



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/11/2011

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
2011/11/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	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
2011/11/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	AL7T 2012/02/02			Index Future	413.9660	416.7220	0.666	0.0000	0.0000	16
2011/11/08	AL7T 2012/05/03			Index Future	419.8330	422.6500	0.671	0.0000	0.0000	0
2011/11/08	ALBI 2012/02/02			Index Future	377.7600	380.2840	0.668	0.0000	0.0000	1,044
2011/11/08	ALBI 2012/05/03			Index Future	383.1140	385.6940	0.673	0.0000	0.0000	0
2011/11/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	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
2011/11/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	CAAK 2011/12/19			Can-Do Future	0.0873	0.0759	(13.058)	0.0000	0.0000	12,659
2011/11/08	CAAL 2011/12/19			Can-Do Future	0.0870	0.0741	(14.828)	0.0000	0.0000	18,519
2011/11/08	CAAM 2011/12/19			Can-Do Future	0.1922	0.2101	9.313	0.0000	0.0000	12,423
2011/11/08	CAAN 2012/03/30			Can-Do Future	0.3616	0.3305	(8.601)	0.0000	0.0000	100,000
2011/11/08	CAAO 2012/03/30			Can-Do Future	0.1535	0.1714	11.661	0.0000	0.0000	100,000
2011/11/08	CAAP 2011/12/19			Can-Do Future	0.2195	0.2383	8.565	0.0000	0.0000	12,346
2011/11/08	CAAR 2011/12/19			Can-Do Future	0.0891	0.0779	(12.570)	0.0000	0.0000	18,750
2011/11/08	CAAS 2012/01/31			Can-Do Future	0.0678	0.0631	(6.932)	0.0000	0.0000	12,500
2011/11/08	CAAT 2012/02/29			Can-Do Future	0.0616	0.0572	(7.143)	0.0000	0.0000	12,500
2011/11/08	CAAU 2012/01/31			Can-Do Future	0.0891	0.0976	9.540	0.0000	0.0000	19,481
2011/11/08	CAAV 2012/02/29			Can-Do Future	0.1161	0.1270	9.388	0.0000	0.0000	12,987
2011/11/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/08	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
2011/11/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/08	GOVI 2012/02/02			GOVI	379.0950	381.4480	0.621	0.0000	0.0000	155
2011/11/08	GOVI 2012/02/02	369.00	Call	GOVI	100,950.0000	124,480.0000	23.309	0	0	0
2011/11/08	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GOVI 2012/02/02	369.01	Call	GOVI	100,850.0000	124,380.0000	23.332	0	0	0
2011/11/08	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GOVI 2012/02/02	368.99	Call	GOVI	101,050.0000	124,580.0000	23.286	0	0	0
2011/11/08	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GOVI 2012/05/03			GOVI	384.4680	386.8740	0.626	0.0000	0.0000	0
2011/11/08	GOVI 2012/05/03	382.00	Call	GOVI	24,680.0000	48,740.0000	97.488	0	0	0
2011/11/08	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GOVI 2012/05/03	382.01	Call	GOVI	24,580.0000	48,640.0000	97.884	0	0	0
2011/11/08	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GOVI 2012/05/03	381.99	Call	GOVI	24,780.0000	48,840.0000	97.094	0	0	0
2011/11/08	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/08	IGOV 2012/02/02			Index Future	163.3210	163.7460	0.260	0.0000	0.0000	103
2011/11/08	IGOV 2012/05/03			Index Future	165.6360	166.0750	0.265	0.0000	0.0000	0
2011/11/08	ILBI 2012/02/02			Index Future	442.3040	442.3040	0.000	0.0000	0.0000	88
2011/11/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/08	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
2011/11/08	JBAF 2011/11/16			Jibar Tradeable Future	5.4100	5.3800	(0.555)	0.0000	0.0000	1,700
2011/11/08	JBAF 2011/12/21			Jibar Tradeable Future	5.3900	5.3500	(0.742)	0.0000	0.0000	5,541
2011/11/08	JBAF 2012/01/18			Jibar Tradeable Future	5.3400	5.3000	(0.749)	94.6600	94.6500	101
2011/11/08	JBAF 2012/02/15			Jibar Tradeable Future	5.2400	5.1900	(0.954)	0.0000	0.0000	0
2011/11/08	JBAF 2012/03/20			Jibar Tradeable Future	5.2000	5.1600	(0.769)	0.0000	0.0000	1,340
2011/11/08	JBAF 2012/04/18			Jibar Tradeable Future	5.1800	5.1300	(0.965)	0.0000	0.0000	0
2011/11/08	JBAF 2012/06/20			Jibar Tradeable Future	5.1800	5.1200	(1.158)	0.0000	0.0000	2,890
2011/11/08	JBAF 2012/09/19			Jibar Tradeable Future	5.2600	5.2000	(1.141)	0.0000	0.0000	44,760
2011/11/08	JBAF 2012/12/19			Jibar Tradeable Future	5.4100	5.3300	(1.479)	0.0000	0.0000	990
2011/11/08	JBAF 2013/03/20			Jibar Tradeable Future	5.6100	5.5300	(1.426)	0.0000	0.0000	790
2011/11/08	JBAF 2013/06/19			Jibar Tradeable Future	5.8500	5.7600	(1.538)	0.0000	0.0000	1,250
2011/11/08	JBAF 2013/09/18			Jibar Tradeable Future	6.1000	6.0200	(1.311)	0.0000	0.0000	0
2011/11/08	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/08	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/08	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/08	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/08	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/08	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
