



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/12/2011

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
2011/12/01	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	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
2011/12/01	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	AL7T 2012/02/02			Index Future	412.2680	412.8040	0.130	0.0000	0.0000	16
2011/12/01	AL7T 2012/05/03			Index Future	418.3430	418.8260	0.115	0.0000	0.0000	0
2011/12/01	ALBI 2012/02/02			Index Future	374.9780	375.5900	0.163	0.0000	0.0000	1,042
2011/12/01	ALBI 2012/05/03			Index Future	380.5030	381.0690	0.149	0.0000	0.0000	0
2011/12/01	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	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
2011/12/01	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	CAAK 2011/12/19			Can-Do Future	0.1732	0.1586	(8.430)	0.0000	0.0000	12,659
2011/12/01	CAAL 2011/12/19			Can-Do Future	0.1449	0.1228	(15.252)	0.0000	0.0000	18,519
2011/12/01	CAAM 2011/12/19			Can-Do Future	0.1051	0.1260	19.886	0.0000	0.0000	12,423
2011/12/01	CAAN 2012/03/30			Can-Do Future	0.4281	0.3995	(6.681)	0.0000	0.0000	100,000
2011/12/01	CAAO 2012/03/30			Can-Do Future	0.0971	0.1110	14.315	0.0000	0.0000	100,000
2011/12/01	CAAP 2011/12/19			Can-Do Future	0.1258	0.1514	20.350	0.0000	0.0000	12,346
2011/12/01	CAAR 2011/12/19			Can-Do Future	0.1684	0.1452	(13.777)	0.0000	0.0000	18,750
2011/12/01	CAAS 2012/01/31			Can-Do Future	0.1064	0.0985	(7.425)	0.0000	0.0000	12,500
2011/12/01	CAAT 2012/02/29			Can-Do Future	0.0899	0.0853	(5.117)	0.0000	0.0000	12,500
2011/12/01	CAAU 2012/01/31			Can-Do Future	0.0545	0.0637	16.881	0.0000	0.0000	19,481
2011/12/01	CAAV 2012/02/29			Can-Do Future	0.0770	0.0870	12.987	0.0000	0.0000	12,987
2011/12/01	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/01	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
2011/12/01	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/01	GOVI 2012/02/02			GOVI	376.2920	376.8760	0.155	0.0000	0.0000	156
2011/12/01	GOVI 2012/02/02	369.00	Call	GOVI	72,920.0000	78,760.0000	8.009	0	0	0
2011/12/01	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/01	GOVI 2012/02/02	369.01	Call	GOVI	72,820.0000	78,660.0000	8.020	0	0	0
2011/12/01	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/01	GOVI 2012/02/02	368.99	Call	GOVI	73,020.0000	78,860.0000	7.998	0	0	0
2011/12/01	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/01	GOVI 2012/05/03			GOVI	381.8370	382.3740	0.141	0.0000	0.0000	0
2011/12/01	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	3,740.0000	100.000	0	0	0
2011/12/01	GOVI 2012/05/03	382.00	Put	GOVI	1,630.0000	0.0000	(100.000)	0	0	0
2011/12/01	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	3,640.0000	100.000	0	0	0
2011/12/01	GOVI 2012/05/03	382.01	Put	GOVI	1,730.0000	0.0000	(100.000)	0	0	0
2011/12/01	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	3,840.0000	100.000	0	0	0
2011/12/01	GOVI 2012/05/03	381.99	Put	GOVI	1,530.0000	0.0000	(100.000)	0	0	0
2011/12/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/01	IGOV 2012/02/02			Index Future	164.9780	165.6000	0.377	0.0000	0.0000	505
