



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/11/2011

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
2011/11/30	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/30	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	AL7T 2012/02/02			Index Future	407.7700	412.2680	1.103	0.0000	0.0000	16
2011/11/30	AL7T 2012/05/03			Index Future	413.7880	418.3430	1.101	0.0000	0.0000	0
2011/11/30	ALBI 2012/02/02			Index Future	371.1170	374.9780	1.040	0.0000	0.0000	1,042
2011/11/30	ALBI 2012/05/03			Index Future	376.5950	380.5030	1.038	0.0000	0.0000	0
2011/11/30	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/11/30	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	CAAK 2011/12/19			Can-Do Future	0.2303	0.1732	(24.794)	0.0000	0.0000	12,659
2011/11/30	CAAL 2011/12/19			Can-Do Future	0.2312	0.1449	(37.327)	0.0000	0.0000	18,519
2011/11/30	CAAM 2011/12/19			Can-Do Future	0.0437	0.1051	140.503	0.0000	0.0000	12,423
2011/11/30	CAAN 2012/03/30			Can-Do Future	0.5194	0.4281	(17.578)	0.0000	0.0000	100,000
2011/11/30	CAAO 2012/03/30			Can-Do Future	0.0490	0.0971	98.163	0.0000	0.0000	100,000
2011/11/30	CAAP 2011/12/19			Can-Do Future	0.0557	0.1258	125.853	0.0000	0.0000	12,346
2011/11/30	CAAR 2011/12/19			Can-Do Future	0.2478	0.1684	(32.042)	0.0000	0.0000	18,750
2011/11/30	CAAS 2012/01/31			Can-Do Future	0.1395	0.1064	(23.728)	0.0000	0.0000	12,500
2011/11/30	CAAT 2012/02/29			Can-Do Future	0.1115	0.0899	(19.372)	0.0000	0.0000	12,500
2011/11/30	CAAU 2012/01/31			Can-Do Future	0.0273	0.0545	99.634	0.0000	0.0000	19,481
2011/11/30	CAAV 2012/02/29			Can-Do Future	0.0481	0.0770	60.083	0.0000	0.0000	12,987
2011/11/30	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/30	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/11/30	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/30	GOVI 2012/02/02			GOVI	372.5860	376.2920	0.995	0.0000	0.0000	156
2011/11/30	GOVI 2012/02/02	369.00	Call	GOVI	35,860.0000	72,920.0000	103.346	0	0	0
2011/11/30	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/02/02	369.01	Call	GOVI	35,760.0000	72,820.0000	103.635	0	0	0
2011/11/30	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/02/02	368.99	Call	GOVI	35,960.0000	73,020.0000	103.059	0	0	0
2011/11/30	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/05/03			GOVI	378.0850	381.8370	0.992	0.0000	0.0000	0
2011/11/30	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/05/03	382.00	Put	GOVI	39,150.0000	1,630.0000	(95.837)	0	0	0
2011/11/30	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/05/03	382.01	Put	GOVI	39,250.0000	1,730.0000	(95.592)	0	0	0
2011/11/30	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/30	GOVI 2012/05/03	381.99	Put	GOVI	39,050.0000	1,530.0000	(96.082)	0	0	0
2011/11/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/30	IGOV 2012/02/02			Index Future	163.7780	164.9780	0.733	0.0000	0.0000	505
2011/11/30	IGOV 2012/05/03			Index Future	166.1960	167.4090	0.730	0.0000	0.0000	0
2011/11/30	ILBI 2012/02/02			Index Future	447.0830	447.0830	0.000	0.0000	0.0000	88
2011/11/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/11/30	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5600	(0.358)	0.0000	0.0000	5,541
2011/11/30	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5400	(0.539)	0.0000	0.0000	101
2011/11/30	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5000	(1.257)	0.0000	0.0000	0
2011/11/30	JBAF 2012/03/20			Jibar Tradeable Future	5.5700	5.4900	(1.436)	0.0000	0.0000	2,390
2011/11/30	JBAF 2012/04/18			Jibar Tradeable Future	5.5700	5.4900	(1.436)	0.0000	0.0000	0
2011/11/30	JBAF 2012/05/16			Jibar Tradeable Future	5.5700	5.4900	(1.436)	0.0000	0.0000	0
2011/11/30	JBAF 2012/06/20			Jibar Tradeable Future	5.5700	5.4900	(1.436)	0.0000	0.0000	2,890
2011/11/30	JBAF 2012/09/19			Jibar Tradeable Future	5.6800	5.5700	(1.937)	0.0000	0.0000	44,760
2011/11/30	JBAF 2012/12/19			Jibar Tradeable Future	5.8900	5.7700	(2.037)	0.0000	0.0000	990
2011/11/30	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	6.0400	(2.265)	0.0000	0.0000	790
2011/11/30	JBAF 2013/06/19			Jibar Tradeable Future	6.4600	6.3100	(2.322)	0.0000	0.0000	1,250
2011/11/30	JBAF 2013/09/18			Jibar Tradeable Future	6.7300	6.5700	(2.377)	0.0000	0.0000	2,100
2011/11/30	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/30	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/30	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/30	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/30	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/11/30	OTH1 2012/02/02			Index Future	362.9520	367.5790	1.275	0.0000	0.0000	0
