



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/12/2011

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
2011/12/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	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
2011/12/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	AL7T 2012/02/02			Index Future	412.3550	413.0820	0.176	0.0000	0.0000	16
2011/12/30	AL7T 2012/05/03			Index Future	418.2630	418.9960	0.175	0.0000	0.0000	0
2011/12/30	ALBI 2012/02/02			Index Future	375.2390	375.9060	0.178	0.0000	0.0000	1,038
2011/12/30	ALBI 2012/05/03			Index Future	380.6160	381.2880	0.177	0.0000	0.0000	0
2011/12/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	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
2011/12/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	CAAN 2012/03/30			Can-Do Future	0.3997	0.3576	(10.533)	0.0000	0.0000	100,000
2011/12/30	CAAO 2012/03/30			Can-Do Future	0.0834	0.1023	22.662	0.0000	0.0000	100,000
2011/12/30	CAAS 2012/01/31			Can-Do Future	0.1671	0.1475	(11.730)	0.0000	0.0000	12,500
2011/12/30	CAAT 2012/02/29			Can-Do Future	0.1274	0.1163	(8.713)	0.0000	0.0000	12,500
2011/12/30	CAAU 2012/01/31			Can-Do Future	0.0303	0.0409	34.983	0.0000	0.0000	19,481
2011/12/30	CAAV 2012/02/29			Can-Do Future	0.0599	0.0738	23.205	0.0000	0.0000	12,987
2011/12/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/30	GOVI 2012/02/02			GOVI	376.5180	377.1510	0.168	0.0000	0.0000	184
2011/12/30	GOVI 2012/02/02	369.00	Call	GOVI	75,180.0000	81,510.0000	8.420	0	0	0
2011/12/30	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/30	GOVI 2012/02/02	369.01	Call	GOVI	75,080.0000	81,410.0000	8.431	0	0	0
2011/12/30	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/30	GOVI 2012/02/02	368.99	Call	GOVI	75,280.0000	81,610.0000	8.409	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
2011/12/30	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/30	GOVI 2012/05/03			GOVI	381.9130	382.5510	0.167	0.0000	0.0000	0
2011/12/30	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	5,510.0000	100.000	0	0	0
2011/12/30	GOVI 2012/05/03	382.00	Put	GOVI	870.0000	0.0000	(100.000)	0	0	0
2011/12/30	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	5,410.0000	100.000	0	0	0
2011/12/30	GOVI 2012/05/03	382.01	Put	GOVI	970.0000	0.0000	(100.000)	0	0	0
2011/12/30	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	5,610.0000	100.000	0	0	0
2011/12/30	GOVI 2012/05/03	381.99	Put	GOVI	770.0000	0.0000	(100.000)	0	0	0
2011/12/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/30	IGOV 2012/02/02			Index Future	167.4150	167.4220	0.004	0.0000	0.0000	508
2011/12/30	IGOV 2012/05/03			Index Future	169.8140	169.8190	0.003	0.0000	0.0000	0
2011/12/30	ILBI 2012/02/02			Index Future	454.3890	454.4130	0.005	0.0000	0.0000	88
2011/12/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/30	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/30	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/30	JBAF 2012/03/20			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	2,390
2011/12/30	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/30	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/30	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	2,890
2011/12/30	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	44,760
2011/12/30	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7100	(0.175)	0.0000	0.0000	990
2011/12/30	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9600	(0.168)	0.0000	0.0000	790

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
2011/12/30	JBAF 2013/06/19			Jibar Tradeable Future	6.2300	6.2300	0.000	0.0000	0.0000	1,250
2011/12/30	JBAF 2013/09/18			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,500
2011/12/30	JBAF 2013/12/18			Jibar Tradeable Future	6.7600	6.7600	0.000	0.0000	0.0000	0
2011/12/30	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/30	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/30	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/30	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/30	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/30	OTH1 2012/02/02			Index Future	368.0070	368.8350	0.225	0.0000	0.0000	0
2011/12/30	R157 2012/02/02			Bond Future	6.7890	6.7570	(0.471)	0.0000	0.0000	10,866
2011/12/30	R157 2012/02/02	8.50	Call	Bond Future	5,894.0000	6,008.0000	1.934	0	0	0
