



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/11/2011

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
2011/11/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	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
2011/11/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	AL7T 2012/02/02			Index Future	407.8960	407.7700	(0.031)	0.0000	0.0000	16
2011/11/29	AL7T 2012/05/03			Index Future	413.9280	413.7880	(0.034)	0.0000	0.0000	0
2011/11/29	ALBI 2012/02/02			Index Future	371.5520	371.1170	(0.117)	0.0000	0.0000	1,042
2011/11/29	ALBI 2012/05/03			Index Future	377.0470	376.5950	(0.120)	0.0000	0.0000	0
2011/11/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	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
2011/11/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	CAAK 2011/12/19			Can-Do Future	0.2139	0.2303	7.667	0.0000	0.0000	12,659
2011/11/29	CAAL 2011/12/19			Can-Do Future	0.2131	0.2312	8.494	0.0000	0.0000	18,519
2011/11/29	CAAM 2011/12/19			Can-Do Future	0.0562	0.0437	(22.242)	0.0000	0.0000	12,423
2011/11/29	CAAN 2012/03/30			Can-Do Future	0.5062	0.5194	2.608	0.0000	0.0000	100,000
2011/11/29	CAAO 2012/03/30			Can-Do Future	0.0575	0.0490	(14.783)	0.0000	0.0000	100,000
2011/11/29	CAAP 2011/12/19			Can-Do Future	0.0695	0.0557	(19.856)	0.0000	0.0000	12,346
2011/11/29	CAAR 2011/12/19			Can-Do Future	0.2278	0.2478	8.780	0.0000	0.0000	18,750
2011/11/29	CAAS 2012/01/31			Can-Do Future	0.1312	0.1395	6.326	0.0000	0.0000	12,500
2011/11/29	CAAT 2012/02/29			Can-Do Future	0.1056	0.1115	5.587	0.0000	0.0000	12,500
2011/11/29	CAAU 2012/01/31			Can-Do Future	0.0319	0.0273	(14.420)	0.0000	0.0000	19,481
2011/11/29	CAAV 2012/02/29			Can-Do Future	0.0530	0.0481	(9.245)	0.0000	0.0000	12,987
2011/11/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/29	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
2011/11/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/29	GOVI 2012/02/02			GOVI	372.8790	372.5860	(0.079)	0.0000	0.0000	156
2011/11/29	GOVI 2012/02/02	369.00	Call	GOVI	38,790.0000	35,860.0000	(7.553)	0	0	0
2011/11/29	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/02/02	369.01	Call	GOVI	38,690.0000	35,760.0000	(7.573)	0	0	0
2011/11/29	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/02/02	368.99	Call	GOVI	38,890.0000	35,960.0000	(7.534)	0	0	0
2011/11/29	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/05/03			GOVI	378.3930	378.0850	(0.081)	0.0000	0.0000	0
2011/11/29	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/05/03	382.00	Put	GOVI	36,070.0000	39,150.0000	8.539	0	0	0
2011/11/29	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/05/03	382.01	Put	GOVI	36,170.0000	39,250.0000	8.515	0	0	0
2011/11/29	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/29	GOVI 2012/05/03	381.99	Put	GOVI	35,970.0000	39,050.0000	8.563	0	0	0
2011/11/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/29	IGOV 2012/02/02			Index Future	163.8040	163.7780	(0.016)	0.0000	0.0000	505
2011/11/29	IGOV 2012/05/03			Index Future	166.2260	166.1960	(0.018)	0.0000	0.0000	0
2011/11/29	ILBI 2012/02/02			Index Future	447.1430	447.0830	(0.013)	0.0000	0.0000	88
2011/11/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/29	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
2011/11/29	JBAF 2011/12/21			Jibar Tradeable Future	5.6000	5.5800	(0.357)	0.0000	0.0000	5,541
2011/11/29	JBAF 2012/01/18			Jibar Tradeable Future	5.5900	5.5700	(0.358)	0.0000	0.0000	101
2011/11/29	JBAF 2012/02/15			Jibar Tradeable Future	5.5900	5.5700	(0.358)	0.0000	0.0000	0
2011/11/29	JBAF 2012/03/20			Jibar Tradeable Future	5.5900	5.5700	(0.358)	0.0000	0.0000	2,390
2011/11/29	JBAF 2012/04/18			Jibar Tradeable Future	5.6000	5.5700	(0.536)	0.0000	0.0000	0
2011/11/29	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.5700	(0.890)	0.0000	0.0000	0
2011/11/29	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.5700	(1.241)	0.0000	0.0000	2,890
2011/11/29	JBAF 2012/09/19			Jibar Tradeable Future	5.7800	5.6800	(1.730)	0.0000	0.0000	44,760
2011/11/29	JBAF 2012/12/19			Jibar Tradeable Future	6.0100	5.8900	(1.997)	0.0000	0.0000	990
2011/11/29	JBAF 2013/03/20			Jibar Tradeable Future	6.2900	6.1800	(1.749)	0.0000	0.0000	790
2011/11/29	JBAF 2013/06/19			Jibar Tradeable Future	6.5800	6.4600	(1.824)	0.0000	0.0000	1,250
2011/11/29	JBAF 2013/09/18			Jibar Tradeable Future	6.8400	6.7300	(1.608)	0.0000	0.0000	2,100