2011/11/30	R157 2012/02/02			Bond Future	7.0500	6.8440	(2.922)	0.0000	0.0000	12,966
2011/11/30	R157 2012/02/02	8.50	Call	Bond Future	4,978.0000	5,702.0000	14.544	0	0	0
2011/11/30	R157 2012/02/02	8.50	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2011/11/30	R157 2012/02/02	8.55	Call	Bond Future	5,143.0000	5,868.0000	14.097	0	0	0
2011/11/30	R157 2012/02/02	8.55	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2011/11/30	R157 2012/02/02	8.45	Call	Bond Future	4,812.0000	5,536.0000	15.046	0	0	0
2011/11/30	R157 2012/02/02	8.45	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2011/11/30	R157 2012/02/02	6.55	Call	Bond Future	230.0000	435.0000	89.130	0	0	0
2011/11/30	R157 2012/02/02	6.55	Put	Bond Future	2,007.0000	1,484.0000	(26.059)	0	0	0
2011/11/30	R157 2012/02/02	6.00	Put	Bond Future	3,797.0000	3,113.0000	(18.014)	0	0	0
2011/11/30	R157 2012/02/02	6.00	Call	Bond Future	27.0000	71.0000	162.963	0	0	130
2011/11/30	R157 2012/02/02	7.05	Call	Bond Future	847.0000	1,287.0000	51.948	0	0	0
2011/11/30	R157 2012/02/02	7.05	Put	Bond Future	847.0000	559.0000	(34.002)	0	0	130
2011/11/30	R157 2012/02/02	6.25	Put	Bond Future	2,939.0000	2,309.0000	(21.436)	0	0	0
2011/11/30	R157 2012/02/02	6.25	Call	Bond Future	80.0000	178.0000	122.500	0	0	3,960
2011/11/30	R157 2012/02/02	6.45	Put	Bond Future	2,302.0000	1,739.0000	(24.457)	0	0	0
2011/11/30	R157 2012/02/02	6.45	Call	Bond Future	166.0000	331.0000	99.398	0	0	1,320
2011/11/30	R157 2012/02/02	6.65	Call	Bond Future	311.0000	561.0000	80.386	0	0	0
2011/11/30	R157 2012/02/02	6.65	Put	Bond Future	1,730.0000	1,252.0000	(27.630)	0	0	1,320
2011/11/30	R157 2012/02/02	7.20	Call	Bond Future	1,140.0000	1,644.0000	44.211	0	0	0
2011/11/30	R157 2012/02/02	7.20	Put	Bond Future	613.0000	389.0000	(36.542)	0	0	3,960
2011/11/30	R157 2012/05/03			Bond Future	7.1460	6.9220	(3.135)	0.0000	0.0000	0
2011/11/30	R157 2012/05/03	8.25	Call	Bond Future	3,797.0000	4,513.0000	18.857	0	0	0
2011/11/30	R157 2012/05/03	8.25	Put	Bond Future	251.0000	231.0000	(7.968)	0	0	0
2011/11/30	R157 2012/05/03	8.30	Call	Bond Future	3,932.0000	4,651.0000	18.286	0	0	0
2011/11/30	R157 2012/05/03	8.30	Put	Bond Future	229.0000	211.0000	(7.860)	0	0	0
2011/11/30	R157 2012/05/03	8.20	Call	Bond Future	3,663.0000	4,374.0000	19.410	0	0	0
2011/11/30	R157 2012/05/03	8.20	Put	Bond Future	275.0000	249.0000	(9.455)	0	0	0
2011/11/30	R157 2012/08/02			Bond Future	7.2340	6.9920	(3.345)	0.0000	0.0000	0
2011/11/30	R157 2012/08/02	8.00	Call	Bond Future	3,201.0000	3,849.0000	20.244	0	0	0
2011/11/30	R157 2012/08/02	8.00	Put	Bond Future	909.0000	821.0000	(9.681)	0	0	0
2011/11/30	R157 2012/08/02	8.05	Call	Bond Future	3,303.0000	3,961.0000	19.921	0	0	0

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2011/11/30	R157 2012/08/02	8.05	Put	Bond Future	863.0000	785.0000	(9.038)	0	0	0
2011/11/30	R157 2012/08/02	7.95	Call	Bond Future	3,100.0000	3,738.0000	20.581	0	0	0
2011/11/30	R157 2012/08/02	7.95	Put	Bond Future	956.0000	858.0000	(10.251)	0	0	0
2011/11/30	R157 2012/11/01			Bond Future	7.3310	7.0690	(3.574)	0.0000	0.0000	0
2011/11/30	R157 2012/11/01	7.00	Call	Bond Future	1,578.0000	2,051.0000	29.975	0	0	0
2011/11/30	R157 2012/11/01	7.00	Put	Bond Future	2,505.0000	2,245.0000	(10.379)	0	0	0
2011/11/30	R157 2012/11/01	7.05	Call	Bond Future	1,641.0000	2,122.0000	29.311	0	0	0
2011/11/30	R157 2012/11/01	7.05	Put	Bond Future	2,427.0000	2,175.0000	(10.383)	0	0	0
2011/11/30	R157 2012/11/01	6.95	Call	Bond Future	1,516.0000	1,981.0000	30.673	0	0	0
2011/11/30	R157 2012/11/01	6.95	Put	Bond Future	2,583.0000	2,316.0000	(10.337)	0	0	0
2011/11/30	R186 2012/02/02			Bond Future	8.7300	8.5420	(2.153)	0.0000	0.0000	24,833
2011/11/30	R186 2012/02/02	9.00	Call	Bond Future	4,403.0000	5,530.0000	25.596	0	0	0
2011/11/30	R186 2012/02/02	9.00	Put	Bond Future	1,983.0000	1,380.0000	(30.408)	0	0	100
2011/11/30	R186 2012/02/02	9.05	Call	Bond Future	4,683.0000	5,847.0000	24.856	0	0	0
2011/11/30	R186 2012/02/02	9.05	Put	Bond Future	1,823.0000	1,258.0000	(30.993)	0	0	0
2011/11/30	R186 2012/02/02	8.95	Call	Bond Future	4,132.0000	5,220.0000	26.331	0	0	0
2011/11/30	R186 2012/02/02	8.95	Put	Bond Future	2,155.0000	1,513.0000	(29.791)	0	0	0
2011/11/30	R186 2012/02/02	7.75	Put	Bond Future	9,841.0000	8,308.0000	(15.578)	0	0	0
