



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/11/2011

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
2011/11/09	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	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
2011/11/09	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	AL7T 2012/02/02			Index Future	416.7220	413.8750	(0.683)	0.0000	0.0000	16
2011/11/09	AL7T 2012/05/03			Index Future	422.6500	419.7450	(0.687)	0.0000	0.0000	0
2011/11/09	ALBI 2012/02/02			Index Future	380.2840	377.7860	(0.657)	0.0000	0.0000	1,044
2011/11/09	ALBI 2012/05/03			Index Future	385.6940	383.1430	(0.661)	0.0000	0.0000	0
2011/11/09	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	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
2011/11/09	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	CAAK 2011/12/19			Can-Do Future	0.0759	0.1030	35.705	0.0000	0.0000	12,659
2011/11/09	CAAL 2011/12/19			Can-Do Future	0.0741	0.1041	40.486	0.0000	0.0000	18,519
2011/11/09	CAAM 2011/12/19			Can-Do Future	0.2101	0.1741	(17.135)	0.0000	0.0000	12,423
2011/11/09	CAAN 2012/03/30			Can-Do Future	0.3305	0.3924	18.729	0.0000	0.0000	100,000
2011/11/09	CAAO 2012/03/30			Can-Do Future	0.1714	0.1317	(23.162)	0.0000	0.0000	100,000
2011/11/09	CAAP 2011/12/19			Can-Do Future	0.2383	0.2009	(15.695)	0.0000	0.0000	12,346
2011/11/09	CAAR 2011/12/19			Can-Do Future	0.0779	0.1065	36.714	0.0000	0.0000	18,750
2011/11/09	CAAS 2012/01/31			Can-Do Future	0.0631	0.0782	23.930	0.0000	0.0000	12,500
2011/11/09	CAAT 2012/02/29			Can-Do Future	0.0572	0.0689	20.455	0.0000	0.0000	12,500
2011/11/09	CAAU 2012/01/31			Can-Do Future	0.0976	0.0786	(19.467)	0.0000	0.0000	19,481
2011/11/09	CAAV 2012/02/29			Can-Do Future	0.1270	0.1034	(18.583)	0.0000	0.0000	12,987
2011/11/09	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/09	CS23 2023/01/25			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
2011/11/09	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/09	GOVI 2012/02/02			GOVI	381.4480	379.0430	(0.630)	0.0000	0.0000	155
2011/11/09	GOVI 2012/02/02	369.00	Call	GOVI	124,480.0000	100,430.0000	(19.320)	0	0	0
2011/11/09	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GOVI 2012/02/02	369.01	Call	GOVI	124,380.0000	100,330.0000	(19.336)	0	0	0
2011/11/09	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GOVI 2012/02/02	368.99	Call	GOVI	124,580.0000	100,530.0000	(19.305)	0	0	0
2011/11/09	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GOVI 2012/05/03			GOVI	386.8740	384.4180	(0.635)	0.0000	0.0000	0
2011/11/09	GOVI 2012/05/03	382.00	Call	GOVI	48,740.0000	24,180.0000	(50.390)	0	0	0
2011/11/09	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GOVI 2012/05/03	382.01	Call	GOVI	48,640.0000	24,080.0000	(50.493)	0	0	0
2011/11/09	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GOVI 2012/05/03	381.99	Call	GOVI	48,840.0000	24,280.0000	(50.287)	0	0	0
2011/11/09	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/09	IGOV 2012/02/02			Index Future	163.7460	163.6900	(0.034)	0.0000	0.0000	103
2011/11/09	IGOV 2012/05/03			Index Future	166.0750	166.0120	(0.038)	0.0000	0.0000	0
2011/11/09	ILBI 2012/02/02			Index Future	442.3040	442.3040	0.000	0.0000	0.0000	88
2011/11/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	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
2011/11/09	JBAF 2011/11/16			Jibar Tradeable Future	5.3800	5.4100	0.558	0.0000	0.0000	1,700
2011/11/09	JBAF 2011/12/21			Jibar Tradeable Future	5.3500	5.4100	1.121	0.0000	0.0000	5,541
2011/11/09	JBAF 2012/01/18			Jibar Tradeable Future	5.3000	5.3600	1.132	0.0000	0.0000	101
2011/11/09	JBAF 2012/02/15			Jibar Tradeable Future	5.1900	5.2500	1.156	0.0000	0.0000	0
2011/11/09	JBAF 2012/03/20			Jibar Tradeable Future	5.1600	5.2200	1.163	0.0000	0.0000	1,340
2011/11/09	JBAF 2012/04/18			Jibar Tradeable Future	5.1300	5.2000	1.365	0.0000	0.0000	0
2011/11/09	JBAF 2012/06/20			Jibar Tradeable Future	5.1200	5.2200	1.953	0.0000	0.0000	2,890
2011/11/09	JBAF 2012/09/19			Jibar Tradeable Future	5.2000	5.3000	1.923	0.0000	0.0000	44,760
2011/11/09	JBAF 2012/12/19			Jibar Tradeable Future	5.3300	5.4300	1.876	0.0000	0.0000	990
2011/11/09	JBAF 2013/03/20			Jibar Tradeable Future	5.5300	5.6200	1.627	0.0000	0.0000	790
2011/11/09	JBAF 2013/06/19			Jibar Tradeable Future	5.7600	5.8500	1.563	0.0000	0.0000	1,250
2011/11/09	JBAF 2013/09/18			Jibar Tradeable Future	6.0200	6.1100	1.495	0.0000	0.0000	0