2011/11/29	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/29	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/29	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/29	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/29	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/29	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
2011/11/29	OTH1 2012/02/02			Index Future	364.1030	362.9520	(0.316)	0.0000	0.0000	0
2011/11/29	R157 2012/02/02			Bond Future	7.0720	7.0500	(0.311)	0.0000	0.0000	12,966
2011/11/29	R157 2012/02/02	8.50	Call	Bond Future	4,901.0000	4,978.0000	1.571	0	0	0
2011/11/29	R157 2012/02/02	8.50	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2011/11/29	R157 2012/02/02	8.55	Call	Bond Future	5,066.0000	5,143.0000	1.520	0	0	0
2011/11/29	R157 2012/02/02	8.55	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/11/29	R157 2012/02/02	8.45	Call	Bond Future	4,736.0000	4,812.0000	1.605	0	0	0
2011/11/29	R157 2012/02/02	8.45	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2011/11/29	R157 2012/02/02	6.55	Call	Bond Future	219.0000	230.0000	5.023	0	0	0
2011/11/29	R157 2012/02/02	6.55	Put	Bond Future	2,073.0000	2,007.0000	(3.184)	0	0	0
2011/11/29	R157 2012/02/02	6.00	Put	Bond Future	3,873.0000	3,797.0000	(1.962)	0	0	0
2011/11/29	R157 2012/02/02	6.00	Call	Bond Future	25.0000	27.0000	8.000	0	0	130
2011/11/29	R157 2012/02/02	7.05	Call	Bond Future	815.0000	847.0000	3.926	0	0	0
2011/11/29	R157 2012/02/02	7.05	Put	Bond Future	892.0000	847.0000	(5.045)	0	0	130
2011/11/29	R157 2012/02/02	6.25	Put	Bond Future	3,013.0000	2,939.0000	(2.456)	0	0	0
2011/11/29	R157 2012/02/02	6.25	Call	Bond Future	76.0000	80.0000	5.263	0	0	3,960
2011/11/29	R157 2012/02/02	6.45	Put	Bond Future	2,372.0000	2,302.0000	(2.951)	0	0	0
2011/11/29	R157 2012/02/02	6.45	Call	Bond Future	158.0000	166.0000	5.063	0	0	1,320
2011/11/29	R157 2012/02/02	6.65	Call	Bond Future	297.0000	311.0000	4.714	0	0	0
2011/11/29	R157 2012/02/02	6.65	Put	Bond Future	1,793.0000	1,730.0000	(3.514)	0	0	1,320
2011/11/29	R157 2012/02/02	7.20	Call	Bond Future	1,100.0000	1,140.0000	3.636	0	0	0
2011/11/29	R157 2012/02/02	7.20	Put	Bond Future	651.0000	613.0000	(5.837)	0	0	3,960
2011/11/29	R157 2012/05/03			Bond Future	7.1690	7.1460	(0.321)	0.0000	0.0000	0
2011/11/29	R157 2012/05/03	8.25	Call	Bond Future	3,735.0000	3,797.0000	1.660	0	0	0
2011/11/29	R157 2012/05/03	8.25	Put	Bond Future	264.0000	251.0000	(4.924)	0	0	0
2011/11/29	R157 2012/05/03	8.30	Call	Bond Future	3,869.0000	3,932.0000	1.628	0	0	0
2011/11/29	R157 2012/05/03	8.30	Put	Bond Future	241.0000	229.0000	(4.979)	0	0	0
2011/11/29	R157 2012/05/03	8.20	Call	Bond Future	3,602.0000	3,663.0000	1.694	0	0	0
2011/11/29	R157 2012/05/03	8.20	Put	Bond Future	289.0000	275.0000	(4.844)	0	0	0
2011/11/29	R157 2012/08/02			Bond Future	7.2590	7.2340	(0.344)	0.0000	0.0000	0
2011/11/29	R157 2012/08/02	8.00	Call	Bond Future	3,151.0000	3,201.0000	1.587	0	0	0
2011/11/29	R157 2012/08/02	8.00	Put	Bond Future	935.0000	909.0000	(2.781)	0	0	0
2011/11/29	R157 2012/08/02	8.05	Call	Bond Future	3,252.0000	3,303.0000	1.568	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
2011/11/29	R157 2012/08/02	8.05	Put	Bond Future	888.0000	863.0000	(2.815)	0	0	0
2011/11/29	R157 2012/08/02	7.95	Call	Bond Future	3,052.0000	3,100.0000	1.573	0	0	0
2011/11/29	R157 2012/08/02	7.95	Put	Bond Future	984.0000	956.0000	(2.846)	0	0	0
2011/11/29	R157 2012/11/01			Bond Future	7.3620	7.3310	(0.421)	0.0000	0.0000	0
2011/11/29	R157 2012/11/01	7.00	Call	Bond Future	1,543.0000	1,578.0000	2.268	0	0	0
2011/11/29	R157 2012/11/01	7.00	Put	Bond Future	2,556.0000	2,505.0000	(1.995)	0	0	0
2011/11/29	R157 2012/11/01	7.05	Call	Bond Future	1,606.0000	1,641.0000	2.179	0	0	0
2011/11/29	R157 2012/11/01	7.05	Put	Bond Future	2,478.0000	2,427.0000	(2.058)	0	0	0
2011/11/29	R157 2012/11/01	6.95	Call	Bond Future	1,483.0000	1,516.0000	2.225	0	0	0
2011/11/29	R157 2012/11/01	6.95	Put	Bond Future	2,637.0000	2,583.0000	(2.048)	0	0	0
2011/11/29	R186 2012/02/02			Bond Future	8.6850	8.7300	0.518	0.0000	0.0000	24,833
2011/11/29	R186 2012/02/02	9.00	Call	Bond Future	4,691.0000	4,403.0000	(6.139)	0	0	0
2011/11/29	R186 2012/02/02	9.00	Put	Bond Future	1,861.0000	1,983.0000	6.556	0	0	100
2011/11/29	R186 2012/02/02	9.05	Call	Bond Future	4,978.0000	4,683.0000	(5.926)	0	0	0
2011/11/29	R186 2012/02/02	9.05	Put	Bond Future	1,708.0000	1,823.0000	6.733	0	0	0
2011/11/29	R186 2012/02/02	8.95	Call	Bond Future	4,411.0000	4,132.0000	(6.325)	0	0	0
