



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/11/2011

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
2011/11/21	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	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
2011/11/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	AL7T 2012/02/02			Index Future	409.5350	408.0790	(0.356)	0.0000	0.0000	16
2011/11/21	AL7T 2012/05/03			Index Future	415.5790	414.0900	(0.358)	0.0000	0.0000	0
2011/11/21	ALBI 2012/02/02			Index Future	373.9580	372.7010	(0.336)	0.0000	0.0000	1,042
2011/11/21	ALBI 2012/05/03			Index Future	379.4770	378.1920	(0.339)	0.0000	0.0000	0
2011/11/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	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
2011/11/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	CAAK 2011/12/19			Can-Do Future	0.1592	0.1964	23.367	0.0000	0.0000	12,659
2011/11/21	CAAL 2011/12/19			Can-Do Future	0.1612	0.2137	32.568	0.0000	0.0000	18,519
2011/11/21	CAAM2011/12/19			Can-Do Future	0.1112	0.0660	(40.647)	0.0000	0.0000	12,423
2011/11/21	CAAN 2012/03/30			Can-Do Future	0.4522	0.5104	12.870	0.0000	0.0000	100,000
2011/11/21	CAAO 2012/03/30			Can-Do Future	0.0850	0.0543	(36.118)	0.0000	0.0000	100,000
2011/11/21	CAAP 2011/12/19			Can-Do Future	0.1323	0.0856	(35.299)	0.0000	0.0000	12,346
2011/11/21	CAAR 2011/12/19			Can-Do Future	0.1673	0.2106	25.882	0.0000	0.0000	18,750
2011/11/21	CAAS 2012/01/31			Can-Do Future	0.1045	0.1270	21.531	0.0000	0.0000	12,500
2011/11/21	CAAT 2012/02/29			Can-Do Future	0.0870	0.1022	17.471	0.0000	0.0000	12,500
2011/11/21	CAAU 2012/01/31			Can-Do Future	0.0542	0.0370	(31.734)	0.0000	0.0000	19,481
2011/11/21	CAAV 2012/02/29			Can-Do Future	0.0752	0.0560	(25.532)	0.0000	0.0000	12,987
2011/11/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/21	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
2011/11/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/21	GOVI 2012/02/02			GOVI	375.1570	373.9960	(0.309)	0.0000	0.0000	156
2011/11/21	GOVI 2012/02/02	369.00	Call	GOVI	61,570.0000	49,960.0000	(18.857)	0	0	0
2011/11/21	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/02/02	369.01	Call	GOVI	61,470.0000	49,860.0000	(18.887)	0	0	0
2011/11/21	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/02/02	368.99	Call	GOVI	61,670.0000	50,060.0000	(18.826)	0	0	0
2011/11/21	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/05/03			GOVI	380.6940	379.5050	(0.312)	0.0000	0.0000	0
2011/11/21	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/05/03	382.00	Put	GOVI	13,060.0000	24,950.0000	91.041	0	0	0
2011/11/21	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/05/03	382.01	Put	GOVI	13,160.0000	25,050.0000	90.350	0	0	0
2011/11/21	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/21	GOVI 2012/05/03	381.99	Put	GOVI	12,960.0000	24,850.0000	91.744	0	0	0
2011/11/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/21	IGOV 2012/02/02			Index Future	164.0100	163.9830	(0.016)	0.0000	0.0000	505
2011/11/21	IGOV 2012/05/03			Index Future	166.4300	166.3980	(0.019)	0.0000	0.0000	0
2011/11/21	ILBI 2012/02/02			Index Future	446.6990	446.6990	0.000	0.0000	0.0000	88
2011/11/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/21	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
2011/11/21	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/11/21	JBAF 2012/01/18			Jibar Tradeable Future	5.5500	5.5200	(0.541)	0.0000	0.0000	101
2011/11/21	JBAF 2012/02/15			Jibar Tradeable Future	5.5100	5.4900	(0.363)	0.0000	0.0000	0
2011/11/21	JBAF 2012/03/20			Jibar Tradeable Future	5.4800	5.4700	(0.182)	0.0000	0.0000	2,340
2011/11/21	JBAF 2012/04/18			Jibar Tradeable Future	5.4800	5.4600	(0.365)	0.0000	0.0000	0
2011/11/21	JBAF 2012/05/16			Jibar Tradeable Future	5.4900	5.4700	(0.364)	0.0000	0.0000	0
2011/11/21	JBAF 2012/06/20			Jibar Tradeable Future	5.5000	5.4800	(0.364)	0.0000	0.0000	2,890
2011/11/21	JBAF 2012/09/19			Jibar Tradeable Future	5.6400	5.6200	(0.355)	0.0000	0.0000	44,760
2011/11/21	JBAF 2012/12/19			Jibar Tradeable Future	5.8600	5.8300	(0.512)	0.0000	0.0000	990
2011/11/21	JBAF 2013/03/20			Jibar Tradeable Future	6.0900	6.0700	(0.328)	0.0000	0.0000	790
2011/11/21	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.3000	(0.158)	0.0000	0.0000	1,250
2011/11/21	JBAF 2013/09/18			Jibar Tradeable Future	6.5200	6.5200	0.000	93.5000	93.5000	1,600