2011/11/30	R186 2012/02/02	7.75	Call	Bond Future	395.0000	592.0000	49.873	0	0	6,000
2011/11/30	R186 2012/02/02	6.75	Put	Bond Future	20,284.0000	18,566.0000	(8.470)	0	0	0
2011/11/30	R186 2012/02/02	6.75	Call	Bond Future	11.0000	23.0000	109.091	0	0	6,000
2011/11/30	R186 2012/02/02	8.00	Put	Bond Future	7,686.0000	6,290.0000	(18.163)	0	0	0
2011/11/30	R186 2012/02/02	8.00	Call	Bond Future	753.0000	1,087.0000	44.356	0	0	100
2011/11/30	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R186 2012/02/02	13.25	Call	Bond Future	32,269.0000	33,999.0000	5.361	0	0	0
2011/11/30	R186 2012/02/02	98.00	Call	Bond Future	104,043.0000	105,773.0000	1.663	0	0	0
2011/11/30	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R186 2012/05/03			Bond Future	8.8170	8.6230	(2.200)	0.0000	0.0000	0
2011/11/30	R186 2012/05/03	9.00	Call	Bond Future	5,393.0000	6,743.0000	25.032	0	0	0
2011/11/30	R186 2012/05/03	9.00	Put	Bond Future	3,776.0000	3,375.0000	(10.620)	0	0	0
2011/11/30	R186 2012/05/03	9.05	Call	Bond Future	5,639.0000	7,014.0000	24.384	0	0	0
2011/11/30	R186 2012/05/03	9.05	Put	Bond Future	3,586.0000	3,210.0000	(10.485)	0	0	0
2011/11/30	R186 2012/05/03	8.95	Call	Bond Future	5,153.0000	6,477.0000	25.694	0	0	0
2011/11/30	R186 2012/05/03	8.95	Put	Bond Future	3,975.0000	3,548.0000	(10.742)	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
2011/11/30	R186 2012/08/02			Bond Future	8.9000	8.7010	(2.236)	0.0000	0.0000	0
2011/11/30	R186 2012/08/02	8.75	Call	Bond Future	4,925.0000	6,069.0000	23.228	0	0	0
2011/11/30	R186 2012/08/02	8.75	Put	Bond Future	6,250.0000	5,631.0000	(9.904)	0	0	0
2011/11/30	R186 2012/08/02	8.80	Call	Bond Future	5,132.0000	6,299.0000	22.740	0	0	0
2011/11/30	R186 2012/08/02	8.80	Put	Bond Future	6,013.0000	5,417.0000	(9.912)	0	0	0
2011/11/30	R186 2012/08/02	8.70	Call	Bond Future	4,722.0000	5,843.0000	23.740	0	0	0
2011/11/30	R186 2012/08/02	8.70	Put	Bond Future	6,493.0000	5,852.0000	(9.872)	0	0	0
2011/11/30	R186 2012/11/01			Bond Future	8.9830	8.7790	(2.271)	0.0000	0.0000	0
2011/11/30	R186 2012/11/01	8.75	Call	Bond Future	5,661.0000	6,810.0000	20.297	0	0	0
2011/11/30	R186 2012/11/01	8.75	Put	Bond Future	7,689.0000	7,065.0000	(8.115)	0	0	0
2011/11/30	R186 2012/11/01	8.80	Call	Bond Future	5,862.0000	7,029.0000	19.908	0	0	0
2011/11/30	R186 2012/11/01	8.80	Put	Bond Future	7,451.0000	6,845.0000	(8.133)	0	0	0
2011/11/30	R186 2012/11/01	8.70	Call	Bond Future	5,464.0000	6,594.0000	20.681	0	0	0
2011/11/30	R186 2012/11/01	8.70	Put	Bond Future	7,934.0000	7,291.0000	(8.104)	0	0	0
2011/11/30	R189 2012/02/02			Bond Future	218.6404	218.9962	0.163	0.0000	0.0000	0
2011/11/30	R189 2012/02/02	218.00	Call	Bond Future	640.0000	996.0000	55.625	0	0	0
2011/11/30	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R189 2012/02/02	218.05	Call	Bond Future	590.0000	946.0000	60.339	0	0	0
2011/11/30	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R189 2012/02/02	217.95	Call	Bond Future	690.0000	1,046.0000	51.594	0	0	0
2011/11/30	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R197 2012/02/02			Bond Future	243.6304	243.6691	0.016	0.0000	0.0000	850
2011/11/30	R197 2012/02/02	237.00	Call	Bond Future	6,630.0000	6,669.0000	0.588	0	0	0
2011/11/30	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R197 2012/02/02	237.05	Call	Bond Future	6,580.0000	6,619.0000	0.593	0	0	0
2011/11/30	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R197 2012/02/02	236.95	Call	Bond Future	6,680.0000	6,719.0000	0.584	0	0	0
2011/11/30	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R201 2012/02/02			Bond Future	6.5390	6.3170	(3.395)	0.0000	0.0000	3,124
2011/11/30	R201 2012/02/02	8.25	Call	Bond Future	4,449.0000	5,044.0000	13.374	0	0	0
2011/11/30	R201 2012/02/02	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/11/30	R201 2012/02/02	8.30	Call	Bond Future	4,575.0000	5,170.0000	13.005	0	0	0
2011/11/30	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/30	R201	2012/02/02	8.20	Call	Bond Future	4,322.0000	4,917.0000	13.767	0	0	0
2011/11/30	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R201	2012/05/03			Bond Future	6.5990	6.3540	(3.713)	0.0000	0.0000	0
2011/11/30	R201	2012/05/03	7.75	Call	Bond Future	2,920.0000	3,525.0000	20.719	0	0	0
2011/11/30	R201	2012/05/03	7.75	Put	Bond Future	150.0000	153.0000	2.000	0	0	0
2011/11/30	R201	2012/05/03	7.80	Call	Bond Future	3,023.0000	3,630.0000	20.079	0	0	0
2011/11/30	R201	2012/05/03	7.80	Put	Bond Future	134.0000	139.0000	3.731	0	0	0