2011/11/29	R186 2012/02/02	8.95	Put	Bond Future	2,023.0000	2,155.0000	6.525	0	0	0
2011/11/29	R186 2012/02/02	7.75	Put	Bond Future	9,492.0000	9,841.0000	3.677	0	0	0
2011/11/29	R186 2012/02/02	7.75	Call	Bond Future	456.0000	395.0000	(13.377)	0	0	6,000
2011/11/29	R186 2012/02/02	6.75	Put	Bond Future	19,877.0000	20,284.0000	2.048	0	0	0
2011/11/29	R186 2012/02/02	6.75	Call	Bond Future	15.0000	11.0000	(26.667)	0	0	6,000
2011/11/29	R186 2012/02/02	8.00	Put	Bond Future	7,373.0000	7,686.0000	4.245	0	0	0
2011/11/29	R186 2012/02/02	8.00	Call	Bond Future	850.0000	753.0000	(11.412)	0	0	100
2011/11/29	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R186 2012/02/02	13.25	Call	Bond Future	32,679.0000	32,269.0000	(1.255)	0	0	0
2011/11/29	R186 2012/02/02	98.00	Call	Bond Future	104,454.0000	104,043.0000	(0.393)	0	0	0
2011/11/29	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R186 2012/05/03			Bond Future	8.7700	8.8170	0.536	0.0000	0.0000	0
2011/11/29	R186 2012/05/03	9.00	Call	Bond Future	5,652.0000	5,393.0000	(4.582)	0	0	0
2011/11/29	R186 2012/05/03	9.00	Put	Bond Future	3,615.0000	3,776.0000	4.454	0	0	0
2011/11/29	R186 2012/05/03	9.05	Call	Bond Future	5,904.0000	5,639.0000	(4.488)	0	0	0
2011/11/29	R186 2012/05/03	9.05	Put	Bond Future	3,431.0000	3,586.0000	4.518	0	0	0
2011/11/29	R186 2012/05/03	8.95	Call	Bond Future	5,406.0000	5,153.0000	(4.680)	0	0	0
2011/11/29	R186 2012/05/03	8.95	Put	Bond Future	3,807.0000	3,975.0000	4.413	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
2011/11/29	R186 2012/08/02			Bond Future	8.8510	8.9000	0.554	0.0000	0.0000	0
2011/11/29	R186 2012/08/02	8.75	Call	Bond Future	5,148.0000	4,925.0000	(4.332)	0	0	0
2011/11/29	R186 2012/08/02	8.75	Put	Bond Future	6,043.0000	6,250.0000	3.425	0	0	0
2011/11/29	R186 2012/08/02	8.80	Call	Bond Future	5,361.0000	5,132.0000	(4.272)	0	0	0
2011/11/29	R186 2012/08/02	8.80	Put	Bond Future	5,811.0000	6,013.0000	3.476	0	0	0
2011/11/29	R186 2012/08/02	8.70	Call	Bond Future	4,939.0000	4,722.0000	(4.394)	0	0	0
2011/11/29	R186 2012/08/02	8.70	Put	Bond Future	6,280.0000	6,493.0000	3.392	0	0	0
2011/11/29	R186 2012/11/01			Bond Future	8.9340	8.9830	0.548	0.0000	0.0000	0
2011/11/29	R186 2012/11/01	8.75	Call	Bond Future	5,876.0000	5,661.0000	(3.659)	0	0	0
2011/11/29	R186 2012/11/01	8.75	Put	Bond Future	7,482.0000	7,689.0000	2.767	0	0	0
2011/11/29	R186 2012/11/01	8.80	Call	Bond Future	6,081.0000	5,862.0000	(3.601)	0	0	0
2011/11/29	R186 2012/11/01	8.80	Put	Bond Future	7,247.0000	7,451.0000	2.815	0	0	0
2011/11/29	R186 2012/11/01	8.70	Call	Bond Future	5,674.0000	5,464.0000	(3.701)	0	0	0
2011/11/29	R186 2012/11/01	8.70	Put	Bond Future	7,722.0000	7,934.0000	2.745	0	0	0
2011/11/29	R189 2012/02/02			Bond Future	218.6445	218.6404	(0.002)	0.0000	0.0000	0
2011/11/29	R189 2012/02/02	218.00	Call	Bond Future	644.0000	640.0000	(0.621)	0	0	0
2011/11/29	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R189 2012/02/02	218.05	Call	Bond Future	594.0000	590.0000	(0.673)	0	0	0
2011/11/29	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R189 2012/02/02	217.95	Call	Bond Future	694.0000	690.0000	(0.576)	0	0	0
2011/11/29	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R197 2012/02/02			Bond Future	243.1662	243.6304	0.191	0.0000	0.0000	850
2011/11/29	R197 2012/02/02	237.00	Call	Bond Future	6,166.0000	6,630.0000	7.525	0	0	0
2011/11/29	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R197 2012/02/02	237.05	Call	Bond Future	6,116.0000	6,580.0000	7.587	0	0	0
2011/11/29	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R197 2012/02/02	236.95	Call	Bond Future	6,216.0000	6,680.0000	7.465	0	0	0
2011/11/29	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R201 2012/02/02			Bond Future	6.5780	6.5390	(0.593)	0.0000	0.0000	3,124
2011/11/29	R201 2012/02/02	8.25	Call	Bond Future	4,345.0000	4,449.0000	2.394	0	0	0
2011/11/29	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/29	R201 2012/02/02	8.30	Call	Bond Future	4,471.0000	4,575.0000	2.326	0	0	0
2011/11/29	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
2011/11/29	R201 2012/02/02	8.20	Call	Bond Future	4,219.0000	4,322.0000	2.441	0	0	0
2011/11/29	R201 2012/02/02	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/29	R201 2012/05/03			Bond Future	6.6400	6.5990	(0.617)	0.0000	0.0000	0
2011/11/29	R201 2012/05/03	7.75	Call	Bond Future	2,834.0000	2,920.0000	3.035	0	0	0
2011/11/29	R201 2012/05/03	7.75	Put	Bond Future	164.0000	150.0000	(8.537)	0	0	0