2011/11/21	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/21	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/21	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/21	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/21	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/21	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
2011/11/21	OTH1 2012/02/02			Index Future	367.1500	365.4140	(0.473)	0.0000	0.0000	0
2011/11/21	R157 2012/02/02			Bond Future	6.8670	6.9090	0.612	0.0000	0.0000	12,437
2011/11/21	R157 2012/02/02	8.50	Call	Bond Future	5,623.0000	5,474.0000	(2.650)	0	0	0
2011/11/21	R157 2012/02/02	8.50	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/11/21	R157 2012/02/02	8.55	Call	Bond Future	5,788.0000	5,640.0000	(2.557)	0	0	0
2011/11/21	R157 2012/02/02	8.55	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/11/21	R157 2012/02/02	8.45	Call	Bond Future	5,457.0000	5,309.0000	(2.712)	0	0	0
2011/11/21	R157 2012/02/02	8.45	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2011/11/21	R157 2012/02/02	6.55	Call	Bond Future	449.0000	389.0000	(13.363)	0	0	0
2011/11/21	R157 2012/02/02	6.55	Put	Bond Future	1,579.0000	1,668.0000	5.636	0	0	65
2011/11/21	R157 2012/02/02	6.00	Put	Bond Future	3,205.0000	3,337.0000	4.119	0	0	0
2011/11/21	R157 2012/02/02	6.00	Call	Bond Future	81.0000	64.0000	(20.988)	0	0	130
2011/11/21	R157 2012/02/02	7.05	Call	Bond Future	1,278.0000	1,170.0000	(8.451)	0	0	0
2011/11/21	R157 2012/02/02	7.05	Put	Bond Future	631.0000	672.0000	6.498	0	0	130
2011/11/21	R157 2012/02/02	6.25	Put	Bond Future	2,406.0000	2,521.0000	4.780	0	0	0
2011/11/21	R157 2012/02/02	6.25	Call	Bond Future	193.0000	160.0000	(17.098)	0	0	3,960
2011/11/21	R157 2012/02/02	6.45	Put	Bond Future	1,836.0000	1,934.0000	5.338	0	0	0
2011/11/21	R157 2012/02/02	6.45	Call	Bond Future	346.0000	295.0000	(14.740)	0	0	1,320
2011/11/21	R157 2012/02/02	6.65	Call	Bond Future	572.0000	502.0000	(12.238)	0	0	0
2011/11/21	R157 2012/02/02	6.65	Put	Bond Future	1,344.0000	1,423.0000	5.878	0	0	1,320
2011/11/21	R157 2012/02/02	7.20	Call	Bond Future	1,625.0000	1,506.0000	(7.323)	0	0	0
2011/11/21	R157 2012/02/02	7.20	Put	Bond Future	452.0000	482.0000	6.637	0	0	3,960
2011/11/21	R157 2012/05/03			Bond Future	6.9460	6.9930	0.677	0.0000	0.0000	0
2011/11/21	R157 2012/05/03	8.25	Call	Bond Future	4,396.0000	4,252.0000	(3.276)	0	0	0
2011/11/21	R157 2012/05/03	8.25	Put	Bond Future	193.0000	204.0000	5.699	0	0	0
2011/11/21	R157 2012/05/03	8.30	Call	Bond Future	4,535.0000	4,391.0000	(3.175)	0	0	0
2011/11/21	R157 2012/05/03	8.30	Put	Bond Future	174.0000	185.0000	6.322	0	0	0
2011/11/21	R157 2012/05/03	8.20	Call	Bond Future	4,257.0000	4,115.0000	(3.336)	0	0	0
2011/11/21	R157 2012/05/03	8.20	Put	Bond Future	212.0000	224.0000	5.660	0	0	0
2011/11/21	R157 2012/08/02			Bond Future	7.0280	7.0800	0.740	0.0000	0.0000	0
2011/11/21	R157 2012/08/02	8.00	Call	Bond Future	3,685.0000	3,560.0000	(3.392)	0	0	0
2011/11/21	R157 2012/08/02	8.00	Put	Bond Future	767.0000	800.0000	4.302	0	0	0
2011/11/21	R157 2012/08/02	8.05	Call	Bond Future	3,793.0000	3,666.0000	(3.348)	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
2011/11/21	R157 2012/08/02	8.05	Put	Bond Future	727.0000	759.0000	4.402	0	0	0
2011/11/21	R157 2012/08/02	7.95	Call	Bond Future	3,579.0000	3,455.0000	(3.465)	0	0	0
2011/11/21	R157 2012/08/02	7.95	Put	Bond Future	809.0000	843.0000	4.203	0	0	0
2011/11/21	R157 2012/11/01			Bond Future	7.1190	7.1780	0.829	0.0000	0.0000	0
2011/11/21	R157 2012/11/01	7.00	Call	Bond Future	1,882.0000	1,794.0000	(4.676)	0	0	0
2011/11/21	R157 2012/11/01	7.00	Put	Bond Future	2,216.0000	2,293.0000	3.475	0	0	0
2011/11/21	R157 2012/11/01	7.05	Call	Bond Future	1,952.0000	1,862.0000	(4.611)	0	0	0
2011/11/21	R157 2012/11/01	7.05	Put	Bond Future	2,146.0000	2,221.0000	3.495	0	0	0
2011/11/21	R157 2012/11/01	6.95	Call	Bond Future	1,813.0000	1,728.0000	(4.688)	0	0	0
2011/11/21	R157 2012/11/01	6.95	Put	Bond Future	2,288.0000	2,368.0000	3.497	0	0	0
2011/11/21	R186 2012/02/02			Bond Future	8.5130	8.5840	0.834	0.0000	0.0000	24,262
2011/11/21	R186 2012/02/02	9.00	Call	Bond Future	5,985.0000	5,463.0000	(8.722)	0	0	0
2011/11/21	R186 2012/02/02	9.00	Put	Bond Future	1,565.0000	1,703.0000	8.818	0	0	100
2011/11/21	R186 2012/02/02	9.05	Call	Bond Future	6,298.0000	5,765.0000	(8.463)	0	0	0
2011/11/21	R186 2012/02/02	9.05	Put	Bond Future	1,438.0000	1,565.0000	8.832	0	0	0
2011/11/21	R186 2012/02/02	8.95	Call	Bond Future	5,678.0000	5,167.0000	(9.000)	0	0	0
