



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/11/2011

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
2011/11/28	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	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
2011/11/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	AL7T 2012/02/02			Index Future	406.2580	407.8960	0.403	0.0000	0.0000	16
2011/11/28	AL7T 2012/05/03			Index Future	412.2770	413.9280	0.400	0.0000	0.0000	0
2011/11/28	ALBI 2012/02/02			Index Future	370.1370	371.5520	0.382	0.0000	0.0000	1,042
2011/11/28	ALBI 2012/05/03			Index Future	375.6210	377.0470	0.380	0.0000	0.0000	0
2011/11/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	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
2011/11/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	CAAK 2011/12/19			Can-Do Future	0.2310	0.2139	(7.403)	0.0000	0.0000	12,659
2011/11/28	CAAL 2011/12/19			Can-Do Future	0.2695	0.2131	(20.928)	0.0000	0.0000	18,519
2011/11/28	CAAM 2011/12/19			Can-Do Future	0.0292	0.0562	92.466	0.0000	0.0000	12,423
2011/11/28	CAAN 2012/03/30			Can-Do Future	0.5878	0.5062	(13.882)	0.0000	0.0000	100,000
2011/11/28	CAAO 2012/03/30			Can-Do Future	0.0238	0.0575	141.597	0.0000	0.0000	100,000
2011/11/28	CAAP 2011/12/19			Can-Do Future	0.0389	0.0695	78.663	0.0000	0.0000	12,346
2011/11/28	CAAR 2011/12/19			Can-Do Future	0.2673	0.2278	(14.777)	0.0000	0.0000	18,750
2011/11/28	CAAS 2012/01/31			Can-Do Future	0.1498	0.1312	(12.417)	0.0000	0.0000	12,500
2011/11/28	CAAT 2012/02/29			Can-Do Future	0.0117	0.1056	802.564	0.0000	0.0000	12,500
2011/11/28	CAAU 2012/01/31			Can-Do Future	0.0181	0.0319	76.243	0.0000	0.0000	19,481
2011/11/28	CAAV 2012/02/29			Can-Do Future	0.0375	0.0530	41.333	0.0000	0.0000	12,987
2011/11/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/11/28	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
2011/11/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/11/28	GOVI 2012/02/02			GOVI	371.4820	372.8790	0.376	0.0000	0.0000	156
2011/11/28	GOVI 2012/02/02	369.00	Call	GOVI	24,820.0000	38,790.0000	56.285	0	0	0
2011/11/28	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/02/02	369.01	Call	GOVI	24,720.0000	38,690.0000	56.513	0	0	0
2011/11/28	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/02/02	368.99	Call	GOVI	24,920.0000	38,890.0000	56.059	0	0	0
2011/11/28	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/05/03			GOVI	376.9860	378.3930	0.373	0.0000	0.0000	0
2011/11/28	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/05/03	382.00	Put	GOVI	50,140.0000	36,070.0000	(28.061)	0	0	0
2011/11/28	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/05/03	382.01	Put	GOVI	50,240.0000	36,170.0000	(28.006)	0	0	0
2011/11/28	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/11/28	GOVI 2012/05/03	381.99	Put	GOVI	50,040.0000	35,970.0000	(28.118)	0	0	0
2011/11/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/11/28	IGOV 2012/02/02			Index Future	163.8300	163.8040	(0.016)	0.0000	0.0000	505
2011/11/28	IGOV 2012/05/03			Index Future	166.2570	166.2260	(0.019)	0.0000	0.0000	0
2011/11/28	ILBI 2012/02/02			Index Future	447.1430	447.1430	0.000	0.0000	0.0000	88
2011/11/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/11/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/11/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/11/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/11/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/11/28	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
2011/11/28	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.6000	0.358	0.0000	0.0000	5,541
2011/11/28	JBAF 2012/01/18			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	101
2011/11/28	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.5900	(0.357)	0.0000	0.0000	0
2011/11/28	JBAF 2012/03/20			Jibar Tradeable Future	5.6300	5.5900	(0.710)	0.0000	0.0000	2,390
2011/11/28	JBAF 2012/04/18			Jibar Tradeable Future	5.6500	5.6000	(0.885)	0.0000	0.0000	0
2011/11/28	JBAF 2012/05/16			Jibar Tradeable Future	5.7000	5.6200	(1.404)	0.0000	0.0000	0
2011/11/28	JBAF 2012/06/20			Jibar Tradeable Future	5.7500	5.6400	(1.913)	0.0000	0.0000	2,890
2011/11/28	JBAF 2012/09/19			Jibar Tradeable Future	6.0000	5.7800	(3.667)	0.0000	0.0000	44,760
2011/11/28	JBAF 2012/12/19			Jibar Tradeable Future	6.2500	6.0100	(3.840)	0.0000	0.0000	990
2011/11/28	JBAF 2013/03/20			Jibar Tradeable Future	6.5300	6.2900	(3.675)	0.0000	0.0000	790