2011/11/30	R201	2012/05/03	7.70	Call	Bond Future	2,817.0000	3,421.0000	21.441	0	0	0
2011/11/30	R201	2012/05/03	7.70	Put	Bond Future	165.0000	167.0000	1.212	0	0	0
2011/11/30	R201	2012/08/02			Bond Future	6.6460	6.3760	(4.063)	0.0000	0.0000	0
2011/11/30	R201	2012/08/02	7.50	Call	Bond Future	2,422.0000	3,001.0000	23.906	0	0	0
2011/11/30	R201	2012/08/02	7.50	Put	Bond Future	544.0000	520.0000	(4.412)	0	0	0
2011/11/30	R201	2012/08/02	7.55	Call	Bond Future	2,501.0000	3,086.0000	23.391	0	0	0
2011/11/30	R201	2012/08/02	7.55	Put	Bond Future	514.0000	496.0000	(3.502)	0	0	0
2011/11/30	R201	2012/08/02	7.45	Call	Bond Future	2,345.0000	2,916.0000	24.350	0	0	0
2011/11/30	R201	2012/08/02	7.45	Put	Bond Future	575.0000	543.0000	(5.565)	0	0	0
2011/11/30	R201	2012/11/01			Bond Future	6.6870	6.3890	(4.456)	0.0000	0.0000	0
2011/11/30	R201	2012/11/01	6.50	Call	Bond Future	1,269.0000	1,787.0000	40.820	0	0	0
2011/11/30	R201	2012/11/01	6.50	Put	Bond Future	1,644.0000	1,564.0000	(4.866)	0	0	0
2011/11/30	R201	2012/11/01	6.55	Call	Bond Future	1,318.0000	1,843.0000	39.833	0	0	0
2011/11/30	R201	2012/11/01	6.55	Put	Bond Future	1,593.0000	1,519.0000	(4.645)	0	0	0
2011/11/30	R201	2012/11/01	6.45	Call	Bond Future	1,220.0000	1,733.0000	42.049	0	0	0
2011/11/30	R201	2012/11/01	6.45	Put	Bond Future	1,696.0000	1,610.0000	(5.071)	0	0	0
2011/11/30	R202	2012/02/02			Bond Future	181.2684	181.2987	0.017	0.0000	0.0000	34,743
2011/11/30	R202	2012/02/02	177.00	Call	Bond Future	4,268.0000	4,299.0000	0.726	0	0	0
2011/11/30	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R202	2012/02/02	177.05	Call	Bond Future	4,218.0000	4,249.0000	0.735	0	0	0
2011/11/30	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R202	2012/02/02	176.95	Call	Bond Future	4,318.0000	4,349.0000	0.718	0	0	0
2011/11/30	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R203	2012/02/02			Bond Future	7.6330	7.4420	(2.502)	0.0000	0.0000	1,867
2011/11/30	R203	2012/02/02	8.75	Call	Bond Future	5,028.0000	5,871.0000	16.766	0	0	0
2011/11/30	R203	2012/02/02	8.75	Put	Bond Future	79.0000	45.0000	(43.038)	0	0	0

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2011/11/30	R203 2012/02/02	8.80	Call	Bond Future	5,230.0000	6,078.0000	16.214	0	0	0
2011/11/30	R203 2012/02/02	8.80	Put	Bond Future	66.0000	37.0000	(43.939)	0	0	0
2011/11/30	R203 2012/02/02	8.70	Call	Bond Future	4,826.0000	5,664.0000	17.364	0	0	0
2011/11/30	R203 2012/02/02	8.70	Put	Bond Future	92.0000	53.0000	(42.391)	0	0	0
2011/11/30	R203 2012/02/02	6.95	Put	Bond Future	3,426.0000	2,706.0000	(21.016)	0	0	0
2011/11/30	R203 2012/02/02	6.95	Call	Bond Future	247.0000	404.0000	63.563	0	0	2,640
2011/11/30	R203 2012/02/02	7.20	Put	Bond Future	2,492.0000	1,877.0000	(24.679)	0	0	0
2011/11/30	R203 2012/02/02	7.20	Call	Bond Future	491.0000	753.0000	53.360	0	0	880
2011/11/30	R203 2012/02/02	7.35	Call	Bond Future	704.0000	1,038.0000	47.443	0	0	0
2011/11/30	R203 2012/02/02	7.35	Put	Bond Future	2,007.0000	1,464.0000	(27.055)	0	0	880
2011/11/30	R203 2012/02/02	7.95	Call	Bond Future	2,109.0000	2,739.0000	29.872	0	0	0
2011/11/30	R203 2012/02/02	7.95	Put	Bond Future	674.0000	427.0000	(36.647)	0	0	2,640
2011/11/30	R203 2012/05/03			Bond Future	7.7280	7.5260	(2.614)	0.0000	0.0000	0
2011/11/30	R203 2012/05/03	8.75	Call	Bond Future	4,964.0000	5,685.0000	14.525	0	0	0
2011/11/30	R203 2012/05/03	8.75	Put	Bond Future	607.0000	439.0000	(27.677)	0	0	0
2011/11/30	R203 2012/05/03	8.80	Call	Bond Future	5,129.0000	5,859.0000	14.233	0	0	0
2011/11/30	R203 2012/05/03	8.80	Put	Bond Future	565.0000	406.0000	(28.142)	0	0	0
2011/11/30	R203 2012/05/03	8.70	Call	Bond Future	4,802.0000	5,509.0000	14.723	0	0	0
2011/11/30	R203 2012/05/03	8.70	Put	Bond Future	653.0000	471.0000	(27.871)	0	0	0
2011/11/30	R203 2012/08/02			Bond Future	7.8170	7.6050	(2.712)	0.0000	0.0000	0
2011/11/30	R203 2012/08/02	8.50	Call	Bond Future	4,487.0000	4,942.0000	10.140	0	0	0
2011/11/30	R203 2012/08/02	8.50	Put	Bond Future	1,673.0000	1,234.0000	(26.240)	0	0	0
2011/11/30	R203 2012/08/02	8.55	Call	Bond Future	4,618.0000	5,092.0000	10.264	0	0	0
2011/11/30	R203 2012/08/02	8.55	Put	Bond Future	1,602.0000	1,182.0000	(26.217)	0	0	0
2011/11/30	R203 2012/08/02	8.45	Call	Bond Future	4,354.0000	4,795.0000	10.129	0	0	0
2011/11/30	R203 2012/08/02	8.45	Put	Bond Future	1,743.0000	1,290.0000	(25.990)	0	0	0
2011/11/30	R203 2012/11/01			Bond Future	7.9120	7.6900	(2.806)	0.0000	0.0000	0