2011/12/01	IGOV 2012/05/03			Index Future	167.4090	168.0160	0.363	0.0000	0.0000	0
2011/12/01	ILBI 2012/02/02			Index Future	447.0830	447.0830	0.000	0.0000	0.0000	88
2011/12/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/01	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
2011/12/01	JBAF 2011/12/21			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	5,541
2011/12/01	JBAF 2012/01/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	101
2011/12/01	JBAF 2012/02/15			Jibar Tradeable Future	5.5000	5.5200	0.364	0.0000	0.0000	0
2011/12/01	JBAF 2012/03/20			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	2,390
2011/12/01	JBAF 2012/04/18			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	0
2011/12/01	JBAF 2012/05/16			Jibar Tradeable Future	5.4900	5.5100	0.364	0.0000	0.0000	0
2011/12/01	JBAF 2012/06/20			Jibar Tradeable Future	5.4900	5.5200	0.546	0.0000	0.0000	2,890
2011/12/01	JBAF 2012/09/19			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	44,760
2011/12/01	JBAF 2012/12/19			Jibar Tradeable Future	5.7700	5.7500	(0.347)	0.0000	0.0000	990
2011/12/01	JBAF 2013/03/20			Jibar Tradeable Future	6.0400	5.9900	(0.828)	0.0000	0.0000	790
2011/12/01	JBAF 2013/06/19			Jibar Tradeable Future	6.3100	6.2600	(0.792)	0.0000	0.0000	1,250
2011/12/01	JBAF 2013/09/18			Jibar Tradeable Future	6.5700	6.5400	(0.457)	93.4700	93.4700	2,100
2011/12/01	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/01	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/01	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/01	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/01	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/01	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
2011/12/01	OTH1 2012/02/02			Index Future	367.5790	368.3350	0.206	0.0000	0.0000	0
2011/12/01	R157 2012/02/02			Bond Future	6.8440	6.8210	(0.336)	0.0000	0.0000	12,966
2011/12/01	R157 2012/02/02	8.50	Call	Bond Future	5,702.0000	5,783.0000	1.421	0	0	0
2011/12/01	R157 2012/02/02	8.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/12/01	R157 2012/02/02	8.55	Call	Bond Future	5,868.0000	5,950.0000	1.397	0	0	0
2011/12/01	R157 2012/02/02	8.55	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2011/12/01	R157 2012/02/02	8.45	Call	Bond Future	5,536.0000	5,617.0000	1.463	0	0	0
2011/12/01	R157 2012/02/02	8.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/12/01	R157 2012/02/02	6.55	Call	Bond Future	435.0000	456.0000	4.828	0	0	0
2011/12/01	R157 2012/02/02	6.55	Put	Bond Future	1,484.0000	1,423.0000	(4.111)	0	0	0
2011/12/01	R157 2012/02/02	6.00	Put	Bond Future	3,113.0000	3,036.0000	(2.473)	0	0	0
2011/12/01	R157 2012/02/02	6.00	Call	Bond Future	71.0000	75.0000	5.634	0	0	130
2011/12/01	R157 2012/02/02	7.05	Call	Bond Future	1,287.0000	1,332.0000	3.497	0	0	0
2011/12/01	R157 2012/02/02	7.05	Put	Bond Future	559.0000	522.0000	(6.619)	0	0	130
2011/12/01	R157 2012/02/02	6.25	Put	Bond Future	2,309.0000	2,236.0000	(3.162)	0	0	0
2011/12/01	R157 2012/02/02	6.25	Call	Bond Future	178.0000	187.0000	5.056	0	0	3,960
2011/12/01	R157 2012/02/02	6.45	Put	Bond Future	1,739.0000	1,674.0000	(3.738)	0	0	0