2011/11/28	JBAF 2013/06/19			Jibar Tradeable Future	6.8300	6.5800	(3.660)	0.0000	0.0000	1,250
2011/11/28	JBAF 2013/09/18			Jibar Tradeable Future	7.1500	6.8400	(4.336)	0.0000	0.0000	2,100
2011/11/28	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/28	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/28	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/11/28	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/11/28	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/11/28	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
2011/11/28	OTH1 2012/02/02			Index Future	362.6010	364.1030	0.414	0.0000	0.0000	0
2011/11/28	R157 2012/02/02			Bond Future	7.1800	7.0720	(1.504)	0.0000	0.0000	12,348
2011/11/28	R157 2012/02/02	8.50	Call	Bond Future	4,529.0000	4,901.0000	8.214	0	0	0
2011/11/28	R157 2012/02/02	8.50	Put	Bond Future	15.0000	8.0000	(46.667)	0	0	0
2011/11/28	R157 2012/02/02	8.55	Call	Bond Future	4,693.0000	5,066.0000	7.948	0	0	0
2011/11/28	R157 2012/02/02	8.55	Put	Bond Future	12.0000	6.0000	(50.000)	0	0	0
2011/11/28	R157 2012/02/02	8.45	Call	Bond Future	4,366.0000	4,736.0000	8.475	0	0	0
2011/11/28	R157 2012/02/02	8.45	Put	Bond Future	19.0000	10.0000	(47.368)	0	0	0
2011/11/28	R157 2012/02/02	6.55	Call	Bond Future	166.0000	219.0000	31.928	0	0	0
2011/11/28	R157 2012/02/02	6.55	Put	Bond Future	2,400.0000	2,073.0000	(13.625)	0	0	0
2011/11/28	R157 2012/02/02	6.00	Put	Bond Future	4,245.0000	3,873.0000	(8.763)	0	0	0
2011/11/28	R157 2012/02/02	6.00	Call	Bond Future	18.0000	25.0000	38.889	0	0	130
2011/11/28	R157 2012/02/02	7.05	Call	Bond Future	662.0000	815.0000	23.112	0	0	0
2011/11/28	R157 2012/02/02	7.05	Put	Bond Future	1,119.0000	892.0000	(20.286)	0	0	130
2011/11/28	R157 2012/02/02	6.25	Put	Bond Future	3,371.0000	3,013.0000	(10.620)	0	0	0
2011/11/28	R157 2012/02/02	6.25	Call	Bond Future	55.0000	76.0000	38.182	0	0	3,960
2011/11/28	R157 2012/02/02	6.45	Put	Bond Future	2,711.0000	2,372.0000	(12.505)	0	0	0
2011/11/28	R157 2012/02/02	6.45	Call	Bond Future	118.0000	158.0000	33.898	0	0	1,320
2011/11/28	R157 2012/02/02	6.65	Call	Bond Future	229.0000	297.0000	29.694	0	0	0
2011/11/28	R157 2012/02/02	6.65	Put	Bond Future	2,105.0000	1,793.0000	(14.822)	0	0	1,320
2011/11/28	R157 2012/02/02	7.20	Call	Bond Future	910.0000	1,100.0000	20.879	0	0	0
2011/11/28	R157 2012/02/02	7.20	Put	Bond Future	840.0000	651.0000	(22.500)	0	0	3,960
2011/11/28	R157 2012/05/03			Bond Future	7.2860	7.1690	(1.606)	0.0000	0.0000	0
2011/11/28	R157 2012/05/03	8.25	Call	Bond Future	3,423.0000	3,735.0000	9.115	0	0	0
2011/11/28	R157 2012/05/03	8.25	Put	Bond Future	334.0000	264.0000	(20.958)	0	0	0
2011/11/28	R157 2012/05/03	8.30	Call	Bond Future	3,552.0000	3,869.0000	8.925	0	0	0
2011/11/28	R157 2012/05/03	8.30	Put	Bond Future	306.0000	241.0000	(21.242)	0	0	0
2011/11/28	R157 2012/05/03	8.20	Call	Bond Future	3,295.0000	3,602.0000	9.317	0	0	0
2011/11/28	R157 2012/05/03	8.20	Put	Bond Future	364.0000	289.0000	(20.604)	0	0	0
2011/11/28	R157 2012/08/02			Bond Future	7.3900	7.2590	(1.773)	0.0000	0.0000	0
2011/11/28	R157 2012/08/02	8.00	Call	Bond Future	2,894.0000	3,151.0000	8.880	0	0	0
2011/11/28	R157 2012/08/02	8.00	Put	Bond Future	1,074.0000	935.0000	(12.942)	0	0	0
2011/11/28	R157 2012/08/02	8.05	Call	Bond Future	2,990.0000	3,252.0000	8.763	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
2011/11/28	R157 2012/08/02	8.05	Put	Bond Future	1,022.0000	888.0000	(13.112)	0	0	0
2011/11/28	R157 2012/08/02	7.95	Call	Bond Future	2,799.0000	3,052.0000	9.039	0	0	0
2011/11/28	R157 2012/08/02	7.95	Put	Bond Future	1,126.0000	984.0000	(12.611)	0	0	0
2011/11/28	R157 2012/11/01			Bond Future	7.5080	7.3620	(1.945)	0.0000	0.0000	0
2011/11/28	R157 2012/11/01	7.00	Call	Bond Future	1,384.0000	1,543.0000	11.488	0	0	0
2011/11/28	R157 2012/11/01	7.00	Put	Bond Future	2,802.0000	2,556.0000	(8.779)	0	0	0
2011/11/28	R157 2012/11/01	7.05	Call	Bond Future	1,442.0000	1,606.0000	11.373	0	0	0
2011/11/28	R157 2012/11/01	7.05	Put	Bond Future	2,720.0000	2,478.0000	(8.897)	0	0	0
2011/11/28	R157 2012/11/01	6.95	Call	Bond Future	1,328.0000	1,483.0000	11.672	0	0	0
2011/11/28	R157 2012/11/01	6.95	Put	Bond Future	2,887.0000	2,637.0000	(8.660)	0	0	0
2011/11/28	R186 2012/02/02			Bond Future	8.7270	8.6850	(0.481)	0.0000	0.0000	24,833
2011/11/28	R186 2012/02/02	9.00	Call	Bond Future	4,508.0000	4,691.0000	4.059	0	0	0
2011/11/28	R186 2012/02/02	9.00	Put	Bond Future	2,061.0000	1,861.0000	(9.704)	0	0	100
2011/11/28	R186 2012/02/02	9.05	Call	Bond Future	4,787.0000	4,978.0000	3.990	0	0	0