2011/12/30	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R157 2012/02/02	8.55	Call	Bond Future	6,061.0000	6,175.0000	1.881	0	0	0
2011/12/30	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R157 2012/02/02	8.45	Call	Bond Future	5,727.0000	5,841.0000	1.991	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
2011/12/30	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R157 2012/02/02	6.55	Call	Bond Future	291.0000	310.0000	6.529	0	0	0
2011/12/30	R157 2012/02/02	6.55	Put	Bond Future	1,145.0000	1,050.0000	(8.297)	0	0	0
2011/12/30	R157 2012/02/02	6.00	Put	Bond Future	2,866.0000	2,754.0000	(3.908)	0	0	0
2011/12/30	R157 2012/02/02	6.00	Call	Bond Future	19.0000	21.0000	10.526	0	0	130
2011/12/30	R157 2012/02/02	7.05	Call	Bond Future	1,203.0000	1,275.0000	5.985	0	0	0
2011/12/30	R157 2012/02/02	7.05	Put	Bond Future	280.0000	238.0000	(15.000)	0	0	130
2011/12/30	R157 2012/02/02	6.25	Put	Bond Future	2,015.0000	1,907.0000	(5.360)	0	0	0
2011/12/30	R157 2012/02/02	6.25	Call	Bond Future	79.0000	85.0000	7.595	0	0	3,960
2011/12/30	R157 2012/02/02	6.45	Put	Bond Future	1,410.0000	1,310.0000	(7.092)	0	0	0
2011/12/30	R157 2012/02/02	6.45	Call	Bond Future	197.0000	211.0000	7.107	0	0	1,320
2011/12/30	R157 2012/02/02	6.65	Call	Bond Future	412.0000	440.0000	6.796	0	0	0
2011/12/30	R157 2012/02/02	6.65	Put	Bond Future	907.0000	822.0000	(9.372)	0	0	1,320
2011/12/30	R157 2012/02/02	7.20	Call	Bond Future	1,610.0000	1,697.0000	5.404	0	0	0
2011/12/30	R157 2012/02/02	7.20	Put	Bond Future	160.0000	133.0000	(16.875)	0	0	3,960
2011/12/30	R157 2012/05/03			Bond Future	6.8780	6.8430	(0.509)	0.0000	0.0000	0
2011/12/30	R157 2012/05/03	8.25	Call	Bond Future	4,564.0000	4,650.0000	1.884	0	0	0
2011/12/30	R157 2012/05/03	8.25	Put	Bond Future	136.0000	107.0000	(21.324)	0	0	0
2011/12/30	R157 2012/05/03	8.30	Call	Bond Future	4,708.0000	4,796.0000	1.869	0	0	0
2011/12/30	R157 2012/05/03	8.30	Put	Bond Future	123.0000	95.0000	(22.764)	0	0	0
2011/12/30	R157 2012/05/03	8.20	Call	Bond Future	4,420.0000	4,506.0000	1.946	0	0	0
2011/12/30	R157 2012/05/03	8.20	Put	Bond Future	150.0000	120.0000	(20.000)	0	0	0
2011/12/30	R157 2012/08/02			Bond Future	6.9450	6.9080	(0.533)	0.0000	0.0000	0
2011/12/30	R157 2012/08/02	8.00	Call	Bond Future	3,805.0000	3,861.0000	1.472	0	0	0
2011/12/30	R157 2012/08/02	8.00	Put	Bond Future	633.0000	576.0000	(9.005)	0	0	0
2011/12/30	R157 2012/08/02	8.05	Call	Bond Future	3,922.0000	3,975.0000	1.351	0	0	0
2011/12/30	R157 2012/08/02	8.05	Put	Bond Future	603.0000	542.0000	(10.116)	0	0	0
2011/12/30	R157 2012/08/02	7.95	Call	Bond Future	3,690.0000	3,745.0000	1.491	0	0	0
2011/12/30	R157 2012/08/02	7.95	Put	Bond Future	666.0000	608.0000	(8.709)	0	0	0
2011/12/30	R157 2012/11/01			Bond Future	7.0240	6.9810	(0.612)	0.0000	0.0000	0
2011/12/30	R157 2012/11/01	7.00	Call	Bond Future	1,924.0000	1,961.0000	1.923	0	0	0
2011/12/30	R157 2012/11/01	7.00	Put	Bond Future	1,992.0000	1,908.0000	(4.217)	0	0	0
2011/12/30	R157 2012/11/01	7.05	Call	Bond Future	1,997.0000	2,036.0000	1.953	0	0	0
2011/12/30	R157 2012/11/01	7.05	Put	Bond Future	1,924.0000	1,842.0000	(4.262)	0	0	0
2011/12/30	R157 2012/11/01	6.95	Call	Bond Future	1,853.0000	1,889.0000	1.943	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
2011/12/30	R157 2012/11/01	6.95	Put	Bond Future	2,061.0000	1,976.0000	(4.124)	0	0	0
2011/12/30	R186 2012/02/02			Bond Future	8.5330	8.5020	(0.363)	0.0000	0.0000	27,833
2011/12/30	R186 2012/02/02	9.00	Call	Bond Future	4,932.0000	5,150.0000	4.420	0	0	0
2011/12/30	R186 2012/02/02	9.00	Put	Bond Future	699.0000	628.0000	(10.157)	0	0	100
2011/12/30	R186 2012/02/02	9.05	Call	Bond Future	5,281.0000	5,507.0000	4.279	0	0	0
2011/12/30	R186 2012/02/02	9.05	Put	Bond Future	608.0000	545.0000	(10.362)	0	0	0
2011/12/30	R186 2012/02/02	8.95	Call	Bond Future	4,593.0000	4,802.0000	4.550	0	0	0
2011/12/30	R186 2012/02/02	8.95	Put	Bond Future	802.0000	722.0000	(9.975)	0	0	0
2011/12/30	R186 2012/02/02	7.75	Put	Bond Future	7,835.0000	7,564.0000	(3.459)	0	0	0
2011/12/30	R186 2012/02/02	7.75	Call	Bond Future	202.0000	220.0000	8.911	0	0	6,000
2011/12/30	R186 2012/02/02	6.75	Put	Bond Future	18,460.0000	18,171.0000	(1.566)	0	0	0
2011/12/30	R186 2012/02/02	6.75	Call	Bond Future	1.0000	1.0000	0.000	0	0	6,000
2011/12/30	R186 2012/02/02	8.00	Put	Bond Future	5,635.0000	5,384.0000	(4.454)	0	0	0
2011/12/30	R186 2012/02/02	8.00	Call	Bond Future	515.0000	554.0000	7.573	0	0	100