2011/11/09	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/09	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/09	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/09	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/09	JN10 2012/02/02	7.25	Put	JNOTE	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
2011/11/09	OTH1 2012/02/02			Index Future	373.6420	370.6700	(0.795)	0.0000	0.0000	0
2011/11/09	R157 2012/02/02			Bond Future	6.4230	6.5400	1.822	0.0000	0.0000	16,934
2011/11/09	R157 2012/02/02	8.50	Call	Bond Future	7,206.0000	6,786.0000	(5.828)	0	0	0
2011/11/09	R157 2012/02/02	8.50	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/09	R157 2012/02/02	8.55	Call	Bond Future	7,372.0000	6,952.0000	(5.697)	0	0	0
2011/11/09	R157 2012/02/02	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/09	R157 2012/02/02	8.45	Call	Bond Future	7,039.0000	6,619.0000	(5.967)	0	0	0
2011/11/09	R157 2012/02/02	8.45	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/11/09	R157 2012/02/02	6.55	Call	Bond Future	1,213.0000	979.0000	(19.291)	0	0	0
2011/11/09	R157 2012/02/02	6.55	Put	Bond Future	756.0000	943.0000	24.735	0	0	130
2011/11/09	R157 2012/02/02	6.00	Put	Bond Future	1,911.0000	2,229.0000	16.641	0	0	0
2011/11/09	R157 2012/02/02	6.00	Call	Bond Future	374.0000	271.0000	(27.540)	0	0	130
2011/11/09	R157 2012/02/02	7.05	Call	Bond Future	2,478.0000	2,139.0000	(13.680)	0	0	0
2011/11/09	R157 2012/02/02	7.05	Put	Bond Future	244.0000	326.0000	33.607	0	0	130
2011/11/09	R157 2012/02/02	6.25	Put	Bond Future	1,306.0000	1,566.0000	19.908	0	0	0
2011/11/09	R157 2012/02/02	6.25	Call	Bond Future	680.0000	520.0000	(23.529)	0	0	3,960
2011/11/09	R157 2012/02/02	6.45	Put	Bond Future	918.0000	1,129.0000	22.985	0	0	0
2011/11/09	R157 2012/02/02	6.45	Call	Bond Future	1,015.0000	805.0000	(20.690)	0	0	1,320
2011/11/09	R157 2012/02/02	6.65	Call	Bond Future	1,432.0000	1,173.0000	(18.087)	0	0	0
2011/11/09	R157 2012/02/02	6.65	Put	Bond Future	617.0000	779.0000	26.256	0	0	1,320
2011/11/09	R157 2012/02/02	7.20	Call	Bond Future	2,925.0000	2,563.0000	(12.376)	0	0	0
2011/11/09	R157 2012/02/02	7.20	Put	Bond Future	165.0000	223.0000	35.152	0	0	3,960
2011/11/09	R157 2012/05/03			Bond Future	6.4820	6.6110	1.990	0.0000	0.0000	0
2011/11/09	R157 2012/05/03	8.25	Call	Bond Future	5,831.0000	5,424.0000	(6.980)	0	0	0
2011/11/09	R157 2012/05/03	8.25	Put	Bond Future	85.0000	110.0000	29.412	0	0	0
2011/11/09	R157 2012/05/03	8.30	Call	Bond Future	5,980.0000	5,571.0000	(6.839)	0	0	0
2011/11/09	R157 2012/05/03	8.30	Put	Bond Future	77.0000	99.0000	28.571	0	0	0
2011/11/09	R157 2012/05/03	8.20	Call	Bond Future	5,683.0000	5,279.0000	(7.109)	0	0	0
2011/11/09	R157 2012/05/03	8.20	Put	Bond Future	95.0000	122.0000	28.421	0	0	0
2011/11/09	R157 2012/08/02			Bond Future	6.5540	6.6960	2.167	0.0000	0.0000	0
2011/11/09	R157 2012/08/02	8.00	Call	Bond Future	4,853.0000	4,495.0000	(7.377)	0	0	0
2011/11/09	R157 2012/08/02	8.00	Put	Bond Future	477.0000	558.0000	16.981	0	0	0
2011/11/09	R157 2012/08/02	8.05	Call	Bond Future	4,974.0000	4,612.0000	(7.278)	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
2011/11/09	R157 2012/08/02	8.05	Put	Bond Future	451.0000	528.0000	17.073	0	0	0
2011/11/09	R157 2012/08/02	7.95	Call	Bond Future	4,734.0000	4,379.0000	(7.499)	0	0	0
2011/11/09	R157 2012/08/02	7.95	Put	Bond Future	506.0000	590.0000	16.601	0	0	0
2011/11/09	R157 2012/11/01			Bond Future	6.6340	6.7960	2.442	0.0000	0.0000	0
2011/11/09	R157 2012/11/01	7.00	Call	Bond Future	2,644.0000	2,379.0000	(10.023)	0	0	0
2011/11/09	R157 2012/11/01	7.00	Put	Bond Future	1,608.0000	1,803.0000	12.127	0	0	0
2011/11/09	R157 2012/11/01	7.05	Call	Bond Future	2,729.0000	2,459.0000	(9.894)	0	0	0
2011/11/09	R157 2012/11/01	7.05	Put	Bond Future	1,553.0000	1,743.0000	12.234	0	0	0
2011/11/09	R157 2012/11/01	6.95	Call	Bond Future	2,561.0000	2,301.0000	(10.152)	0	0	0
2011/11/09	R157 2012/11/01	6.95	Put	Bond Future	1,666.0000	1,866.0000	12.005	0	0	0
2011/11/09	R186 2012/02/02			Bond Future	8.2450	8.3510	1.286	0.0000	0.0000	24,262
2011/11/09	R186 2012/02/02	9.00	Call	Bond Future	8,076.0000	7,272.0000	(9.955)	0	0	0
2011/11/09	R186 2012/02/02	9.00	Put	Bond Future	1,116.0000	1,326.0000	18.817	0	0	100
2011/11/09	R186 2012/02/02	9.05	Call	Bond Future	8,423.0000	7,605.0000	(9.712)	0	0	0
2011/11/09	R186 2012/02/02	9.05	Put	Bond Future	1,023.0000	1,219.0000	19.159	0	0	0
2011/11/09	R186 2012/02/02	8.95	Call	Bond Future	7,733.0000	6,944.0000	(10.203)	0	0	0