2011/11/28	R186 2012/02/02	9.05	Put	Bond Future	1,900.0000	1,708.0000	(10.105)	0	0	0
2011/11/28	R186 2012/02/02	8.95	Call	Bond Future	4,238.0000	4,411.0000	4.082	0	0	0
2011/11/28	R186 2012/02/02	8.95	Put	Bond Future	2,233.0000	2,023.0000	(9.404)	0	0	0
2011/11/28	R186 2012/02/02	7.75	Put	Bond Future	9,861.0000	9,492.0000	(3.742)	0	0	0
2011/11/28	R186 2012/02/02	7.75	Call	Bond Future	442.0000	456.0000	3.167	0	0	6,000
2011/11/28	R186 2012/02/02	6.75	Put	Bond Future	20,261.0000	19,877.0000	(1.895)	0	0	0
2011/11/28	R186 2012/02/02	6.75	Call	Bond Future	15.0000	15.0000	0.000	0	0	6,000
2011/11/28	R186 2012/02/02	8.00	Put	Bond Future	7,726.0000	7,373.0000	(4.569)	0	0	0
2011/11/28	R186 2012/02/02	8.00	Call	Bond Future	820.0000	850.0000	3.659	0	0	100
2011/11/28	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R186 2012/02/02	13.25	Call	Bond Future	32,296.0000	32,679.0000	1.186	0	0	0
2011/11/28	R186 2012/02/02	98.00	Call	Bond Future	104,070.0000	104,454.0000	0.369	0	0	0
2011/11/28	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R186 2012/05/03			Bond Future	8.8130	8.7700	(0.488)	0.0000	0.0000	0
2011/11/28	R186 2012/05/03	9.00	Call	Bond Future	5,470.0000	5,652.0000	3.327	0	0	0
2011/11/28	R186 2012/05/03	9.00	Put	Bond Future	3,818.0000	3,615.0000	(5.317)	0	0	0
2011/11/28	R186 2012/05/03	9.05	Call	Bond Future	5,717.0000	5,904.0000	3.271	0	0	0
2011/11/28	R186 2012/05/03	9.05	Put	Bond Future	3,629.0000	3,431.0000	(5.456)	0	0	0
2011/11/28	R186 2012/05/03	8.95	Call	Bond Future	5,230.0000	5,406.0000	3.365	0	0	0
2011/11/28	R186 2012/05/03	8.95	Put	Bond Future	4,016.0000	3,807.0000	(5.204)	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
2011/11/28	R186 2012/08/02			Bond Future	8.8970	8.8510	(0.517)	0.0000	0.0000	0
2011/11/28	R186 2012/08/02	8.75	Call	Bond Future	4,982.0000	5,148.0000	3.332	0	0	0
2011/11/28	R186 2012/08/02	8.75	Put	Bond Future	6,281.0000	6,043.0000	(3.789)	0	0	0
2011/11/28	R186 2012/08/02	8.80	Call	Bond Future	5,190.0000	5,361.0000	3.295	0	0	0
2011/11/28	R186 2012/08/02	8.80	Put	Bond Future	6,044.0000	5,811.0000	(3.855)	0	0	0
2011/11/28	R186 2012/08/02	8.70	Call	Bond Future	4,778.0000	4,939.0000	3.370	0	0	0
2011/11/28	R186 2012/08/02	8.70	Put	Bond Future	6,523.0000	6,280.0000	(3.725)	0	0	0
2011/11/28	R186 2012/11/01			Bond Future	8.9810	8.9340	(0.523)	0.0000	0.0000	0
2011/11/28	R186 2012/11/01	8.75	Call	Bond Future	5,708.0000	5,876.0000	2.943	0	0	0
2011/11/28	R186 2012/11/01	8.75	Put	Bond Future	7,719.0000	7,482.0000	(3.070)	0	0	0
2011/11/28	R186 2012/11/01	8.80	Call	Bond Future	5,909.0000	6,081.0000	2.911	0	0	0
2011/11/28	R186 2012/11/01	8.80	Put	Bond Future	7,480.0000	7,247.0000	(3.115)	0	0	0
2011/11/28	R186 2012/11/01	8.70	Call	Bond Future	5,511.0000	5,674.0000	2.958	0	0	0
2011/11/28	R186 2012/11/01	8.70	Put	Bond Future	7,964.0000	7,722.0000	(3.039)	0	0	0
2011/11/28	R189 2012/02/02			Bond Future	218.6110	218.6445	0.015	0.0000	0.0000	0
2011/11/28	R189 2012/02/02	218.00	Call	Bond Future	611.0000	644.0000	5.401	0	0	0
2011/11/28	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R189 2012/02/02	218.05	Call	Bond Future	561.0000	594.0000	5.882	0	0	0
2011/11/28	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R189 2012/02/02	217.95	Call	Bond Future	661.0000	694.0000	4.992	0	0	0
2011/11/28	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R197 2012/02/02			Bond Future	243.1762	243.1662	(0.004)	0.0000	0.0000	850
2011/11/28	R197 2012/02/02	237.00	Call	Bond Future	6,176.0000	6,166.0000	(0.162)	0	0	0
2011/11/28	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R197 2012/02/02	237.05	Call	Bond Future	6,126.0000	6,116.0000	(0.163)	0	0	0
2011/11/28	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R197 2012/02/02	236.95	Call	Bond Future	6,226.0000	6,216.0000	(0.161)	0	0	0
2011/11/28	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R201 2012/02/02			Bond Future	6.6860	6.5780	(1.615)	0.0000	0.0000	3,124
2011/11/28	R201 2012/02/02	8.25	Call	Bond Future	4,059.0000	4,345.0000	7.046	0	0	0
2011/11/28	R201 2012/02/02	8.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/28	R201 2012/02/02	8.30	Call	Bond Future	4,185.0000	4,471.0000	6.834	0	0	0
2011/11/28	R201 2012/02/02	8.30	Put	Bond Future	2.0000	0.0000	(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
2011/11/28	R201 2012/02/02	8.20	Call	Bond Future	3,932.0000	4,219.0000	7.299	0	0	0
2011/11/28	R201 2012/02/02	8.20	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/11/28	R201 2012/05/03			Bond Future	6.7580	6.6400	(1.746)	0.0000	0.0000	0