2011/12/30	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R186 2012/02/02	13.25	Call	Bond Future	34,082.0000	34,372.0000	0.851	0	0	0
2011/12/30	R186 2012/02/02	98.00	Call	Bond Future	105,857.0000	106,146.0000	0.273	0	0	0
2011/12/30	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R186 2012/05/03			Bond Future	8.6190	8.5870	(0.371)	0.0000	0.0000	0
2011/12/30	R186 2012/05/03	9.00	Call	Bond Future	6,210.0000	6,409.0000	3.205	0	0	0
2011/12/30	R186 2012/05/03	9.00	Put	Bond Future	2,806.0000	2,712.0000	(3.350)	0	0	0
2011/12/30	R186 2012/05/03	9.05	Call	Bond Future	6,488.0000	6,692.0000	3.144	0	0	0
2011/12/30	R186 2012/05/03	9.05	Put	Bond Future	2,648.0000	2,559.0000	(3.361)	0	0	0
2011/12/30	R186 2012/05/03	8.95	Call	Bond Future	5,938.0000	6,131.0000	3.250	0	0	0
2011/12/30	R186 2012/05/03	8.95	Put	Bond Future	2,972.0000	2,873.0000	(3.331)	0	0	0
2011/12/30	R186 2012/08/02			Bond Future	8.6970	8.6640	(0.379)	0.0000	0.0000	0
2011/12/30	R186 2012/08/02	8.75	Call	Bond Future	5,662.0000	5,877.0000	3.797	0	0	0
2011/12/30	R186 2012/08/02	8.75	Put	Bond Future	5,189.0000	5,107.0000	(1.580)	0	0	0
2011/12/30	R186 2012/08/02	8.80	Call	Bond Future	5,893.0000	6,116.0000	3.784	0	0	0
2011/12/30	R186 2012/08/02	8.80	Put	Bond Future	4,975.0000	4,902.0000	(1.467)	0	0	0
2011/12/30	R186 2012/08/02	8.70	Call	Bond Future	5,435.0000	5,649.0000	3.937	0	0	0
2011/12/30	R186 2012/08/02	8.70	Put	Bond Future	5,408.0000	5,326.0000	(1.516)	0	0	0
2011/12/30	R186 2012/11/01			Bond Future	8.7770	8.7420	(0.399)	0.0000	0.0000	0
2011/12/30	R186 2012/11/01	8.75	Call	Bond Future	6,433.0000	6,537.0000	1.617	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
2011/12/30	R186 2012/11/01	8.75	Put	Bond Future	6,671.0000	6,466.0000	(3.073)	0	0	0
2011/12/30	R186 2012/11/01	8.80	Call	Bond Future	6,652.0000	6,765.0000	1.699	0	0	0
2011/12/30	R186 2012/11/01	8.80	Put	Bond Future	6,450.0000	6,255.0000	(3.023)	0	0	0
2011/12/30	R186 2012/11/01	8.70	Call	Bond Future	6,217.0000	6,321.0000	1.673	0	0	0
2011/12/30	R186 2012/11/01	8.70	Put	Bond Future	6,897.0000	6,693.0000	(2.958)	0	0	0
2011/12/30	R189 2012/02/02			Bond Future	218.8888	218.8910	0.001	0.0000	0.0000	0
2011/12/30	R189 2012/02/02	218.00	Call	Bond Future	889.0000	891.0000	0.225	0	0	0
2011/12/30	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R189 2012/02/02	218.05	Call	Bond Future	839.0000	841.0000	0.238	0	0	0
2011/12/30	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R189 2012/02/02	217.95	Call	Bond Future	939.0000	941.0000	0.213	0	0	0
2011/12/30	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R197 2012/02/02			Bond Future	246.6516	246.6701	0.007	0.0000	0.0000	965
2011/12/30	R197 2012/02/02	237.00	Call	Bond Future	9,652.0000	9,670.0000	0.186	0	0	0
2011/12/30	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R197 2012/02/02	237.05	Call	Bond Future	9,602.0000	9,620.0000	0.187	0	0	0
2011/12/30	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R197 2012/02/02	236.95	Call	Bond Future	9,702.0000	9,720.0000	0.186	0	0	0
2011/12/30	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R201 2012/02/02			Bond Future	6.2950	6.2690	(0.413)	0.0000	0.0000	3,124
2011/12/30	R201 2012/02/02	8.25	Call	Bond Future	5,102.0000	5,172.0000	1.372	0	0	0
2011/12/30	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R201 2012/02/02	8.30	Call	Bond Future	5,229.0000	5,299.0000	1.339	0	0	0
2011/12/30	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R201 2012/02/02	8.20	Call	Bond Future	4,976.0000	5,046.0000	1.407	0	0	0
2011/12/30	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R201 2012/05/03			Bond Future	6.3480	6.3190	(0.457)	0.0000	0.0000	0
2011/12/30	R201 2012/05/03	7.75	Call	Bond Future	3,472.0000	3,529.0000	1.642	0	0	0
2011/12/30	R201 2012/05/03	7.75	Put	Bond Future	85.0000	70.0000	(17.647)	0	0	0
2011/12/30	R201 2012/05/03	7.80	Call	Bond Future	3,582.0000	3,639.0000	1.591	0	0	0
2011/12/30	R201 2012/05/03	7.80	Put	Bond Future	77.0000	62.0000	(19.481)	0	0	0
2011/12/30	R201 2012/05/03	7.70	Call	Bond Future	3,363.0000	3,419.0000	1.665	0	0	0
2011/12/30	R201 2012/05/03	7.70	Put	Bond Future	94.0000	79.0000	(15.957)	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
2011/12/30	R201 2012/08/02			Bond Future	6.3710	6.3400	(0.487)	0.0000	0.0000	0
2011/12/30	R201 2012/08/02	7.50	Call	Bond Future	2,882.0000	2,916.0000	1.180	0	0	0
2011/12/30	R201 2012/08/02	7.50	Put	Bond Future	389.0000	354.0000	(8.997)	0	0	0