2011/11/09	R186 2012/02/02	8.95	Put	Bond Future	1,215.0000	1,441.0000	18.601	0	0	0
2011/11/09	R186 2012/02/02	7.75	Put	Bond Future	6,544.0000	7,253.0000	10.834	0	0	0
2011/11/09	R186 2012/02/02	7.75	Call	Bond Future	1,638.0000	1,333.0000	(18.620)	0	0	6,000
2011/11/09	R186 2012/02/02	6.75	Put	Bond Future	15,891.0000	16,861.0000	6.104	0	0	0
2011/11/09	R186 2012/02/02	6.75	Call	Bond Future	159.0000	114.0000	(28.302)	0	0	6,000
2011/11/09	R186 2012/02/02	8.00	Put	Bond Future	4,890.0000	5,493.0000	12.331	0	0	0
2011/11/09	R186 2012/02/02	8.00	Call	Bond Future	2,497.0000	2,086.0000	(16.460)	0	0	100
2011/11/09	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R186 2012/02/02	13.25	Call	Bond Future	36,809.0000	35,795.0000	(2.755)	0	0	0
2011/11/09	R186 2012/02/02	98.00	Call	Bond Future	108,584.0000	107,569.0000	(0.935)	0	0	0
2011/11/09	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R186 2012/05/03			Bond Future	8.3220	8.4320	1.322	0.0000	0.0000	0
2011/11/09	R186 2012/05/03	9.00	Call	Bond Future	8,609.0000	7,879.0000	(8.479)	0	0	0
2011/11/09	R186 2012/05/03	9.00	Put	Bond Future	2,447.0000	2,749.0000	12.342	0	0	0
2011/11/09	R186 2012/05/03	9.05	Call	Bond Future	8,913.0000	8,171.0000	(8.325)	0	0	0
2011/11/09	R186 2012/05/03	9.05	Put	Bond Future	2,315.0000	2,605.0000	12.527	0	0	0
2011/11/09	R186 2012/05/03	8.95	Call	Bond Future	8,310.0000	7,592.0000	(8.640)	0	0	0
2011/11/09	R186 2012/05/03	8.95	Put	Bond Future	2,586.0000	2,901.0000	12.181	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
2011/11/09	R186 2012/08/02			Bond Future	8.4040	8.5180	1.356	0.0000	0.0000	0
2011/11/09	R186 2012/08/02	8.75	Call	Bond Future	7,610.0000	6,975.0000	(8.344)	0	0	0
2011/11/09	R186 2012/08/02	8.75	Put	Bond Future	4,467.0000	4,881.0000	9.268	0	0	0
2011/11/09	R186 2012/08/02	8.80	Call	Bond Future	7,871.0000	7,224.0000	(8.220)	0	0	0
2011/11/09	R186 2012/08/02	8.80	Put	Bond Future	4,284.0000	4,686.0000	9.384	0	0	0
2011/11/09	R186 2012/08/02	8.70	Call	Bond Future	7,352.0000	6,729.0000	(8.474)	0	0	0
2011/11/09	R186 2012/08/02	8.70	Put	Bond Future	4,656.0000	5,082.0000	9.149	0	0	0
2011/11/09	R186 2012/11/01			Bond Future	8.4870	8.6060	1.402	0.0000	0.0000	0
2011/11/09	R186 2012/11/01	8.75	Call	Bond Future	8,196.0000	7,574.0000	(7.589)	0	0	0
2011/11/09	R186 2012/11/01	8.75	Put	Bond Future	5,843.0000	6,294.0000	7.719	0	0	0
2011/11/09	R186 2012/11/01	8.80	Call	Bond Future	8,442.0000	7,809.0000	(7.498)	0	0	0
2011/11/09	R186 2012/11/01	8.80	Put	Bond Future	5,649.0000	6,089.0000	7.789	0	0	0
2011/11/09	R186 2012/11/01	8.70	Call	Bond Future	7,953.0000	7,342.0000	(7.683)	0	0	0
2011/11/09	R186 2012/11/01	8.70	Put	Bond Future	6,042.0000	6,504.0000	7.646	0	0	0
2011/11/09	R189 2012/02/02			Bond Future	218.8791	218.8187	(0.028)	0.0000	0.0000	0
2011/11/09	R189 2012/02/02	218.00	Call	Bond Future	879.0000	819.0000	(6.826)	0	0	0
2011/11/09	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R189 2012/02/02	218.05	Call	Bond Future	829.0000	769.0000	(7.238)	0	0	0
2011/11/09	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R189 2012/02/02	217.95	Call	Bond Future	929.0000	869.0000	(6.459)	0	0	0
2011/11/09	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R197 2012/02/02			Bond Future	242.2047	242.1843	(0.008)	0.0000	0.0000	418
2011/11/09	R197 2012/02/02	237.00	Call	Bond Future	5,205.0000	5,184.0000	(0.403)	0	0	0
2011/11/09	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R197 2012/02/02	237.05	Call	Bond Future	5,155.0000	5,134.0000	(0.407)	0	0	0
2011/11/09	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R197 2012/02/02	236.95	Call	Bond Future	5,255.0000	5,234.0000	(0.400)	0	0	0
2011/11/09	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R201 2012/02/02			Bond Future	5.9690	6.0930	2.077	0.0000	0.0000	3,124
2011/11/09	R201 2012/02/02	8.25	Call	Bond Future	5,984.0000	5,648.0000	(5.615)	0	0	0
2011/11/09	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R201 2012/02/02	8.30	Call	Bond Future	6,111.0000	5,774.0000	(5.515)	0	0	0
2011/11/09	R201 2012/02/02	8.30	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
2011/11/09	R201 2012/02/02	8.20	Call	Bond Future	5,858.0000	5,521.0000	(5.753)	0	0	0
2011/11/09	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R201 2012/05/03			Bond Future	5.9910	6.1300	2.320	0.0000	0.0000	0
2011/11/09	R201 2012/05/03	7.75	Call	Bond Future	4,325.0000	3,997.0000	(7.584)	0	0	0
2011/11/09	R201 2012/05/03	7.75	Put	Bond Future	53.0000	71.0000	33.962	0	0	0