2011/11/08	OTH1 2012/02/02			Index Future	370.2550	373.6420	0.915	0.0000	0.0000	0
2011/11/08	R157 2011/11/03			Bond Future	6.5910	6.6000	0.137	0.0000	0.0000	0
2011/11/08	R157 2012/02/02			Bond Future	6.5210	6.4230	(1.503)	0.0000	0.0000	16,934
2011/11/08	R157 2012/02/02	8.50	Call	Bond Future	6,854.0000	7,206.0000	5.136	0	0	0
2011/11/08	R157 2012/02/02	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/08	R157 2012/02/02	8.55	Call	Bond Future	7,020.0000	7,372.0000	5.014	0	0	0
2011/11/08	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/08	R157 2012/02/02	8.45	Call	Bond Future	6,688.0000	7,039.0000	5.248	0	0	0
2011/11/08	R157 2012/02/02	8.45	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2011/11/08	R157 2012/02/02	6.55	Call	Bond Future	1,025.0000	1,213.0000	18.341	0	0	0
2011/11/08	R157 2012/02/02	6.55	Put	Bond Future	921.0000	756.0000	(17.915)	0	0	130
2011/11/08	R157 2012/02/02	6.00	Put	Bond Future	2,182.0000	1,911.0000	(12.420)	0	0	0
2011/11/08	R157 2012/02/02	6.00	Call	Bond Future	293.0000	374.0000	27.645	0	0	130
2011/11/08	R157 2012/02/02	7.05	Call	Bond Future	2,200.0000	2,478.0000	12.636	0	0	0
2011/11/08	R157 2012/02/02	7.05	Put	Bond Future	319.0000	244.0000	(23.511)	0	0	130
2011/11/08	R157 2012/02/02	6.25	Put	Bond Future	1,531.0000	1,306.0000	(14.696)	0	0	0
2011/11/08	R157 2012/02/02	6.25	Call	Bond Future	553.0000	680.0000	22.966	0	0	3,960
2011/11/08	R157 2012/02/02	6.45	Put	Bond Future	1,102.0000	918.0000	(16.697)	0	0	0
2011/11/08	R157 2012/02/02	6.45	Call	Bond Future	847.0000	1,015.0000	19.835	0	0	1,320
2011/11/08	R157 2012/02/02	6.65	Call	Bond Future	1,223.0000	1,432.0000	17.089	0	0	0
2011/11/08	R157 2012/02/02	6.65	Put	Bond Future	761.0000	617.0000	(18.922)	0	0	1,320
2011/11/08	R157 2012/02/02	7.20	Call	Bond Future	2,627.0000	2,925.0000	11.344	0	0	0
2011/11/08	R157 2012/02/02	7.20	Put	Bond Future	219.0000	165.0000	(24.658)	0	0	3,960
2011/11/08	R157 2012/05/03			Bond Future	6.5910	6.4820	(1.654)	0.0000	0.0000	0
2011/11/08	R157 2012/05/03	8.25	Call	Bond Future	5,489.0000	5,831.0000	6.231	0	0	0
2011/11/08	R157 2012/05/03	8.25	Put	Bond Future	108.0000	85.0000	(21.296)	0	0	0
2011/11/08	R157 2012/05/03	8.30	Call	Bond Future	5,636.0000	5,980.0000	6.104	0	0	0
2011/11/08	R157 2012/05/03	8.30	Put	Bond Future	98.0000	77.0000	(21.429)	0	0	0
2011/11/08	R157 2012/05/03	8.20	Call	Bond Future	5,343.0000	5,683.0000	6.363	0	0	0
2011/11/08	R157 2012/05/03	8.20	Put	Bond Future	120.0000	95.0000	(20.833)	0	0	0
2011/11/08	R157 2012/08/02			Bond Future	6.6740	6.5540	(1.798)	0.0000	0.0000	0
2011/11/08	R157 2012/08/02	8.00	Call	Bond Future	4,554.0000	4,853.0000	6.566	0	0	0
2011/11/08	R157 2012/08/02	8.00	Put	Bond Future	550.0000	477.0000	(13.273)	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
2011/11/08	R157 2012/08/02	8.05	Call	Bond Future	4,671.0000	4,974.0000	6.487	0	0	0
2011/11/08	R157 2012/08/02	8.05	Put	Bond Future	519.0000	451.0000	(13.102)	0	0	0
2011/11/08	R157 2012/08/02	7.95	Call	Bond Future	4,438.0000	4,734.0000	6.670	0	0	0
2011/11/08	R157 2012/08/02	7.95	Put	Bond Future	581.0000	506.0000	(12.909)	0	0	0
2011/11/08	R157 2012/11/01			Bond Future	6.7700	6.6340	(2.009)	0.0000	0.0000	0
2011/11/08	R157 2012/11/01	7.00	Call	Bond Future	2,426.0000	2,644.0000	8.986	0	0	0
2011/11/08	R157 2012/11/01	7.00	Put	Bond Future	1,777.0000	1,608.0000	(9.510)	0	0	0
2011/11/08	R157 2012/11/01	7.05	Call	Bond Future	2,506.0000	2,729.0000	8.899	0	0	0
2011/11/08	R157 2012/11/01	7.05	Put	Bond Future	1,716.0000	1,553.0000	(9.499)	0	0	0
2011/11/08	R157 2012/11/01	6.95	Call	Bond Future	2,347.0000	2,561.0000	9.118	0	0	0
2011/11/08	R157 2012/11/01	6.95	Put	Bond Future	1,838.0000	1,666.0000	(9.358)	0	0	0
2011/11/08	R186 2011/11/03			Bond Future	8.3610	8.3750	0.167	0.0000	0.0000	0
2011/11/08	R186 2012/02/02			Bond Future	8.3700	8.2450	(1.493)	0.0000	0.0000	24,262
2011/11/08	R186 2012/02/02	9.00	Call	Bond Future	7,168.0000	8,076.0000	12.667	0	0	0
2011/11/08	R186 2012/02/02	9.00	Put	Bond Future	1,403.0000	1,116.0000	(20.456)	0	0	100
2011/11/08	R186 2012/02/02	9.05	Call	Bond Future	7,497.0000	8,423.0000	12.352	0	0	0
2011/11/08	R186 2012/02/02	9.05	Put	Bond Future	1,292.0000	1,023.0000	(20.820)	0	0	0
2011/11/08	R186 2012/02/02	8.95	Call	Bond Future	6,844.0000	7,733.0000	12.989	0	0	0
2011/11/08	R186 2012/02/02	8.95	Put	Bond Future	1,521.0000	1,215.0000	(20.118)	0	0	0
2011/11/08	R186 2012/02/02	7.75	Put	Bond Future	7,420.0000	6,544.0000	(11.806)	0	0	0
2011/11/08	R186 2012/02/02	7.75	Call	Bond Future	1,319.0000	1,638.0000	24.185	0	0	6,000