2011/11/30	R203 2012/11/01	7.75	Call	Bond Future	2,937.0000	3,012.0000	2.554	0	0	0
2011/11/30	R203 2012/11/01	7.75	Put	Bond Future	3,588.0000	2,770.0000	(22.798)	0	0	0
2011/11/30	R203 2012/11/01	7.80	Call	Bond Future	3,035.0000	3,120.0000	2.801	0	0	0
2011/11/30	R203 2012/11/01	7.80	Put	Bond Future	3,485.0000	2,676.0000	(23.214)	0	0	0
2011/11/30	R203 2012/11/01	7.70	Call	Bond Future	2,840.0000	2,906.0000	2.324	0	0	0
2011/11/30	R203 2012/11/01	7.70	Put	Bond Future	3,693.0000	2,866.0000	(22.394)	0	0	0
2011/11/30	R204 2012/02/02			Bond Future	7.9290	7.7290	(2.522)	0.0000	0.0000	2,908

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2011/11/30	R204 2012/02/02	9.00	Call	Bond Future	5,586.0000	6,553.0000	17.311	0	0	0
2011/11/30	R204 2012/02/02	9.00	Put	Bond Future	172.0000	85.0000	(50.581)	0	0	0
2011/11/30	R204 2012/02/02	9.05	Call	Bond Future	5,808.0000	6,784.0000	16.804	0	0	0
2011/11/30	R204 2012/02/02	9.05	Put	Bond Future	150.0000	73.0000	(51.333)	0	0	0
2011/11/30	R204 2012/02/02	8.95	Call	Bond Future	5,365.0000	6,321.0000	17.819	0	0	0
2011/11/30	R204 2012/02/02	8.95	Put	Bond Future	195.0000	98.0000	(49.744)	0	0	0
2011/11/30	R204 2012/05/03			Bond Future	8.0240	7.8140	(2.617)	0.0000	0.0000	0
2011/11/30	R204 2012/05/03	8.75	Call	Bond Future	4,720.0000	5,535.0000	17.267	0	0	0
2011/11/30	R204 2012/05/03	8.75	Put	Bond Future	1,131.0000	877.0000	(22.458)	0	0	0
2011/11/30	R204 2012/05/03	8.80	Call	Bond Future	4,891.0000	5,724.0000	17.031	0	0	0
2011/11/30	R204 2012/05/03	8.80	Put	Bond Future	1,061.0000	825.0000	(22.243)	0	0	0
2011/11/30	R204 2012/05/03	8.70	Call	Bond Future	4,551.0000	5,348.0000	17.513	0	0	0
2011/11/30	R204 2012/05/03	8.70	Put	Bond Future	1,204.0000	932.0000	(22.591)	0	0	0
2011/11/30	R204 2012/08/02			Bond Future	8.1160	7.8970	(2.698)	0.0000	0.0000	0
2011/11/30	R204 2012/08/02	8.50	Call	Bond Future	4,297.0000	4,761.0000	10.798	0	0	0
2011/11/30	R204 2012/08/02	8.50	Put	Bond Future	2,443.0000	1,831.0000	(25.051)	0	0	0
2011/11/30	R204 2012/08/02	8.55	Call	Bond Future	4,441.0000	4,923.0000	10.853	0	0	0
2011/11/30	R204 2012/08/02	8.55	Put	Bond Future	2,349.0000	1,754.0000	(25.330)	0	0	0
2011/11/30	R204 2012/08/02	8.45	Call	Bond Future	4,156.0000	4,601.0000	10.707	0	0	0
2011/11/30	R204 2012/08/02	8.45	Put	Bond Future	2,541.0000	1,909.0000	(24.872)	0	0	0
2011/11/30	R204 2012/11/01			Bond Future	8.2090	7.9810	(2.777)	0.0000	0.0000	0
2011/11/30	R204 2012/11/01	8.00	Call	Bond Future	3,423.0000	3,619.0000	5.726	0	0	0
2011/11/30	R204 2012/11/01	8.00	Put	Bond Future	4,414.0000	3,528.0000	(20.072)	0	0	0
2011/11/30	R204 2012/11/01	8.05	Call	Bond Future	3,536.0000	3,744.0000	5.882	0	0	0
2011/11/30	R204 2012/11/01	8.05	Put	Bond Future	4,289.0000	3,415.0000	(20.378)	0	0	0
2011/11/30	R204 2012/11/01	7.95	Call	Bond Future	3,312.0000	3,497.0000	5.586	0	0	0
2011/11/30	R204 2012/11/01	7.95	Put	Bond Future	4,541.0000	3,645.0000	(19.731)	0	0	0
2011/11/30	R206 2012/02/02			Bond Future	6.3070	6.0890	(3.456)	0.0000	0.0000	300
2011/11/30	R206 2012/02/02	8.00	Call	Bond Future	3,026.0000	3,424.0000	13.153	0	0	0
2011/11/30	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R206 2012/02/02	8.05	Call	Bond Future	3,114.0000	3,512.0000	12.781	0	0	0
2011/11/30	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R206 2012/02/02	7.95	Call	Bond Future	2,938.0000	3,337.0000	13.581	0	0	0
2011/11/30	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/30	R206 2012/05/03			Bond Future	6.3630	6.1120	(3.945)	0.0000	0.0000	0
2011/11/30	R206 2012/05/03	7.50	Call	Bond Future	1,866.0000	2,286.0000	22.508	0	0	0
2011/11/30	R206 2012/05/03	7.50	Put	Bond Future	72.0000	90.0000	25.000	0	0	0
2011/11/30	R206 2012/05/03	7.55	Call	Bond Future	1,936.0000	2,356.0000	21.694	0	0	0
2011/11/30	R206 2012/05/03	7.55	Put	Bond Future	64.0000	82.0000	28.125	0	0	0
2011/11/30	R206 2012/05/03	7.45	Call	Bond Future	1,797.0000	2,217.0000	23.372	0	0	0
2011/11/30	R206 2012/05/03	7.45	Put	Bond Future	81.0000	99.0000	22.222	0	0	0
2011/11/30	R206 2012/08/02			Bond Future	6.3970	6.1070	(4.533)	0.0000	0.0000	0
2011/11/30	R206 2012/08/02	7.25	Call	Bond Future	1,490.0000	1,914.0000	28.456	0	0	0
2011/11/30	R206 2012/08/02	7.25	Put	Bond Future	333.0000	359.0000	7.808	0	0	0
2011/11/30	R206 2012/08/02	7.30	Call	Bond Future	1,539.0000	1,965.0000	27.680	0	0	0
2011/11/30	R206 2012/08/02	7.30	Put	Bond Future	314.0000	343.0000	9.236	0	0	0
2011/11/30	R206 2012/08/02	7.20	Call	Bond Future	1,442.0000	1,862.0000	29.126	0	0	0