2011/11/28	R201 2012/05/03	7.75	Call	Bond Future	2,593.0000	2,834.0000	9.294	0	0	0
2011/11/28	R201 2012/05/03	7.75	Put	Bond Future	211.0000	164.0000	(22.275)	0	0	0
2011/11/28	R201 2012/05/03	7.80	Call	Bond Future	2,692.0000	2,936.0000	9.064	0	0	0
2011/11/28	R201 2012/05/03	7.80	Put	Bond Future	192.0000	148.0000	(22.917)	0	0	0
2011/11/28	R201 2012/05/03	7.70	Call	Bond Future	2,495.0000	2,732.0000	9.499	0	0	0
2011/11/28	R201 2012/05/03	7.70	Put	Bond Future	231.0000	180.0000	(22.078)	0	0	0
2011/11/28	R201 2012/08/02			Bond Future	6.8270	6.6910	(1.992)	0.0000	0.0000	0
2011/11/28	R201 2012/08/02	7.50	Call	Bond Future	2,148.0000	2,352.0000	9.497	0	0	0
2011/11/28	R201 2012/08/02	7.50	Put	Bond Future	671.0000	574.0000	(14.456)	0	0	0
2011/11/28	R201 2012/08/02	7.55	Call	Bond Future	2,222.0000	2,430.0000	9.361	0	0	0
2011/11/28	R201 2012/08/02	7.55	Put	Bond Future	637.0000	543.0000	(14.757)	0	0	0
2011/11/28	R201 2012/08/02	7.45	Call	Bond Future	2,075.0000	2,276.0000	9.687	0	0	0
2011/11/28	R201 2012/08/02	7.45	Put	Bond Future	707.0000	606.0000	(14.286)	0	0	0
2011/11/28	R201 2012/11/01			Bond Future	6.8970	6.7420	(2.247)	0.0000	0.0000	0
2011/11/28	R201 2012/11/01	6.50	Call	Bond Future	1,091.0000	1,220.0000	11.824	0	0	0
2011/11/28	R201 2012/11/01	6.50	Put	Bond Future	1,885.0000	1,705.0000	(9.549)	0	0	0
2011/11/28	R201 2012/11/01	6.55	Call	Bond Future	1,136.0000	1,268.0000	11.620	0	0	0
2011/11/28	R201 2012/11/01	6.55	Put	Bond Future	1,830.0000	1,653.0000	(9.672)	0	0	0
2011/11/28	R201 2012/11/01	6.45	Call	Bond Future	1,048.0000	1,173.0000	11.927	0	0	0
2011/11/28	R201 2012/11/01	6.45	Put	Bond Future	1,943.0000	1,759.0000	(9.470)	0	0	0
2011/11/28	R202 2012/02/02			Bond Future	181.8460	181.8388	(0.004)	0.0000	0.0000	34,743
2011/11/28	R202 2012/02/02	177.00	Call	Bond Future	4,846.0000	4,839.0000	(0.144)	0	0	0
2011/11/28	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R202 2012/02/02	177.05	Call	Bond Future	4,796.0000	4,789.0000	(0.146)	0	0	0
2011/11/28	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R202 2012/02/02	176.95	Call	Bond Future	4,896.0000	4,889.0000	(0.143)	0	0	0
2011/11/28	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R203 2012/02/02			Bond Future	7.7390	7.6550	(1.085)	0.0000	0.0000	1,867
2011/11/28	R203 2012/02/02	8.75	Call	Bond Future	4,591.0000	4,936.0000	7.515	0	0	0
2011/11/28	R203 2012/02/02	8.75	Put	Bond Future	124.0000	87.0000	(29.839)	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
2011/11/28	R203 2012/02/02	8.80	Call	Bond Future	4,788.0000	5,138.0000	7.310	0	0	0
2011/11/28	R203 2012/02/02	8.80	Put	Bond Future	107.0000	74.0000	(30.841)	0	0	0
2011/11/28	R203 2012/02/02	8.70	Call	Bond Future	4,396.0000	4,736.0000	7.734	0	0	0
2011/11/28	R203 2012/02/02	8.70	Put	Bond Future	145.0000	102.0000	(29.655)	0	0	0
2011/11/28	R203 2012/02/02	6.95	Put	Bond Future	3,861.0000	3,516.0000	(8.936)	0	0	0
2011/11/28	R203 2012/02/02	6.95	Call	Bond Future	199.0000	237.0000	19.095	0	0	2,640
2011/11/28	R203 2012/02/02	7.20	Put	Bond Future	2,887.0000	2,575.0000	(10.807)	0	0	0
2011/11/28	R203 2012/02/02	7.20	Call	Bond Future	403.0000	473.0000	17.370	0	0	880
2011/11/28	R203 2012/02/02	7.35	Call	Bond Future	584.0000	679.0000	16.267	0	0	0
2011/11/28	R203 2012/02/02	7.35	Put	Bond Future	2,369.0000	2,082.0000	(12.115)	0	0	880
2011/11/28	R203 2012/02/02	7.95	Call	Bond Future	1,830.0000	2,050.0000	12.022	0	0	0
2011/11/28	R203 2012/02/02	7.95	Put	Bond Future	877.0000	715.0000	(18.472)	0	0	2,640
2011/11/28	R203 2012/05/03			Bond Future	7.8390	7.7500	(1.135)	0.0000	0.0000	0
2011/11/28	R203 2012/05/03	8.75	Call	Bond Future	4,602.0000	4,892.0000	6.302	0	0	0
2011/11/28	R203 2012/05/03	8.75	Put	Bond Future	730.0000	631.0000	(13.562)	0	0	0
2011/11/28	R203 2012/05/03	8.80	Call	Bond Future	4,761.0000	5,056.0000	6.196	0	0	0
2011/11/28	R203 2012/05/03	8.80	Put	Bond Future	681.0000	588.0000	(13.656)	0	0	0
2011/11/28	R203 2012/05/03	8.70	Call	Bond Future	4,446.0000	4,731.0000	6.410	0	0	0
2011/11/28	R203 2012/05/03	8.70	Put	Bond Future	781.0000	678.0000	(13.188)	0	0	0
2011/11/28	R203 2012/08/02			Bond Future	7.9370	7.8400	(1.222)	0.0000	0.0000	0
2011/11/28	R203 2012/08/02	8.50	Call	Bond Future	4,182.0000	4,429.0000	5.906	0	0	0
2011/11/28	R203 2012/08/02	8.50	Put	Bond Future	1,869.0000	1,711.0000	(8.454)	0	0	0
2011/11/28	R203 2012/08/02	8.55	Call	Bond Future	4,307.0000	4,558.0000	5.828	0	0	0
2011/11/28	R203 2012/08/02	8.55	Put	Bond Future	1,792.0000	1,638.0000	(8.594)	0	0	0