2011/11/08	R186 2012/02/02	6.75	Put	Bond Future	17,042.0000	15,891.0000	(6.754)	0	0	0
2011/11/08	R186 2012/02/02	6.75	Call	Bond Future	115.0000	159.0000	38.261	0	0	6,000
2011/11/08	R186 2012/02/02	8.00	Put	Bond Future	5,646.0000	4,890.0000	(13.390)	0	0	0
2011/11/08	R186 2012/02/02	8.00	Call	Bond Future	2,059.0000	2,497.0000	21.272	0	0	100
2011/11/08	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R186 2012/02/02	13.25	Call	Bond Future	35,615.0000	36,809.0000	3.353	0	0	0
2011/11/08	R186 2012/02/02	98.00	Call	Bond Future	107,389.0000	108,584.0000	1.113	0	0	0
2011/11/08	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R186 2012/05/03			Bond Future	8.4520	8.3220	(1.538)	0.0000	0.0000	0
2011/11/08	R186 2012/05/03	9.00	Call	Bond Future	7,778.0000	8,609.0000	10.684	0	0	0
2011/11/08	R186 2012/05/03	9.00	Put	Bond Future	2,835.0000	2,447.0000	(13.686)	0	0	0
2011/11/08	R186 2012/05/03	9.05	Call	Bond Future	8,067.0000	8,913.0000	10.487	0	0	0
2011/11/08	R186 2012/05/03	9.05	Put	Bond Future	2,688.0000	2,315.0000	(13.876)	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
2011/11/08	R186 2012/05/03	8.95	Call	Bond Future	7,494.0000	8,310.0000	10.889	0	0	0
2011/11/08	R186 2012/05/03	8.95	Put	Bond Future	2,989.0000	2,586.0000	(13.483)	0	0	0
2011/11/08	R186 2012/08/02			Bond Future	8.5390	8.4040	(1.581)	0.0000	0.0000	0
2011/11/08	R186 2012/08/02	8.75	Call	Bond Future	6,886.0000	7,610.0000	10.514	0	0	0
2011/11/08	R186 2012/08/02	8.75	Put	Bond Future	4,984.0000	4,467.0000	(10.373)	0	0	0
2011/11/08	R186 2012/08/02	8.80	Call	Bond Future	7,132.0000	7,871.0000	10.362	0	0	0
2011/11/08	R186 2012/08/02	8.80	Put	Bond Future	4,786.0000	4,284.0000	(10.489)	0	0	0
2011/11/08	R186 2012/08/02	8.70	Call	Bond Future	6,642.0000	7,352.0000	10.690	0	0	0
2011/11/08	R186 2012/08/02	8.70	Put	Bond Future	5,187.0000	4,656.0000	(10.237)	0	0	0
2011/11/08	R186 2012/11/01			Bond Future	8.6270	8.4870	(1.623)	0.0000	0.0000	0
2011/11/08	R186 2012/11/01	8.75	Call	Bond Future	7,489.0000	8,196.0000	9.441	0	0	0
2011/11/08	R186 2012/11/01	8.75	Put	Bond Future	6,397.0000	5,843.0000	(8.660)	0	0	0
2011/11/08	R186 2012/11/01	8.80	Call	Bond Future	7,722.0000	8,442.0000	9.324	0	0	0
2011/11/08	R186 2012/11/01	8.80	Put	Bond Future	6,190.0000	5,649.0000	(8.740)	0	0	0
2011/11/08	R186 2012/11/01	8.70	Call	Bond Future	7,259.0000	7,953.0000	9.561	0	0	0
2011/11/08	R186 2012/11/01	8.70	Put	Bond Future	6,609.0000	6,042.0000	(8.579)	0	0	0
2011/11/08	R189 2011/11/03			Bond Future	215.6967	215.6751	(0.010)	0.0000	0.0000	0
2011/11/08	R189 2012/02/02			Bond Future	218.9005	218.8791	(0.010)	0.0000	0.0000	0
2011/11/08	R189 2012/02/02	218.00	Call	Bond Future	900.0000	879.0000	(2.333)	0	0	0
2011/11/08	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R189 2012/02/02	218.05	Call	Bond Future	850.0000	829.0000	(2.471)	0	0	0
2011/11/08	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R189 2012/02/02	217.95	Call	Bond Future	950.0000	929.0000	(2.211)	0	0	0
2011/11/08	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R197 2011/11/03			Bond Future	242.7810	242.7721	(0.004)	0.0000	0.0000	0
2011/11/08	R197 2012/02/02			Bond Future	242.2128	242.2047	(0.003)	0.0000	0.0000	418
2011/11/08	R197 2012/02/02	237.00	Call	Bond Future	5,213.0000	5,205.0000	(0.153)	0	0	0
2011/11/08	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R197 2012/02/02	237.05	Call	Bond Future	5,163.0000	5,155.0000	(0.155)	0	0	0
2011/11/08	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R197 2012/02/02	236.95	Call	Bond Future	5,263.0000	5,255.0000	(0.152)	0	0	0
2011/11/08	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R201 2011/11/03			Bond Future	6.1900	6.2000	0.162	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
2011/11/08	R201 2012/02/02			Bond Future	6.0680	5.9690	(1.632)	0.0000	0.0000	3,124
2011/11/08	R201 2012/02/02	8.25	Call	Bond Future	5,716.0000	5,984.0000	4.689	0	0	0
2011/11/08	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/08	R201 2012/02/02	8.30	Call	Bond Future	5,842.0000	6,111.0000	4.605	0	0	0
2011/11/08	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R201 2012/02/02	8.20	Call	Bond Future	5,589.0000	5,858.0000	4.813	0	0	0
2011/11/08	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R201 2012/05/03			Bond Future	6.1030	5.9910	(1.835)	0.0000	0.0000	0
2011/11/08	R201 2012/05/03	7.75	Call	Bond Future	4,062.0000	4,325.0000	6.475	0	0	0
2011/11/08	R201 2012/05/03	7.75	Put	Bond Future	69.0000	53.0000	(23.188)	0	0	0
2011/11/08	R201 2012/05/03	7.80	Call	Bond Future	4,173.0000	4,437.0000	6.326	0	0	0
2011/11/08	R201 2012/05/03	7.80	Put	Bond Future	61.0000	47.0000	(22.951)	0	0	0