2011/11/09	R201 2012/05/03	7.80	Call	Bond Future	4,437.0000	4,108.0000	(7.415)	0	0	0
2011/11/09	R201 2012/05/03	7.80	Put	Bond Future	47.0000	63.0000	34.043	0	0	0
2011/11/09	R201 2012/05/03	7.70	Call	Bond Future	4,213.0000	3,887.0000	(7.738)	0	0	0
2011/11/09	R201 2012/05/03	7.70	Put	Bond Future	59.0000	79.0000	33.898	0	0	0
2011/11/09	R201 2012/08/02			Bond Future	6.0240	6.1810	2.606	0.0000	0.0000	0
2011/11/09	R201 2012/08/02	7.50	Call	Bond Future	3,561.0000	3,266.0000	(8.284)	0	0	0
2011/11/09	R201 2012/08/02	7.50	Put	Bond Future	287.0000	346.0000	20.557	0	0	0
2011/11/09	R201 2012/08/02	7.55	Call	Bond Future	3,652.0000	3,354.0000	(8.160)	0	0	0
2011/11/09	R201 2012/08/02	7.55	Put	Bond Future	269.0000	326.0000	21.190	0	0	0
2011/11/09	R201 2012/08/02	7.45	Call	Bond Future	3,471.0000	3,179.0000	(8.413)	0	0	0
2011/11/09	R201 2012/08/02	7.45	Put	Bond Future	306.0000	368.0000	20.261	0	0	0
2011/11/09	R201 2012/11/01			Bond Future	6.0520	6.2350	3.024	0.0000	0.0000	0
2011/11/09	R201 2012/11/01	6.50	Call	Bond Future	1,998.0000	1,779.0000	(10.961)	0	0	0
2011/11/09	R201 2012/11/01	6.50	Put	Bond Future	1,092.0000	1,245.0000	14.011	0	0	0
2011/11/09	R201 2012/11/01	6.55	Call	Bond Future	2,061.0000	1,838.0000	(10.820)	0	0	0
2011/11/09	R201 2012/11/01	6.55	Put	Bond Future	1,055.0000	1,203.0000	14.028	0	0	0
2011/11/09	R201 2012/11/01	6.45	Call	Bond Future	1,936.0000	1,721.0000	(11.105)	0	0	0
2011/11/09	R201 2012/11/01	6.45	Put	Bond Future	1,131.0000	1,287.0000	13.793	0	0	0
2011/11/09	R202 2012/02/02			Bond Future	178.2208	178.2079	(0.007)	0.0000	0.0000	34,606
2011/11/09	R202 2012/02/02	177.00	Call	Bond Future	1,221.0000	1,208.0000	(1.065)	0	0	0
2011/11/09	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R202 2012/02/02	177.05	Call	Bond Future	1,171.0000	1,158.0000	(1.110)	0	0	0
2011/11/09	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R202 2012/02/02	176.95	Call	Bond Future	1,271.0000	1,258.0000	(1.023)	0	0	0
2011/11/09	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R203 2012/02/02			Bond Future	7.1810	7.2940	1.574	0.0000	0.0000	2,201
2011/11/09	R203 2012/02/02	8.75	Call	Bond Future	7,078.0000	6,565.0000	(7.248)	0	0	0
2011/11/09	R203 2012/02/02	8.75	Put	Bond Future	38.0000	53.0000	39.474	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
2011/11/09	R203 2012/02/02	8.80	Call	Bond Future	7,287.0000	6,772.0000	(7.067)	0	0	0
2011/11/09	R203 2012/02/02	8.80	Put	Bond Future	33.0000	45.0000	36.364	0	0	0
2011/11/09	R203 2012/02/02	8.70	Call	Bond Future	6,869.0000	6,358.0000	(7.439)	0	0	0
2011/11/09	R203 2012/02/02	8.70	Put	Bond Future	44.0000	61.0000	38.636	0	0	0
2011/11/09	R203 2012/02/02	6.95	Put	Bond Future	2,048.0000	2,378.0000	16.113	0	0	0
2011/11/09	R203 2012/02/02	6.95	Call	Bond Future	959.0000	762.0000	(20.542)	0	0	2,640
2011/11/09	R203 2012/02/02	7.20	Put	Bond Future	1,401.0000	1,664.0000	18.772	0	0	0
2011/11/09	R203 2012/02/02	7.20	Call	Bond Future	1,490.0000	1,225.0000	(17.785)	0	0	880
2011/11/09	R203 2012/02/02	7.35	Call	Bond Future	1,878.0000	1,572.0000	(16.294)	0	0	0
2011/11/09	R203 2012/02/02	7.35	Put	Bond Future	1,090.0000	1,312.0000	20.367	0	0	880
2011/11/09	R203 2012/02/02	7.95	Call	Bond Future	3,857.0000	3,420.0000	(11.330)	0	0	0
2011/11/09	R203 2012/02/02	7.95	Put	Bond Future	331.0000	422.0000	27.492	0	0	2,640
2011/11/09	R203 2012/05/03			Bond Future	7.2620	7.3830	1.666	0.0000	0.0000	0
2011/11/09	R203 2012/05/03	8.75	Call	Bond Future	6,790.0000	6,317.0000	(6.966)	0	0	0
2011/11/09	R203 2012/05/03	8.75	Put	Bond Future	367.0000	435.0000	18.529	0	0	0
2011/11/09	R203 2012/05/03	8.80	Call	Bond Future	6,970.0000	6,493.0000	(6.844)	0	0	0
2011/11/09	R203 2012/05/03	8.80	Put	Bond Future	340.0000	404.0000	18.824	0	0	0
2011/11/09	R203 2012/05/03	8.70	Call	Bond Future	6,611.0000	6,143.0000	(7.079)	0	0	0
2011/11/09	R203 2012/05/03	8.70	Put	Bond Future	396.0000	469.0000	18.434	0	0	0
2011/11/09	R203 2012/08/02			Bond Future	7.3530	7.4810	1.741	0.0000	0.0000	0
2011/11/09	R203 2012/08/02	8.50	Call	Bond Future	5,986.0000	5,578.0000	(6.816)	0	0	0
2011/11/09	R203 2012/08/02	8.50	Put	Bond Future	1,204.0000	1,343.0000	11.545	0	0	0
2011/11/09	R203 2012/08/02	8.55	Call	Bond Future	6,134.0000	5,721.0000	(6.733)	0	0	0
2011/11/09	R203 2012/08/02	8.55	Put	Bond Future	1,150.0000	1,284.0000	11.652	0	0	0
2011/11/09	R203 2012/08/02	8.45	Call	Bond Future	5,836.0000	5,432.0000	(6.923)	0	0	0
2011/11/09	R203 2012/08/02	8.45	Put	Bond Future	1,257.0000	1,400.0000	11.376	0	0	0