2011/11/21	R186 2012/02/02	8.95	Put	Bond Future	1,701.0000	1,850.0000	8.760	0	0	0
2011/11/21	R186 2012/02/02	7.75	Put	Bond Future	8,289.0000	8,787.0000	6.008	0	0	0
2011/11/21	R186 2012/02/02	7.75	Call	Bond Future	843.0000	681.0000	(19.217)	0	0	6,000
2011/11/21	R186 2012/02/02	6.75	Put	Bond Future	18,321.0000	18,965.0000	3.515	0	0	0
2011/11/21	R186 2012/02/02	6.75	Call	Bond Future	48.0000	32.0000	(33.333)	0	0	6,000
2011/11/21	R186 2012/02/02	8.00	Put	Bond Future	6,351.0000	6,778.0000	6.723	0	0	0
2011/11/21	R186 2012/02/02	8.00	Call	Bond Future	1,418.0000	1,185.0000	(16.432)	0	0	100
2011/11/21	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R186 2012/02/02	13.25	Call	Bond Future	34,269.0000	33,609.0000	(1.926)	0	0	0
2011/11/21	R186 2012/02/02	98.00	Call	Bond Future	106,043.0000	105,383.0000	(0.622)	0	0	0
2011/11/21	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R186 2012/05/03			Bond Future	8.5920	8.6660	0.861	0.0000	0.0000	0
2011/11/21	R186 2012/05/03	9.00	Call	Bond Future	6,784.0000	6,318.0000	(6.869)	0	0	0
2011/11/21	R186 2012/05/03	9.00	Put	Bond Future	3,133.0000	3,342.0000	6.671	0	0	0
2011/11/21	R186 2012/05/03	9.05	Call	Bond Future	7,058.0000	6,583.0000	(6.730)	0	0	0
2011/11/21	R186 2012/05/03	9.05	Put	Bond Future	2,971.0000	3,171.0000	6.732	0	0	0
2011/11/21	R186 2012/05/03	8.95	Call	Bond Future	6,516.0000	6,059.0000	(7.014)	0	0	0
2011/11/21	R186 2012/05/03	8.95	Put	Bond Future	3,303.0000	3,521.0000	6.600	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
2011/11/21	R186 2012/08/02			Bond Future	8.6720	8.7490	0.888	0.0000	0.0000	0
2011/11/21	R186 2012/08/02	8.75	Call	Bond Future	6,090.0000	5,689.0000	(6.585)	0	0	0
2011/11/21	R186 2012/08/02	8.75	Put	Bond Future	5,392.0000	5,680.0000	5.341	0	0	0
2011/11/21	R186 2012/08/02	8.80	Call	Bond Future	6,323.0000	5,913.0000	(6.484)	0	0	0
2011/11/21	R186 2012/08/02	8.80	Put	Bond Future	5,181.0000	5,460.0000	5.385	0	0	0
2011/11/21	R186 2012/08/02	8.70	Call	Bond Future	5,861.0000	5,468.0000	(6.705)	0	0	0
2011/11/21	R186 2012/08/02	8.70	Put	Bond Future	5,610.0000	5,906.0000	5.276	0	0	0
2011/11/21	R186 2012/11/01			Bond Future	8.7520	8.8320	0.914	0.0000	0.0000	0
2011/11/21	R186 2012/11/01	8.75	Call	Bond Future	6,782.0000	6,388.0000	(5.809)	0	0	0
2011/11/21	R186 2012/11/01	8.75	Put	Bond Future	6,800.0000	7,108.0000	4.529	0	0	0
2011/11/21	R186 2012/11/01	8.80	Call	Bond Future	7,004.0000	6,603.0000	(5.725)	0	0	0
2011/11/21	R186 2012/11/01	8.80	Put	Bond Future	6,582.0000	6,883.0000	4.573	0	0	0
2011/11/21	R186 2012/11/01	8.70	Call	Bond Future	6,563.0000	6,176.0000	(5.897)	0	0	0
2011/11/21	R186 2012/11/01	8.70	Put	Bond Future	7,023.0000	7,338.0000	4.485	0	0	0
2011/11/21	R189 2012/02/02			Bond Future	218.9653	218.9414	(0.011)	0.0000	0.0000	0
2011/11/21	R189 2012/02/02	218.00	Call	Bond Future	965.0000	941.0000	(2.487)	0	0	0
2011/11/21	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R189 2012/02/02	218.05	Call	Bond Future	915.0000	891.0000	(2.623)	0	0	0
2011/11/21	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R189 2012/02/02	217.95	Call	Bond Future	1,015.0000	991.0000	(2.365)	0	0	0
2011/11/21	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R197 2012/02/02			Bond Future	242.5571	242.5467	(0.004)	0.0000	0.0000	418
2011/11/21	R197 2012/02/02	237.00	Call	Bond Future	5,557.0000	5,547.0000	(0.180)	0	0	0
2011/11/21	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R197 2012/02/02	237.05	Call	Bond Future	5,507.0000	5,497.0000	(0.182)	0	0	0
2011/11/21	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R197 2012/02/02	236.95	Call	Bond Future	5,607.0000	5,597.0000	(0.178)	0	0	0
2011/11/21	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R201 2012/02/02			Bond Future	6.4210	6.4430	0.343	0.0000	0.0000	3,124
2011/11/21	R201 2012/02/02	8.25	Call	Bond Future	4,765.0000	4,706.0000	(1.238)	0	0	0
2011/11/21	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/21	R201 2012/02/02	8.30	Call	Bond Future	4,891.0000	4,832.0000	(1.206)	0	0	0
2011/11/21	R201 2012/02/02	8.30	Put	Bond Future	1.0000	1.0000	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
2011/11/21	R201 2012/02/02	8.20	Call	Bond Future	4,638.0000	4,579.0000	(1.272)	0	0	0
2011/11/21	R201 2012/02/02	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/21	R201 2012/05/03			Bond Future	6.4680	6.4930	0.387	0.0000	0.0000	0
2011/11/21	R201 2012/05/03	7.75	Call	Bond Future	3,221.0000	3,162.0000	(1.832)	0	0	0