2011/11/30	R206 2012/08/02	7.20	Put	Bond Future	352.0000	374.0000	6.250	0	0	0
2011/11/30	R206 2012/11/01			Bond Future	6.4050	6.0630	(5.340)	0.0000	0.0000	0
2011/11/30	R206 2012/11/01	6.00	Call	Bond Future	668.0000	1,044.0000	56.287	0	0	0
2011/11/30	R206 2012/11/01	6.00	Put	Bond Future	1,132.0000	1,116.0000	(1.413)	0	0	0
2011/11/30	R206 2012/11/01	6.05	Call	Bond Future	694.0000	1,074.0000	54.755	0	0	0
2011/11/30	R206 2012/11/01	6.05	Put	Bond Future	1,100.0000	1,089.0000	(1.000)	0	0	0
2011/11/30	R206 2012/11/01	5.95	Call	Bond Future	643.0000	1,014.0000	57.698	0	0	0
2011/11/30	R206 2012/11/01	5.95	Put	Bond Future	1,164.0000	1,144.0000	(1.718)	0	0	0
2011/11/30	R207 2012/02/02			Bond Future	8.1360	7.9370	(2.446)	0.0000	0.0000	24,494
2011/11/30	R207 2012/02/02	9.00	Call	Bond Future	4,863.0000	5,890.0000	21.119	0	0	0
2011/11/30	R207 2012/02/02	9.00	Put	Bond Future	193.0000	102.0000	(47.150)	0	0	0
2011/11/30	R207 2012/02/02	9.05	Call	Bond Future	5,097.0000	6,137.0000	20.404	0	0	0
2011/11/30	R207 2012/02/02	9.05	Put	Bond Future	166.0000	88.0000	(46.988)	0	0	0
2011/11/30	R207 2012/02/02	8.95	Call	Bond Future	4,630.0000	5,645.0000	21.922	0	0	0
2011/11/30	R207 2012/02/02	8.95	Put	Bond Future	222.0000	119.0000	(46.396)	0	0	0
2011/11/30	R207 2012/02/02	7.35	Put	Bond Future	4,707.0000	3,737.0000	(20.608)	0	0	0
2011/11/30	R207 2012/02/02	7.35	Call	Bond Future	192.0000	341.0000	77.604	0	0	1,920
2011/11/30	R207 2012/02/02	7.65	Put	Bond Future	3,243.0000	2,425.0000	(25.224)	0	0	0
2011/11/30	R207 2012/02/02	7.65	Call	Bond Future	483.0000	783.0000	62.112	0	0	640
2011/11/30	R207 2012/02/02	7.85	Call	Bond Future	805.0000	1,233.0000	53.168	0	0	0
2011/11/30	R207 2012/02/02	7.85	Put	Bond Future	2,417.0000	1,727.0000	(28.548)	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
2011/11/30	R207 2012/02/02	8.50	Call	Bond Future	2,700.0000	3,542.0000	31.185	0	0	0
2011/11/30	R207 2012/02/02	8.50	Put	Bond Future	696.0000	420.0000	(39.655)	0	0	1,920
2011/11/30	R207 2012/05/03			Bond Future	8.2310	8.0230	(2.527)	0.0000	0.0000	0
2011/11/30	R207 2012/05/03	8.75	Call	Bond Future	4,332.0000	5,150.0000	18.883	0	0	0
2011/11/30	R207 2012/05/03	8.75	Put	Bond Future	1,571.0000	1,253.0000	(20.242)	0	0	0
2011/11/30	R207 2012/05/03	8.80	Call	Bond Future	4,504.0000	5,340.0000	18.561	0	0	0
2011/11/30	R207 2012/05/03	8.80	Put	Bond Future	1,482.0000	1,182.0000	(20.243)	0	0	0
2011/11/30	R207 2012/05/03	8.70	Call	Bond Future	4,164.0000	4,963.0000	19.188	0	0	0
2011/11/30	R207 2012/05/03	8.70	Put	Bond Future	1,664.0000	1,327.0000	(20.252)	0	0	0
2011/11/30	R207 2012/08/02			Bond Future	8.3220	8.1060	(2.596)	0.0000	0.0000	0
2011/11/30	R207 2012/08/02	8.75	Call	Bond Future	4,699.0000	5,369.0000	14.258	0	0	0
2011/11/30	R207 2012/08/02	8.75	Put	Bond Future	2,480.0000	2,005.0000	(19.153)	0	0	0
2011/11/30	R207 2012/08/02	8.80	Call	Bond Future	4,855.0000	5,543.0000	14.171	0	0	0
2011/11/30	R207 2012/08/02	8.80	Put	Bond Future	2,381.0000	1,924.0000	(19.194)	0	0	0
2011/11/30	R207 2012/08/02	8.70	Call	Bond Future	4,545.0000	5,196.0000	14.323	0	0	0
2011/11/30	R207 2012/08/02	8.70	Put	Bond Future	2,582.0000	2,087.0000	(19.171)	0	0	0
2011/11/30	R207 2012/11/01			Bond Future	8.4100	8.1860	(2.663)	0.0000	0.0000	0
2011/11/30	R207 2012/11/01	8.25	Call	Bond Future	3,748.0000	4,087.0000	9.045	0	0	0
2011/11/30	R207 2012/11/01	8.25	Put	Bond Future	4,570.0000	3,756.0000	(17.812)	0	0	0
2011/11/30	R207 2012/11/01	8.30	Call	Bond Future	3,872.0000	4,223.0000	9.065	0	0	0
2011/11/30	R207 2012/11/01	8.30	Put	Bond Future	4,436.0000	3,634.0000	(18.079)	0	0	0
2011/11/30	R207 2012/11/01	8.20	Call	Bond Future	3,626.0000	3,954.0000	9.046	0	0	0
2011/11/30	R207 2012/11/01	8.20	Put	Bond Future	4,707.0000	3,881.0000	(17.548)	0	0	0
2011/11/30	R208 2012/02/02			Bond Future	8.1800	7.9810	(2.433)	0.0000	0.0000	12,230
2011/11/30	R208 2012/02/02	9.00	Call	Bond Future	4,933.0000	6,041.0000	22.461	0	0	0
2011/11/30	R208 2012/02/02	9.00	Put	Bond Future	192.0000	100.0000	(47.917)	0	0	0
2011/11/30	R208 2012/02/02	9.05	Call	Bond Future	5,183.0000	6,305.0000	21.648	0	0	0
2011/11/30	R208 2012/02/02	9.05	Put	Bond Future	163.0000	85.0000	(47.853)	0	0	0
2011/11/30	R208 2012/02/02	8.95	Call	Bond Future	4,684.0000	5,779.0000	23.377	0	0	0
2011/11/30	R208 2012/02/02	8.95	Put	Bond Future	223.0000	118.0000	(47.085)	0	0	0
2011/11/30	R208 2012/02/02	7.45	Put	Bond Future	4,702.0000	3,675.0000	(21.842)	0	0	0