2011/11/08	R201 2012/05/03	7.70	Call	Bond Future	3,951.0000	4,213.0000	6.631	0	0	0
2011/11/08	R201 2012/05/03	7.70	Put	Bond Future	76.0000	59.0000	(22.368)	0	0	0
2011/11/08	R201 2012/08/02			Bond Future	6.1500	6.0240	(2.049)	0.0000	0.0000	0
2011/11/08	R201 2012/08/02	7.50	Call	Bond Future	3,327.0000	3,561.0000	7.033	0	0	0
2011/11/08	R201 2012/08/02	7.50	Put	Bond Future	337.0000	287.0000	(14.837)	0	0	0
2011/11/08	R201 2012/08/02	7.55	Call	Bond Future	3,415.0000	3,652.0000	6.940	0	0	0
2011/11/08	R201 2012/08/02	7.55	Put	Bond Future	317.0000	269.0000	(15.142)	0	0	0
2011/11/08	R201 2012/08/02	7.45	Call	Bond Future	3,239.0000	3,471.0000	7.163	0	0	0
2011/11/08	R201 2012/08/02	7.45	Put	Bond Future	358.0000	306.0000	(14.525)	0	0	0
2011/11/08	R201 2012/11/01			Bond Future	6.1970	6.0520	(2.340)	0.0000	0.0000	0
2011/11/08	R201 2012/11/01	6.50	Call	Bond Future	1,827.0000	1,998.0000	9.360	0	0	0
2011/11/08	R201 2012/11/01	6.50	Put	Bond Future	1,216.0000	1,092.0000	(10.197)	0	0	0
2011/11/08	R201 2012/11/01	6.55	Call	Bond Future	1,887.0000	2,061.0000	9.221	0	0	0
2011/11/08	R201 2012/11/01	6.55	Put	Bond Future	1,175.0000	1,055.0000	(10.213)	0	0	0
2011/11/08	R201 2012/11/01	6.45	Call	Bond Future	1,768.0000	1,936.0000	9.502	0	0	0
2011/11/08	R201 2012/11/01	6.45	Put	Bond Future	1,257.0000	1,131.0000	(10.024)	0	0	0
2011/11/08	R202 2011/11/03			Bond Future	175.9409	175.9354	(0.003)	0.0000	0.0000	0
2011/11/08	R202 2012/02/02			Bond Future	177.0938	178.2208	0.636	0.0000	0.0000	34,606
2011/11/08	R202 2012/02/02	177.00	Call	Bond Future	94.0000	1,221.0000	1198.936	0	0	0
2011/11/08	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R202 2012/02/02	177.05	Call	Bond Future	44.0000	1,171.0000	2561.364	0	0	0
2011/11/08	R202 2012/02/02	177.05	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
2011/11/08	R202 2012/02/02	176.95	Call	Bond Future	144.0000	1,271.0000	782.639	0	0	0
2011/11/08	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R203 2011/11/03			Bond Future	7.3610	7.3600	(0.014)	0.0000	0.0000	0
2011/11/08	R203 2012/02/02			Bond Future	7.2770	7.1810	(1.319)	0.0000	0.0000	2,201
2011/11/08	R203 2012/02/02	8.75	Call	Bond Future	6,645.0000	7,078.0000	6.516	0	0	0
2011/11/08	R203 2012/02/02	8.75	Put	Bond Future	54.0000	38.0000	(29.630)	0	0	0
2011/11/08	R203 2012/02/02	8.80	Call	Bond Future	6,852.0000	7,287.0000	6.349	0	0	0
2011/11/08	R203 2012/02/02	8.80	Put	Bond Future	46.0000	33.0000	(28.261)	0	0	0
2011/11/08	R203 2012/02/02	8.70	Call	Bond Future	6,438.0000	6,869.0000	6.695	0	0	0
2011/11/08	R203 2012/02/02	8.70	Put	Bond Future	62.0000	44.0000	(29.032)	0	0	0
2011/11/08	R203 2012/02/02	6.95	Put	Bond Future	2,341.0000	2,048.0000	(12.516)	0	0	0
2011/11/08	R203 2012/02/02	6.95	Call	Bond Future	804.0000	959.0000	19.279	0	0	2,640
2011/11/08	R203 2012/02/02	7.20	Put	Bond Future	1,637.0000	1,401.0000	(14.417)	0	0	0
2011/11/08	R203 2012/02/02	7.20	Call	Bond Future	1,278.0000	1,490.0000	16.588	0	0	880
2011/11/08	R203 2012/02/02	7.35	Call	Bond Future	1,632.0000	1,878.0000	15.074	0	0	0
2011/11/08	R203 2012/02/02	7.35	Put	Bond Future	1,293.0000	1,090.0000	(15.700)	0	0	880
2011/11/08	R203 2012/02/02	7.95	Call	Bond Future	3,496.0000	3,857.0000	10.326	0	0	0
2011/11/08	R203 2012/02/02	7.95	Put	Bond Future	419.0000	331.0000	(21.002)	0	0	2,640
2011/11/08	R203 2012/05/03			Bond Future	7.3650	7.2620	(1.399)	0.0000	0.0000	0
2011/11/08	R203 2012/05/03	8.75	Call	Bond Future	6,393.0000	6,790.0000	6.210	0	0	0
2011/11/08	R203 2012/05/03	8.75	Put	Bond Future	431.0000	367.0000	(14.849)	0	0	0
2011/11/08	R203 2012/05/03	8.80	Call	Bond Future	6,570.0000	6,970.0000	6.088	0	0	0
2011/11/08	R203 2012/05/03	8.80	Put	Bond Future	401.0000	340.0000	(15.212)	0	0	0
2011/11/08	R203 2012/05/03	8.70	Call	Bond Future	6,218.0000	6,611.0000	6.320	0	0	0
2011/11/08	R203 2012/05/03	8.70	Put	Bond Future	464.0000	396.0000	(14.655)	0	0	0
2011/11/08	R203 2012/08/02			Bond Future	7.4620	7.3530	(1.461)	0.0000	0.0000	0
2011/11/08	R203 2012/08/02	8.50	Call	Bond Future	5,646.0000	5,986.0000	6.022	0	0	0
2011/11/08	R203 2012/08/02	8.50	Put	Bond Future	1,330.0000	1,204.0000	(9.474)	0	0	0
2011/11/08	R203 2012/08/02	8.55	Call	Bond Future	5,790.0000	6,134.0000	5.941	0	0	0
2011/11/08	R203 2012/08/02	8.55	Put	Bond Future	1,272.0000	1,150.0000	(9.591)	0	0	0
2011/11/08	R203 2012/08/02	8.45	Call	Bond Future	5,500.0000	5,836.0000	6.109	0	0	0
2011/11/08	R203 2012/08/02	8.45	Put	Bond Future	1,387.0000	1,257.0000	(9.373)	0	0	0
2011/11/08	R203 2012/11/01			Bond Future	7.5690	7.4510	(1.559)	0.0000	0.0000	0
2011/11/08	R203 2012/11/01	7.75	Call	Bond Future	3,758.0000	4,024.0000	7.078	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
