/09/05	R210 2011/11/03	131.00	Call	Bond Future	6,628.0000	6,634.0000	0.091	0	0	0
2011/09/05	R210 2011/11/03	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R210 2011/11/03	131.05	Call	Bond Future	6,578.0000	6,584.0000	0.091	0	0	0
2011/09/05	R210 2011/11/03	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R210 2011/11/03	130.95	Call	Bond Future	6,678.0000	6,684.0000	0.090	0	0	0

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2011/09/05	R210 2011/11/03	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2011/11/03			Bond Future	112.6963	112.7553	0.052	0.0000	0.0000	529
2011/09/05	R211 2011/11/03	1.25	Call	Bond Future	111,446.0000	111,505.0000	0.053	0	0	0
2011/09/05	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2011/11/03	1.30	Call	Bond Future	111,396.0000	111,455.0000	0.053	0	0	0
2011/09/05	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2011/11/03	1.20	Call	Bond Future	111,496.0000	111,555.0000	0.053	0	0	0
2011/09/05	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2012/02/02			Bond Future	113.0768	113.1357	0.052	0.0000	0.0000	0
2011/09/05	R211 2012/02/02	110.50	Call	Bond Future	2,577.0000	2,636.0000	2.289	0	0	0
2011/09/05	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2012/02/02	110.55	Call	Bond Future	2,527.0000	2,586.0000	2.335	0	0	0
2011/09/05	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R211 2012/02/02	110.45	Call	Bond Future	2,627.0000	2,686.0000	2.246	0	0	0
2011/09/05	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2011/11/03			Bond Future	111.3172	111.3218	0.004	0.0000	0.0000	2,667
2011/09/05	R212 2011/11/03	2.50	Call	Bond Future	108,817.0000	108,822.0000	0.005	0	0	0
2011/09/05	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2011/11/03	2.55	Call	Bond Future	108,767.0000	108,772.0000	0.005	0	0	0
2011/09/05	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2011/11/03	2.45	Call	Bond Future	108,867.0000	108,872.0000	0.005	0	0	0
2011/09/05	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2012/02/02			Bond Future	111.5460	111.5498	0.003	0.0000	0.0000	0
2011/09/05	R212 2012/02/02	108.50	Call	Bond Future	3,046.0000	3,050.0000	0.131	0	0	0
2011/09/05	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2012/02/02	108.55	Call	Bond Future	2,996.0000	3,000.0000	0.134	0	0	0
2011/09/05	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R212 2012/02/02	108.45	Call	Bond Future	3,096.0000	3,100.0000	0.129	0	0	0
2011/09/05	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2011/11/03			Bond Future	8.2280	8.1100	(1.434)	0.0000	0.0000	0
2011/09/05	R213 2011/11/03	8.75	Call	Bond Future	4,395.0000	5,436.0000	23.686	0	0	0
2011/09/05	R213 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2011/11/03	8.80	Call	Bond Future	4,799.0000	5,840.0000	21.692	0	0	0



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2011/09/05	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2011/11/03	8.70	Call	Bond Future	3,989.0000	5,030.0000	26.097	0	0	0
2011/09/05	R213 2011/11/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/05	R213 2012/02/02			Bond Future	8.2820	8.1610	(1.461)	0.0000	0.0000	0
2011/09/05	R213 2012/02/02	9.00	Call	Bond Future	5,889.0000	6,943.0000	17.898	0	0	0
2011/09/05	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/02/02	9.05	Call	Bond Future	6,277.0000	7,331.0000	16.791	0	0	0
2011/09/05	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/02/02	8.95	Call	Bond Future	5,499.0000	6,553.0000	19.167	0	0	0
2011/09/05	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/05/03			Bond Future	8.3380	8.2130	(1.499)	0.0000	0.0000	0
2011/09/05	R213 2012/05/03	9.25	Call	Bond Future	7,292.0000	8,367.0000	14.742	0	0	0
2011/09/05	R213 2012/05/03	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/09/05	R213 2012/05/03	9.30	Call	Bond Future	7,665.0000	8,740.0000	14.025	0	0	0
2011/09/05	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/05/03	9.20	Call	Bond Future	6,916.0000	7,991.0000	15.544	0	0	0
2011/09/05	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/08/02			Bond Future	8.3940	8.2660	(1.525)	0.0000	0.0000	0
2011/09/05	R213 2012/08/02	9.25	Call	Bond Future	6,787.0000	7,875.0000	16.031	0	0	0
2011/09/05	R213 2012/08/02	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/08/02	9.30	Call	Bond Future	7,159.0000	8,247.0000	15.198	0	0	0
2011/09/05	R213 2012/08/02	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	R213 2012/08/02	9.20	Call	Bond Future	6,413.0000	7,501.0000	16.966	0	0	0
2011/09/05	R213 2012/08/02	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/09/05	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/09/05	RZ02 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/09/05	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
2011/09/05	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ11 2011/11/03	1.05	Call	Bond Future	1,491.0000	1,491.0000	0.000	0	0	0
2011/09/05	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ11 2011/11/03	0.95	Call	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/09/05	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/09/05	RZ12 2011/11/03	2.00	Call	Bond Future	778.0000	778.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03	2.05	Call	Bond Future	1,255.0000	1,255.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03	1.95	Call	Bond Future	298.0000	298.0000	0.000	0	0	0
2011/09/05	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/09/05	TRT1 2011/11/03			Index Future	362.3640	364.0240	0.458	0.0000	0.0000	0
2011/09/05	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>278260.00</b>