2011/11/30	R208 2012/02/02	7.45	Call	Bond Future	200.0000	373.0000	86.500	0	0	2,880
2011/11/30	R208 2012/02/02	7.70	Put	Bond Future	3,384.0000	2,503.0000	(26.034)	0	0	0
2011/11/30	R208 2012/02/02	7.70	Call	Bond Future	455.0000	774.0000	70.110	0	0	960

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2011/11/30	R208 2012/02/02	7.90	Call	Bond Future	790.0000	1,253.0000	58.608	0	0	0
2011/11/30	R208 2012/02/02	7.90	Put	Bond Future	2,484.0000	1,747.0000	(29.670)	0	0	960
2011/11/30	R208 2012/02/02	8.55	Call	Bond Future	2,836.0000	3,766.0000	32.793	0	0	0
2011/11/30	R208 2012/02/02	8.55	Put	Bond Future	657.0000	387.0000	(41.096)	0	0	2,880
2011/11/30	R208 2012/05/03			Bond Future	8.2640	8.0580	(2.493)	0.0000	0.0000	0
2011/11/30	R208 2012/05/03	9.00	Call	Bond Future	5,327.0000	6,365.0000	19.486	0	0	0
2011/11/30	R208 2012/05/03	9.00	Put	Bond Future	1,156.0000	982.0000	(15.052)	0	0	0
2011/11/30	R208 2012/05/03	9.05	Call	Bond Future	5,524.0000	6,580.0000	19.117	0	0	0
2011/11/30	R208 2012/05/03	9.05	Put	Bond Future	1,079.0000	922.0000	(14.551)	0	0	0
2011/11/30	R208 2012/05/03	8.95	Call	Bond Future	5,128.0000	6,152.0000	19.969	0	0	0
2011/11/30	R208 2012/05/03	8.95	Put	Bond Future	1,233.0000	1,044.0000	(15.328)	0	0	0
2011/11/30	R208 2012/08/02			Bond Future	8.3450	8.1320	(2.552)	0.0000	0.0000	0
2011/11/30	R208 2012/08/02	8.75	Call	Bond Future	4,861.0000	5,730.0000	17.877	0	0	0
2011/11/30	R208 2012/08/02	8.75	Put	Bond Future	2,590.0000	2,236.0000	(13.668)	0	0	0
2011/11/30	R208 2012/08/02	8.80	Call	Bond Future	5,029.0000	5,917.0000	17.658	0	0	0
2011/11/30	R208 2012/08/02	8.80	Put	Bond Future	2,483.0000	2,147.0000	(13.532)	0	0	0
2011/11/30	R208 2012/08/02	8.70	Call	Bond Future	4,695.0000	5,546.0000	18.126	0	0	0
2011/11/30	R208 2012/08/02	8.70	Put	Bond Future	2,701.0000	2,328.0000	(13.810)	0	0	0
2011/11/30	R208 2012/11/01			Bond Future	8.4260	8.2070	(2.599)	0.0000	0.0000	0
2011/11/30	R208 2012/11/01	8.25	Call	Bond Future	3,618.0000	4,239.0000	17.164	0	0	0
2011/11/30	R208 2012/11/01	8.25	Put	Bond Future	4,603.0000	3,996.0000	(13.187)	0	0	0
2011/11/30	R208 2012/11/01	8.30	Call	Bond Future	3,752.0000	4,386.0000	16.898	0	0	0
2011/11/30	R208 2012/11/01	8.30	Put	Bond Future	4,456.0000	3,862.0000	(13.330)	0	0	0
2011/11/30	R208 2012/11/01	8.20	Call	Bond Future	3,488.0000	4,096.0000	17.431	0	0	0
2011/11/30	R208 2012/11/01	8.20	Put	Bond Future	4,755.0000	4,136.0000	(13.018)	0	0	0
2011/11/30	R209 2012/02/02			Bond Future	9.0850	8.9040	(1.992)	0.0000	0.0000	2,599
2011/11/30	R209 2012/02/02	9.00	Call	Bond Future	2,214.0000	2,993.0000	35.185	0	0	0
2011/11/30	R209 2012/02/02	9.00	Put	Bond Future	2,859.0000	2,254.0000	(21.161)	0	0	0
2011/11/30	R209 2012/02/02	9.05	Call	Bond Future	2,387.0000	3,204.0000	34.227	0	0	0
2011/11/30	R209 2012/02/02	9.05	Put	Bond Future	2,651.0000	2,084.0000	(21.388)	0	0	0
2011/11/30	R209 2012/02/02	8.95	Call	Bond Future	2,049.0000	2,790.0000	36.164	0	0	0
2011/11/30	R209 2012/02/02	8.95	Put	Bond Future	3,077.0000	2,434.0000	(20.897)	0	0	0
2011/11/30	R209 2012/05/03			Bond Future	9.1600	8.9730	(2.041)	0.0000	0.0000	0
2011/11/30	R209 2012/05/03	9.00	Call	Bond Future	3,234.0000	4,107.0000	26.994	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
2011/11/30	R209 2012/05/03	9.00	Put	Bond Future	4,438.0000	3,901.0000	(12.100)	0	0	0
2011/11/30	R209 2012/05/03	9.05	Call	Bond Future	3,404.0000	4,301.0000	26.351	0	0	0
2011/11/30	R209 2012/05/03	9.05	Put	Bond Future	4,229.0000	3,715.0000	(12.154)	0	0	0
2011/11/30	R209 2012/05/03	8.95	Call	Bond Future	3,067.0000	3,918.0000	27.747	0	0	0
2011/11/30	R209 2012/05/03	8.95	Put	Bond Future	4,654.0000	4,095.0000	(12.011)	0	0	0
2011/11/30	R209 2012/08/02			Bond Future	9.2310	9.0400	(2.069)	0.0000	0.0000	0
2011/11/30	R209 2012/08/02	9.25	Call	Bond Future	4,898.0000	5,890.0000	20.253	0	0	0
2011/11/30	R209 2012/08/02	9.25	Put	Bond Future	4,759.0000	4,328.0000	(9.057)	0	0	0
2011/11/30	R209 2012/08/02	9.30	Call	Bond Future	5,072.0000	6,098.0000	20.229	0	0	0
2011/11/30	R209 2012/08/02	9.30	Put	Bond Future	4,569.0000	4,172.0000	(8.689)	0	0	0
2011/11/30	R209 2012/08/02	9.20	Call	Bond Future	4,727.0000	5,695.0000	20.478	0	0	0
2011/11/30	R209 2012/08/02	9.20	Put	Bond Future	4,955.0000	4,500.0000	(9.183)	0	0	0
2011/11/30	R209 2012/11/01			Bond Future	9.3020	9.1070	(2.096)	0.0000	0.0000	0
2011/11/30	R209 2012/11/01	9.00	Call	Bond Future	4,521.0000	5,394.0000	19.310	0	0	0