2011/11/29	R201 2012/05/03	7.80	Call	Bond Future	2,936.0000	3,023.0000	2.963	0	0	0
2011/11/29	R201 2012/05/03	7.80	Put	Bond Future	148.0000	134.0000	(9.459)	0	0	0
2011/11/29	R201 2012/05/03	7.70	Call	Bond Future	2,732.0000	2,817.0000	3.111	0	0	0
2011/11/29	R201 2012/05/03	7.70	Put	Bond Future	180.0000	165.0000	(8.333)	0	0	0
2011/11/29	R201 2012/08/02			Bond Future	6.6910	6.6460	(0.673)	0.0000	0.0000	0
2011/11/29	R201 2012/08/02	7.50	Call	Bond Future	2,352.0000	2,422.0000	2.976	0	0	0
2011/11/29	R201 2012/08/02	7.50	Put	Bond Future	574.0000	544.0000	(5.226)	0	0	0
2011/11/29	R201 2012/08/02	7.55	Call	Bond Future	2,430.0000	2,501.0000	2.922	0	0	0
2011/11/29	R201 2012/08/02	7.55	Put	Bond Future	543.0000	514.0000	(5.341)	0	0	0
2011/11/29	R201 2012/08/02	7.45	Call	Bond Future	2,276.0000	2,345.0000	3.032	0	0	0
2011/11/29	R201 2012/08/02	7.45	Put	Bond Future	606.0000	575.0000	(5.116)	0	0	0
2011/11/29	R201 2012/11/01			Bond Future	6.7420	6.6870	(0.816)	0.0000	0.0000	0
2011/11/29	R201 2012/11/01	6.50	Call	Bond Future	1,220.0000	1,269.0000	4.016	0	0	0
2011/11/29	R201 2012/11/01	6.50	Put	Bond Future	1,705.0000	1,644.0000	(3.578)	0	0	0
2011/11/29	R201 2012/11/01	6.55	Call	Bond Future	1,268.0000	1,318.0000	3.943	0	0	0
2011/11/29	R201 2012/11/01	6.55	Put	Bond Future	1,653.0000	1,593.0000	(3.630)	0	0	0
2011/11/29	R201 2012/11/01	6.45	Call	Bond Future	1,173.0000	1,220.0000	4.007	0	0	0
2011/11/29	R201 2012/11/01	6.45	Put	Bond Future	1,759.0000	1,696.0000	(3.582)	0	0	0
2011/11/29	R202 2012/02/02			Bond Future	181.8388	181.2684	(0.314)	0.0000	0.0000	34,743
2011/11/29	R202 2012/02/02	177.00	Call	Bond Future	4,839.0000	4,268.0000	(11.800)	0	0	0
2011/11/29	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R202 2012/02/02	177.05	Call	Bond Future	4,789.0000	4,218.0000	(11.923)	0	0	0
2011/11/29	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R202 2012/02/02	176.95	Call	Bond Future	4,889.0000	4,318.0000	(11.679)	0	0	0
2011/11/29	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R203 2012/02/02			Bond Future	7.6550	7.6330	(0.287)	0.0000	0.0000	1,867
2011/11/29	R203 2012/02/02	8.75	Call	Bond Future	4,936.0000	5,028.0000	1.864	0	0	0
2011/11/29	R203 2012/02/02	8.75	Put	Bond Future	87.0000	79.0000	(9.195)	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
2011/11/29	R203 2012/02/02	8.80	Call	Bond Future	5,138.0000	5,230.0000	1.791	0	0	0
2011/11/29	R203 2012/02/02	8.80	Put	Bond Future	74.0000	66.0000	(10.811)	0	0	0
2011/11/29	R203 2012/02/02	8.70	Call	Bond Future	4,736.0000	4,826.0000	1.900	0	0	0
2011/11/29	R203 2012/02/02	8.70	Put	Bond Future	102.0000	92.0000	(9.804)	0	0	0
2011/11/29	R203 2012/02/02	6.95	Put	Bond Future	3,516.0000	3,426.0000	(2.560)	0	0	0
2011/11/29	R203 2012/02/02	6.95	Call	Bond Future	237.0000	247.0000	4.219	0	0	2,640
2011/11/29	R203 2012/02/02	7.20	Put	Bond Future	2,575.0000	2,492.0000	(3.223)	0	0	0
2011/11/29	R203 2012/02/02	7.20	Call	Bond Future	473.0000	491.0000	3.805	0	0	880
2011/11/29	R203 2012/02/02	7.35	Call	Bond Future	679.0000	704.0000	3.682	0	0	0
2011/11/29	R203 2012/02/02	7.35	Put	Bond Future	2,082.0000	2,007.0000	(3.602)	0	0	880
2011/11/29	R203 2012/02/02	7.95	Call	Bond Future	2,050.0000	2,109.0000	2.878	0	0	0
2011/11/29	R203 2012/02/02	7.95	Put	Bond Future	715.0000	674.0000	(5.734)	0	0	2,640
2011/11/29	R203 2012/05/03			Bond Future	7.7500	7.7280	(0.284)	0.0000	0.0000	0
2011/11/29	R203 2012/05/03	8.75	Call	Bond Future	4,892.0000	4,964.0000	1.472	0	0	0
2011/11/29	R203 2012/05/03	8.75	Put	Bond Future	631.0000	607.0000	(3.803)	0	0	0
2011/11/29	R203 2012/05/03	8.80	Call	Bond Future	5,056.0000	5,129.0000	1.444	0	0	0
2011/11/29	R203 2012/05/03	8.80	Put	Bond Future	588.0000	565.0000	(3.912)	0	0	0
2011/11/29	R203 2012/05/03	8.70	Call	Bond Future	4,731.0000	4,802.0000	1.501	0	0	0
2011/11/29	R203 2012/05/03	8.70	Put	Bond Future	678.0000	653.0000	(3.687)	0	0	0
2011/11/29	R203 2012/08/02			Bond Future	7.8400	7.8170	(0.293)	0.0000	0.0000	0
2011/11/29	R203 2012/08/02	8.50	Call	Bond Future	4,429.0000	4,487.0000	1.310	0	0	0
2011/11/29	R203 2012/08/02	8.50	Put	Bond Future	1,711.0000	1,673.0000	(2.221)	0	0	0
2011/11/29	R203 2012/08/02	8.55	Call	Bond Future	4,558.0000	4,618.0000	1.316	0	0	0
2011/11/29	R203 2012/08/02	8.55	Put	Bond Future	1,638.0000	1,602.0000	(2.198)	0	0	0
2011/11/29	R203 2012/08/02	8.45	Call	Bond Future	4,297.0000	4,354.0000	1.327	0	0	0
2011/11/29	R203 2012/08/02	8.45	Put	Bond Future	1,782.0000	1,743.0000	(2.189)	0	0	0