2011/11/28	R203 2012/08/02	8.45	Call	Bond Future	4,054.0000	4,297.0000	5.994	0	0	0
2011/11/28	R203 2012/08/02	8.45	Put	Bond Future	1,944.0000	1,782.0000	(8.333)	0	0	0
2011/11/28	R203 2012/11/01			Bond Future	8.0420	7.9390	(1.281)	0.0000	0.0000	0
2011/11/28	R203 2012/11/01	7.75	Call	Bond Future	2,712.0000	2,890.0000	6.563	0	0	0
2011/11/28	R203 2012/11/01	7.75	Put	Bond Future	3,882.0000	3,649.0000	(6.002)	0	0	0
2011/11/28	R203 2012/11/01	7.80	Call	Bond Future	2,804.0000	2,986.0000	6.491	0	0	0
2011/11/28	R203 2012/11/01	7.80	Put	Bond Future	3,772.0000	3,544.0000	(6.045)	0	0	0
2011/11/28	R203 2012/11/01	7.70	Call	Bond Future	2,620.0000	2,794.0000	6.641	0	0	0
2011/11/28	R203 2012/11/01	7.70	Put	Bond Future	3,992.0000	3,755.0000	(5.937)	0	0	0
2011/11/28	R204 2012/02/02			Bond Future	8.0140	7.9400	(0.923)	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
2011/11/28	R204 2012/02/02	9.00	Call	Bond Future	5,208.0000	5,538.0000	6.336	0	0	0
2011/11/28	R204 2012/02/02	9.00	Put	Bond Future	237.0000	181.0000	(23.629)	0	0	0
2011/11/28	R204 2012/02/02	9.05	Call	Bond Future	5,424.0000	5,759.0000	6.176	0	0	0
2011/11/28	R204 2012/02/02	9.05	Put	Bond Future	210.0000	159.0000	(24.286)	0	0	0
2011/11/28	R204 2012/02/02	8.95	Call	Bond Future	4,995.0000	5,319.0000	6.486	0	0	0
2011/11/28	R204 2012/02/02	8.95	Put	Bond Future	269.0000	207.0000	(23.048)	0	0	0
2011/11/28	R204 2012/05/03			Bond Future	8.1120	8.0350	(0.949)	0.0000	0.0000	0
2011/11/28	R204 2012/05/03	8.75	Call	Bond Future	4,432.0000	4,687.0000	5.754	0	0	0
2011/11/28	R204 2012/05/03	8.75	Put	Bond Future	1,287.0000	1,153.0000	(10.412)	0	0	0
2011/11/28	R204 2012/05/03	8.80	Call	Bond Future	4,597.0000	4,857.0000	5.656	0	0	0
2011/11/28	R204 2012/05/03	8.80	Put	Bond Future	1,210.0000	1,082.0000	(10.579)	0	0	0
2011/11/28	R204 2012/05/03	8.70	Call	Bond Future	4,270.0000	4,519.0000	5.831	0	0	0
2011/11/28	R204 2012/05/03	8.70	Put	Bond Future	1,367.0000	1,227.0000	(10.241)	0	0	0
2011/11/28	R204 2012/08/02			Bond Future	8.2100	8.1270	(1.011)	0.0000	0.0000	0
2011/11/28	R204 2012/08/02	8.50	Call	Bond Future	4,051.0000	4,272.0000	5.455	0	0	0
2011/11/28	R204 2012/08/02	8.50	Put	Bond Future	2,655.0000	2,472.0000	(6.893)	0	0	0
2011/11/28	R204 2012/08/02	8.55	Call	Bond Future	4,190.0000	4,414.0000	5.346	0	0	0
2011/11/28	R204 2012/08/02	8.55	Put	Bond Future	2,556.0000	2,376.0000	(7.042)	0	0	0
2011/11/28	R204 2012/08/02	8.45	Call	Bond Future	3,915.0000	4,131.0000	5.517	0	0	0
2011/11/28	R204 2012/08/02	8.45	Put	Bond Future	2,758.0000	2,570.0000	(6.817)	0	0	0
2011/11/28	R204 2012/11/01			Bond Future	8.3100	8.2230	(1.047)	0.0000	0.0000	0
2011/11/28	R204 2012/11/01	8.00	Call	Bond Future	3,223.0000	3,397.0000	5.399	0	0	0
2011/11/28	R204 2012/11/01	8.00	Put	Bond Future	4,688.0000	4,454.0000	(4.991)	0	0	0
2011/11/28	R204 2012/11/01	8.05	Call	Bond Future	3,332.0000	3,510.0000	5.342	0	0	0
2011/11/28	R204 2012/11/01	8.05	Put	Bond Future	4,559.0000	4,328.0000	(5.067)	0	0	0
2011/11/28	R204 2012/11/01	7.95	Call	Bond Future	3,117.0000	3,287.0000	5.454	0	0	0
2011/11/28	R204 2012/11/01	7.95	Put	Bond Future	4,821.0000	4,582.0000	(4.957)	0	0	0
2011/11/28	R206 2012/02/02			Bond Future	6.4680	6.3510	(1.809)	0.0000	0.0000	300
2011/11/28	R206 2012/02/02	8.00	Call	Bond Future	2,734.0000	2,946.0000	7.754	0	0	0
2011/11/28	R206 2012/02/02	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/11/28	R206 2012/02/02	8.05	Call	Bond Future	2,821.0000	3,034.0000	7.551	0	0	0
2011/11/28	R206 2012/02/02	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/11/28	R206 2012/02/02	7.95	Call	Bond Future	2,646.0000	2,858.0000	8.012	0	0	0
2011/11/28	R206 2012/02/02	7.95	Put	Bond Future	1.0000	0.0000	(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
2011/11/28	R206 2012/05/03			Bond Future	6.5460	6.4130	(2.032)	0.0000	0.0000	0
2011/11/28	R206 2012/05/03	7.50	Call	Bond Future	1,614.0000	1,796.0000	11.276	0	0	0
2011/11/28	R206 2012/05/03	7.50	Put	Bond Future	112.0000	82.0000	(26.786)	0	0	0
2011/11/28	R206 2012/05/03	7.55	Call	Bond Future	1,681.0000	1,865.0000	10.946	0	0	0
2011/11/28	R206 2012/05/03	7.55	Put	Bond Future	101.0000	73.0000	(27.723)	0	0	0
2011/11/28	R206 2012/05/03	7.45	Call	Bond Future	1,549.0000	1,727.0000	11.491	0	0	0
2011/11/28	R206 2012/05/03	7.45	Put	Bond Future	125.0000	91.0000	(27.200)	0	0	0
2011/11/28	R206 2012/08/02			Bond Future	6.6190	6.4540	(2.493)	0.0000	0.0000	0
2011/11/28	R206 2012/08/02	7.25	Call	Bond Future	1,284.0000	1,436.0000	11.838	0	0	0