2011/11/21	R201 2012/05/03	7.75	Put	Bond Future	129.0000	132.0000	2.326	0	0	0
2011/11/21	R201 2012/05/03	7.80	Call	Bond Future	3,326.0000	3,267.0000	(1.774)	0	0	0
2011/11/21	R201 2012/05/03	7.80	Put	Bond Future	116.0000	118.0000	1.724	0	0	0
2011/11/21	R201 2012/05/03	7.70	Call	Bond Future	3,116.0000	3,057.0000	(1.893)	0	0	0
2011/11/21	R201 2012/05/03	7.70	Put	Bond Future	143.0000	145.0000	1.399	0	0	0
2011/11/21	R201 2012/08/02			Bond Future	6.5160	6.5430	0.414	0.0000	0.0000	0
2011/11/21	R201 2012/08/02	7.50	Call	Bond Future	2,660.0000	2,609.0000	(1.917)	0	0	0
2011/11/21	R201 2012/08/02	7.50	Put	Bond Future	492.0000	501.0000	1.829	0	0	0
2011/11/21	R201 2012/08/02	7.55	Call	Bond Future	2,741.0000	2,689.0000	(1.897)	0	0	0
2011/11/21	R201 2012/08/02	7.55	Put	Bond Future	464.0000	472.0000	1.724	0	0	0
2011/11/21	R201 2012/08/02	7.45	Call	Bond Future	2,580.0000	2,529.0000	(1.977)	0	0	0
2011/11/21	R201 2012/08/02	7.45	Put	Bond Future	521.0000	530.0000	1.727	0	0	0
2011/11/21	R201 2012/11/01			Bond Future	6.5590	6.5930	0.518	0.0000	0.0000	0
2011/11/21	R201 2012/11/01	6.50	Call	Bond Future	1,415.0000	1,375.0000	(2.827)	0	0	0
2011/11/21	R201 2012/11/01	6.50	Put	Bond Future	1,534.0000	1,562.0000	1.825	0	0	0
2011/11/21	R201 2012/11/01	6.55	Call	Bond Future	1,467.0000	1,427.0000	(2.727)	0	0	0
2011/11/21	R201 2012/11/01	6.55	Put	Bond Future	1,485.0000	1,513.0000	1.886	0	0	0
2011/11/21	R201 2012/11/01	6.45	Call	Bond Future	1,364.0000	1,325.0000	(2.859)	0	0	0
2011/11/21	R201 2012/11/01	6.45	Put	Bond Future	1,583.0000	1,612.0000	1.832	0	0	0
2011/11/21	R202 2012/02/02			Bond Future	181.8886	181.8811	(0.004)	0.0000	0.0000	34,606
2011/11/21	R202 2012/02/02	177.00	Call	Bond Future	4,889.0000	4,881.0000	(0.164)	0	0	0
2011/11/21	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R202 2012/02/02	177.05	Call	Bond Future	4,839.0000	4,831.0000	(0.165)	0	0	0
2011/11/21	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R202 2012/02/02	176.95	Call	Bond Future	4,939.0000	4,931.0000	(0.162)	0	0	0
2011/11/21	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R203 2012/02/02			Bond Future	7.5380	7.6000	0.822	0.0000	0.0000	2,201
2011/11/21	R203 2012/02/02	8.75	Call	Bond Future	5,468.0000	5,192.0000	(5.048)	0	0	0
2011/11/21	R203 2012/02/02	8.75	Put	Bond Future	84.0000	92.0000	9.524	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
2011/11/21	R203 2012/02/02	8.80	Call	Bond Future	5,671.0000	5,394.0000	(4.885)	0	0	0
2011/11/21	R203 2012/02/02	8.80	Put	Bond Future	72.0000	79.0000	9.722	0	0	0
2011/11/21	R203 2012/02/02	8.70	Call	Bond Future	5,267.0000	4,992.0000	(5.221)	0	0	0
2011/11/21	R203 2012/02/02	8.70	Put	Bond Future	98.0000	107.0000	9.184	0	0	0
2011/11/21	R203 2012/02/02	6.95	Put	Bond Future	3,137.0000	3,347.0000	6.694	0	0	0
2011/11/21	R203 2012/02/02	6.95	Call	Bond Future	393.0000	319.0000	(18.830)	0	0	2,640
2011/11/21	R203 2012/02/02	7.20	Put	Bond Future	2,273.0000	2,447.0000	7.655	0	0	0
2011/11/21	R203 2012/02/02	7.20	Call	Bond Future	707.0000	596.0000	(15.700)	0	0	880
2011/11/21	R203 2012/02/02	7.35	Call	Bond Future	963.0000	827.0000	(14.123)	0	0	0
2011/11/21	R203 2012/02/02	7.35	Put	Bond Future	1,831.0000	1,979.0000	8.083	0	0	880
2011/11/21	R203 2012/02/02	7.95	Call	Bond Future	2,503.0000	2,280.0000	(8.909)	0	0	0
2011/11/21	R203 2012/02/02	7.95	Put	Bond Future	633.0000	694.0000	9.637	0	0	2,640
2011/11/21	R203 2012/05/03			Bond Future	7.6270	7.6930	0.865	0.0000	0.0000	0
2011/11/21	R203 2012/05/03	8.75	Call	Bond Future	5,375.0000	5,126.0000	(4.633)	0	0	0
2011/11/21	R203 2012/05/03	8.75	Put	Bond Future	575.0000	616.0000	7.130	0	0	0
2011/11/21	R203 2012/05/03	8.80	Call	Bond Future	5,542.0000	5,290.0000	(4.547)	0	0	0
2011/11/21	R203 2012/05/03	8.80	Put	Bond Future	534.0000	572.0000	7.116	0	0	0
2011/11/21	R203 2012/05/03	8.70	Call	Bond Future	5,209.0000	4,963.0000	(4.723)	0	0	0
2011/11/21	R203 2012/05/03	8.70	Put	Bond Future	616.0000	660.0000	7.143	0	0	0
2011/11/21	R203 2012/08/02			Bond Future	7.7190	7.7890	0.907	0.0000	0.0000	0
2011/11/21	R203 2012/08/02	8.50	Call	Bond Future	4,822.0000	4,608.0000	(4.438)	0	0	0
2011/11/21	R203 2012/08/02	8.50	Put	Bond Future	1,596.0000	1,676.0000	5.013	0	0	0
2011/11/21	R203 2012/08/02	8.55	Call	Bond Future	4,956.0000	4,739.0000	(4.379)	0	0	0
2011/11/21	R203 2012/08/02	8.55	Put	Bond Future	1,528.0000	1,605.0000	5.039	0	0	0
2011/11/21	R203 2012/08/02	8.45	Call	Bond Future	4,686.0000	4,474.0000	(4.524)	0	0	0
2011/11/21	R203 2012/08/02	8.45	Put	Bond Future	1,663.0000	1,745.0000	4.931	0	0	0