2011/11/29	R203 2012/11/01			Bond Future	7.9390	7.9120	(0.340)	0.0000	0.0000	0
2011/11/29	R203 2012/11/01	7.75	Call	Bond Future	2,890.0000	2,937.0000	1.626	0	0	0
2011/11/29	R203 2012/11/01	7.75	Put	Bond Future	3,649.0000	3,588.0000	(1.672)	0	0	0
2011/11/29	R203 2012/11/01	7.80	Call	Bond Future	2,986.0000	3,035.0000	1.641	0	0	0
2011/11/29	R203 2012/11/01	7.80	Put	Bond Future	3,544.0000	3,485.0000	(1.665)	0	0	0
2011/11/29	R203 2012/11/01	7.70	Call	Bond Future	2,794.0000	2,840.0000	1.646	0	0	0
2011/11/29	R203 2012/11/01	7.70	Put	Bond Future	3,755.0000	3,693.0000	(1.651)	0	0	0
2011/11/29	R204 2012/02/02			Bond Future	7.9400	7.9290	(0.139)	0.0000	0.0000	2,908

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
2011/11/29	R204 2012/02/02	9.00	Call	Bond Future	5,538.0000	5,586.0000	0.867	0	0	0
2011/11/29	R204 2012/02/02	9.00	Put	Bond Future	181.0000	172.0000	(4.972)	0	0	0
2011/11/29	R204 2012/02/02	9.05	Call	Bond Future	5,759.0000	5,808.0000	0.851	0	0	0
2011/11/29	R204 2012/02/02	9.05	Put	Bond Future	159.0000	150.0000	(5.660)	0	0	0
2011/11/29	R204 2012/02/02	8.95	Call	Bond Future	5,319.0000	5,365.0000	0.865	0	0	0
2011/11/29	R204 2012/02/02	8.95	Put	Bond Future	207.0000	195.0000	(5.797)	0	0	0
2011/11/29	R204 2012/05/03			Bond Future	8.0350	8.0240	(0.137)	0.0000	0.0000	0
2011/11/29	R204 2012/05/03	8.75	Call	Bond Future	4,687.0000	4,720.0000	0.704	0	0	0
2011/11/29	R204 2012/05/03	8.75	Put	Bond Future	1,153.0000	1,131.0000	(1.908)	0	0	0
2011/11/29	R204 2012/05/03	8.80	Call	Bond Future	4,857.0000	4,891.0000	0.700	0	0	0
2011/11/29	R204 2012/05/03	8.80	Put	Bond Future	1,082.0000	1,061.0000	(1.941)	0	0	0
2011/11/29	R204 2012/05/03	8.70	Call	Bond Future	4,519.0000	4,551.0000	0.708	0	0	0
2011/11/29	R204 2012/05/03	8.70	Put	Bond Future	1,227.0000	1,204.0000	(1.874)	0	0	0
2011/11/29	R204 2012/08/02			Bond Future	8.1270	8.1160	(0.135)	0.0000	0.0000	0
2011/11/29	R204 2012/08/02	8.50	Call	Bond Future	4,272.0000	4,297.0000	0.585	0	0	0
2011/11/29	R204 2012/08/02	8.50	Put	Bond Future	2,472.0000	2,443.0000	(1.173)	0	0	0
2011/11/29	R204 2012/08/02	8.55	Call	Bond Future	4,414.0000	4,441.0000	0.612	0	0	0
2011/11/29	R204 2012/08/02	8.55	Put	Bond Future	2,376.0000	2,349.0000	(1.136)	0	0	0
2011/11/29	R204 2012/08/02	8.45	Call	Bond Future	4,131.0000	4,156.0000	0.605	0	0	0
2011/11/29	R204 2012/08/02	8.45	Put	Bond Future	2,570.0000	2,541.0000	(1.128)	0	0	0
2011/11/29	R204 2012/11/01			Bond Future	8.2230	8.2090	(0.170)	0.0000	0.0000	0
2011/11/29	R204 2012/11/01	8.00	Call	Bond Future	3,397.0000	3,423.0000	0.765	0	0	0
2011/11/29	R204 2012/11/01	8.00	Put	Bond Future	4,454.0000	4,414.0000	(0.898)	0	0	0
2011/11/29	R204 2012/11/01	8.05	Call	Bond Future	3,510.0000	3,536.0000	0.741	0	0	0
2011/11/29	R204 2012/11/01	8.05	Put	Bond Future	4,328.0000	4,289.0000	(0.901)	0	0	0
2011/11/29	R204 2012/11/01	7.95	Call	Bond Future	3,287.0000	3,312.0000	0.761	0	0	0
2011/11/29	R204 2012/11/01	7.95	Put	Bond Future	4,582.0000	4,541.0000	(0.895)	0	0	0
2011/11/29	R206 2012/02/02			Bond Future	6.3510	6.3070	(0.693)	0.0000	0.0000	300
2011/11/29	R206 2012/02/02	8.00	Call	Bond Future	2,946.0000	3,026.0000	2.716	0	0	0
2011/11/29	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R206 2012/02/02	8.05	Call	Bond Future	3,034.0000	3,114.0000	2.637	0	0	0
2011/11/29	R206 2012/02/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/29	R206 2012/02/02	7.95	Call	Bond Future	2,858.0000	2,938.0000	2.799	0	0	0
2011/11/29	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
2011/11/29	R206 2012/05/03			Bond Future	6.4130	6.3630	(0.780)	0.0000	0.0000	0
2011/11/29	R206 2012/05/03	7.50	Call	Bond Future	1,796.0000	1,866.0000	3.898	0	0	0
2011/11/29	R206 2012/05/03	7.50	Put	Bond Future	82.0000	72.0000	(12.195)	0	0	0
2011/11/29	R206 2012/05/03	7.55	Call	Bond Future	1,865.0000	1,936.0000	3.807	0	0	0
2011/11/29	R206 2012/05/03	7.55	Put	Bond Future	73.0000	64.0000	(12.329)	0	0	0
2011/11/29	R206 2012/05/03	7.45	Call	Bond Future	1,727.0000	1,797.0000	4.053	0	0	0
2011/11/29	R206 2012/05/03	7.45	Put	Bond Future	91.0000	81.0000	(10.989)	0	0	0
2011/11/29	R206 2012/08/02			Bond Future	6.4540	6.3970	(0.883)	0.0000	0.0000	0
2011/11/29	R206 2012/08/02	7.25	Call	Bond Future	1,436.0000	1,490.0000	3.760	0	0	0
2011/11/29	R206 2012/08/02	7.25	Put	Bond Future	356.0000	333.0000	(6.461)	0	0	0
2011/11/29	R206 2012/08/02	7.30	Call	Bond Future	1,483.0000	1,539.0000	3.776	0	0	0