2011/12/01	R157 2012/02/02	6.45	Call	Bond Future	331.0000	347.0000	4.834	0	0	1,320
2011/12/01	R157 2012/02/02	6.65	Call	Bond Future	561.0000	586.0000	4.456	0	0	0
2011/12/01	R157 2012/02/02	6.65	Put	Bond Future	1,252.0000	1,195.0000	(4.553)	0	0	1,320
2011/12/01	R157 2012/02/02	7.20	Call	Bond Future	1,644.0000	1,698.0000	3.285	0	0	0
2011/12/01	R157 2012/02/02	7.20	Put	Bond Future	389.0000	362.0000	(6.941)	0	0	3,960
2011/12/01	R157 2012/05/03			Bond Future	6.9220	6.9020	(0.289)	0.0000	0.0000	0
2011/12/01	R157 2012/05/03	8.25	Call	Bond Future	4,513.0000	4,569.0000	1.241	0	0	0
2011/12/01	R157 2012/05/03	8.25	Put	Bond Future	231.0000	221.0000	(4.329)	0	0	0
2011/12/01	R157 2012/05/03	8.30	Call	Bond Future	4,651.0000	4,707.0000	1.204	0	0	0
2011/12/01	R157 2012/05/03	8.30	Put	Bond Future	211.0000	201.0000	(4.739)	0	0	0
2011/12/01	R157 2012/05/03	8.20	Call	Bond Future	4,374.0000	4,429.0000	1.257	0	0	0
2011/12/01	R157 2012/05/03	8.20	Put	Bond Future	249.0000	238.0000	(4.418)	0	0	0
2011/12/01	R157 2012/08/02			Bond Future	6.9920	6.9780	(0.200)	0.0000	0.0000	0
2011/12/01	R157 2012/08/02	8.00	Call	Bond Future	3,849.0000	3,877.0000	0.727	0	0	0
2011/12/01	R157 2012/08/02	8.00	Put	Bond Future	821.0000	806.0000	(1.827)	0	0	0
2011/12/01	R157 2012/08/02	8.05	Call	Bond Future	3,961.0000	3,990.0000	0.732	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
2011/12/01	R157 2012/08/02	8.05	Put	Bond Future	785.0000	772.0000	(1.656)	0	0	0
2011/12/01	R157 2012/08/02	7.95	Call	Bond Future	3,738.0000	3,765.0000	0.722	0	0	0
2011/12/01	R157 2012/08/02	7.95	Put	Bond Future	858.0000	842.0000	(1.865)	0	0	0
2011/12/01	R157 2012/11/01			Bond Future	7.0690	7.0610	(0.113)	0.0000	0.0000	0
2011/12/01	R157 2012/11/01	7.00	Call	Bond Future	2,051.0000	2,059.0000	0.390	0	0	0
2011/12/01	R157 2012/11/01	7.00	Put	Bond Future	2,245.0000	2,230.0000	(0.668)	0	0	0
2011/12/01	R157 2012/11/01	7.05	Call	Bond Future	2,122.0000	2,130.0000	0.377	0	0	0
2011/12/01	R157 2012/11/01	7.05	Put	Bond Future	2,175.0000	2,161.0000	(0.644)	0	0	0
2011/12/01	R157 2012/11/01	6.95	Call	Bond Future	1,981.0000	1,989.0000	0.404	0	0	0
2011/12/01	R157 2012/11/01	6.95	Put	Bond Future	2,316.0000	2,301.0000	(0.648)	0	0	0
2011/12/01	R186 2012/02/02			Bond Future	8.5420	8.5050	(0.433)	0.0000	0.0000	24,833
2011/12/01	R186 2012/02/02	9.00	Call	Bond Future	5,530.0000	5,761.0000	4.177	0	0	0
2011/12/01	R186 2012/02/02	9.00	Put	Bond Future	1,380.0000	1,267.0000	(8.188)	0	0	100
2011/12/01	R186 2012/02/02	9.05	Call	Bond Future	5,847.0000	6,085.0000	4.070	0	0	0
2011/12/01	R186 2012/02/02	9.05	Put	Bond Future	1,258.0000	1,151.0000	(8.506)	0	0	0
2011/12/01	R186 2012/02/02	8.95	Call	Bond Future	5,220.0000	5,444.0000	4.291	0	0	0
2011/12/01	R186 2012/02/02	8.95	Put	Bond Future	1,513.0000	1,392.0000	(7.997)	0	0	0
2011/12/01	R186 2012/02/02	7.75	Put	Bond Future	8,308.0000	8,006.0000	(3.635)	0	0	0
2011/12/01	R186 2012/02/02	7.75	Call	Bond Future	592.0000	634.0000	7.095	0	0	6,000
2011/12/01	R186 2012/02/02	6.75	Put	Bond Future	18,566.0000	18,223.0000	(1.847)	0	0	0
2011/12/01	R186 2012/02/02	6.75	Call	Bond Future	23.0000	25.0000	8.696	0	0	6,000
2011/12/01	R186 2012/02/02	8.00	Put	Bond Future	6,290.0000	6,016.0000	(4.356)	0	0	0