2011/11/21	R203 2012/11/01			Bond Future	7.8170	7.8930	0.972	0.0000	0.0000	0
2011/11/21	R203 2012/11/01	7.75	Call	Bond Future	3,178.0000	3,012.0000	(5.223)	0	0	0
2011/11/21	R203 2012/11/01	7.75	Put	Bond Future	3,448.0000	3,587.0000	4.031	0	0	0
2011/11/21	R203 2012/11/01	7.80	Call	Bond Future	3,279.0000	3,111.0000	(5.124)	0	0	0
2011/11/21	R203 2012/11/01	7.80	Put	Bond Future	3,347.0000	3,484.0000	4.093	0	0	0
2011/11/21	R203 2012/11/01	7.70	Call	Bond Future	3,077.0000	2,915.0000	(5.265)	0	0	0
2011/11/21	R203 2012/11/01	7.70	Put	Bond Future	3,549.0000	3,692.0000	4.029	0	0	0
2011/11/21	R204 2012/02/02			Bond Future	7.8450	7.9170	0.918	0.0000	0.0000	3,268

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
2011/11/21	R204 2012/02/02	9.00	Call	Bond Future	6,042.0000	5,684.0000	(5.925)	0	0	0
2011/11/21	R204 2012/02/02	9.00	Put	Bond Future	187.0000	207.0000	10.695	0	0	0
2011/11/21	R204 2012/02/02	9.05	Call	Bond Future	6,263.0000	5,903.0000	(5.748)	0	0	0
2011/11/21	R204 2012/02/02	9.05	Put	Bond Future	164.0000	182.0000	10.976	0	0	0
2011/11/21	R204 2012/02/02	8.95	Call	Bond Future	5,822.0000	5,466.0000	(6.115)	0	0	0
2011/11/21	R204 2012/02/02	8.95	Put	Bond Future	211.0000	233.0000	10.427	0	0	0
2011/11/21	R204 2012/05/03			Bond Future	7.9360	8.0120	0.958	0.0000	0.0000	0
2011/11/21	R204 2012/05/03	8.75	Call	Bond Future	5,121.0000	4,819.0000	(5.897)	0	0	0
2011/11/21	R204 2012/05/03	8.75	Put	Bond Future	1,086.0000	1,169.0000	7.643	0	0	0
2011/11/21	R204 2012/05/03	8.80	Call	Bond Future	5,296.0000	4,989.0000	(5.797)	0	0	0
2011/11/21	R204 2012/05/03	8.80	Put	Bond Future	1,019.0000	1,098.0000	7.753	0	0	0
2011/11/21	R204 2012/05/03	8.70	Call	Bond Future	4,948.0000	4,650.0000	(6.023)	0	0	0
2011/11/21	R204 2012/05/03	8.70	Put	Bond Future	1,155.0000	1,242.0000	7.532	0	0	0
2011/11/21	R204 2012/08/02			Bond Future	8.0300	8.1100	0.996	0.0000	0.0000	0
2011/11/21	R204 2012/08/02	8.50	Call	Bond Future	4,626.0000	4,367.0000	(5.599)	0	0	0
2011/11/21	R204 2012/08/02	8.50	Put	Bond Future	2,351.0000	2,484.0000	5.657	0	0	0
2011/11/21	R204 2012/08/02	8.55	Call	Bond Future	4,774.0000	4,510.0000	(5.530)	0	0	0
2011/11/21	R204 2012/08/02	8.55	Put	Bond Future	2,261.0000	2,389.0000	5.661	0	0	0
2011/11/21	R204 2012/08/02	8.45	Call	Bond Future	4,481.0000	4,225.0000	(5.713)	0	0	0
2011/11/21	R204 2012/08/02	8.45	Put	Bond Future	2,445.0000	2,581.0000	5.562	0	0	0
2011/11/21	R204 2012/11/01			Bond Future	8.1260	8.2110	1.046	0.0000	0.0000	0
2011/11/21	R204 2012/11/01	8.00	Call	Bond Future	3,677.0000	3,464.0000	(5.793)	0	0	0
2011/11/21	R204 2012/11/01	8.00	Put	Bond Future	4,276.0000	4,464.0000	4.397	0	0	0
2011/11/21	R204 2012/11/01	8.05	Call	Bond Future	3,794.0000	3,577.0000	(5.720)	0	0	0
2011/11/21	R204 2012/11/01	8.05	Put	Bond Future	4,155.0000	4,339.0000	4.428	0	0	0
2011/11/21	R204 2012/11/01	7.95	Call	Bond Future	3,561.0000	3,353.0000	(5.841)	0	0	0
2011/11/21	R204 2012/11/01	7.95	Put	Bond Future	4,399.0000	4,592.0000	4.387	0	0	0
2011/11/21	R206 2012/02/02			Bond Future	6.2340	6.2500	0.257	0.0000	0.0000	300
2011/11/21	R206 2012/02/02	8.00	Call	Bond Future	3,159.0000	3,130.0000	(0.918)	0	0	0
2011/11/21	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R206 2012/02/02	8.05	Call	Bond Future	3,247.0000	3,218.0000	(0.893)	0	0	0
2011/11/21	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R206 2012/02/02	7.95	Call	Bond Future	3,072.0000	3,043.0000	(0.944)	0	0	0
2011/11/21	R206 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	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
2011/11/21	R206 2012/05/03			Bond Future	6.2780	6.3000	0.350	0.0000	0.0000	0
2011/11/21	R206 2012/05/03	7.50	Call	Bond Future	1,997.0000	1,963.0000	(1.703)	0	0	0
2011/11/21	R206 2012/05/03	7.50	Put	Bond Future	67.0000	68.0000	1.493	0	0	0
2011/11/21	R206 2012/05/03	7.55	Call	Bond Future	2,068.0000	2,033.0000	(1.692)	0	0	0
2011/11/21	R206 2012/05/03	7.55	Put	Bond Future	60.0000	60.0000	0.000	0	0	0
2011/11/21	R206 2012/05/03	7.45	Call	Bond Future	1,927.0000	1,893.0000	(1.764)	0	0	0
2011/11/21	R206 2012/05/03	7.45	Put	Bond Future	75.0000	76.0000	1.333	0	0	0
2011/11/21	R206 2012/08/02			Bond Future	6.3230	6.3470	0.380	0.0000	0.0000	0
2011/11/21	R206 2012/08/02	7.25	Call	Bond Future	1,579.0000	1,551.0000	(1.773)	0	0	0
2011/11/21	R206 2012/08/02	7.25	Put	Bond Future	320.0000	325.0000	1.563	0	0	0
2011/11/21	R206 2012/08/02	7.30	Call	Bond Future	1,628.0000	1,600.0000	(1.720)	0	0	0