2011/11/08	R203 2012/11/01	7.75	Put	Bond Future	3,025.0000	2,809.0000	(7.140)	0	0	0
2011/11/08	R203 2012/11/01	7.80	Call	Bond Future	3,869.0000	4,140.0000	7.004	0	0	0
2011/11/08	R203 2012/11/01	7.80	Put	Bond Future	2,934.0000	2,723.0000	(7.192)	0	0	0
2011/11/08	R203 2012/11/01	7.70	Call	Bond Future	3,648.0000	3,909.0000	7.155	0	0	0
2011/11/08	R203 2012/11/01	7.70	Put	Bond Future	3,117.0000	2,896.0000	(7.090)	0	0	0
2011/11/08	R204 2011/11/03			Bond Future	7.6410	7.6400	(0.013)	0.0000	0.0000	0
2011/11/08	R204 2012/02/02			Bond Future	7.5860	7.4700	(1.529)	0.0000	0.0000	3,192
2011/11/08	R204 2012/02/02	9.00	Call	Bond Future	7,360.0000	7,947.0000	7.976	0	0	0
2011/11/08	R204 2012/02/02	9.00	Put	Bond Future	131.0000	95.0000	(27.481)	0	0	0
2011/11/08	R204 2012/02/02	9.05	Call	Bond Future	7,588.0000	8,179.0000	7.789	0	0	0
2011/11/08	R204 2012/02/02	9.05	Put	Bond Future	115.0000	83.0000	(27.826)	0	0	0
2011/11/08	R204 2012/02/02	8.95	Call	Bond Future	7,132.0000	7,715.0000	8.174	0	0	0
2011/11/08	R204 2012/02/02	8.95	Put	Bond Future	147.0000	107.0000	(27.211)	0	0	0
2011/11/08	R204 2012/05/03			Bond Future	7.6760	7.5530	(1.602)	0.0000	0.0000	0
2011/11/08	R204 2012/05/03	8.75	Call	Bond Future	6,211.0000	6,721.0000	8.211	0	0	0
2011/11/08	R204 2012/05/03	8.75	Put	Bond Future	842.0000	714.0000	(15.202)	0	0	0
2011/11/08	R204 2012/05/03	8.80	Call	Bond Future	6,399.0000	6,915.0000	8.064	0	0	0
2011/11/08	R204 2012/05/03	8.80	Put	Bond Future	789.0000	667.0000	(15.463)	0	0	0
2011/11/08	R204 2012/05/03	8.70	Call	Bond Future	6,026.0000	6,528.0000	8.331	0	0	0
2011/11/08	R204 2012/05/03	8.70	Put	Bond Future	899.0000	763.0000	(15.128)	0	0	0
2011/11/08	R204 2012/08/02			Bond Future	7.7750	7.6460	(1.659)	0.0000	0.0000	0
2011/11/08	R204 2012/08/02	8.50	Call	Bond Future	5,512.0000	5,950.0000	7.946	0	0	0
2011/11/08	R204 2012/08/02	8.50	Put	Bond Future	1,975.0000	1,768.0000	(10.481)	0	0	0
2011/11/08	R204 2012/08/02	8.55	Call	Bond Future	5,672.0000	6,116.0000	7.828	0	0	0
2011/11/08	R204 2012/08/02	8.55	Put	Bond Future	1,897.0000	1,695.0000	(10.648)	0	0	0
2011/11/08	R204 2012/08/02	8.45	Call	Bond Future	5,354.0000	5,785.0000	8.050	0	0	0
2011/11/08	R204 2012/08/02	8.45	Put	Bond Future	2,056.0000	1,842.0000	(10.409)	0	0	0
2011/11/08	R204 2012/11/01			Bond Future	7.8780	7.7410	(1.739)	0.0000	0.0000	0
2011/11/08	R204 2012/11/01	8.00	Call	Bond Future	4,353.0000	4,714.0000	8.293	0	0	0
2011/11/08	R204 2012/11/01	8.00	Put	Bond Future	3,769.0000	3,469.0000	(7.960)	0	0	0
2011/11/08	R204 2012/11/01	8.05	Call	Bond Future	4,481.0000	4,848.0000	8.190	0	0	0
2011/11/08	R204 2012/11/01	8.05	Put	Bond Future	3,659.0000	3,365.0000	(8.035)	0	0	0
2011/11/08	R204 2012/11/01	7.95	Call	Bond Future	4,226.0000	4,581.0000	8.400	0	0	0
2011/11/08	R204 2012/11/01	7.95	Put	Bond Future	3,881.0000	3,575.0000	(7.885)	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
2011/11/08	R206 2011/11/03			Bond Future	5.9200	5.9350	0.253	0.0000	0.0000	0
2011/11/08	R206 2012/02/02			Bond Future	5.7860	5.7070	(1.365)	0.0000	0.0000	0
2011/11/08	R206 2012/02/02	8.00	Call	Bond Future	3,981.0000	4,127.0000	3.667	0	0	0
2011/11/08	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R206 2012/02/02	8.05	Call	Bond Future	4,069.0000	4,215.0000	3.588	0	0	0
2011/11/08	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R206 2012/02/02	7.95	Call	Bond Future	3,894.0000	4,040.0000	3.749	0	0	0
2011/11/08	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R206 2012/05/03			Bond Future	5.7980	5.7030	(1.638)	0.0000	0.0000	0
2011/11/08	R206 2012/05/03	7.50	Call	Bond Future	2,726.0000	2,874.0000	5.429	0	0	0
2011/11/08	R206 2012/05/03	7.50	Put	Bond Future	24.0000	19.0000	(20.833)	0	0	0
2011/11/08	R206 2012/05/03	7.55	Call	Bond Future	2,801.0000	2,949.0000	5.284	0	0	0
2011/11/08	R206 2012/05/03	7.55	Put	Bond Future	21.0000	16.0000	(23.810)	0	0	0
2011/11/08	R206 2012/05/03	7.45	Call	Bond Future	2,651.0000	2,798.0000	5.545	0	0	0
2011/11/08	R206 2012/05/03	7.45	Put	Bond Future	27.0000	21.0000	(22.222)	0	0	0
2011/11/08	R206 2012/08/02			Bond Future	5.8190	5.7050	(1.959)	0.0000	0.0000	0
2011/11/08	R206 2012/08/02	7.25	Call	Bond Future	2,138.0000	2,270.0000	6.174	0	0	0
2011/11/08	R206 2012/08/02	7.25	Put	Bond Future	186.0000	160.0000	(13.978)	0	0	0
2011/11/08	R206 2012/08/02	7.30	Call	Bond Future	2,194.0000	2,327.0000	6.062	0	0	0
2011/11/08	R206 2012/08/02	7.30	Put	Bond Future	174.0000	150.0000	(13.793)	0	0	0
2011/11/08	R206 2012/08/02	7.20	Call	Bond Future	2,082.0000	2,213.0000	6.292	0	0	0
2011/11/08	R206 2012/08/02	7.20	Put	Bond Future	197.0000	170.0000	(13.706)	0	0	0
2011/11/08	R206 2012/11/01			Bond Future	5.8210	5.6760	(2.491)	0.0000	0.0000	0