2011/11/09	R203 2012/11/01			Bond Future	7.4510	7.5910	1.879	0.0000	0.0000	0
2011/11/09	R203 2012/11/01	7.75	Call	Bond Future	4,024.0000	3,700.0000	(8.052)	0	0	0
2011/11/09	R203 2012/11/01	7.75	Put	Bond Future	2,809.0000	3,056.0000	8.793	0	0	0
2011/11/09	R203 2012/11/01	7.80	Call	Bond Future	4,140.0000	3,810.0000	(7.971)	0	0	0
2011/11/09	R203 2012/11/01	7.80	Put	Bond Future	2,723.0000	2,965.0000	8.887	0	0	0
2011/11/09	R203 2012/11/01	7.70	Call	Bond Future	3,909.0000	3,590.0000	(8.161)	0	0	0
2011/11/09	R203 2012/11/01	7.70	Put	Bond Future	2,896.0000	3,148.0000	8.702	0	0	0
2011/11/09	R204 2012/02/02			Bond Future	7.4700	7.6080	1.847	0.0000	0.0000	3,192

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
2011/11/09	R204 2012/02/02	9.00	Call	Bond Future	7,947.0000	7,242.0000	(8.871)	0	0	0
2011/11/09	R204 2012/02/02	9.00	Put	Bond Future	95.0000	130.0000	36.842	0	0	0
2011/11/09	R204 2012/02/02	9.05	Call	Bond Future	8,179.0000	7,471.0000	(8.656)	0	0	0
2011/11/09	R204 2012/02/02	9.05	Put	Bond Future	83.0000	116.0000	39.759	0	0	0
2011/11/09	R204 2012/02/02	8.95	Call	Bond Future	7,715.0000	7,015.0000	(9.073)	0	0	0
2011/11/09	R204 2012/02/02	8.95	Put	Bond Future	107.0000	148.0000	38.318	0	0	0
2011/11/09	R204 2012/05/03			Bond Future	7.5530	7.6990	1.933	0.0000	0.0000	0
2011/11/09	R204 2012/05/03	8.75	Call	Bond Future	6,721.0000	6,106.0000	(9.150)	0	0	0
2011/11/09	R204 2012/05/03	8.75	Put	Bond Future	714.0000	856.0000	19.888	0	0	0
2011/11/09	R204 2012/05/03	8.80	Call	Bond Future	6,915.0000	6,293.0000	(8.995)	0	0	0
2011/11/09	R204 2012/05/03	8.80	Put	Bond Future	667.0000	802.0000	20.240	0	0	0
2011/11/09	R204 2012/05/03	8.70	Call	Bond Future	6,528.0000	5,921.0000	(9.298)	0	0	0
2011/11/09	R204 2012/05/03	8.70	Put	Bond Future	763.0000	913.0000	19.659	0	0	0
2011/11/09	R204 2012/08/02			Bond Future	7.6460	7.7990	2.001	0.0000	0.0000	0
2011/11/09	R204 2012/08/02	8.50	Call	Bond Future	5,950.0000	5,420.0000	(8.908)	0	0	0
2011/11/09	R204 2012/08/02	8.50	Put	Bond Future	1,768.0000	2,003.0000	13.292	0	0	0
2011/11/09	R204 2012/08/02	8.55	Call	Bond Future	6,116.0000	5,578.0000	(8.797)	0	0	0
2011/11/09	R204 2012/08/02	8.55	Put	Bond Future	1,695.0000	1,923.0000	13.451	0	0	0
2011/11/09	R204 2012/08/02	8.45	Call	Bond Future	5,785.0000	5,263.0000	(9.023)	0	0	0
2011/11/09	R204 2012/08/02	8.45	Put	Bond Future	1,842.0000	2,085.0000	13.192	0	0	0
2011/11/09	R204 2012/11/01			Bond Future	7.7410	7.9050	2.119	0.0000	0.0000	0
2011/11/09	R204 2012/11/01	8.00	Call	Bond Future	4,714.0000	4,271.0000	(9.398)	0	0	0
2011/11/09	R204 2012/11/01	8.00	Put	Bond Future	3,469.0000	3,817.0000	10.032	0	0	0
2011/11/09	R204 2012/11/01	8.05	Call	Bond Future	4,848.0000	4,399.0000	(9.262)	0	0	0
2011/11/09	R204 2012/11/01	8.05	Put	Bond Future	3,365.0000	3,707.0000	10.163	0	0	0
2011/11/09	R204 2012/11/01	7.95	Call	Bond Future	4,581.0000	4,146.0000	(9.496)	0	0	0
2011/11/09	R204 2012/11/01	7.95	Put	Bond Future	3,575.0000	3,930.0000	9.930	0	0	0
2011/11/09	R206 2012/02/02			Bond Future	5.7070	5.8530	2.558	0.0000	0.0000	0
2011/11/09	R206 2012/02/02	8.00	Call	Bond Future	4,127.0000	3,858.0000	(6.518)	0	0	0
2011/11/09	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R206 2012/02/02	8.05	Call	Bond Future	4,215.0000	3,946.0000	(6.382)	0	0	0
2011/11/09	R206 2012/02/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/09	R206 2012/02/02	7.95	Call	Bond Future	4,040.0000	3,770.0000	(6.683)	0	0	0
2011/11/09	R206 2012/02/02	7.95	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
2011/11/09	R206 2012/05/03			Bond Future	5.7030	5.8750	3.016	0.0000	0.0000	0
2011/11/09	R206 2012/05/03	7.50	Call	Bond Future	2,874.0000	2,606.0000	(9.325)	0	0	0
2011/11/09	R206 2012/05/03	7.50	Put	Bond Future	19.0000	29.0000	52.632	0	0	0
2011/11/09	R206 2012/05/03	7.55	Call	Bond Future	2,949.0000	2,680.0000	(9.122)	0	0	0
2011/11/09	R206 2012/05/03	7.55	Put	Bond Future	16.0000	25.0000	56.250	0	0	0
2011/11/09	R206 2012/05/03	7.45	Call	Bond Future	2,798.0000	2,532.0000	(9.507)	0	0	0
2011/11/09	R206 2012/05/03	7.45	Put	Bond Future	21.0000	33.0000	57.143	0	0	0
2011/11/09	R206 2012/08/02			Bond Future	5.7050	5.9110	3.611	0.0000	0.0000	0
2011/11/09	R206 2012/08/02	7.25	Call	Bond Future	2,270.0000	2,031.0000	(10.529)	0	0	0
2011/11/09	R206 2012/08/02	7.25	Put	Bond Future	160.0000	206.0000	28.750	0	0	0
2011/11/09	R206 2012/08/02	7.30	Call	Bond Future	2,327.0000	2,086.0000	(10.357)	0	0	0