2011/11/21	R206 2012/08/02	7.30	Put	Bond Future	302.0000	307.0000	1.656	0	0	0
2011/11/21	R206 2012/08/02	7.20	Call	Bond Future	1,530.0000	1,502.0000	(1.830)	0	0	0
2011/11/21	R206 2012/08/02	7.20	Put	Bond Future	339.0000	343.0000	1.180	0	0	0
2011/11/21	R206 2012/11/01			Bond Future	6.3450	6.3800	0.552	0.0000	0.0000	0
2011/11/21	R206 2012/11/01	6.00	Call	Bond Future	711.0000	690.0000	(2.954)	0	0	0
2011/11/21	R206 2012/11/01	6.00	Put	Bond Future	1,106.0000	1,125.0000	1.718	0	0	0
2011/11/21	R206 2012/11/01	6.05	Call	Bond Future	738.0000	717.0000	(2.846)	0	0	0
2011/11/21	R206 2012/11/01	6.05	Put	Bond Future	1,076.0000	1,095.0000	1.766	0	0	0
2011/11/21	R206 2012/11/01	5.95	Call	Bond Future	685.0000	665.0000	(2.920)	0	0	0
2011/11/21	R206 2012/11/01	5.95	Put	Bond Future	1,138.0000	1,157.0000	1.670	0	0	0
2011/11/21	R207 2012/02/02			Bond Future	8.0630	8.1340	0.881	0.0000	0.0000	37,638
2011/11/21	R207 2012/02/02	9.00	Call	Bond Future	5,286.0000	4,916.0000	(7.000)	0	0	0
2011/11/21	R207 2012/02/02	9.00	Put	Bond Future	208.0000	235.0000	12.981	0	0	0
2011/11/21	R207 2012/02/02	9.05	Call	Bond Future	5,520.0000	5,147.0000	(6.757)	0	0	0
2011/11/21	R207 2012/02/02	9.05	Put	Bond Future	181.0000	205.0000	13.260	0	0	0
2011/11/21	R207 2012/02/02	8.95	Call	Bond Future	5,052.0000	4,686.0000	(7.245)	0	0	0
2011/11/21	R207 2012/02/02	8.95	Put	Bond Future	236.0000	267.0000	13.136	0	0	0
2011/11/21	R207 2012/02/02	7.35	Put	Bond Future	4,415.0000	4,739.0000	7.339	0	0	0
2011/11/21	R207 2012/02/02	7.35	Call	Bond Future	309.0000	236.0000	(23.625)	0	0	1,920
2011/11/21	R207 2012/02/02	7.65	Put	Bond Future	3,036.0000	3,302.0000	8.762	0	0	0
2011/11/21	R207 2012/02/02	7.65	Call	Bond Future	684.0000	553.0000	(19.152)	0	0	640
2011/11/21	R207 2012/02/02	7.85	Call	Bond Future	1,066.0000	889.0000	(16.604)	0	0	0
2011/11/21	R207 2012/02/02	7.85	Put	Bond Future	2,270.0000	2,490.0000	9.692	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
2011/11/21	R207 2012/02/02	8.50	Call	Bond Future	3,097.0000	2,785.0000	(10.074)	0	0	0
2011/11/21	R207 2012/02/02	8.50	Put	Bond Future	685.0000	770.0000	12.409	0	0	1,920
2011/11/21	R207 2012/05/03			Bond Future	8.1540	8.2290	0.920	0.0000	0.0000	0
2011/11/21	R207 2012/05/03	8.75	Call	Bond Future	4,703.0000	4,404.0000	(6.358)	0	0	0
2011/11/21	R207 2012/05/03	8.75	Put	Bond Future	1,523.0000	1,632.0000	7.157	0	0	0
2011/11/21	R207 2012/05/03	8.80	Call	Bond Future	4,879.0000	4,575.0000	(6.231)	0	0	0
2011/11/21	R207 2012/05/03	8.80	Put	Bond Future	1,438.0000	1,542.0000	7.232	0	0	0
2011/11/21	R207 2012/05/03	8.70	Call	Bond Future	4,530.0000	4,236.0000	(6.490)	0	0	0
2011/11/21	R207 2012/05/03	8.70	Put	Bond Future	1,612.0000	1,725.0000	7.010	0	0	0
2011/11/21	R207 2012/08/02			Bond Future	8.2480	8.3260	0.946	0.0000	0.0000	0
2011/11/21	R207 2012/08/02	8.75	Call	Bond Future	5,017.0000	4,740.0000	(5.521)	0	0	0
2011/11/21	R207 2012/08/02	8.75	Put	Bond Future	2,407.0000	2,542.0000	5.609	0	0	0
2011/11/21	R207 2012/08/02	8.80	Call	Bond Future	5,177.0000	4,896.0000	(5.428)	0	0	0
2011/11/21	R207 2012/08/02	8.80	Put	Bond Future	2,313.0000	2,443.0000	5.620	0	0	0
2011/11/21	R207 2012/08/02	8.70	Call	Bond Future	4,859.0000	4,587.0000	(5.598)	0	0	0
2011/11/21	R207 2012/08/02	8.70	Put	Bond Future	2,505.0000	2,645.0000	5.589	0	0	0
2011/11/21	R207 2012/11/01			Bond Future	8.3380	8.4220	1.007	0.0000	0.0000	0
2011/11/21	R207 2012/11/01	8.25	Call	Bond Future	3,998.0000	3,767.0000	(5.778)	0	0	0
2011/11/21	R207 2012/11/01	8.25	Put	Bond Future	4,451.0000	4,650.0000	4.471	0	0	0
2011/11/21	R207 2012/11/01	8.30	Call	Bond Future	4,126.0000	3,890.0000	(5.720)	0	0	0
2011/11/21	R207 2012/11/01	8.30	Put	Bond Future	4,321.0000	4,516.0000	4.513	0	0	0
2011/11/21	R207 2012/11/01	8.20	Call	Bond Future	3,872.0000	3,645.0000	(5.863)	0	0	0
2011/11/21	R207 2012/11/01	8.20	Put	Bond Future	4,584.0000	4,787.0000	4.428	0	0	0
2011/11/21	R208 2012/02/02			Bond Future	8.1010	8.1670	0.815	0.0000	0.0000	17,761
2011/11/21	R208 2012/02/02	9.00	Call	Bond Future	5,416.0000	5,045.0000	(6.850)	0	0	0
2011/11/21	R208 2012/02/02	9.00	Put	Bond Future	201.0000	226.0000	12.438	0	0	0
2011/11/21	R208 2012/02/02	9.05	Call	Bond Future	5,666.0000	5,293.0000	(6.583)	0	0	0
2011/11/21	R208 2012/02/02	9.05	Put	Bond Future	172.0000	195.0000	13.372	0	0	0
2011/11/21	R208 2012/02/02	8.95	Call	Bond Future	5,165.0000	4,799.0000	(7.086)	0	0	0
2011/11/21	R208 2012/02/02	8.95	Put	Bond Future	230.0000	260.0000	13.043	0	0	0