2011/12/01	R186 2012/02/02	8.00	Call	Bond Future	1,087.0000	1,158.0000	6.532	0	0	100
2011/12/01	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R186 2012/02/02	13.25	Call	Bond Future	33,999.0000	34,344.0000	1.015	0	0	0
2011/12/01	R186 2012/02/02	98.00	Call	Bond Future	105,773.0000	106,118.0000	0.326	0	0	0
2011/12/01	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R186 2012/05/03			Bond Future	8.6230	8.5870	(0.417)	0.0000	0.0000	0
2011/12/01	R186 2012/05/03	9.00	Call	Bond Future	6,743.0000	6,937.0000	2.877	0	0	0
2011/12/01	R186 2012/05/03	9.00	Put	Bond Future	3,375.0000	3,240.0000	(4.000)	0	0	0
2011/12/01	R186 2012/05/03	9.05	Call	Bond Future	7,014.0000	7,212.0000	2.823	0	0	0
2011/12/01	R186 2012/05/03	9.05	Put	Bond Future	3,210.0000	3,079.0000	(4.081)	0	0	0
2011/12/01	R186 2012/05/03	8.95	Call	Bond Future	6,477.0000	6,665.0000	2.903	0	0	0
2011/12/01	R186 2012/05/03	8.95	Put	Bond Future	3,548.0000	3,407.0000	(3.974)	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
2011/12/01	R186 2012/08/02			Bond Future	8.7010	8.6660	(0.402)	0.0000	0.0000	0
2011/12/01	R186 2012/08/02	8.75	Call	Bond Future	6,069.0000	6,227.0000	2.603	0	0	0
2011/12/01	R186 2012/08/02	8.75	Put	Bond Future	5,631.0000	5,475.0000	(2.770)	0	0	0
2011/12/01	R186 2012/08/02	8.80	Call	Bond Future	6,299.0000	6,461.0000	2.572	0	0	0
2011/12/01	R186 2012/08/02	8.80	Put	Bond Future	5,417.0000	5,265.0000	(2.806)	0	0	0
2011/12/01	R186 2012/08/02	8.70	Call	Bond Future	5,843.0000	5,997.0000	2.636	0	0	0
2011/12/01	R186 2012/08/02	8.70	Put	Bond Future	5,852.0000	5,692.0000	(2.734)	0	0	0
2011/12/01	R186 2012/11/01			Bond Future	8.7790	8.7450	(0.387)	0.0000	0.0000	0
2011/12/01	R186 2012/11/01	8.75	Call	Bond Future	6,810.0000	6,957.0000	2.159	0	0	0
2011/12/01	R186 2012/11/01	8.75	Put	Bond Future	7,065.0000	6,913.0000	(2.151)	0	0	0
2011/12/01	R186 2012/11/01	8.80	Call	Bond Future	7,029.0000	7,180.0000	2.148	0	0	0
2011/12/01	R186 2012/11/01	8.80	Put	Bond Future	6,845.0000	6,696.0000	(2.177)	0	0	0
2011/12/01	R186 2012/11/01	8.70	Call	Bond Future	6,594.0000	6,739.0000	2.199	0	0	0
2011/12/01	R186 2012/11/01	8.70	Put	Bond Future	7,291.0000	7,137.0000	(2.112)	0	0	0
2011/12/01	R189 2012/02/02			Bond Future	218.9962	219.0243	0.013	0.0000	0.0000	0
2011/12/01	R189 2012/02/02	218.00	Call	Bond Future	996.0000	1,024.0000	2.811	0	0	0
2011/12/01	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R189 2012/02/02	218.05	Call	Bond Future	946.0000	974.0000	2.960	0	0	0
2011/12/01	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R189 2012/02/02	217.95	Call	Bond Future	1,046.0000	1,074.0000	2.677	0	0	0
2011/12/01	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R197 2012/02/02			Bond Future	243.6691	244.5938	0.379	0.0000	0.0000	965
2011/12/01	R197 2012/02/02	237.00	Call	Bond Future	6,669.0000	7,594.0000	13.870	0	0	0
2011/12/01	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R197 2012/02/02	237.05	Call	Bond Future	6,619.0000	7,544.0000	13.975	0	0	0
2011/12/01	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R197 2012/02/02	236.95	Call	Bond Future	6,719.0000	7,644.0000	13.767	0	0	0