2011/11/29	R206 2012/08/02	7.30	Put	Bond Future	336.0000	314.0000	(6.548)	0	0	0
2011/11/29	R206 2012/08/02	7.20	Call	Bond Future	1,388.0000	1,442.0000	3.890	0	0	0
2011/11/29	R206 2012/08/02	7.20	Put	Bond Future	376.0000	352.0000	(6.383)	0	0	0
2011/11/29	R206 2012/11/01			Bond Future	6.4830	6.4050	(1.203)	0.0000	0.0000	0
2011/11/29	R206 2012/11/01	6.00	Call	Bond Future	633.0000	668.0000	5.529	0	0	0
2011/11/29	R206 2012/11/01	6.00	Put	Bond Future	1,186.0000	1,132.0000	(4.553)	0	0	0
2011/11/29	R206 2012/11/01	6.05	Call	Bond Future	658.0000	694.0000	5.471	0	0	0
2011/11/29	R206 2012/11/01	6.05	Put	Bond Future	1,153.0000	1,100.0000	(4.597)	0	0	0
2011/11/29	R206 2012/11/01	5.95	Call	Bond Future	608.0000	643.0000	5.757	0	0	0
2011/11/29	R206 2012/11/01	5.95	Put	Bond Future	1,218.0000	1,164.0000	(4.433)	0	0	0
2011/11/29	R207 2012/02/02			Bond Future	8.1370	8.1360	(0.012)	0.0000	0.0000	24,484
2011/11/29	R207 2012/02/02	9.00	Call	Bond Future	4,863.0000	4,863.0000	0.000	0	0	0
2011/11/29	R207 2012/02/02	9.00	Put	Bond Future	199.0000	193.0000	(3.015)	0	0	0
2011/11/29	R207 2012/02/02	9.05	Call	Bond Future	5,097.0000	5,097.0000	0.000	0	0	0
2011/11/29	R207 2012/02/02	9.05	Put	Bond Future	171.0000	166.0000	(2.924)	0	0	0
2011/11/29	R207 2012/02/02	8.95	Call	Bond Future	4,631.0000	4,630.0000	(0.022)	0	0	0
2011/11/29	R207 2012/02/02	8.95	Put	Bond Future	229.0000	222.0000	(3.057)	0	0	0
2011/11/29	R207 2012/02/02	7.35	Put	Bond Future	4,717.0000	4,707.0000	(0.212)	0	0	0
2011/11/29	R207 2012/02/02	7.35	Call	Bond Future	197.0000	192.0000	(2.538)	0	0	1,920
2011/11/29	R207 2012/02/02	7.65	Put	Bond Future	3,256.0000	3,243.0000	(0.399)	0	0	0
2011/11/29	R207 2012/02/02	7.65	Call	Bond Future	490.0000	483.0000	(1.429)	0	0	640
2011/11/29	R207 2012/02/02	7.85	Call	Bond Future	813.0000	805.0000	(0.984)	0	0	0
2011/11/29	R207 2012/02/02	7.85	Put	Bond Future	2,431.0000	2,417.0000	(0.576)	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
2011/11/29	R207 2012/02/02	8.50	Call	Bond Future	2,705.0000	2,700.0000	(0.185)	0	0	0
2011/11/29	R207 2012/02/02	8.50	Put	Bond Future	707.0000	696.0000	(1.556)	0	0	1,920
2011/11/29	R207 2012/05/03			Bond Future	8.2310	8.2310	0.000	0.0000	0.0000	0
2011/11/29	R207 2012/05/03	8.75	Call	Bond Future	4,341.0000	4,332.0000	(0.207)	0	0	0
2011/11/29	R207 2012/05/03	8.75	Put	Bond Future	1,580.0000	1,571.0000	(0.570)	0	0	0
2011/11/29	R207 2012/05/03	8.80	Call	Bond Future	4,512.0000	4,504.0000	(0.177)	0	0	0
2011/11/29	R207 2012/05/03	8.80	Put	Bond Future	1,490.0000	1,482.0000	(0.537)	0	0	0
2011/11/29	R207 2012/05/03	8.70	Call	Bond Future	4,172.0000	4,164.0000	(0.192)	0	0	0
2011/11/29	R207 2012/05/03	8.70	Put	Bond Future	1,672.0000	1,664.0000	(0.478)	0	0	0
2011/11/29	R207 2012/08/02			Bond Future	8.3220	8.3220	0.000	0.0000	0.0000	0
2011/11/29	R207 2012/08/02	8.75	Call	Bond Future	4,706.0000	4,699.0000	(0.149)	0	0	0
2011/11/29	R207 2012/08/02	8.75	Put	Bond Future	2,487.0000	2,480.0000	(0.281)	0	0	0
2011/11/29	R207 2012/08/02	8.80	Call	Bond Future	4,862.0000	4,855.0000	(0.144)	0	0	0
2011/11/29	R207 2012/08/02	8.80	Put	Bond Future	2,388.0000	2,381.0000	(0.293)	0	0	0
2011/11/29	R207 2012/08/02	8.70	Call	Bond Future	4,552.0000	4,545.0000	(0.154)	0	0	0
2011/11/29	R207 2012/08/02	8.70	Put	Bond Future	2,589.0000	2,582.0000	(0.270)	0	0	0
2011/11/29	R207 2012/11/01			Bond Future	8.4110	8.4100	(0.012)	0.0000	0.0000	0
2011/11/29	R207 2012/11/01	8.25	Call	Bond Future	3,752.0000	3,748.0000	(0.107)	0	0	0
2011/11/29	R207 2012/11/01	8.25	Put	Bond Future	4,579.0000	4,570.0000	(0.197)	0	0	0
2011/11/29	R207 2012/11/01	8.30	Call	Bond Future	3,876.0000	3,872.0000	(0.103)	0	0	0
2011/11/29	R207 2012/11/01	8.30	Put	Bond Future	4,445.0000	4,436.0000	(0.202)	0	0	0
2011/11/29	R207 2012/11/01	8.20	Call	Bond Future	3,629.0000	3,626.0000	(0.083)	0	0	0
2011/11/29	R207 2012/11/01	8.20	Put	Bond Future	4,715.0000	4,707.0000	(0.170)	0	0	0
2011/11/29	R208 2012/02/02			Bond Future	8.1600	8.1800	0.245	0.0000	0.0000	12,230
2011/11/29	R208 2012/02/02	9.00	Call	Bond Future	5,046.0000	4,933.0000	(2.239)	0	0	0
2011/11/29	R208 2012/02/02	9.00	Put	Bond Future	185.0000	192.0000	3.784	0	0	0
2011/11/29	R208 2012/02/02	9.05	Call	Bond Future	5,297.0000	5,183.0000	(2.152)	0	0	0
2011/11/29	R208 2012/02/02	9.05	Put	Bond Future	157.0000	163.0000	3.822	0	0	0
2011/11/29	R208 2012/02/02	8.95	Call	Bond Future	4,796.0000	4,684.0000	(2.335)	0	0	0
2011/11/29	R208 2012/02/02	8.95	Put	Bond Future	215.0000	223.0000	3.721	0	0	0