2011/11/28	R206 2012/08/02	7.25	Put	Bond Future	430.0000	356.0000	(17.209)	0	0	0
2011/11/28	R206 2012/08/02	7.30	Call	Bond Future	1,329.0000	1,483.0000	11.588	0	0	0
2011/11/28	R206 2012/08/02	7.30	Put	Bond Future	407.0000	336.0000	(17.445)	0	0	0
2011/11/28	R206 2012/08/02	7.20	Call	Bond Future	1,239.0000	1,388.0000	12.026	0	0	0
2011/11/28	R206 2012/08/02	7.20	Put	Bond Future	452.0000	376.0000	(16.814)	0	0	0
2011/11/28	R206 2012/11/01			Bond Future	6.6840	6.4830	(3.007)	0.0000	0.0000	0
2011/11/28	R206 2012/11/01	6.00	Call	Bond Future	548.0000	633.0000	15.511	0	0	0
2011/11/28	R206 2012/11/01	6.00	Put	Bond Future	1,329.0000	1,186.0000	(10.760)	0	0	0
2011/11/28	R206 2012/11/01	6.05	Call	Bond Future	571.0000	658.0000	15.236	0	0	0
2011/11/28	R206 2012/11/01	6.05	Put	Bond Future	1,295.0000	1,153.0000	(10.965)	0	0	0
2011/11/28	R206 2012/11/01	5.95	Call	Bond Future	526.0000	608.0000	15.589	0	0	0
2011/11/28	R206 2012/11/01	5.95	Put	Bond Future	1,365.0000	1,218.0000	(10.769)	0	0	0
2011/11/28	R207 2012/02/02			Bond Future	8.1950	8.1370	(0.708)	0.0000	0.0000	24,484
2011/11/28	R207 2012/02/02	9.00	Call	Bond Future	4,595.0000	4,863.0000	5.832	0	0	0
2011/11/28	R207 2012/02/02	9.00	Put	Bond Future	254.0000	199.0000	(21.654)	0	0	0
2011/11/28	R207 2012/02/02	9.05	Call	Bond Future	4,823.0000	5,097.0000	5.681	0	0	0
2011/11/28	R207 2012/02/02	9.05	Put	Bond Future	220.0000	171.0000	(22.273)	0	0	0
2011/11/28	R207 2012/02/02	8.95	Call	Bond Future	4,368.0000	4,631.0000	6.021	0	0	0
2011/11/28	R207 2012/02/02	8.95	Put	Bond Future	289.0000	229.0000	(20.761)	0	0	0
2011/11/28	R207 2012/02/02	7.35	Put	Bond Future	5,020.0000	4,717.0000	(6.036)	0	0	0
2011/11/28	R207 2012/02/02	7.35	Call	Bond Future	177.0000	197.0000	11.299	0	0	1,920
2011/11/28	R207 2012/02/02	7.65	Put	Bond Future	3,532.0000	3,256.0000	(7.814)	0	0	0
2011/11/28	R207 2012/02/02	7.65	Call	Bond Future	443.0000	490.0000	10.609	0	0	640
2011/11/28	R207 2012/02/02	7.85	Call	Bond Future	738.0000	813.0000	10.163	0	0	0
2011/11/28	R207 2012/02/02	7.85	Put	Bond Future	2,679.0000	2,431.0000	(9.257)	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
2011/11/28	R207 2012/02/02	8.50	Call	Bond Future	2,512.0000	2,705.0000	7.683	0	0	0
2011/11/28	R207 2012/02/02	8.50	Put	Bond Future	837.0000	707.0000	(15.532)	0	0	1,920
2011/11/28	R207 2012/05/03			Bond Future	8.2910	8.2310	(0.724)	0.0000	0.0000	0
2011/11/28	R207 2012/05/03	8.75	Call	Bond Future	4,151.0000	4,341.0000	4.577	0	0	0
2011/11/28	R207 2012/05/03	8.75	Put	Bond Future	1,714.0000	1,580.0000	(7.818)	0	0	0
2011/11/28	R207 2012/05/03	8.80	Call	Bond Future	4,317.0000	4,512.0000	4.517	0	0	0
2011/11/28	R207 2012/05/03	8.80	Put	Bond Future	1,619.0000	1,490.0000	(7.968)	0	0	0
2011/11/28	R207 2012/05/03	8.70	Call	Bond Future	3,987.0000	4,172.0000	4.640	0	0	0
2011/11/28	R207 2012/05/03	8.70	Put	Bond Future	1,812.0000	1,672.0000	(7.726)	0	0	0
2011/11/28	R207 2012/08/02			Bond Future	8.3860	8.3220	(0.763)	0.0000	0.0000	0
2011/11/28	R207 2012/08/02	8.75	Call	Bond Future	4,521.0000	4,706.0000	4.092	0	0	0
2011/11/28	R207 2012/08/02	8.75	Put	Bond Future	2,638.0000	2,487.0000	(5.724)	0	0	0
2011/11/28	R207 2012/08/02	8.80	Call	Bond Future	4,674.0000	4,862.0000	4.022	0	0	0
2011/11/28	R207 2012/08/02	8.80	Put	Bond Future	2,536.0000	2,388.0000	(5.836)	0	0	0
2011/11/28	R207 2012/08/02	8.70	Call	Bond Future	4,371.0000	4,552.0000	4.141	0	0	0
2011/11/28	R207 2012/08/02	8.70	Put	Bond Future	2,744.0000	2,589.0000	(5.649)	0	0	0
2011/11/28	R207 2012/11/01			Bond Future	8.4790	8.4110	(0.802)	0.0000	0.0000	0
2011/11/28	R207 2012/11/01	8.25	Call	Bond Future	3,602.0000	3,752.0000	4.164	0	0	0
2011/11/28	R207 2012/11/01	8.25	Put	Bond Future	4,776.0000	4,579.0000	(4.125)	0	0	0
2011/11/28	R207 2012/11/01	8.30	Call	Bond Future	3,723.0000	3,876.0000	4.110	0	0	0
2011/11/28	R207 2012/11/01	8.30	Put	Bond Future	4,639.0000	4,445.0000	(4.182)	0	0	0
2011/11/28	R207 2012/11/01	8.20	Call	Bond Future	3,483.0000	3,629.0000	4.192	0	0	0
2011/11/28	R207 2012/11/01	8.20	Put	Bond Future	4,916.0000	4,715.0000	(4.089)	0	0	0
2011/11/28	R208 2012/02/02			Bond Future	8.2230	8.1600	(0.766)	0.0000	0.0000	12,230
2011/11/28	R208 2012/02/02	9.00	Call	Bond Future	4,727.0000	5,046.0000	6.748	0	0	0
2011/11/28	R208 2012/02/02	9.00	Put	Bond Future	243.0000	185.0000	(23.868)	0	0	0
2011/11/28	R208 2012/02/02	9.05	Call	Bond Future	4,972.0000	5,297.0000	6.537	0	0	0
2011/11/28	R208 2012/02/02	9.05	Put	Bond Future	209.0000	157.0000	(24.880)	0	0	0
2011/11/28	R208 2012/02/02	8.95	Call	Bond Future	4,484.0000	4,796.0000	6.958	0	0	0