2011/11/08	R206 2012/11/01	6.00	Call	Bond Future	1,018.0000	1,110.0000	9.037	0	0	0
2011/11/08	R206 2012/11/01	6.00	Put	Bond Future	812.0000	737.0000	(9.236)	0	0	0
2011/11/08	R206 2012/11/01	6.05	Call	Bond Future	1,051.0000	1,145.0000	8.944	0	0	0
2011/11/08	R206 2012/11/01	6.05	Put	Bond Future	788.0000	715.0000	(9.264)	0	0	0
2011/11/08	R206 2012/11/01	5.95	Call	Bond Future	986.0000	1,076.0000	9.128	0	0	0
2011/11/08	R206 2012/11/01	5.95	Put	Bond Future	838.0000	760.0000	(9.308)	0	0	0
2011/11/08	R207 2011/11/03			Bond Future	7.8710	7.8800	0.114	0.0000	0.0000	0
2011/11/08	R207 2012/02/02			Bond Future	7.9090	7.7830	(1.593)	0.0000	0.0000	35,552
2011/11/08	R207 2012/02/02	9.00	Call	Bond Future	6,123.0000	6,786.0000	10.828	0	0	0
2011/11/08	R207 2012/02/02	9.00	Put	Bond Future	176.0000	121.0000	(31.250)	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
2011/11/08	R207 2012/02/02	9.05	Call	Bond Future	6,361.0000	7,031.0000	10.533	0	0	0
2011/11/08	R207 2012/02/02	9.05	Put	Bond Future	153.0000	105.0000	(31.373)	0	0	0
2011/11/08	R207 2012/02/02	8.95	Call	Bond Future	5,884.0000	6,541.0000	11.166	0	0	0
2011/11/08	R207 2012/02/02	8.95	Put	Bond Future	199.0000	138.0000	(30.653)	0	0	0
2011/11/08	R207 2012/02/02	7.35	Put	Bond Future	3,789.0000	3,246.0000	(14.331)	0	0	0
2011/11/08	R207 2012/02/02	7.35	Call	Bond Future	551.0000	727.0000	31.942	0	0	1,920
2011/11/08	R207 2012/02/02	7.65	Put	Bond Future	2,553.0000	2,116.0000	(17.117)	0	0	0
2011/11/08	R207 2012/02/02	7.65	Call	Bond Future	1,070.0000	1,351.0000	26.262	0	0	640
2011/11/08	R207 2012/02/02	7.85	Call	Bond Future	1,553.0000	1,910.0000	22.988	0	0	0
2011/11/08	R207 2012/02/02	7.85	Put	Bond Future	1,888.0000	1,527.0000	(19.121)	0	0	640
2011/11/08	R207 2012/02/02	8.50	Call	Bond Future	3,845.0000	4,416.0000	14.850	0	0	0
2011/11/08	R207 2012/02/02	8.50	Put	Bond Future	564.0000	417.0000	(26.064)	0	0	1,920
2011/11/08	R207 2012/05/03			Bond Future	8.0040	7.8710	(1.662)	0.0000	0.0000	0
2011/11/08	R207 2012/05/03	8.75	Call	Bond Future	5,362.0000	5,897.0000	9.978	0	0	0
2011/11/08	R207 2012/05/03	8.75	Put	Bond Future	1,360.0000	1,159.0000	(14.779)	0	0	0
2011/11/08	R207 2012/05/03	8.80	Call	Bond Future	5,547.0000	6,090.0000	9.789	0	0	0
2011/11/08	R207 2012/05/03	8.80	Put	Bond Future	1,285.0000	1,091.0000	(15.097)	0	0	0
2011/11/08	R207 2012/05/03	8.70	Call	Bond Future	5,181.0000	5,707.0000	10.152	0	0	0
2011/11/08	R207 2012/05/03	8.70	Put	Bond Future	1,441.0000	1,231.0000	(14.573)	0	0	0
2011/11/08	R207 2012/08/02			Bond Future	8.1070	7.9680	(1.715)	0.0000	0.0000	0
2011/11/08	R207 2012/08/02	8.75	Call	Bond Future	5,574.0000	6,071.0000	8.916	0	0	0
2011/11/08	R207 2012/08/02	8.75	Put	Bond Future	2,215.0000	1,966.0000	(11.242)	0	0	0
2011/11/08	R207 2012/08/02	8.80	Call	Bond Future	5,741.0000	6,246.0000	8.796	0	0	0
2011/11/08	R207 2012/08/02	8.80	Put	Bond Future	2,127.0000	1,886.0000	(11.331)	0	0	0
2011/11/08	R207 2012/08/02	8.70	Call	Bond Future	5,408.0000	5,899.0000	9.079	0	0	0
2011/11/08	R207 2012/08/02	8.70	Put	Bond Future	2,305.0000	2,050.0000	(11.063)	0	0	0
2011/11/08	R207 2012/11/01			Bond Future	8.2090	8.0630	(1.779)	0.0000	0.0000	0
2011/11/08	R207 2012/11/01	8.25	Call	Bond Future	4,409.0000	4,816.0000	9.231	0	0	0
2011/11/08	R207 2012/11/01	8.25	Put	Bond Future	4,197.0000	3,844.0000	(8.411)	0	0	0
2011/11/08	R207 2012/11/01	8.30	Call	Bond Future	4,543.0000	4,957.0000	9.113	0	0	0
2011/11/08	R207 2012/11/01	8.30	Put	Bond Future	4,073.0000	3,727.0000	(8.495)	0	0	0
2011/11/08	R207 2012/11/01	8.20	Call	Bond Future	4,276.0000	4,676.0000	9.355	0	0	0
2011/11/08	R207 2012/11/01	8.20	Put	Bond Future	4,323.0000	3,963.0000	(8.328)	0	0	0
2011/11/08	R208 2011/11/03			Bond Future	7.9310	7.9300	(0.013)	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
2011/11/08	R208 2012/02/02			Bond Future	7.9410	7.8370	(1.310)	0.0000	0.0000	16,841
2011/11/08	R208 2012/02/02	9.00	Call	Bond Future	6,348.0000	6,939.0000	9.310	0	0	0
2011/11/08	R208 2012/02/02	9.00	Put	Bond Future	163.0000	117.0000	(28.221)	0	0	0
2011/11/08	R208 2012/02/02	9.05	Call	Bond Future	6,604.0000	7,201.0000	9.040	0	0	0
2011/11/08	R208 2012/02/02	9.05	Put	Bond Future	140.0000	100.0000	(28.571)	0	0	0
2011/11/08	R208 2012/02/02	8.95	Call	Bond Future	6,091.0000	6,676.0000	9.604	0	0	0
2011/11/08	R208 2012/02/02	8.95	Put	Bond Future	186.0000	134.0000	(27.957)	0	0	0
2011/11/08	R208 2012/02/02	7.45	Put	Bond Future	3,663.0000	3,190.0000	(12.913)	0	0	0
2011/11/08	R208 2012/02/02	7.45	Call	Bond Future	605.0000	769.0000	27.107	0	0	2,880
2011/11/08	R208 2012/02/02	7.70	Put	Bond Future	2,570.0000	2,180.0000	(15.175)	0	0	0