2011/12/01	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R201 2012/02/02			Bond Future	6.3170	6.3100	(0.111)	0.0000	0.0000	3,124
2011/12/01	R201 2012/02/02	8.25	Call	Bond Future	5,044.0000	5,062.0000	0.357	0	0	0
2011/12/01	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/01	R201 2012/02/02	8.30	Call	Bond Future	5,170.0000	5,189.0000	0.368	0	0	0
2011/12/01	R201 2012/02/02	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/12/01	R201 2012/02/02	8.20	Call	Bond Future	4,917.0000	4,936.0000	0.386	0	0	0
2011/12/01	R201 2012/02/02	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/01	R201 2012/05/03			Bond Future	6.3540	6.3530	(0.016)	0.0000	0.0000	0
2011/12/01	R201 2012/05/03	7.75	Call	Bond Future	3,525.0000	3,525.0000	0.000	0	0	0
2011/12/01	R201 2012/05/03	7.75	Put	Bond Future	153.0000	150.0000	(1.961)	0	0	0
2011/12/01	R201 2012/05/03	7.80	Call	Bond Future	3,630.0000	3,630.0000	0.000	0	0	0
2011/12/01	R201 2012/05/03	7.80	Put	Bond Future	139.0000	137.0000	(1.439)	0	0	0
2011/12/01	R201 2012/05/03	7.70	Call	Bond Future	3,421.0000	3,421.0000	0.000	0	0	0
2011/12/01	R201 2012/05/03	7.70	Put	Bond Future	167.0000	165.0000	(1.198)	0	0	0
2011/12/01	R201 2012/08/02			Bond Future	6.3760	6.3840	0.125	0.0000	0.0000	0
2011/12/01	R201 2012/08/02	7.50	Call	Bond Future	3,001.0000	2,985.0000	(0.533)	0	0	0
2011/12/01	R201 2012/08/02	7.50	Put	Bond Future	520.0000	522.0000	0.385	0	0	0
2011/12/01	R201 2012/08/02	7.55	Call	Bond Future	3,086.0000	3,070.0000	(0.518)	0	0	0
2011/12/01	R201 2012/08/02	7.55	Put	Bond Future	496.0000	498.0000	0.403	0	0	0
2011/12/01	R201 2012/08/02	7.45	Call	Bond Future	2,916.0000	2,900.0000	(0.549)	0	0	0
2011/12/01	R201 2012/08/02	7.45	Put	Bond Future	543.0000	545.0000	0.368	0	0	0
2011/12/01	R201 2012/11/01			Bond Future	6.3890	6.4070	0.282	0.0000	0.0000	0
2011/12/01	R201 2012/11/01	6.50	Call	Bond Future	1,787.0000	1,766.0000	(1.175)	0	0	0
2011/12/01	R201 2012/11/01	6.50	Put	Bond Future	1,564.0000	1,579.0000	0.959	0	0	0
2011/12/01	R201 2012/11/01	6.55	Call	Bond Future	1,843.0000	1,821.0000	(1.194)	0	0	0
2011/12/01	R201 2012/11/01	6.55	Put	Bond Future	1,519.0000	1,533.0000	0.922	0	0	0
2011/12/01	R201 2012/11/01	6.45	Call	Bond Future	1,733.0000	1,712.0000	(1.212)	0	0	0
2011/12/01	R201 2012/11/01	6.45	Put	Bond Future	1,610.0000	1,625.0000	0.932	0	0	0
2011/12/01	R202 2012/02/02			Bond Future	181.2987	182.7638	0.808	0.0000	0.0000	34,872
2011/12/01	R202 2012/02/02	177.00	Call	Bond Future	4,299.0000	5,764.0000	34.078	0	0	0
2011/12/01	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R202 2012/02/02	177.05	Call	Bond Future	4,249.0000	5,714.0000	34.479	0	0	0
2011/12/01	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R202 2012/02/02	176.95	Call	Bond Future	4,349.0000	5,814.0000	33.686	0	0	0
2011/12/01	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R203 2012/02/02			Bond Future	7.4420	7.3980	(0.591)	0.0000	0.0000	1,867
2011/12/01	R203 2012/02/02	8.75	Call	Bond Future	5,871.0000	6,066.0000	3.321	0	0	0
2011/12/01	R203 2012/02/02	8.75	Put	Bond Future	45.0000	36.0000	(20.000)	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