2011/11/30	R209 2012/11/01	9.00	Put	Bond Future	6,762.0000	6,201.0000	(8.296)	0	0	0
2011/11/30	R209 2012/11/01	9.05	Call	Bond Future	4,682.0000	5,572.0000	19.009	0	0	0
2011/11/30	R209 2012/11/01	9.05	Put	Bond Future	6,544.0000	6,000.0000	(8.313)	0	0	0
2011/11/30	R209 2012/11/01	8.95	Call	Bond Future	4,360.0000	5,218.0000	19.679	0	0	0
2011/11/30	R209 2012/11/01	8.95	Put	Bond Future	6,983.0000	6,407.0000	(8.249)	0	0	0
2011/11/30	R210 2012/02/02			Bond Future	137.4300	137.4528	0.017	0.0000	0.0000	750
2011/11/30	R210 2012/02/02	131.00	Call	Bond Future	6,430.0000	6,453.0000	0.358	0	0	0
2011/11/30	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R210 2012/02/02	131.05	Call	Bond Future	6,380.0000	6,403.0000	0.361	0	0	0
2011/11/30	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R210 2012/02/02	130.95	Call	Bond Future	6,480.0000	6,503.0000	0.355	0	0	0
2011/11/30	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R211 2012/02/02			Bond Future	114.8531	115.3089	0.397	0.0000	0.0000	480
2011/11/30	R211 2012/02/02	110.50	Call	Bond Future	4,353.0000	4,809.0000	10.476	0	0	0
2011/11/30	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R211 2012/02/02	110.55	Call	Bond Future	4,303.0000	4,759.0000	10.597	0	0	0
2011/11/30	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R211 2012/02/02	110.45	Call	Bond Future	4,403.0000	4,859.0000	10.357	0	0	0
2011/11/30	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/11/30	R212 2012/02/02			Bond Future	111.2319	111.4973	0.239	0.0000	0.0000	2,677
2011/11/30	R212 2012/02/02	108.50	Call	Bond Future	2,732.0000	2,997.0000	9.700	0	0	0
2011/11/30	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R212 2012/02/02	108.55	Call	Bond Future	2,682.0000	2,947.0000	9.881	0	0	0
2011/11/30	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R212 2012/02/02	108.45	Call	Bond Future	2,782.0000	3,047.0000	9.526	0	0	0
2011/11/30	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/30	R213 2012/02/02			Bond Future	9.0940	8.9220	(1.891)	0.0000	0.0000	487
2011/11/30	R213 2012/02/02	9.00	Call	Bond Future	2,375.0000	2,975.0000	25.263	0	0	0
2011/11/30	R213 2012/02/02	9.00	Put	Bond Future	3,102.0000	2,364.0000	(23.791)	0	0	0
2011/11/30	R213 2012/02/02	9.05	Call	Bond Future	2,563.0000	3,188.0000	24.385	0	0	0
2011/11/30	R213 2012/02/02	9.05	Put	Bond Future	2,902.0000	2,189.0000	(24.569)	0	0	0
2011/11/30	R213 2012/02/02	8.95	Call	Bond Future	2,194.0000	2,771.0000	26.299	0	0	0
2011/11/30	R213 2012/02/02	8.95	Put	Bond Future	3,312.0000	2,551.0000	(22.977)	0	0	0
2011/11/30	R213 2012/05/03			Bond Future	9.1740	8.9970	(1.929)	0.0000	0.0000	0
2011/11/30	R213 2012/05/03	9.25	Call	Bond Future	4,350.0000	5,112.0000	17.517	0	0	0
2011/11/30	R213 2012/05/03	9.25	Put	Bond Future	3,778.0000	3,183.0000	(15.749)	0	0	0
2011/11/30	R213 2012/05/03	9.30	Call	Bond Future	4,556.0000	5,329.0000	16.967	0	0	0
2011/11/30	R213 2012/05/03	9.30	Put	Bond Future	3,611.0000	3,027.0000	(16.173)	0	0	0
2011/11/30	R213 2012/05/03	9.20	Call	Bond Future	4,147.0000	4,900.0000	18.158	0	0	0
2011/11/30	R213 2012/05/03	9.20	Put	Bond Future	3,951.0000	3,347.0000	(15.287)	0	0	0
2011/11/30	R213 2012/08/02			Bond Future	9.2500	9.0690	(1.957)	0.0000	0.0000	0
2011/11/30	R213 2012/08/02	9.25	Call	Bond Future	4,976.0000	5,889.0000	18.348	0	0	0
2011/11/30	R213 2012/08/02	9.25	Put	Bond Future	4,976.0000	4,521.0000	(9.144)	0	0	0
2011/11/30	R213 2012/08/02	9.30	Call	Bond Future	5,175.0000	6,100.0000	17.874	0	0	0
2011/11/30	R213 2012/08/02	9.30	Put	Bond Future	4,803.0000	4,361.0000	(9.203)	0	0	0
2011/11/30	R213 2012/08/02	9.20	Call	Bond Future	4,780.0000	5,691.0000	19.059	0	0	0
2011/11/30	R213 2012/08/02	9.20	Put	Bond Future	5,154.0000	4,698.0000	(8.847)	0	0	0
2011/11/30	R213 2012/11/01			Bond Future	9.3290	9.1440	(1.983)	0.0000	0.0000	0
2011/11/30	R213 2012/11/01	9.00	Call	Bond Future	4,589.0000	5,370.0000	17.019	0	0	0
2011/11/30	R213 2012/11/01	9.00	Put	Bond Future	7,064.0000	6,467.0000	(8.451)	0	0	0
2011/11/30	R213 2012/11/01	9.05	Call	Bond Future	4,770.0000	5,549.0000	16.331	0	0	0
2011/11/30	R213 2012/11/01	9.05	Put	Bond Future	6,862.0000	6,263.0000	(8.729)	0	0	0
2011/11/30	R213 2012/11/01	8.95	Call	Bond Future	4,407.0000	5,194.0000	17.858	0	0	0

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2011/11/30	R213 2012/11/01	8.95	Put	Bond Future	7,269.0000	6,678.0000	(8.130)	0	0	0
2011/11/30	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										562952.00