2011/11/08	R208 2012/02/02	7.70	Call	Bond Future	1,085.0000	1,332.0000	22.765	0	0	960
2011/11/08	R208 2012/02/02	7.90	Call	Bond Future	1,610.0000	1,928.0000	19.752	0	0	0
2011/11/08	R208 2012/02/02	7.90	Put	Bond Future	1,861.0000	1,541.0000	(17.195)	0	0	960
2011/11/08	R208 2012/02/02	8.55	Call	Bond Future	4,127.0000	4,644.0000	12.527	0	0	0
2011/11/08	R208 2012/02/02	8.55	Put	Bond Future	504.0000	384.0000	(23.810)	0	0	2,880
2011/11/08	R208 2012/05/03			Bond Future	8.0250	7.9160	(1.358)	0.0000	0.0000	0
2011/11/08	R208 2012/05/03	9.00	Call	Bond Future	6,552.0000	7,066.0000	7.845	0	0	0
2011/11/08	R208 2012/05/03	9.00	Put	Bond Future	973.0000	835.0000	(14.183)	0	0	0
2011/11/08	R208 2012/05/03	9.05	Call	Bond Future	6,763.0000	7,284.0000	7.704	0	0	0
2011/11/08	R208 2012/05/03	9.05	Put	Bond Future	909.0000	778.0000	(14.411)	0	0	0
2011/11/08	R208 2012/05/03	8.95	Call	Bond Future	6,340.0000	6,847.0000	7.997	0	0	0
2011/11/08	R208 2012/05/03	8.95	Put	Bond Future	1,036.0000	891.0000	(13.996)	0	0	0
2011/11/08	R208 2012/08/02			Bond Future	8.1160	8.0010	(1.417)	0.0000	0.0000	0
2011/11/08	R208 2012/08/02	8.75	Call	Bond Future	5,857.0000	6,305.0000	7.649	0	0	0
2011/11/08	R208 2012/08/02	8.75	Put	Bond Future	2,270.0000	2,047.0000	(9.824)	0	0	0
2011/11/08	R208 2012/08/02	8.80	Call	Bond Future	6,038.0000	6,493.0000	7.536	0	0	0
2011/11/08	R208 2012/08/02	8.80	Put	Bond Future	2,175.0000	1,960.0000	(9.885)	0	0	0
2011/11/08	R208 2012/08/02	8.70	Call	Bond Future	5,678.0000	6,119.0000	7.767	0	0	0
2011/11/08	R208 2012/08/02	8.70	Put	Bond Future	2,367.0000	2,138.0000	(9.675)	0	0	0
2011/11/08	R208 2012/11/01			Bond Future	8.2100	8.0900	(1.462)	0.0000	0.0000	0
2011/11/08	R208 2012/11/01	8.25	Call	Bond Future	4,364.0000	4,729.0000	8.364	0	0	0
2011/11/08	R208 2012/11/01	8.25	Put	Bond Future	4,138.0000	3,822.0000	(7.637)	0	0	0
2011/11/08	R208 2012/11/01	8.30	Call	Bond Future	4,511.0000	4,883.0000	8.247	0	0	0
2011/11/08	R208 2012/11/01	8.30	Put	Bond Future	4,004.0000	3,695.0000	(7.717)	0	0	0
2011/11/08	R208 2012/11/01	8.20	Call	Bond Future	4,221.0000	4,579.0000	8.481	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
2011/11/08	R208 2012/11/01	8.20	Put	Bond Future	4,278.0000	3,954.0000	(7.574)	0	0	0
2011/11/08	R209 2011/11/03			Bond Future	8.8310	8.8450	0.159	0.0000	0.0000	0
2011/11/08	R209 2012/02/02			Bond Future	8.8420	8.7070	(1.527)	0.0000	0.0000	2,587
2011/11/08	R209 2012/02/02	9.00	Call	Bond Future	3,608.0000	4,247.0000	17.711	0	0	0
2011/11/08	R209 2012/02/02	9.00	Put	Bond Future	2,385.0000	1,953.0000	(18.113)	0	0	0
2011/11/08	R209 2012/02/02	9.05	Call	Bond Future	3,819.0000	4,480.0000	17.308	0	0	0
2011/11/08	R209 2012/02/02	9.05	Put	Bond Future	2,215.0000	1,805.0000	(18.510)	0	0	0
2011/11/08	R209 2012/02/02	8.95	Call	Bond Future	3,402.0000	4,020.0000	18.166	0	0	0
2011/11/08	R209 2012/02/02	8.95	Put	Bond Future	2,562.0000	2,109.0000	(17.681)	0	0	0
2011/11/08	R209 2012/05/03			Bond Future	8.9150	8.7760	(1.559)	0.0000	0.0000	0
2011/11/08	R209 2012/05/03	9.00	Call	Bond Future	4,452.0000	5,064.0000	13.747	0	0	0
2011/11/08	R209 2012/05/03	9.00	Put	Bond Future	3,799.0000	3,323.0000	(12.530)	0	0	0
2011/11/08	R209 2012/05/03	9.05	Call	Bond Future	4,650.0000	5,278.0000	13.505	0	0	0
2011/11/08	R209 2012/05/03	9.05	Put	Bond Future	3,617.0000	3,157.0000	(12.718)	0	0	0
2011/11/08	R209 2012/05/03	8.95	Call	Bond Future	4,256.0000	4,852.0000	14.004	0	0	0
2011/11/08	R209 2012/05/03	8.95	Put	Bond Future	3,986.0000	3,494.0000	(12.343)	0	0	0
2011/11/08	R209 2012/08/02			Bond Future	8.9910	8.8480	(1.590)	0.0000	0.0000	0
2011/11/08	R209 2012/08/02	9.25	Call	Bond Future	6,125.0000	6,789.0000	10.841	0	0	0
2011/11/08	R209 2012/08/02	9.25	Put	Bond Future	4,191.0000	3,751.0000	(10.499)	0	0	0
2011/11/08	R209 2012/08/02	9.30	Call	Bond Future	6,318.0000	6,995.0000	10.715	0	0	0
2011/11/08	R209 2012/08/02	9.30	Put	Bond Future	4,020.0000	3,593.0000	(10.622)	0	0	0
2011/11/08	R209 2012/08/02	9.20	Call	Bond Future	5,934.0000	6,586.0000	10.988	0	0	0
2011/11/08	R209 2012/08/02	9.20	Put	Bond Future	4,367.0000	3,915.0000	(10.350)	0	0	0
2011/11/08	R209 2012/11/01			Bond Future	9.0680	8.9210	(1.621)	0.0000	0.0000	0
2011/11/08	R209 2012/11/01	9.00	Call	Bond Future	5,563.0000	6,160.0000	10.732	0	0	0
2011/11/08	R209 2012/11/01	9.00	Put	Bond Future	6,077.0000	5,555.0000	(8.590)	0	0	0
2011/11/08	R209 2012/11/01	9.05	Call	Bond Future	5,743.0000	6,351.0000	10.587	0	0	0
2011/11/08	R209 2012/11/01	9.05	Put	Bond Future	5,879.0000	5,367.0000	(8.709)	0	0	0
2011/11/08	R209 2012/11/01	8.95	Call	Bond Future	5,383.0000	5,968.0000	10.868	0	0	0
2011/11/08	R209 2012/11/01	8.95	Put	Bond Future	6,279.0000	5,745.0000	(8.505)	0	0	0