2011/11/09	R206 2012/08/02	7.30	Put	Bond Future	150.0000	194.0000	29.333	0	0	0
2011/11/09	R206 2012/08/02	7.20	Call	Bond Future	2,213.0000	1,976.0000	(10.709)	0	0	0
2011/11/09	R206 2012/08/02	7.20	Put	Bond Future	170.0000	218.0000	28.235	0	0	0
2011/11/09	R206 2012/11/01			Bond Future	5.6760	5.9370	4.598	0.0000	0.0000	0
2011/11/09	R206 2012/11/01	6.00	Call	Bond Future	1,110.0000	945.0000	(14.865)	0	0	0
2011/11/09	R206 2012/11/01	6.00	Put	Bond Future	737.0000	873.0000	18.453	0	0	0
2011/11/09	R206 2012/11/01	6.05	Call	Bond Future	1,145.0000	977.0000	(14.672)	0	0	0
2011/11/09	R206 2012/11/01	6.05	Put	Bond Future	715.0000	847.0000	18.462	0	0	0
2011/11/09	R206 2012/11/01	5.95	Call	Bond Future	1,076.0000	915.0000	(14.963)	0	0	0
2011/11/09	R206 2012/11/01	5.95	Put	Bond Future	760.0000	900.0000	18.421	0	0	0
2011/11/09	R207 2012/02/02			Bond Future	7.7830	7.8890	1.362	0.0000	0.0000	37,303
2011/11/09	R207 2012/02/02	9.00	Call	Bond Future	6,786.0000	6,219.0000	(8.355)	0	0	0
2011/11/09	R207 2012/02/02	9.00	Put	Bond Future	121.0000	159.0000	31.405	0	0	0
2011/11/09	R207 2012/02/02	9.05	Call	Bond Future	7,031.0000	6,460.0000	(8.121)	0	0	0
2011/11/09	R207 2012/02/02	9.05	Put	Bond Future	105.0000	138.0000	31.429	0	0	0
2011/11/09	R207 2012/02/02	8.95	Call	Bond Future	6,541.0000	5,979.0000	(8.592)	0	0	0
2011/11/09	R207 2012/02/02	8.95	Put	Bond Future	138.0000	181.0000	31.159	0	0	0
2011/11/09	R207 2012/02/02	7.35	Put	Bond Future	3,246.0000	3,686.0000	13.555	0	0	0
2011/11/09	R207 2012/02/02	7.35	Call	Bond Future	727.0000	562.0000	(22.696)	0	0	1,920
2011/11/09	R207 2012/02/02	7.65	Put	Bond Future	2,116.0000	2,464.0000	16.446	0	0	0
2011/11/09	R207 2012/02/02	7.65	Call	Bond Future	1,351.0000	1,094.0000	(19.023)	0	0	640
2011/11/09	R207 2012/02/02	7.85	Call	Bond Future	1,910.0000	1,588.0000	(16.859)	0	0	0
2011/11/09	R207 2012/02/02	7.85	Put	Bond Future	1,527.0000	1,810.0000	18.533	0	0	640

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
2011/11/09	R207 2012/02/02	8.50	Call	Bond Future	4,416.0000	3,920.0000	(11.232)	0	0	0
2011/11/09	R207 2012/02/02	8.50	Put	Bond Future	417.0000	526.0000	26.139	0	0	1,920
2011/11/09	R207 2012/05/03			Bond Future	7.8710	7.9830	1.423	0.0000	0.0000	0
2011/11/09	R207 2012/05/03	8.75	Call	Bond Future	5,897.0000	5,432.0000	(7.885)	0	0	0
2011/11/09	R207 2012/05/03	8.75	Put	Bond Future	1,159.0000	1,314.0000	13.374	0	0	0
2011/11/09	R207 2012/05/03	8.80	Call	Bond Future	6,090.0000	5,618.0000	(7.750)	0	0	0
2011/11/09	R207 2012/05/03	8.80	Put	Bond Future	1,091.0000	1,240.0000	13.657	0	0	0
2011/11/09	R207 2012/05/03	8.70	Call	Bond Future	5,707.0000	5,248.0000	(8.043)	0	0	0
2011/11/09	R207 2012/05/03	8.70	Put	Bond Future	1,231.0000	1,392.0000	13.079	0	0	0
2011/11/09	R207 2012/08/02			Bond Future	7.9680	8.0850	1.468	0.0000	0.0000	0
2011/11/09	R207 2012/08/02	8.75	Call	Bond Future	6,071.0000	5,639.0000	(7.116)	0	0	0
2011/11/09	R207 2012/08/02	8.75	Put	Bond Future	1,966.0000	2,162.0000	9.969	0	0	0
2011/11/09	R207 2012/08/02	8.80	Call	Bond Future	6,246.0000	5,807.0000	(7.028)	0	0	0
2011/11/09	R207 2012/08/02	8.80	Put	Bond Future	1,886.0000	2,075.0000	10.021	0	0	0
2011/11/09	R207 2012/08/02	8.70	Call	Bond Future	5,899.0000	5,472.0000	(7.239)	0	0	0
2011/11/09	R207 2012/08/02	8.70	Put	Bond Future	2,050.0000	2,251.0000	9.805	0	0	0
2011/11/09	R207 2012/11/01			Bond Future	8.0630	8.1880	1.550	0.0000	0.0000	0
2011/11/09	R207 2012/11/01	8.25	Call	Bond Future	4,816.0000	4,455.0000	(7.496)	0	0	0
2011/11/09	R207 2012/11/01	8.25	Put	Bond Future	3,844.0000	4,134.0000	7.544	0	0	0
2011/11/09	R207 2012/11/01	8.30	Call	Bond Future	4,957.0000	4,590.0000	(7.404)	0	0	0
2011/11/09	R207 2012/11/01	8.30	Put	Bond Future	3,727.0000	4,011.0000	7.620	0	0	0
2011/11/09	R207 2012/11/01	8.20	Call	Bond Future	4,676.0000	4,321.0000	(7.592)	0	0	0
2011/11/09	R207 2012/11/01	8.20	Put	Bond Future	3,963.0000	4,259.0000	7.469	0	0	0
2011/11/09	R208 2012/02/02			Bond Future	7.8370	7.9380	1.289	0.0000	0.0000	18,411
2011/11/09	R208 2012/02/02	9.00	Call	Bond Future	6,939.0000	6,357.0000	(8.387)	0	0	0
2011/11/09	R208 2012/02/02	9.00	Put	Bond Future	117.0000	154.0000	31.624	0	0	0
2011/11/09	R208 2012/02/02	9.05	Call	Bond Future	7,201.0000	6,615.0000	(8.138)	0	0	0
2011/11/09	R208 2012/02/02	9.05	Put	Bond Future	100.0000	133.0000	33.000	0	0	0
2011/11/09	R208 2012/02/02	8.95	Call	Bond Future	6,676.0000	6,100.0000	(8.628)	0	0	0
2011/11/09	R208 2012/02/02	8.95	Put	Bond Future	134.0000	177.0000	32.090	0	0	0