2011/11/21	R208 2012/02/02	7.45	Put	Bond Future	4,358.0000	4,678.0000	7.343	0	0	0
2011/11/21	R208 2012/02/02	7.45	Call	Bond Future	330.0000	254.0000	(23.030)	0	0	2,880
2011/11/21	R208 2012/02/02	7.70	Put	Bond Future	3,123.0000	3,391.0000	8.581	0	0	0
2011/11/21	R208 2012/02/02	7.70	Call	Bond Future	668.0000	540.0000	(19.162)	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
2011/11/21	R208 2012/02/02	7.90	Call	Bond Future	1,074.0000	897.0000	(16.480)	0	0	0
2011/11/21	R208 2012/02/02	7.90	Put	Bond Future	2,294.0000	2,514.0000	9.590	0	0	960
2011/11/21	R208 2012/02/02	8.55	Call	Bond Future	3,287.0000	2,969.0000	(9.674)	0	0	0
2011/11/21	R208 2012/02/02	8.55	Put	Bond Future	634.0000	712.0000	12.303	0	0	2,880
2011/11/21	R208 2012/05/03			Bond Future	8.1820	8.2510	0.843	0.0000	0.0000	0
2011/11/21	R208 2012/05/03	9.00	Call	Bond Future	5,764.0000	5,441.0000	(5.604)	0	0	0
2011/11/21	R208 2012/05/03	9.00	Put	Bond Future	1,113.0000	1,195.0000	7.367	0	0	0
2011/11/21	R208 2012/05/03	9.05	Call	Bond Future	5,966.0000	5,638.0000	(5.498)	0	0	0
2011/11/21	R208 2012/05/03	9.05	Put	Bond Future	1,041.0000	1,117.0000	7.301	0	0	0
2011/11/21	R208 2012/05/03	8.95	Call	Bond Future	5,561.0000	5,242.0000	(5.736)	0	0	0
2011/11/21	R208 2012/05/03	8.95	Put	Bond Future	1,186.0000	1,271.0000	7.167	0	0	0
2011/11/21	R208 2012/08/02			Bond Future	8.2640	8.3360	0.871	0.0000	0.0000	0
2011/11/21	R208 2012/08/02	8.75	Call	Bond Future	5,227.0000	4,949.0000	(5.319)	0	0	0
2011/11/21	R208 2012/08/02	8.75	Put	Bond Future	2,493.0000	2,627.0000	5.375	0	0	0
2011/11/21	R208 2012/08/02	8.80	Call	Bond Future	5,400.0000	5,117.0000	(5.241)	0	0	0
2011/11/21	R208 2012/08/02	8.80	Put	Bond Future	2,391.0000	2,520.0000	5.395	0	0	0
2011/11/21	R208 2012/08/02	8.70	Call	Bond Future	5,057.0000	4,783.0000	(5.418)	0	0	0
2011/11/21	R208 2012/08/02	8.70	Put	Bond Future	2,600.0000	2,737.0000	5.269	0	0	0
2011/11/21	R208 2012/11/01			Bond Future	8.3480	8.4240	0.910	0.0000	0.0000	0
2011/11/21	R208 2012/11/01	8.25	Call	Bond Future	3,898.0000	3,671.0000	(5.823)	0	0	0
2011/11/21	R208 2012/11/01	8.25	Put	Bond Future	4,448.0000	4,645.0000	4.429	0	0	0
2011/11/21	R208 2012/11/01	8.30	Call	Bond Future	4,037.0000	3,805.0000	(5.747)	0	0	0
2011/11/21	R208 2012/11/01	8.30	Put	Bond Future	4,306.0000	4,497.0000	4.436	0	0	0
2011/11/21	R208 2012/11/01	8.20	Call	Bond Future	3,763.0000	3,541.0000	(5.900)	0	0	0
2011/11/21	R208 2012/11/01	8.20	Put	Bond Future	4,595.0000	4,797.0000	4.396	0	0	0
2011/11/21	R209 2012/02/02			Bond Future	8.9030	8.9840	0.910	0.0000	0.0000	2,584
2011/11/21	R209 2012/02/02	9.00	Call	Bond Future	3,144.0000	2,750.0000	(12.532)	0	0	0
2011/11/21	R209 2012/02/02	9.00	Put	Bond Future	2,397.0000	2,628.0000	9.637	0	0	0
2011/11/21	R209 2012/02/02	9.05	Call	Bond Future	3,348.0000	2,940.0000	(12.186)	0	0	0
2011/11/21	R209 2012/02/02	9.05	Put	Bond Future	2,221.0000	2,437.0000	9.725	0	0	0
2011/11/21	R209 2012/02/02	8.95	Call	Bond Future	2,947.0000	2,566.0000	(12.928)	0	0	0
2011/11/21	R209 2012/02/02	8.95	Put	Bond Future	2,583.0000	2,827.0000	9.446	0	0	0
2011/11/21	R209 2012/05/03			Bond Future	8.9720	9.0560	0.936	0.0000	0.0000	0
2011/11/21	R209 2012/05/03	9.00	Call	Bond Future	4,084.0000	3,715.0000	(9.035)	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
2011/11/21	R209 2012/05/03	9.00	Put	Bond Future	3,870.0000	4,140.0000	6.977	0	0	0
2011/11/21	R209 2012/05/03	9.05	Call	Bond Future	4,276.0000	3,897.0000	(8.863)	0	0	0
2011/11/21	R209 2012/05/03	9.05	Put	Bond Future	3,682.0000	3,942.0000	7.061	0	0	0
2011/11/21	R209 2012/05/03	8.95	Call	Bond Future	3,895.0000	3,535.0000	(9.243)	0	0	0
2011/11/21	R209 2012/05/03	8.95	Put	Bond Future	4,064.0000	4,343.0000	6.865	0	0	0
2011/11/21	R209 2012/08/02			Bond Future	9.0420	9.1280	0.951	0.0000	0.0000	0
2011/11/21	R209 2012/08/02	9.25	Call	Bond Future	5,793.0000	5,395.0000	(6.870)	0	0	0
2011/11/21	R209 2012/08/02	9.25	Put	Bond Future	4,246.0000	4,494.0000	5.841	0	0	0
2011/11/21	R209 2012/08/02	9.30	Call	Bond Future	5,983.0000	5,577.0000	(6.786)	0	0	0
2011/11/21	R209 2012/08/02	9.30	Put	Bond Future	4,072.0000	4,312.0000	5.894	0	0	0
2011/11/21	R209 2012/08/02	9.20	Call	Bond Future	5,606.0000	5,215.0000	(6.975)	0	0	0
2011/11/21	R209 2012/08/02	9.20	Put	Bond Future	4,426.0000	4,681.0000	5.761	0	0	0
2011/11/21	R209 2012/11/01			Bond Future	9.1110	9.2000	0.977	0.0000	0.0000	0
2011/11/21	R209 2012/11/01	9.00	Call	Bond Future	5,306.0000	4,948.0000	(6.747)	0	0	0