2011/11/28	R208 2012/02/02	8.95	Put	Bond Future	280.0000	215.0000	(23.214)	0	0	0
2011/11/28	R208 2012/02/02	7.45	Put	Bond Future	4,951.0000	4,601.0000	(7.069)	0	0	0
2011/11/28	R208 2012/02/02	7.45	Call	Bond Future	192.0000	219.0000	14.063	0	0	2,880
2011/11/28	R208 2012/02/02	7.70	Put	Bond Future	3,618.0000	3,301.0000	(8.762)	0	0	0
2011/11/28	R208 2012/02/02	7.70	Call	Bond Future	432.0000	491.0000	13.657	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
2011/11/28	R208 2012/02/02	7.90	Call	Bond Future	747.0000	841.0000	12.584	0	0	0
2011/11/28	R208 2012/02/02	7.90	Put	Bond Future	2,698.0000	2,416.0000	(10.452)	0	0	960
2011/11/28	R208 2012/02/02	8.55	Call	Bond Future	2,693.0000	2,933.0000	8.912	0	0	0
2011/11/28	R208 2012/02/02	8.55	Put	Bond Future	770.0000	634.0000	(17.662)	0	0	2,880
2011/11/28	R208 2012/05/03			Bond Future	8.3080	8.2430	(0.782)	0.0000	0.0000	0
2011/11/28	R208 2012/05/03	9.00	Call	Bond Future	5,168.0000	5,425.0000	4.973	0	0	0
2011/11/28	R208 2012/05/03	9.00	Put	Bond Future	1,254.0000	1,132.0000	(9.729)	0	0	0
2011/11/28	R208 2012/05/03	9.05	Call	Bond Future	5,362.0000	5,624.0000	4.886	0	0	0
2011/11/28	R208 2012/05/03	9.05	Put	Bond Future	1,173.0000	1,056.0000	(9.974)	0	0	0
2011/11/28	R208 2012/05/03	8.95	Call	Bond Future	4,973.0000	5,225.0000	5.067	0	0	0
2011/11/28	R208 2012/05/03	8.95	Put	Bond Future	1,334.0000	1,207.0000	(9.520)	0	0	0
2011/11/28	R208 2012/08/02			Bond Future	8.3910	8.3230	(0.810)	0.0000	0.0000	0
2011/11/28	R208 2012/08/02	8.75	Call	Bond Future	4,729.0000	4,946.0000	4.589	0	0	0
2011/11/28	R208 2012/08/02	8.75	Put	Bond Future	2,720.0000	2,550.0000	(6.250)	0	0	0
2011/11/28	R208 2012/08/02	8.80	Call	Bond Future	4,894.0000	5,115.0000	4.516	0	0	0
2011/11/28	R208 2012/08/02	8.80	Put	Bond Future	2,610.0000	2,444.0000	(6.360)	0	0	0
2011/11/28	R208 2012/08/02	8.70	Call	Bond Future	4,566.0000	4,779.0000	4.665	0	0	0
2011/11/28	R208 2012/08/02	8.70	Put	Bond Future	2,833.0000	2,659.0000	(6.142)	0	0	0
2011/11/28	R208 2012/11/01			Bond Future	8.4760	8.4050	(0.838)	0.0000	0.0000	0
2011/11/28	R208 2012/11/01	8.25	Call	Bond Future	3,509.0000	3,681.0000	4.902	0	0	0
2011/11/28	R208 2012/11/01	8.25	Put	Bond Future	4,771.0000	4,549.0000	(4.653)	0	0	0
2011/11/28	R208 2012/11/01	8.30	Call	Bond Future	3,640.0000	3,816.0000	4.835	0	0	0
2011/11/28	R208 2012/11/01	8.30	Put	Bond Future	4,621.0000	4,403.0000	(4.718)	0	0	0
2011/11/28	R208 2012/11/01	8.20	Call	Bond Future	3,382.0000	3,550.0000	4.967	0	0	0
2011/11/28	R208 2012/11/01	8.20	Put	Bond Future	4,926.0000	4,700.0000	(4.588)	0	0	0
2011/11/28	R209 2012/02/02			Bond Future	9.0610	9.0200	(0.452)	0.0000	0.0000	2,599
2011/11/28	R209 2012/02/02	9.00	Call	Bond Future	2,378.0000	2,476.0000	4.121	0	0	0
2011/11/28	R209 2012/02/02	9.00	Put	Bond Future	2,842.0000	2,629.0000	(7.495)	0	0	0
2011/11/28	R209 2012/02/02	9.05	Call	Bond Future	2,555.0000	2,660.0000	4.110	0	0	0
2011/11/28	R209 2012/02/02	9.05	Put	Bond Future	2,638.0000	2,432.0000	(7.809)	0	0	0
2011/11/28	R209 2012/02/02	8.95	Call	Bond Future	2,208.0000	2,299.0000	4.121	0	0	0
2011/11/28	R209 2012/02/02	8.95	Put	Bond Future	3,055.0000	2,835.0000	(7.201)	0	0	0
2011/11/28	R209 2012/05/03			Bond Future	9.1340	9.0920	(0.460)	0.0000	0.0000	0
2011/11/28	R209 2012/05/03	9.00	Call	Bond Future	3,376.0000	3,494.0000	3.495	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
2011/11/28	R209 2012/05/03	9.00	Put	Bond Future	4,387.0000	4,190.0000	(4.491)	0	0	0
2011/11/28	R209 2012/05/03	9.05	Call	Bond Future	3,548.0000	3,671.0000	3.467	0	0	0
2011/11/28	R209 2012/05/03	9.05	Put	Bond Future	4,179.0000	3,988.0000	(4.570)	0	0	0
2011/11/28	R209 2012/05/03	8.95	Call	Bond Future	3,205.0000	3,319.0000	3.557	0	0	0
2011/11/28	R209 2012/05/03	8.95	Put	Bond Future	4,599.0000	4,398.0000	(4.371)	0	0	0
2011/11/28	R209 2012/08/02			Bond Future	9.2050	9.1610	(0.478)	0.0000	0.0000	0
2011/11/28	R209 2012/08/02	9.25	Call	Bond Future	5,040.0000	5,190.0000	2.976	0	0	0
2011/11/28	R209 2012/08/02	9.25	Put	Bond Future	4,710.0000	4,535.0000	(3.715)	0	0	0
2011/11/28	R209 2012/08/02	9.30	Call	Bond Future	5,217.0000	5,370.0000	2.933	0	0	0
2011/11/28	R209 2012/08/02	9.30	Put	Bond Future	4,523.0000	4,351.0000	(3.803)	0	0	0
2011/11/28	R209 2012/08/02	9.20	Call	Bond Future	4,867.0000	5,013.0000	3.000	0	0	0
2011/11/28	R209 2012/08/02	9.20	Put	Bond Future	4,904.0000	4,725.0000	(3.650)	0	0	0
2011/11/28	R209 2012/11/01			Bond Future	9.2770	9.2310	(0.496)	0.0000	0.0000	0