2011/11/29	R208 2012/02/02	7.45	Put	Bond Future	4,601.0000	4,702.0000	2.195	0	0	0
2011/11/29	R208 2012/02/02	7.45	Call	Bond Future	219.0000	200.0000	(8.676)	0	0	2,880
2011/11/29	R208 2012/02/02	7.70	Put	Bond Future	3,301.0000	3,384.0000	2.514	0	0	0
2011/11/29	R208 2012/02/02	7.70	Call	Bond Future	491.0000	455.0000	(7.332)	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
2011/11/29	R208 2012/02/02	7.90	Call	Bond Future	841.0000	790.0000	(6.064)	0	0	0
2011/11/29	R208 2012/02/02	7.90	Put	Bond Future	2,416.0000	2,484.0000	2.815	0	0	960
2011/11/29	R208 2012/02/02	8.55	Call	Bond Future	2,933.0000	2,836.0000	(3.307)	0	0	0
2011/11/29	R208 2012/02/02	8.55	Put	Bond Future	634.0000	657.0000	3.628	0	0	2,880
2011/11/29	R208 2012/05/03			Bond Future	8.2430	8.2640	0.255	0.0000	0.0000	0
2011/11/29	R208 2012/05/03	9.00	Call	Bond Future	5,425.0000	5,327.0000	(1.806)	0	0	0
2011/11/29	R208 2012/05/03	9.00	Put	Bond Future	1,132.0000	1,156.0000	2.120	0	0	0
2011/11/29	R208 2012/05/03	9.05	Call	Bond Future	5,624.0000	5,524.0000	(1.778)	0	0	0
2011/11/29	R208 2012/05/03	9.05	Put	Bond Future	1,056.0000	1,079.0000	2.178	0	0	0
2011/11/29	R208 2012/05/03	8.95	Call	Bond Future	5,225.0000	5,128.0000	(1.856)	0	0	0
2011/11/29	R208 2012/05/03	8.95	Put	Bond Future	1,207.0000	1,233.0000	2.154	0	0	0
2011/11/29	R208 2012/08/02			Bond Future	8.3230	8.3450	0.264	0.0000	0.0000	0
2011/11/29	R208 2012/08/02	8.75	Call	Bond Future	4,946.0000	4,861.0000	(1.719)	0	0	0
2011/11/29	R208 2012/08/02	8.75	Put	Bond Future	2,550.0000	2,590.0000	1.569	0	0	0
2011/11/29	R208 2012/08/02	8.80	Call	Bond Future	5,115.0000	5,029.0000	(1.681)	0	0	0
2011/11/29	R208 2012/08/02	8.80	Put	Bond Future	2,444.0000	2,483.0000	1.596	0	0	0
2011/11/29	R208 2012/08/02	8.70	Call	Bond Future	4,779.0000	4,695.0000	(1.758)	0	0	0
2011/11/29	R208 2012/08/02	8.70	Put	Bond Future	2,659.0000	2,701.0000	1.580	0	0	0
2011/11/29	R208 2012/11/01			Bond Future	8.4050	8.4260	0.250	0.0000	0.0000	0
2011/11/29	R208 2012/11/01	8.25	Call	Bond Future	3,681.0000	3,618.0000	(1.711)	0	0	0
2011/11/29	R208 2012/11/01	8.25	Put	Bond Future	4,549.0000	4,603.0000	1.187	0	0	0
2011/11/29	R208 2012/11/01	8.30	Call	Bond Future	3,816.0000	3,752.0000	(1.677)	0	0	0
2011/11/29	R208 2012/11/01	8.30	Put	Bond Future	4,403.0000	4,456.0000	1.204	0	0	0
2011/11/29	R208 2012/11/01	8.20	Call	Bond Future	3,550.0000	3,488.0000	(1.746)	0	0	0
2011/11/29	R208 2012/11/01	8.20	Put	Bond Future	4,700.0000	4,755.0000	1.170	0	0	0
2011/11/29	R209 2012/02/02			Bond Future	9.0200	9.0850	0.721	0.0000	0.0000	2,599
2011/11/29	R209 2012/02/02	9.00	Call	Bond Future	2,476.0000	2,214.0000	(10.582)	0	0	0
2011/11/29	R209 2012/02/02	9.00	Put	Bond Future	2,629.0000	2,859.0000	8.749	0	0	0
2011/11/29	R209 2012/02/02	9.05	Call	Bond Future	2,660.0000	2,387.0000	(10.263)	0	0	0
2011/11/29	R209 2012/02/02	9.05	Put	Bond Future	2,432.0000	2,651.0000	9.005	0	0	0
2011/11/29	R209 2012/02/02	8.95	Call	Bond Future	2,299.0000	2,049.0000	(10.874)	0	0	0
2011/11/29	R209 2012/02/02	8.95	Put	Bond Future	2,835.0000	3,077.0000	8.536	0	0	0
2011/11/29	R209 2012/05/03			Bond Future	9.0920	9.1600	0.748	0.0000	0.0000	0
2011/11/29	R209 2012/05/03	9.00	Call	Bond Future	3,494.0000	3,234.0000	(7.441)	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
2011/11/29	R209 2012/05/03	9.00	Put	Bond Future	4,190.0000	4,438.0000	5.919	0	0	0
2011/11/29	R209 2012/05/03	9.05	Call	Bond Future	3,671.0000	3,404.0000	(7.273)	0	0	0
2011/11/29	R209 2012/05/03	9.05	Put	Bond Future	3,988.0000	4,229.0000	6.043	0	0	0
2011/11/29	R209 2012/05/03	8.95	Call	Bond Future	3,319.0000	3,067.0000	(7.593)	0	0	0
2011/11/29	R209 2012/05/03	8.95	Put	Bond Future	4,398.0000	4,654.0000	5.821	0	0	0
2011/11/29	R209 2012/08/02			Bond Future	9.1610	9.2310	0.764	0.0000	0.0000	0
2011/11/29	R209 2012/08/02	9.25	Call	Bond Future	5,190.0000	4,898.0000	(5.626)	0	0	0
2011/11/29	R209 2012/08/02	9.25	Put	Bond Future	4,535.0000	4,759.0000	4.939	0	0	0
2011/11/29	R209 2012/08/02	9.30	Call	Bond Future	5,370.0000	5,072.0000	(5.549)	0	0	0
2011/11/29	R209 2012/08/02	9.30	Put	Bond Future	4,351.0000	4,569.0000	5.010	0	0	0
2011/11/29	R209 2012/08/02	9.20	Call	Bond Future	5,013.0000	4,727.0000	(5.705)	0	0	0
2011/11/29	R209 2012/08/02	9.20	Put	Bond Future	4,725.0000	4,955.0000	4.868	0	0	0
2011/11/29	R209 2012/11/01			Bond Future	9.2310	9.3020	0.769	0.0000	0.0000	0
2011/11/29	R209 2012/11/01	9.00	Call	Bond Future	4,778.0000	4,521.0000	(5.379)	0	0	0