2011/12/30	R201 2012/08/02	7.55	Call	Bond Future	2,970.0000	3,003.0000	1.111	0	0	0
2011/12/30	R201 2012/08/02	7.55	Put	Bond Future	369.0000	332.0000	(10.027)	0	0	0
2011/12/30	R201 2012/08/02	7.45	Call	Bond Future	2,795.0000	2,828.0000	1.181	0	0	0
2011/12/30	R201 2012/08/02	7.45	Put	Bond Future	411.0000	375.0000	(8.759)	0	0	0
2011/12/30	R201 2012/11/01			Bond Future	6.3920	6.3550	(0.579)	0.0000	0.0000	0
2011/12/30	R201 2012/11/01	6.50	Call	Bond Future	1,608.0000	1,614.0000	0.373	0	0	0
2011/12/30	R201 2012/11/01	6.50	Put	Bond Future	1,391.0000	1,322.0000	(4.960)	0	0	0
2011/12/30	R201 2012/11/01	6.55	Call	Bond Future	1,663.0000	1,671.0000	0.481	0	0	0
2011/12/30	R201 2012/11/01	6.55	Put	Bond Future	1,345.0000	1,279.0000	(4.907)	0	0	0
2011/12/30	R201 2012/11/01	6.45	Call	Bond Future	1,554.0000	1,560.0000	0.386	0	0	0
2011/12/30	R201 2012/11/01	6.45	Put	Bond Future	1,437.0000	1,369.0000	(4.732)	0	0	0
2011/12/30	R202 2012/02/02			Bond Future	186.2786	186.2931	0.008	0.0000	0.0000	35,872
2011/12/30	R202 2012/02/02	177.00	Call	Bond Future	9,279.0000	9,293.0000	0.151	0	0	0
2011/12/30	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R202 2012/02/02	177.05	Call	Bond Future	9,229.0000	9,243.0000	0.152	0	0	0
2011/12/30	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R202 2012/02/02	176.95	Call	Bond Future	9,329.0000	9,343.0000	0.150	0	0	0
2011/12/30	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R203 2012/02/02			Bond Future	7.4290	7.3970	(0.431)	0.0000	0.0000	3,586
2011/12/30	R203 2012/02/02	8.75	Call	Bond Future	5,891.0000	6,038.0000	2.495	0	0	0
2011/12/30	R203 2012/02/02	8.75	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2011/12/30	R203 2012/02/02	8.80	Call	Bond Future	6,104.0000	6,251.0000	2.408	0	0	0
2011/12/30	R203 2012/02/02	8.80	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/12/30	R203 2012/02/02	8.70	Call	Bond Future	5,677.0000	5,824.0000	2.589	0	0	0
2011/12/30	R203 2012/02/02	8.70	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/12/30	R203 2012/02/02	6.95	Put	Bond Future	2,427.0000	2,296.0000	(5.398)	0	0	0
2011/12/30	R203 2012/02/02	6.95	Call	Bond Future	185.0000	202.0000	9.189	0	0	2,640
2011/12/30	R203 2012/02/02	7.20	Put	Bond Future	1,528.0000	1,416.0000	(7.330)	0	0	0
2011/12/30	R203 2012/02/02	7.20	Call	Bond Future	464.0000	500.0000	7.759	0	0	880
2011/12/30	R203 2012/02/02	7.35	Call	Bond Future	729.0000	782.0000	7.270	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
2011/12/30	R203 2012/02/02	7.35	Put	Bond Future	1,095.0000	1,000.0000	(8.676)	0	0	880
2011/12/30	R203 2012/02/02	7.95	Call	Bond Future	2,552.0000	2,674.0000	4.781	0	0	0
2011/12/30	R203 2012/02/02	7.95	Put	Bond Future	180.0000	154.0000	(14.444)	0	0	2,640
2011/12/30	R203 2012/05/03			Bond Future	7.5220	7.4890	(0.439)	0.0000	0.0000	0
2011/12/30	R203 2012/05/03	8.75	Call	Bond Future	5,571.0000	5,684.0000	2.028	0	0	0
2011/12/30	R203 2012/05/03	8.75	Put	Bond Future	307.0000	274.0000	(10.749)	0	0	0
2011/12/30	R203 2012/05/03	8.80	Call	Bond Future	5,751.0000	5,866.0000	2.000	0	0	0
2011/12/30	R203 2012/05/03	8.80	Put	Bond Future	280.0000	249.0000	(11.071)	0	0	0
2011/12/30	R203 2012/05/03	8.70	Call	Bond Future	5,389.0000	5,503.0000	2.115	0	0	0
2011/12/30	R203 2012/05/03	8.70	Put	Bond Future	333.0000	301.0000	(9.610)	0	0	0
2011/12/30	R203 2012/08/02			Bond Future	7.6020	7.5680	(0.447)	0.0000	0.0000	0
2011/12/30	R203 2012/08/02	8.50	Call	Bond Future	4,769.0000	4,895.0000	2.642	0	0	0
2011/12/30	R203 2012/08/02	8.50	Put	Bond Future	1,049.0000	1,031.0000	(1.716)	0	0	0
2011/12/30	R203 2012/08/02	8.55	Call	Bond Future	4,921.0000	5,042.0000	2.459	0	0	0
2011/12/30	R203 2012/08/02	8.55	Put	Bond Future	998.0000	975.0000	(2.305)	0	0	0
2011/12/30	R203 2012/08/02	8.45	Call	Bond Future	4,619.0000	4,744.0000	2.706	0	0	0
2011/12/30	R203 2012/08/02	8.45	Put	Bond Future	1,101.0000	1,082.0000	(1.726)	0	0	0
2011/12/30	R203 2012/11/01			Bond Future	7.6910	7.6530	(0.494)	0.0000	0.0000	0
2011/12/30	R203 2012/11/01	7.75	Call	Bond Future	2,880.0000	2,968.0000	3.056	0	0	0
2011/12/30	R203 2012/11/01	7.75	Put	Bond Future	2,642.0000	2,576.0000	(2.498)	0	0	0
2011/12/30	R203 2012/11/01	7.80	Call	Bond Future	2,987.0000	3,079.0000	3.080	0	0	0
2011/12/30	R203 2012/11/01	7.80	Put	Bond Future	2,547.0000	2,485.0000	(2.434)	0	0	0
2011/12/30	R203 2012/11/01	7.70	Call	Bond Future	2,774.0000	2,863.0000	3.208	0	0	0
2011/12/30	R203 2012/11/01	7.70	Put	Bond Future	2,738.0000	2,673.0000	(2.374)	0	0	0