2011/11/09	R208 2012/02/02	7.45	Put	Bond Future	3,190.0000	3,634.0000	13.918	0	0	0
2011/11/09	R208 2012/02/02	7.45	Call	Bond Future	769.0000	594.0000	(22.757)	0	0	2,880
2011/11/09	R208 2012/02/02	7.70	Put	Bond Future	2,180.0000	2,540.0000	16.514	0	0	0
2011/11/09	R208 2012/02/02	7.70	Call	Bond Future	1,332.0000	1,073.0000	(19.444)	0	0	960

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
2011/11/09	R208 2012/02/02	7.90	Call	Bond Future	1,928.0000	1,599.0000	(17.064)	0	0	0
2011/11/09	R208 2012/02/02	7.90	Put	Bond Future	1,541.0000	1,831.0000	18.819	0	0	960
2011/11/09	R208 2012/02/02	8.55	Call	Bond Future	4,644.0000	4,128.0000	(11.111)	0	0	0
2011/11/09	R208 2012/02/02	8.55	Put	Bond Future	384.0000	487.0000	26.823	0	0	2,880
2011/11/09	R208 2012/05/03			Bond Future	7.9160	8.0210	1.326	0.0000	0.0000	0
2011/11/09	R208 2012/05/03	9.00	Call	Bond Future	7,066.0000	6,558.0000	(7.189)	0	0	0
2011/11/09	R208 2012/05/03	9.00	Put	Bond Future	835.0000	955.0000	14.371	0	0	0
2011/11/09	R208 2012/05/03	9.05	Call	Bond Future	7,284.0000	6,769.0000	(7.070)	0	0	0
2011/11/09	R208 2012/05/03	9.05	Put	Bond Future	778.0000	891.0000	14.524	0	0	0
2011/11/09	R208 2012/05/03	8.95	Call	Bond Future	6,847.0000	6,346.0000	(7.317)	0	0	0
2011/11/09	R208 2012/05/03	8.95	Put	Bond Future	891.0000	1,018.0000	14.254	0	0	0
2011/11/09	R208 2012/08/02			Bond Future	8.0010	8.1120	1.387	0.0000	0.0000	0
2011/11/09	R208 2012/08/02	8.75	Call	Bond Future	6,305.0000	5,859.0000	(7.074)	0	0	0
2011/11/09	R208 2012/08/02	8.75	Put	Bond Future	2,047.0000	2,249.0000	9.868	0	0	0
2011/11/09	R208 2012/08/02	8.80	Call	Bond Future	6,493.0000	6,041.0000	(6.961)	0	0	0
2011/11/09	R208 2012/08/02	8.80	Put	Bond Future	1,960.0000	2,155.0000	9.949	0	0	0
2011/11/09	R208 2012/08/02	8.70	Call	Bond Future	6,119.0000	5,680.0000	(7.174)	0	0	0
2011/11/09	R208 2012/08/02	8.70	Put	Bond Future	2,138.0000	2,346.0000	9.729	0	0	0
2011/11/09	R208 2012/11/01			Bond Future	8.0900	8.2060	1.434	0.0000	0.0000	0
2011/11/09	R208 2012/11/01	8.25	Call	Bond Future	4,729.0000	4,365.0000	(7.697)	0	0	0
2011/11/09	R208 2012/11/01	8.25	Put	Bond Future	3,822.0000	4,117.0000	7.718	0	0	0
2011/11/09	R208 2012/11/01	8.30	Call	Bond Future	4,883.0000	4,511.0000	(7.618)	0	0	0
2011/11/09	R208 2012/11/01	8.30	Put	Bond Future	3,695.0000	3,982.0000	7.767	0	0	0
2011/11/09	R208 2012/11/01	8.20	Call	Bond Future	4,579.0000	4,221.0000	(7.818)	0	0	0
2011/11/09	R208 2012/11/01	8.20	Put	Bond Future	3,954.0000	4,255.0000	7.613	0	0	0
2011/11/09	R209 2012/02/02			Bond Future	8.7070	8.8080	1.160	0.0000	0.0000	2,587
2011/11/09	R209 2012/02/02	9.00	Call	Bond Future	4,247.0000	3,732.0000	(12.126)	0	0	0
2011/11/09	R209 2012/02/02	9.00	Put	Bond Future	1,953.0000	2,241.0000	14.747	0	0	0
2011/11/09	R209 2012/02/02	9.05	Call	Bond Future	4,480.0000	3,950.0000	(11.830)	0	0	0
2011/11/09	R209 2012/02/02	9.05	Put	Bond Future	1,805.0000	2,079.0000	15.180	0	0	0
2011/11/09	R209 2012/02/02	8.95	Call	Bond Future	4,020.0000	3,521.0000	(12.413)	0	0	0
2011/11/09	R209 2012/02/02	8.95	Put	Bond Future	2,109.0000	2,414.0000	14.462	0	0	0
2011/11/09	R209 2012/05/03			Bond Future	8.7760	8.8800	1.185	0.0000	0.0000	0
2011/11/09	R209 2012/05/03	9.00	Call	Bond Future	5,064.0000	4,580.0000	(9.558)	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
2011/11/09	R209 2012/05/03	9.00	Put	Bond Future	3,323.0000	3,655.0000	9.991	0	0	0
2011/11/09	R209 2012/05/03	9.05	Call	Bond Future	5,278.0000	4,782.0000	(9.397)	0	0	0
2011/11/09	R209 2012/05/03	9.05	Put	Bond Future	3,157.0000	3,478.0000	10.168	0	0	0
2011/11/09	R209 2012/05/03	8.95	Call	Bond Future	4,852.0000	4,380.0000	(9.728)	0	0	0
2011/11/09	R209 2012/05/03	8.95	Put	Bond Future	3,494.0000	3,838.0000	9.845	0	0	0
2011/11/09	R209 2012/08/02			Bond Future	8.8480	8.9550	1.209	0.0000	0.0000	0
2011/11/09	R209 2012/08/02	9.25	Call	Bond Future	6,789.0000	6,271.0000	(7.630)	0	0	0
2011/11/09	R209 2012/08/02	9.25	Put	Bond Future	3,751.0000	4,061.0000	8.264	0	0	0
2011/11/09	R209 2012/08/02	9.30	Call	Bond Future	6,995.0000	6,468.0000	(7.534)	0	0	0
2011/11/09	R209 2012/08/02	9.30	Put	Bond Future	3,593.0000	3,894.0000	8.377	0	0	0
2011/11/09	R209 2012/08/02	9.20	Call	Bond Future	6,586.0000	6,077.0000	(7.729)	0	0	0
2011/11/09	R209 2012/08/02	9.20	Put	Bond Future	3,915.0000	4,234.0000	8.148	0	0	0
2011/11/09	R209 2012/11/01			Bond Future	8.9210	9.0320	1.244	0.0000	0.0000	0
2011/11/09	R209 2012/11/01	9.00	Call	Bond Future	6,160.0000	5,690.0000	(7.630)	0	0	0