2011/11/08	R210 2011/11/03			Bond Future	131.3119	131.3078	(0.003)	0.0000	0.0000	0
2011/11/08	R210 2012/02/02			Bond Future	134.1890	135.4346	0.928	0.0000	0.0000	750
2011/11/08	R210 2012/02/02	131.00	Call	Bond Future	3,189.0000	4,435.0000	39.072	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
2011/11/08	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R210 2012/02/02	131.05	Call	Bond Future	3,139.0000	4,385.0000	39.694	0	0	0
2011/11/08	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R210 2012/02/02	130.95	Call	Bond Future	3,239.0000	4,485.0000	38.469	0	0	0
2011/11/08	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R211 2011/11/03			Bond Future	114.2917	114.2838	(0.007)	0.0000	0.0000	0
2011/11/08	R211 2012/02/02			Bond Future	114.6914	114.6838	(0.007)	0.0000	0.0000	480
2011/11/08	R211 2012/02/02	110.50	Call	Bond Future	4,191.0000	4,184.0000	(0.167)	0	0	0
2011/11/08	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R211 2012/02/02	110.55	Call	Bond Future	4,141.0000	4,134.0000	(0.169)	0	0	0
2011/11/08	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R211 2012/02/02	110.45	Call	Bond Future	4,241.0000	4,234.0000	(0.165)	0	0	0
2011/11/08	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R212 2011/11/03			Bond Future	110.2327	110.2286	(0.004)	0.0000	0.0000	0
2011/11/08	R212 2012/02/02			Bond Future	110.8808	111.3742	0.445	0.0000	0.0000	2,677
2011/11/08	R212 2012/02/02	108.50	Call	Bond Future	2,381.0000	2,874.0000	20.706	0	0	0
2011/11/08	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R212 2012/02/02	108.55	Call	Bond Future	2,331.0000	2,824.0000	21.150	0	0	0
2011/11/08	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R212 2012/02/02	108.45	Call	Bond Future	2,431.0000	2,924.0000	20.280	0	0	0
2011/11/08	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/08	R213 2011/11/03			Bond Future	8.8110	8.8200	0.102	0.0000	0.0000	0
2011/11/08	R213 2012/02/02			Bond Future	8.8060	8.6710	(1.533)	0.0000	0.0000	487
2011/11/08	R213 2012/02/02	9.00	Call	Bond Future	4,016.0000	4,675.0000	16.409	0	0	0
2011/11/08	R213 2012/02/02	9.00	Put	Bond Future	2,484.0000	2,052.0000	(17.391)	0	0	0
2011/11/08	R213 2012/02/02	9.05	Call	Bond Future	4,251.0000	4,929.0000	15.949	0	0	0
2011/11/08	R213 2012/02/02	9.05	Put	Bond Future	2,332.0000	1,918.0000	(17.753)	0	0	0
2011/11/08	R213 2012/02/02	8.95	Call	Bond Future	3,787.0000	4,425.0000	16.847	0	0	0
2011/11/08	R213 2012/02/02	8.95	Put	Bond Future	2,646.0000	2,193.0000	(17.120)	0	0	0
2011/11/08	R213 2012/05/03			Bond Future	8.8840	8.7440	(1.576)	0.0000	0.0000	0
2011/11/08	R213 2012/05/03	9.25	Call	Bond Future	5,941.0000	6,649.0000	11.917	0	0	0
2011/11/08	R213 2012/05/03	9.25	Put	Bond Future	3,128.0000	2,721.0000	(13.012)	0	0	0
2011/11/08	R213 2012/05/03	9.30	Call	Bond Future	6,177.0000	6,899.0000	11.689	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
2011/11/08	R213 2012/05/03	9.30	Put	Bond Future	2,991.0000	2,598.0000	(13.139)	0	0	0
2011/11/08	R213 2012/05/03	9.20	Call	Bond Future	5,709.0000	6,402.0000	12.139	0	0	0
2011/11/08	R213 2012/05/03	9.20	Put	Bond Future	3,272.0000	2,850.0000	(12.897)	0	0	0
2011/11/08	R213 2012/08/02			Bond Future	8.9650	8.8210	(1.606)	0.0000	0.0000	0
2011/11/08	R213 2012/08/02	9.25	Call	Bond Future	6,416.0000	7,097.0000	10.614	0	0	0
2011/11/08	R213 2012/08/02	9.25	Put	Bond Future	4,247.0000	3,798.0000	(10.572)	0	0	0
2011/11/08	R213 2012/08/02	9.30	Call	Bond Future	6,639.0000	7,333.0000	10.453	0	0	0
2011/11/08	R213 2012/08/02	9.30	Put	Bond Future	4,098.0000	3,662.0000	(10.639)	0	0	0
2011/11/08	R213 2012/08/02	9.20	Call	Bond Future	6,195.0000	6,864.0000	10.799	0	0	0
2011/11/08	R213 2012/08/02	9.20	Put	Bond Future	4,400.0000	3,939.0000	(10.477)	0	0	0
2011/11/08	R213 2012/11/01			Bond Future	9.0500	8.9010	(1.646)	0.0000	0.0000	0
2011/11/08	R213 2012/11/01	9.00	Call	Bond Future	5,812.0000	6,426.0000	10.564	0	0	0
2011/11/08	R213 2012/11/01	9.00	Put	Bond Future	6,196.0000	5,659.0000	(8.667)	0	0	0
2011/11/08	R213 2012/11/01	9.05	Call	Bond Future	6,015.0000	6,641.0000	10.407	0	0	0
2011/11/08	R213 2012/11/01	9.05	Put	Bond Future	6,015.0000	5,490.0000	(8.728)	0	0	0
2011/11/08	R213 2012/11/01	8.95	Call	Bond Future	5,606.0000	6,208.0000	10.738	0	0	0
2011/11/08	R213 2012/11/01	8.95	Put	Bond Future	6,376.0000	5,827.0000	(8.610)	0	0	0
2011/11/08	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/11/08	RZ11 2011/11/03			Bond Future	0.7760	0.7700	(0.773)	0.0000	0.0000	0
2011/11/08	RZ12 2011/11/03			Bond Future	1.9230	1.9190	(0.208)	0.0000	0.0000	0
2011/11/08	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>580034.00</b>