2011/12/30	R204 2012/02/02			Bond Future	7.7120	7.6750	(0.480)	0.0000	0.0000	3,543
2011/12/30	R204 2012/02/02	9.00	Call	Bond Future	6,570.0000	6,764.0000	2.953	0	0	0
2011/12/30	R204 2012/02/02	9.00	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2011/12/30	R204 2012/02/02	9.05	Call	Bond Future	6,811.0000	7,005.0000	2.848	0	0	0
2011/12/30	R204 2012/02/02	9.05	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	0
2011/12/30	R204 2012/02/02	8.95	Call	Bond Future	6,328.0000	6,522.0000	3.066	0	0	0
2011/12/30	R204 2012/02/02	8.95	Put	Bond Future	15.0000	12.0000	(20.000)	0	0	0
2011/12/30	R204 2012/02/02	7.25	Put	Bond Future	2,776.0000	2,609.0000	(6.016)	0	0	0
2011/12/30	R204 2012/02/02	7.25	Call	Bond Future	287.0000	316.0000	10.105	0	0	540
2011/12/30	R204 2012/02/02	8.00	Call	Bond Future	2,049.0000	2,178.0000	6.296	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
2011/12/30	R204 2012/02/02	8.00	Put	Bond Future	535.0000	467.0000	(12.710)	0	0	540
2011/12/30	R204 2012/02/02	7.50	Call	Bond Future	646.0000	701.0000	8.514	0	0	0
2011/12/30	R204 2012/02/02	7.50	Put	Bond Future	1,779.0000	1,637.0000	(7.982)	0	0	0
2011/12/30	R204 2012/05/03			Bond Future	7.8050	7.7660	(0.500)	0.0000	0.0000	0
2011/12/30	R204 2012/05/03	8.75	Call	Bond Future	5,372.0000	5,542.0000	3.165	0	0	0
2011/12/30	R204 2012/05/03	8.75	Put	Bond Future	668.0000	637.0000	(4.641)	0	0	0
2011/12/30	R204 2012/05/03	8.80	Call	Bond Future	5,568.0000	5,735.0000	2.999	0	0	0
2011/12/30	R204 2012/05/03	8.80	Put	Bond Future	622.0000	589.0000	(5.305)	0	0	0
2011/12/30	R204 2012/05/03	8.70	Call	Bond Future	5,179.0000	5,347.0000	3.244	0	0	0
2011/12/30	R204 2012/05/03	8.70	Put	Bond Future	717.0000	684.0000	(4.603)	0	0	0
2011/12/30	R204 2012/08/02			Bond Future	7.8880	7.8480	(0.507)	0.0000	0.0000	0
2011/12/30	R204 2012/08/02	8.50	Call	Bond Future	4,618.0000	4,754.0000	2.945	0	0	0
2011/12/30	R204 2012/08/02	8.50	Put	Bond Future	1,643.0000	1,581.0000	(3.774)	0	0	0
2011/12/30	R204 2012/08/02	8.55	Call	Bond Future	4,782.0000	4,919.0000	2.865	0	0	0
2011/12/30	R204 2012/08/02	8.55	Put	Bond Future	1,569.0000	1,507.0000	(3.952)	0	0	0
2011/12/30	R204 2012/08/02	8.45	Call	Bond Future	4,456.0000	4,592.0000	3.052	0	0	0
2011/12/30	R204 2012/08/02	8.45	Put	Bond Future	1,720.0000	1,658.0000	(3.605)	0	0	0
2011/12/30	R204 2012/11/01			Bond Future	7.9750	7.9320	(0.539)	0.0000	0.0000	0
2011/12/30	R204 2012/11/01	8.00	Call	Bond Future	3,477.0000	3,576.0000	2.847	0	0	0
2011/12/30	R204 2012/11/01	8.00	Put	Bond Future	3,358.0000	3,251.0000	(3.186)	0	0	0
2011/12/30	R204 2012/11/01	8.05	Call	Bond Future	3,602.0000	3,706.0000	2.887	0	0	0
2011/12/30	R204 2012/11/01	8.05	Put	Bond Future	3,245.0000	3,143.0000	(3.143)	0	0	0
2011/12/30	R204 2012/11/01	7.95	Call	Bond Future	3,356.0000	3,454.0000	2.920	0	0	0
2011/12/30	R204 2012/11/01	7.95	Put	Bond Future	3,476.0000	3,368.0000	(3.107)	0	0	0
2011/12/30	R206 2012/02/02			Bond Future	6.0650	6.0430	(0.363)	0.0000	0.0000	300
2011/12/30	R206 2012/02/02	8.00	Call	Bond Future	3,468.0000	3,509.0000	1.182	0	0	0
2011/12/30	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R206 2012/02/02	8.05	Call	Bond Future	3,556.0000	3,596.0000	1.125	0	0	0
2011/12/30	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R206 2012/02/02	7.95	Call	Bond Future	3,381.0000	3,421.0000	1.183	0	0	0
2011/12/30	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R206 2012/05/03			Bond Future	6.1110	6.0860	(0.409)	0.0000	0.0000	0
2011/12/30	R206 2012/05/03	7.50	Call	Bond Future	2,243.0000	2,278.0000	1.560	0	0	0
2011/12/30	R206 2012/05/03	7.50	Put	Bond Future	45.0000	40.0000	(11.111)	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
2011/12/30	R206 2012/05/03	7.55	Call	Bond Future	2,316.0000	2,351.0000	1.511	0	0	0
2011/12/30	R206 2012/05/03	7.55	Put	Bond Future	41.0000	35.0000	(14.634)	0	0	0
2011/12/30	R206 2012/05/03	7.45	Call	Bond Future	2,170.0000	2,205.0000	1.613	0	0	0
2011/12/30	R206 2012/05/03	7.45	Put	Bond Future	50.0000	45.0000	(10.000)	0	0	0
2011/12/30	R206 2012/08/02			Bond Future	6.1080	6.0810	(0.442)	0.0000	0.0000	0
2011/12/30	R206 2012/08/02	7.25	Call	Bond Future	1,815.0000	1,831.0000	0.882	0	0	0
2011/12/30	R206 2012/08/02	7.25	Put	Bond Future	261.0000	240.0000	(8.046)	0	0	0
2011/12/30	R206 2012/08/02	7.30	Call	Bond Future	1,869.0000	1,884.0000	0.803	0	0	0
2011/12/30	R206 2012/08/02	7.30	Put	Bond Future	248.0000	226.0000	(8.871)	0	0	0