2011/11/29	R209 2012/11/01	9.00	Put	Bond Future	6,502.0000	6,762.0000	3.999	0	0	0
2011/11/29	R209 2012/11/01	9.05	Call	Bond Future	4,945.0000	4,682.0000	(5.319)	0	0	0
2011/11/29	R209 2012/11/01	9.05	Put	Bond Future	6,290.0000	6,544.0000	4.038	0	0	0
2011/11/29	R209 2012/11/01	8.95	Call	Bond Future	4,611.0000	4,360.0000	(5.444)	0	0	0
2011/11/29	R209 2012/11/01	8.95	Put	Bond Future	6,717.0000	6,983.0000	3.960	0	0	0
2011/11/29	R210 2012/02/02			Bond Future	137.3326	137.4300	0.071	0.0000	0.0000	750
2011/11/29	R210 2012/02/02	131.00	Call	Bond Future	6,333.0000	6,430.0000	1.532	0	0	0
2011/11/29	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R210 2012/02/02	131.05	Call	Bond Future	6,283.0000	6,380.0000	1.544	0	0	0
2011/11/29	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R210 2012/02/02	130.95	Call	Bond Future	6,383.0000	6,480.0000	1.520	0	0	0
2011/11/29	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R211 2012/02/02			Bond Future	114.7394	114.8531	0.099	0.0000	0.0000	480
2011/11/29	R211 2012/02/02	110.50	Call	Bond Future	4,239.0000	4,353.0000	2.689	0	0	0
2011/11/29	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R211 2012/02/02	110.55	Call	Bond Future	4,189.0000	4,303.0000	2.721	0	0	0
2011/11/29	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R211 2012/02/02	110.45	Call	Bond Future	4,289.0000	4,403.0000	2.658	0	0	0
2011/11/29	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
2011/11/29	R212 2012/02/02			Bond Future	111.2267	111.2319	0.005	0.0000	0.0000	2,677
2011/11/29	R212 2012/02/02	108.50	Call	Bond Future	2,727.0000	2,732.0000	0.183	0	0	0
2011/11/29	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R212 2012/02/02	108.55	Call	Bond Future	2,677.0000	2,682.0000	0.187	0	0	0
2011/11/29	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R212 2012/02/02	108.45	Call	Bond Future	2,777.0000	2,782.0000	0.180	0	0	0
2011/11/29	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/29	R213 2012/02/02			Bond Future	9.0280	9.0940	0.731	0.0000	0.0000	487
2011/11/29	R213 2012/02/02	9.00	Call	Bond Future	2,644.0000	2,375.0000	(10.174)	0	0	0
2011/11/29	R213 2012/02/02	9.00	Put	Bond Future	2,862.0000	3,102.0000	8.386	0	0	0
2011/11/29	R213 2012/02/02	9.05	Call	Bond Future	2,845.0000	2,563.0000	(9.912)	0	0	0
2011/11/29	R213 2012/02/02	9.05	Put	Bond Future	2,675.0000	2,902.0000	8.486	0	0	0
2011/11/29	R213 2012/02/02	8.95	Call	Bond Future	2,452.0000	2,194.0000	(10.522)	0	0	0
2011/11/29	R213 2012/02/02	8.95	Put	Bond Future	3,060.0000	3,312.0000	8.235	0	0	0
2011/11/29	R213 2012/05/03			Bond Future	9.1060	9.1740	0.747	0.0000	0.0000	0
2011/11/29	R213 2012/05/03	9.25	Call	Bond Future	4,651.0000	4,350.0000	(6.472)	0	0	0
2011/11/29	R213 2012/05/03	9.25	Put	Bond Future	3,562.0000	3,778.0000	6.064	0	0	0
2011/11/29	R213 2012/05/03	9.30	Call	Bond Future	4,865.0000	4,556.0000	(6.351)	0	0	0
2011/11/29	R213 2012/05/03	9.30	Put	Bond Future	3,403.0000	3,611.0000	6.112	0	0	0
2011/11/29	R213 2012/05/03	9.20	Call	Bond Future	4,441.0000	4,147.0000	(6.620)	0	0	0
2011/11/29	R213 2012/05/03	9.20	Put	Bond Future	3,727.0000	3,951.0000	6.010	0	0	0
2011/11/29	R213 2012/08/02			Bond Future	9.1800	9.2500	0.763	0.0000	0.0000	0
2011/11/29	R213 2012/08/02	9.25	Call	Bond Future	5,269.0000	4,976.0000	(5.561)	0	0	0
2011/11/29	R213 2012/08/02	9.25	Put	Bond Future	4,744.0000	4,976.0000	4.890	0	0	0
2011/11/29	R213 2012/08/02	9.30	Call	Bond Future	5,474.0000	5,175.0000	(5.462)	0	0	0
2011/11/29	R213 2012/08/02	9.30	Put	Bond Future	4,577.0000	4,803.0000	4.938	0	0	0
2011/11/29	R213 2012/08/02	9.20	Call	Bond Future	5,067.0000	4,780.0000	(5.664)	0	0	0
2011/11/29	R213 2012/08/02	9.20	Put	Bond Future	4,917.0000	5,154.0000	4.820	0	0	0
2011/11/29	R213 2012/11/01			Bond Future	9.2580	9.3290	0.767	0.0000	0.0000	0
2011/11/29	R213 2012/11/01	9.00	Call	Bond Future	4,846.0000	4,589.0000	(5.303)	0	0	0
2011/11/29	R213 2012/11/01	9.00	Put	Bond Future	6,797.0000	7,064.0000	3.928	0	0	0
2011/11/29	R213 2012/11/01	9.05	Call	Bond Future	5,033.0000	4,770.0000	(5.226)	0	0	0
2011/11/29	R213 2012/11/01	9.05	Put	Bond Future	6,600.0000	6,862.0000	3.970	0	0	0
2011/11/29	R213 2012/11/01	8.95	Call	Bond Future	4,658.0000	4,407.0000	(5.389)	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
2011/11/29	R213 2012/11/01	8.95	Put	Bond Future	6,995.0000	7,269.0000	3.917	0	0	0
2011/11/29	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										562942.00