2011/11/21	R209 2012/11/01	9.00	Put	Bond Future	6,143.0000	6,444.0000	4.900	0	0	0
2011/11/21	R209 2012/11/01	9.05	Call	Bond Future	5,482.0000	5,117.0000	(6.658)	0	0	0
2011/11/21	R209 2012/11/01	9.05	Put	Bond Future	5,940.0000	6,235.0000	4.966	0	0	0
2011/11/21	R209 2012/11/01	8.95	Call	Bond Future	5,129.0000	4,778.0000	(6.843)	0	0	0
2011/11/21	R209 2012/11/01	8.95	Put	Bond Future	6,347.0000	6,656.0000	4.868	0	0	0
2011/11/21	R210 2012/02/02			Bond Future	137.0070	137.0015	(0.004)	0.0000	0.0000	750
2011/11/21	R210 2012/02/02	131.00	Call	Bond Future	6,007.0000	6,002.0000	(0.083)	0	0	0
2011/11/21	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R210 2012/02/02	131.05	Call	Bond Future	5,957.0000	5,952.0000	(0.084)	0	0	0
2011/11/21	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R210 2012/02/02	130.95	Call	Bond Future	6,057.0000	6,052.0000	(0.083)	0	0	0
2011/11/21	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R211 2012/02/02			Bond Future	114.5925	114.5840	(0.007)	0.0000	0.0000	480
2011/11/21	R211 2012/02/02	110.50	Call	Bond Future	4,092.0000	4,084.0000	(0.196)	0	0	0
2011/11/21	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R211 2012/02/02	110.55	Call	Bond Future	4,042.0000	4,034.0000	(0.198)	0	0	0
2011/11/21	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R211 2012/02/02	110.45	Call	Bond Future	4,142.0000	4,134.0000	(0.193)	0	0	0
2011/11/21	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
2011/11/21	R212 2012/02/02			Bond Future	111.8235	111.8184	(0.005)	0.0000	0.0000	2,677
2011/11/21	R212 2012/02/02	108.50	Call	Bond Future	3,324.0000	3,318.0000	(0.181)	0	0	0
2011/11/21	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R212 2012/02/02	108.55	Call	Bond Future	3,274.0000	3,268.0000	(0.183)	0	0	0
2011/11/21	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R212 2012/02/02	108.45	Call	Bond Future	3,374.0000	3,368.0000	(0.178)	0	0	0
2011/11/21	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/21	R213 2012/02/02			Bond Future	8.8660	8.9420	0.857	0.0000	0.0000	487
2011/11/21	R213 2012/02/02	9.00	Call	Bond Future	3,531.0000	3,138.0000	(11.130)	0	0	0
2011/11/21	R213 2012/02/02	9.00	Put	Bond Future	2,478.0000	2,685.0000	8.354	0	0	0
2011/11/21	R213 2012/02/02	9.05	Call	Bond Future	3,758.0000	3,353.0000	(10.777)	0	0	0
2011/11/21	R213 2012/02/02	9.05	Put	Bond Future	2,317.0000	2,512.0000	8.416	0	0	0
2011/11/21	R213 2012/02/02	8.95	Call	Bond Future	3,311.0000	2,930.0000	(11.507)	0	0	0
2011/11/21	R213 2012/02/02	8.95	Put	Bond Future	2,648.0000	2,867.0000	8.270	0	0	0
2011/11/21	R213 2012/05/03			Bond Future	8.9400	9.0180	0.872	0.0000	0.0000	0
2011/11/21	R213 2012/05/03	9.25	Call	Bond Future	5,535.0000	5,132.0000	(7.281)	0	0	0
2011/11/21	R213 2012/05/03	9.25	Put	Bond Future	3,162.0000	3,366.0000	6.452	0	0	0
2011/11/21	R213 2012/05/03	9.30	Call	Bond Future	5,766.0000	5,355.0000	(7.128)	0	0	0
2011/11/21	R213 2012/05/03	9.30	Put	Bond Future	3,020.0000	3,216.0000	6.490	0	0	0
2011/11/21	R213 2012/05/03	9.20	Call	Bond Future	5,308.0000	4,913.0000	(7.442)	0	0	0
2011/11/21	R213 2012/05/03	9.20	Put	Bond Future	3,311.0000	3,523.0000	6.403	0	0	0
2011/11/21	R213 2012/08/02			Bond Future	9.0130	9.0940	0.899	0.0000	0.0000	0
2011/11/21	R213 2012/08/02	9.25	Call	Bond Future	6,089.0000	5,701.0000	(6.372)	0	0	0
2011/11/21	R213 2012/08/02	9.25	Put	Bond Future	4,291.0000	4,524.0000	5.430	0	0	0
2011/11/21	R213 2012/08/02	9.30	Call	Bond Future	6,309.0000	5,914.0000	(6.261)	0	0	0
2011/11/21	R213 2012/08/02	9.30	Put	Bond Future	4,139.0000	4,366.0000	5.484	0	0	0
2011/11/21	R213 2012/08/02	9.20	Call	Bond Future	5,872.0000	5,492.0000	(6.471)	0	0	0
2011/11/21	R213 2012/08/02	9.20	Put	Bond Future	4,448.0000	4,690.0000	5.441	0	0	0
2011/11/21	R213 2012/11/01			Bond Future	9.0890	9.1730	0.924	0.0000	0.0000	0
2011/11/21	R213 2012/11/01	9.00	Call	Bond Future	5,565.0000	5,217.0000	(6.253)	0	0	0
2011/11/21	R213 2012/11/01	9.00	Put	Bond Future	6,246.0000	6,533.0000	4.595	0	0	0
2011/11/21	R213 2012/11/01	9.05	Call	Bond Future	5,765.0000	5,410.0000	(6.158)	0	0	0
2011/11/21	R213 2012/11/01	9.05	Put	Bond Future	6,062.0000	6,342.0000	4.619	0	0	0
2011/11/21	R213 2012/11/01	8.95	Call	Bond Future	5,362.0000	5,021.0000	(6.360)	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
2011/11/21	R213 2012/11/01	8.95	Put	Bond Future	6,429.0000	6,723.0000	4.573	0	0	0
2011/11/21	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										580152.00