2011/12/30	R206 2012/08/02	7.20	Call	Bond Future	1,762.0000	1,779.0000	0.965	0	0	0
2011/12/30	R206 2012/08/02	7.20	Put	Bond Future	276.0000	255.0000	(7.609)	0	0	0
2011/12/30	R206 2012/11/01			Bond Future	6.0780	6.0420	(0.592)	0.0000	0.0000	0
2011/12/30	R206 2012/11/01	6.00	Call	Bond Future	924.0000	927.0000	0.325	0	0	0
2011/12/30	R206 2012/11/01	6.00	Put	Bond Future	1,014.0000	975.0000	(3.846)	0	0	0
2011/12/30	R206 2012/11/01	6.05	Call	Bond Future	953.0000	958.0000	0.525	0	0	0
2011/12/30	R206 2012/11/01	6.05	Put	Bond Future	985.0000	949.0000	(3.655)	0	0	0
2011/12/30	R206 2012/11/01	5.95	Call	Bond Future	894.0000	898.0000	0.447	0	0	0
2011/12/30	R206 2012/11/01	5.95	Put	Bond Future	1,041.0000	1,004.0000	(3.554)	0	0	0
2011/12/30	R207 2012/02/02			Bond Future	7.9570	7.9250	(0.402)	0.0000	0.0000	43,515
2011/12/30	R207 2012/02/02	9.00	Call	Bond Future	5,695.0000	5,873.0000	3.126	0	0	0
2011/12/30	R207 2012/02/02	9.00	Put	Bond Future	20.0000	17.0000	(15.000)	0	0	0
2011/12/30	R207 2012/02/02	9.05	Call	Bond Future	5,952.0000	6,130.0000	2.991	0	0	0
2011/12/30	R207 2012/02/02	9.05	Put	Bond Future	16.0000	13.0000	(18.750)	0	0	0
2011/12/30	R207 2012/02/02	8.95	Call	Bond Future	5,439.0000	5,615.0000	3.236	0	0	0
2011/12/30	R207 2012/02/02	8.95	Put	Bond Future	26.0000	21.0000	(19.231)	0	0	0
2011/12/30	R207 2012/02/02	7.35	Put	Bond Future	3,625.0000	3,455.0000	(4.690)	0	0	0
2011/12/30	R207 2012/02/02	7.35	Call	Bond Future	116.0000	127.0000	9.483	0	0	1,920
2011/12/30	R207 2012/02/02	7.65	Put	Bond Future	2,168.0000	2,019.0000	(6.873)	0	0	0
2011/12/30	R207 2012/02/02	7.65	Call	Bond Future	413.0000	445.0000	7.748	0	0	640
2011/12/30	R207 2012/02/02	7.85	Call	Bond Future	798.0000	854.0000	7.018	0	0	0
2011/12/30	R207 2012/02/02	7.85	Put	Bond Future	1,405.0000	1,280.0000	(8.897)	0	0	640
2011/12/30	R207 2012/02/02	8.50	Call	Bond Future	3,196.0000	3,348.0000	4.756	0	0	0
2011/12/30	R207 2012/02/02	8.50	Put	Bond Future	187.0000	158.0000	(15.508)	0	0	1,920
2011/12/30	R207 2012/05/03			Bond Future	8.0510	8.0170	(0.422)	0.0000	0.0000	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
2011/12/30	R207 2012/05/03	8.75	Call	Bond Future	4,779.0000	4,946.0000	3.494	0	0	0
2011/12/30	R207 2012/05/03	8.75	Put	Bond Future	1,036.0000	1,016.0000	(1.931)	0	0	0
2011/12/30	R207 2012/05/03	8.80	Call	Bond Future	4,972.0000	5,142.0000	3.419	0	0	0
2011/12/30	R207 2012/05/03	8.80	Put	Bond Future	968.0000	951.0000	(1.756)	0	0	0
2011/12/30	R207 2012/05/03	8.70	Call	Bond Future	4,588.0000	4,753.0000	3.596	0	0	0
2011/12/30	R207 2012/05/03	8.70	Put	Bond Future	1,106.0000	1,084.0000	(1.989)	0	0	0
2011/12/30	R207 2012/08/02			Bond Future	8.1360	8.1020	(0.418)	0.0000	0.0000	0
2011/12/30	R207 2012/08/02	8.75	Call	Bond Future	5,024.0000	5,145.0000	2.408	0	0	0
2011/12/30	R207 2012/08/02	8.75	Put	Bond Future	1,820.0000	1,759.0000	(3.352)	0	0	0
2011/12/30	R207 2012/08/02	8.80	Call	Bond Future	5,199.0000	5,320.0000	2.327	0	0	0
2011/12/30	R207 2012/08/02	8.80	Put	Bond Future	1,740.0000	1,679.0000	(3.506)	0	0	0
2011/12/30	R207 2012/08/02	8.70	Call	Bond Future	4,851.0000	4,972.0000	2.494	0	0	0
2011/12/30	R207 2012/08/02	8.70	Put	Bond Future	1,903.0000	1,842.0000	(3.205)	0	0	0
2011/12/30	R207 2012/11/01			Bond Future	8.2200	8.1840	(0.438)	0.0000	0.0000	0
2011/12/30	R207 2012/11/01	8.25	Call	Bond Future	3,854.0000	3,901.0000	1.220	0	0	0
2011/12/30	R207 2012/11/01	8.25	Put	Bond Future	3,699.0000	3,559.0000	(3.785)	0	0	0
2011/12/30	R207 2012/11/01	8.30	Call	Bond Future	3,988.0000	4,040.0000	1.304	0	0	0
2011/12/30	R207 2012/11/01	8.30	Put	Bond Future	3,575.0000	3,440.0000	(3.776)	0	0	0
2011/12/30	R207 2012/11/01	8.20	Call	Bond Future	3,722.0000	3,769.0000	1.263	0	0	0
2011/12/30	R207 2012/11/01	8.20	Put	Bond Future	3,826.0000	3,686.0000	(3.659)	0	0	0
2011/12/30	R208 2012/02/02			Bond Future	7.9830	7.9570	(0.326)	0.0000	0.0000	14,084
2011/12/30	R208 2012/02/02	9.00	Call	Bond Future	5,947.0000	6,102.0000	2.606	0	0	0
2011/12/30	R208 2012/02/02	9.00	Put	Bond Future	18.0000	15.0000	(16.667)	0	0	0
2011/12/30	R208 2012/02/02	9.05	Call	Bond Future	6,221.0000	6,377.0000	2.508	0	0	0
2011/12/30	R208 2012/02/02	9.05	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2011/12/30	R208 2012/02/02	8.95	Call	Bond Future	5,672.0000	5,826.0000	2.715	0	0	0
2011/12/30	R208 2012/02/02	8.95	Put	Bond Future	23.0000	19.0000	(17.391)	0	0	0