2011/11/28	R209 2012/11/01	9.00	Call	Bond Future	4,640.0000	4,778.0000	2.974	0	0	0
2011/11/28	R209 2012/11/01	9.00	Put	Bond Future	6,700.0000	6,502.0000	(2.955)	0	0	0
2011/11/28	R209 2012/11/01	9.05	Call	Bond Future	4,803.0000	4,945.0000	2.956	0	0	0
2011/11/28	R209 2012/11/01	9.05	Put	Bond Future	6,484.0000	6,290.0000	(2.992)	0	0	0
2011/11/28	R209 2012/11/01	8.95	Call	Bond Future	4,477.0000	4,611.0000	2.993	0	0	0
2011/11/28	R209 2012/11/01	8.95	Put	Bond Future	6,918.0000	6,717.0000	(2.905)	0	0	0
2011/11/28	R210 2012/02/02			Bond Future	137.3380	137.3326	(0.004)	0.0000	0.0000	750
2011/11/28	R210 2012/02/02	131.00	Call	Bond Future	6,338.0000	6,333.0000	(0.079)	0	0	0
2011/11/28	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R210 2012/02/02	131.05	Call	Bond Future	6,288.0000	6,283.0000	(0.080)	0	0	0
2011/11/28	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R210 2012/02/02	130.95	Call	Bond Future	6,388.0000	6,383.0000	(0.078)	0	0	0
2011/11/28	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R211 2012/02/02			Bond Future	114.7479	114.7394	(0.007)	0.0000	0.0000	480
2011/11/28	R211 2012/02/02	110.50	Call	Bond Future	4,248.0000	4,239.0000	(0.212)	0	0	0
2011/11/28	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R211 2012/02/02	110.55	Call	Bond Future	4,198.0000	4,189.0000	(0.214)	0	0	0
2011/11/28	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R211 2012/02/02	110.45	Call	Bond Future	4,298.0000	4,289.0000	(0.209)	0	0	0
2011/11/28	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
2011/11/28	R212 2012/02/02			Bond Future	111.4793	111.2267	(0.227)	0.0000	0.0000	2,677
2011/11/28	R212 2012/02/02	108.50	Call	Bond Future	2,979.0000	2,727.0000	(8.459)	0	0	0
2011/11/28	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R212 2012/02/02	108.55	Call	Bond Future	2,929.0000	2,677.0000	(8.604)	0	0	0
2011/11/28	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R212 2012/02/02	108.45	Call	Bond Future	3,029.0000	2,777.0000	(8.320)	0	0	0
2011/11/28	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/11/28	R213 2012/02/02			Bond Future	9.0700	9.0280	(0.463)	0.0000	0.0000	487
2011/11/28	R213 2012/02/02	9.00	Call	Bond Future	2,545.0000	2,644.0000	3.890	0	0	0
2011/11/28	R213 2012/02/02	9.00	Put	Bond Future	3,087.0000	2,862.0000	(7.289)	0	0	0
2011/11/28	R213 2012/02/02	9.05	Call	Bond Future	2,739.0000	2,845.0000	3.870	0	0	0
2011/11/28	R213 2012/02/02	9.05	Put	Bond Future	2,893.0000	2,675.0000	(7.535)	0	0	0
2011/11/28	R213 2012/02/02	8.95	Call	Bond Future	2,360.0000	2,452.0000	3.898	0	0	0
2011/11/28	R213 2012/02/02	8.95	Put	Bond Future	3,293.0000	3,060.0000	(7.076)	0	0	0
2011/11/28	R213 2012/05/03			Bond Future	9.1490	9.1060	(0.470)	0.0000	0.0000	0
2011/11/28	R213 2012/05/03	9.25	Call	Bond Future	4,506.0000	4,651.0000	3.218	0	0	0
2011/11/28	R213 2012/05/03	9.25	Put	Bond Future	3,744.0000	3,562.0000	(4.861)	0	0	0
2011/11/28	R213 2012/05/03	9.30	Call	Bond Future	4,715.0000	4,865.0000	3.181	0	0	0
2011/11/28	R213 2012/05/03	9.30	Put	Bond Future	3,580.0000	3,403.0000	(4.944)	0	0	0
2011/11/28	R213 2012/05/03	9.20	Call	Bond Future	4,301.0000	4,441.0000	3.255	0	0	0
2011/11/28	R213 2012/05/03	9.20	Put	Bond Future	3,915.0000	3,727.0000	(4.802)	0	0	0
2011/11/28	R213 2012/08/02			Bond Future	9.2250	9.1800	(0.488)	0.0000	0.0000	0
2011/11/28	R213 2012/08/02	9.25	Call	Bond Future	5,116.0000	5,269.0000	2.991	0	0	0
2011/11/28	R213 2012/08/02	9.25	Put	Bond Future	4,929.0000	4,744.0000	(3.753)	0	0	0
2011/11/28	R213 2012/08/02	9.30	Call	Bond Future	5,317.0000	5,474.0000	2.953	0	0	0
2011/11/28	R213 2012/08/02	9.30	Put	Bond Future	4,758.0000	4,577.0000	(3.804)	0	0	0
2011/11/28	R213 2012/08/02	9.20	Call	Bond Future	4,918.0000	5,067.0000	3.030	0	0	0
2011/11/28	R213 2012/08/02	9.20	Put	Bond Future	5,106.0000	4,917.0000	(3.702)	0	0	0
2011/11/28	R213 2012/11/01			Bond Future	9.3050	9.2580	(0.505)	0.0000	0.0000	0
2011/11/28	R213 2012/11/01	9.00	Call	Bond Future	4,706.0000	4,846.0000	2.975	0	0	0
2011/11/28	R213 2012/11/01	9.00	Put	Bond Future	7,005.0000	6,797.0000	(2.969)	0	0	0
2011/11/28	R213 2012/11/01	9.05	Call	Bond Future	4,888.0000	5,033.0000	2.966	0	0	0
2011/11/28	R213 2012/11/01	9.05	Put	Bond Future	6,803.0000	6,600.0000	(2.984)	0	0	0
2011/11/28	R213 2012/11/01	8.95	Call	Bond Future	4,521.0000	4,658.0000	3.030	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
2011/11/28	R213 2012/11/01	8.95	Put	Bond Future	7,206.0000	6,995.0000	(2.928)	0	0	0
2011/11/28	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>562324.00</b>