2011/11/09	R209 2012/11/01	9.00	Put	Bond Future	5,555.0000	5,933.0000	6.805	0	0	0
2011/11/09	R209 2012/11/01	9.05	Call	Bond Future	6,351.0000	5,873.0000	(7.526)	0	0	0
2011/11/09	R209 2012/11/01	9.05	Put	Bond Future	5,367.0000	5,737.0000	6.894	0	0	0
2011/11/09	R209 2012/11/01	8.95	Call	Bond Future	5,968.0000	5,507.0000	(7.725)	0	0	0
2011/11/09	R209 2012/11/01	8.95	Put	Bond Future	5,745.0000	6,132.0000	6.736	0	0	0
2011/11/09	R210 2012/02/02			Bond Future	135.4346	135.4248	(0.007)	0.0000	0.0000	750
2011/11/09	R210 2012/02/02	131.00	Call	Bond Future	4,435.0000	4,425.0000	(0.225)	0	0	0
2011/11/09	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R210 2012/02/02	131.05	Call	Bond Future	4,385.0000	4,375.0000	(0.228)	0	0	0
2011/11/09	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R210 2012/02/02	130.95	Call	Bond Future	4,485.0000	4,475.0000	(0.223)	0	0	0
2011/11/09	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R211 2012/02/02			Bond Future	114.6838	114.6631	(0.018)	0.0000	0.0000	480
2011/11/09	R211 2012/02/02	110.50	Call	Bond Future	4,184.0000	4,163.0000	(0.502)	0	0	0
2011/11/09	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R211 2012/02/02	110.55	Call	Bond Future	4,134.0000	4,113.0000	(0.508)	0	0	0
2011/11/09	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R211 2012/02/02	110.45	Call	Bond Future	4,234.0000	4,213.0000	(0.496)	0	0	0
2011/11/09	R211 2012/02/02	110.45	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
2011/11/09	R212 2012/02/02			Bond Future	111.3742	111.3642	(0.009)	0.0000	0.0000	2,677
2011/11/09	R212 2012/02/02	108.50	Call	Bond Future	2,874.0000	2,864.0000	(0.348)	0	0	0
2011/11/09	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R212 2012/02/02	108.55	Call	Bond Future	2,824.0000	2,814.0000	(0.354)	0	0	0
2011/11/09	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R212 2012/02/02	108.45	Call	Bond Future	2,924.0000	2,914.0000	(0.342)	0	0	0
2011/11/09	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/09	R213 2012/02/02			Bond Future	8.6710	8.7710	1.153	0.0000	0.0000	487
2011/11/09	R213 2012/02/02	9.00	Call	Bond Future	4,675.0000	4,148.0000	(11.273)	0	0	0
2011/11/09	R213 2012/02/02	9.00	Put	Bond Future	2,052.0000	2,335.0000	13.791	0	0	0
2011/11/09	R213 2012/02/02	9.05	Call	Bond Future	4,929.0000	4,389.0000	(10.956)	0	0	0
2011/11/09	R213 2012/02/02	9.05	Put	Bond Future	1,918.0000	2,189.0000	14.129	0	0	0
2011/11/09	R213 2012/02/02	8.95	Call	Bond Future	4,425.0000	3,914.0000	(11.548)	0	0	0
2011/11/09	R213 2012/02/02	8.95	Put	Bond Future	2,193.0000	2,492.0000	13.634	0	0	0
2011/11/09	R213 2012/05/03			Bond Future	8.7440	8.8480	1.189	0.0000	0.0000	0
2011/11/09	R213 2012/05/03	9.25	Call	Bond Future	6,649.0000	6,097.0000	(8.302)	0	0	0
2011/11/09	R213 2012/05/03	9.25	Put	Bond Future	2,721.0000	2,999.0000	10.217	0	0	0
2011/11/09	R213 2012/05/03	9.30	Call	Bond Future	6,899.0000	6,337.0000	(8.146)	0	0	0
2011/11/09	R213 2012/05/03	9.30	Put	Bond Future	2,598.0000	2,866.0000	10.316	0	0	0
2011/11/09	R213 2012/05/03	9.20	Call	Bond Future	6,402.0000	5,861.0000	(8.450)	0	0	0
2011/11/09	R213 2012/05/03	9.20	Put	Bond Future	2,850.0000	3,139.0000	10.140	0	0	0
2011/11/09	R213 2012/08/02			Bond Future	8.8210	8.9280	1.213	0.0000	0.0000	0
2011/11/09	R213 2012/08/02	9.25	Call	Bond Future	7,097.0000	6,569.0000	(7.440)	0	0	0
2011/11/09	R213 2012/08/02	9.25	Put	Bond Future	3,798.0000	4,112.0000	8.268	0	0	0
2011/11/09	R213 2012/08/02	9.30	Call	Bond Future	7,333.0000	6,796.0000	(7.323)	0	0	0
2011/11/09	R213 2012/08/02	9.30	Put	Bond Future	3,662.0000	3,967.0000	8.329	0	0	0
2011/11/09	R213 2012/08/02	9.20	Call	Bond Future	6,864.0000	6,345.0000	(7.561)	0	0	0
2011/11/09	R213 2012/08/02	9.20	Put	Bond Future	3,939.0000	4,262.0000	8.200	0	0	0
2011/11/09	R213 2012/11/01			Bond Future	8.9010	9.0130	1.258	0.0000	0.0000	0
2011/11/09	R213 2012/11/01	9.00	Call	Bond Future	6,426.0000	5,945.0000	(7.485)	0	0	0
2011/11/09	R213 2012/11/01	9.00	Put	Bond Future	5,659.0000	6,045.0000	6.821	0	0	0
2011/11/09	R213 2012/11/01	9.05	Call	Bond Future	6,641.0000	6,152.0000	(7.363)	0	0	0
2011/11/09	R213 2012/11/01	9.05	Put	Bond Future	5,490.0000	5,868.0000	6.885	0	0	0
2011/11/09	R213 2012/11/01	8.95	Call	Bond Future	6,208.0000	5,737.0000	(7.587)	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
2011/11/09	R213 2012/11/01	8.95	Put	Bond Future	5,827.0000	6,223.0000	6.796	0	0	0
2011/11/09	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										583355.00