2011/12/30	R208 2012/02/02	7.45	Put	Bond Future	3,456.0000	3,305.0000	(4.369)	0	0	0
2011/12/30	R208 2012/02/02	7.45	Call	Bond Future	142.0000	149.0000	4.930	0	0	2,880
2011/12/30	R208 2012/02/02	7.70	Put	Bond Future	2,168.0000	2,033.0000	(6.227)	0	0	0
2011/12/30	R208 2012/02/02	7.70	Call	Bond Future	427.0000	450.0000	5.386	0	0	960
2011/12/30	R208 2012/02/02	7.90	Call	Bond Future	853.0000	897.0000	5.158	0	0	0
2011/12/30	R208 2012/02/02	7.90	Put	Bond Future	1,359.0000	1,245.0000	(8.389)	0	0	960
2011/12/30	R208 2012/02/02	8.55	Call	Bond Future	3,518.0000	3,653.0000	3.837	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
2011/12/30	R208 2012/02/02	8.55	Put	Bond Future	151.0000	127.0000	(15.894)	0	0	2,880
2011/12/30	R208 2012/05/03			Bond Future	8.0670	8.0390	(0.347)	0.0000	0.0000	0
2011/12/30	R208 2012/05/03	9.00	Call	Bond Future	6,077.0000	6,235.0000	2.600	0	0	0
2011/12/30	R208 2012/05/03	9.00	Put	Bond Future	747.0000	739.0000	(1.071)	0	0	0
2011/12/30	R208 2012/05/03	9.05	Call	Bond Future	6,298.0000	6,453.0000	2.461	0	0	0
2011/12/30	R208 2012/05/03	9.05	Put	Bond Future	694.0000	682.0000	(1.729)	0	0	0
2011/12/30	R208 2012/05/03	8.95	Call	Bond Future	5,858.0000	6,014.0000	2.663	0	0	0
2011/12/30	R208 2012/05/03	8.95	Put	Bond Future	804.0000	793.0000	(1.368)	0	0	0
2011/12/30	R208 2012/08/02			Bond Future	8.1410	8.1130	(0.344)	0.0000	0.0000	0
2011/12/30	R208 2012/08/02	8.75	Call	Bond Future	5,412.0000	5,517.0000	1.940	0	0	0
2011/12/30	R208 2012/08/02	8.75	Put	Bond Future	1,970.0000	1,912.0000	(2.944)	0	0	0
2011/12/30	R208 2012/08/02	8.80	Call	Bond Future	5,602.0000	5,705.0000	1.839	0	0	0
2011/12/30	R208 2012/08/02	8.80	Put	Bond Future	1,884.0000	1,825.0000	(3.132)	0	0	0
2011/12/30	R208 2012/08/02	8.70	Call	Bond Future	5,226.0000	5,332.0000	2.028	0	0	0
2011/12/30	R208 2012/08/02	8.70	Put	Bond Future	2,060.0000	2,004.0000	(2.718)	0	0	0
2011/12/30	R208 2012/11/01			Bond Future	8.2190	8.1890	(0.365)	0.0000	0.0000	0
2011/12/30	R208 2012/11/01	8.25	Call	Bond Future	4,019.0000	4,039.0000	0.498	0	0	0
2011/12/30	R208 2012/11/01	8.25	Put	Bond Future	3,844.0000	3,695.0000	(3.876)	0	0	0
2011/12/30	R208 2012/11/01	8.30	Call	Bond Future	4,164.0000	4,190.0000	0.624	0	0	0
2011/12/30	R208 2012/11/01	8.30	Put	Bond Future	3,708.0000	3,564.0000	(3.883)	0	0	0
2011/12/30	R208 2012/11/01	8.20	Call	Bond Future	3,876.0000	3,896.0000	0.516	0	0	0
2011/12/30	R208 2012/11/01	8.20	Put	Bond Future	3,983.0000	3,834.0000	(3.741)	0	0	0
2011/12/30	R209 2012/02/02			Bond Future	8.8890	8.8580	(0.349)	0.0000	0.0000	2,916
2011/12/30	R209 2012/02/02	9.00	Call	Bond Future	2,334.0000	2,467.0000	5.698	0	0	0
2011/12/30	R209 2012/02/02	9.00	Put	Bond Future	1,478.0000	1,369.0000	(7.375)	0	0	0
2011/12/30	R209 2012/02/02	9.05	Call	Bond Future	2,558.0000	2,699.0000	5.512	0	0	0
2011/12/30	R209 2012/02/02	9.05	Put	Bond Future	1,322.0000	1,221.0000	(7.640)	0	0	0
2011/12/30	R209 2012/02/02	8.95	Call	Bond Future	2,122.0000	2,247.0000	5.891	0	0	0
2011/12/30	R209 2012/02/02	8.95	Put	Bond Future	1,650.0000	1,533.0000	(7.091)	0	0	0
2011/12/30	R209 2012/05/03			Bond Future	8.9620	8.9300	(0.357)	0.0000	0.0000	0
2011/12/30	R209 2012/05/03	9.00	Call	Bond Future	3,707.0000	3,872.0000	4.451	0	0	0
2011/12/30	R209 2012/05/03	9.00	Put	Bond Future	3,416.0000	3,335.0000	(2.371)	0	0	0
2011/12/30	R209 2012/05/03	9.05	Call	Bond Future	3,904.0000	4,074.0000	4.355	0	0	0
2011/12/30	R209 2012/05/03	9.05	Put	Bond Future	3,233.0000	3,157.0000	(2.351)	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
2011/12/30	R209 2012/05/03	8.95	Call	Bond Future	3,517.0000	3,678.0000	4.578	0	0	0
2011/12/30	R209 2012/05/03	8.95	Put	Bond Future	3,609.0000	3,524.0000	(2.355)	0	0	0
2011/12/30	R209 2012/08/02			Bond Future	9.0290	8.9960	(0.365)	0.0000	0.0000	0
2011/12/30	R209 2012/08/02	9.25	Call	Bond Future	5,560.0000	5,812.0000	4.532	0	0	0
2011/12/30	R209 2012/08/02	9.25	Put	Bond Future	3,915.0000	3,916.0000	0.026	0	0	0
2011/12/30	R209 2012/08/02	9.30	Call	Bond Future	5,769.0000	6,019.0000	4.334	0	0	0
2011/12/30	R209 2012/08/02	9.30	Put	Bond Future	3,760.0000	3,759.0000	(0.027)	0	0	0
2011/12/30	R209 2012/08/02	9.20	Call	Bond Future	5,361.0000	5,607.0000	4.589	0	0	0
2011/12/30	R209 2012/08/02	9.20	Put	Bond Future	4,083.0000	4,078.0000	(0.122)	0	0	0
2011/12/30	R209 2012/11/01			Bond Future	9.0970	9.0630	(0.374)	0.0000	0.0000	0
2011/12/30	R209 2012/11/01	9.00	Call	Bond Future	5,045.0000	5,227.0000	3.608	0	0	0
2011/12/30	R209 2012/11/01	9.00	Put	Bond Future	5,777.0000	5,704.0000	(1.264)	0	0	0
2011/12/30	R209 2012/11/01	9.05	Call	Bond Future	5,224.0000	5,414.0000	3.637	0	0	0
2011/12/30	R209 2012/11/01	9.05	Put	Bond Future	5,577.0000	5,512.0000	(1.166)	0	0	0
2011/12/30	R209 2012/11/01	8.95	Call	Bond Future	4,868.0000	5,051.0000	3.759	0	0	0
2011/12/30	R209 2012/11/01	8.95	Put	Bond Future	5,982.0000	5,910.0000	(1.204)	0	0	0
2011/12/30	R210 2012/02/02			Bond Future	139.9581	139.9689	0.008	0.0000	0.0000	755
2011/12/30	R210 2012/02/02	131.00	Call	Bond Future	8,958.0000	8,969.0000	0.123	0	0	0
2011/12/30	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R210 2012/02/02	131.05	Call	Bond Future	8,908.0000	8,919.0000	0.123	0	0	0
2011/12/30	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R210 2012/02/02	130.95	Call	Bond Future	9,008.0000	9,019.0000	0.122	0	0	0
2011/12/30	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R211 2012/02/02			Bond Future	116.7622	116.7666	0.004	0.0000	0.0000	480
2011/12/30	R211 2012/02/02	110.50	Call	Bond Future	6,262.0000	6,267.0000	0.080	0	0	0
2011/12/30	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R211 2012/02/02	110.55	Call	Bond Future	6,212.0000	6,217.0000	0.080	0	0	0
2011/12/30	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R211 2012/02/02	110.45	Call	Bond Future	6,312.0000	6,317.0000	0.079	0	0	0
2011/12/30	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R212 2012/02/02			Bond Future	113.1567	113.1651	0.007	0.0000	0.0000	2,677
2011/12/30	R212 2012/02/02	108.50	Call	Bond Future	4,657.0000	4,665.0000	0.172	0	0	0
2011/12/30	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/12/30	R212 2012/02/02	108.55	Call	Bond Future	4,607.0000	4,615.0000	0.174	0	0	0
2011/12/30	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R212 2012/02/02	108.45	Call	Bond Future	4,707.0000	4,715.0000	0.170	0	0	0
2011/12/30	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/30	R213 2012/02/02			Bond Future	8.9080	8.8720	(0.404)	0.0000	0.0000	487
2011/12/30	R213 2012/02/02	9.00	Call	Bond Future	2,298.0000	2,444.0000	6.353	0	0	0
2011/12/30	R213 2012/02/02	9.00	Put	Bond Future	1,577.0000	1,438.0000	(8.814)	0	0	0
2011/12/30	R213 2012/02/02	9.05	Call	Bond Future	2,521.0000	2,678.0000	6.228	0	0	0
2011/12/30	R213 2012/02/02	9.05	Put	Bond Future	1,412.0000	1,284.0000	(9.065)	0	0	0
2011/12/30	R213 2012/02/02	8.95	Call	Bond Future	2,086.0000	2,223.0000	6.568	0	0	0
2011/12/30	R213 2012/02/02	8.95	Put	Bond Future	1,756.0000	1,608.0000	(8.428)	0	0	0
2011/12/30	R213 2012/05/03			Bond Future	8.9870	8.9500	(0.412)	0.0000	0.0000	0
2011/12/30	R213 2012/05/03	9.25	Call	Bond Future	4,723.0000	4,925.0000	4.277	0	0	0
2011/12/30	R213 2012/05/03	9.25	Put	Bond Future	2,717.0000	2,630.0000	(3.202)	0	0	0
2011/12/30	R213 2012/05/03	9.30	Call	Bond Future	4,945.0000	5,153.0000	4.206	0	0	0
2011/12/30	R213 2012/05/03	9.30	Put	Bond Future	2,565.0000	2,485.0000	(3.119)	0	0	0
2011/12/30	R213 2012/05/03	9.20	Call	Bond Future	4,507.0000	4,702.0000	4.327	0	0	0
2011/12/30	R213 2012/05/03	9.20	Put	Bond Future	2,876.0000	2,783.0000	(3.234)	0	0	0
2011/12/30	R213 2012/08/02			Bond Future	9.0600	9.0220	(0.419)	0.0000	0.0000	0
2011/12/30	R213 2012/08/02	9.25	Call	Bond Future	5,550.0000	5,805.0000	4.595	0	0	0
2011/12/30	R213 2012/08/02	9.25	Put	Bond Future	4,113.0000	4,076.0000	(0.900)	0	0	0
2011/12/30	R213 2012/08/02	9.30	Call	Bond Future	5,763.0000	6,016.0000	4.390	0	0	0
2011/12/30	R213 2012/08/02	9.30	Put	Bond Future	3,955.0000	3,916.0000	(0.986)	0	0	0
2011/12/30	R213 2012/08/02	9.20	Call	Bond Future	5,349.0000	5,598.0000	4.655	0	0	0
2011/12/30	R213 2012/08/02	9.20	Put	Bond Future	4,287.0000	4,244.0000	(1.003)	0	0	0
2011/12/30	R213 2012/11/01			Bond Future	9.1360	9.0970	(0.427)	0.0000	0.0000	0
2011/12/30	R213 2012/11/01	9.00	Call	Bond Future	5,018.0000	5,159.0000	2.810	0	0	0
2011/12/30	R213 2012/11/01	9.00	Put	Bond Future	6,055.0000	5,901.0000	(2.543)	0	0	0
2011/12/30	R213 2012/11/01	9.05	Call	Bond Future	5,198.0000	5,339.0000	2.713	0	0	0
2011/12/30	R213 2012/11/01	9.05	Put	Bond Future	5,851.0000	5,697.0000	(2.632)	0	0	0
2011/12/30	R213 2012/11/01	8.95	Call	Bond Future	4,842.0000	4,982.0000	2.891	0	0	0
2011/12/30	R213 2012/11/01	8.95	Put	Bond Future	6,265.0000	6,110.0000	(2.474)	0	0	0
2011/12/30	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	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
Total									508916.00	