2011/12/01	R203 2012/02/02	8.80	Call	Bond Future	6,078.0000	6,275.0000	3.241	0	0	0
2011/12/01	R203 2012/02/02	8.80	Put	Bond Future	37.0000	31.0000	(16.216)	0	0	0
2011/12/01	R203 2012/02/02	8.70	Call	Bond Future	5,664.0000	5,858.0000	3.425	0	0	0
2011/12/01	R203 2012/02/02	8.70	Put	Bond Future	53.0000	43.0000	(18.868)	0	0	0
2011/12/01	R203 2012/02/02	6.95	Put	Bond Future	2,706.0000	2,544.0000	(5.987)	0	0	0
2011/12/01	R203 2012/02/02	6.95	Call	Bond Future	404.0000	445.0000	10.149	0	0	2,640
2011/12/01	R203 2012/02/02	7.20	Put	Bond Future	1,877.0000	1,741.0000	(7.246)	0	0	0
2011/12/01	R203 2012/02/02	7.20	Call	Bond Future	753.0000	820.0000	8.898	0	0	880
2011/12/01	R203 2012/02/02	7.35	Call	Bond Future	1,038.0000	1,123.0000	8.189	0	0	0
2011/12/01	R203 2012/02/02	7.35	Put	Bond Future	1,464.0000	1,345.0000	(8.128)	0	0	880
2011/12/01	R203 2012/02/02	7.95	Call	Bond Future	2,739.0000	2,890.0000	5.513	0	0	0
2011/12/01	R203 2012/02/02	7.95	Put	Bond Future	427.0000	374.0000	(12.412)	0	0	2,640
2011/12/01	R203 2012/05/03			Bond Future	7.5260	7.4840	(0.558)	0.0000	0.0000	0
2011/12/01	R203 2012/05/03	8.75	Call	Bond Future	5,685.0000	5,840.0000	2.726	0	0	0
2011/12/01	R203 2012/05/03	8.75	Put	Bond Future	439.0000	408.0000	(7.062)	0	0	0
2011/12/01	R203 2012/05/03	8.80	Call	Bond Future	5,859.0000	6,016.0000	2.680	0	0	0
2011/12/01	R203 2012/05/03	8.80	Put	Bond Future	406.0000	376.0000	(7.389)	0	0	0
2011/12/01	R203 2012/05/03	8.70	Call	Bond Future	5,509.0000	5,662.0000	2.777	0	0	0
2011/12/01	R203 2012/05/03	8.70	Put	Bond Future	471.0000	437.0000	(7.219)	0	0	0
2011/12/01	R203 2012/08/02			Bond Future	7.6050	7.5650	(0.526)	0.0000	0.0000	0
2011/12/01	R203 2012/08/02	8.50	Call	Bond Future	4,942.0000	5,060.0000	2.388	0	0	0
2011/12/01	R203 2012/08/02	8.50	Put	Bond Future	1,234.0000	1,183.0000	(4.133)	0	0	0
2011/12/01	R203 2012/08/02	8.55	Call	Bond Future	5,092.0000	5,212.0000	2.357	0	0	0
2011/12/01	R203 2012/08/02	8.55	Put	Bond Future	1,182.0000	1,133.0000	(4.146)	0	0	0
2011/12/01	R203 2012/08/02	8.45	Call	Bond Future	4,795.0000	4,911.0000	2.419	0	0	0
2011/12/01	R203 2012/08/02	8.45	Put	Bond Future	1,290.0000	1,237.0000	(4.109)	0	0	0
2011/12/01	R203 2012/11/01			Bond Future	7.6900	7.6520	(0.494)	0.0000	0.0000	0
2011/12/01	R203 2012/11/01	7.75	Call	Bond Future	3,012.0000	3,090.0000	2.590	0	0	0
2011/12/01	R203 2012/11/01	7.75	Put	Bond Future	2,770.0000	2,694.0000	(2.744)	0	0	0
2011/12/01	R203 2012/11/01	7.80	Call	Bond Future	3,120.0000	3,199.0000	2.532	0	0	0
2011/12/01	R203 2012/11/01	7.80	Put	Bond Future	2,676.0000	2,601.0000	(2.803)	0	0	0
2011/12/01	R203 2012/11/01	7.70	Call	Bond Future	2,906.0000	2,982.0000	2.615	0	0	0
2011/12/01	R203 2012/11/01	7.70	Put	Bond Future	2,866.0000	2,788.0000	(2.722)	0	0	0
2011/12/01	R204 2012/02/02			Bond Future	7.7290	7.6910	(0.492)	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
2011/12/01	R204 2012/02/02	9.00	Call	Bond Future	6,553.0000	6,742.0000	2.884	0	0	0
2011/12/01	R204 2012/02/02	9.00	Put	Bond Future	85.0000	73.0000	(14.118)	0	0	0
2011/12/01	R204 2012/02/02	9.05	Call	Bond Future	6,784.0000	6,975.0000	2.815	0	0	0
2011/12/01	R204 2012/02/02	9.05	Put	Bond Future	73.0000	62.0000	(15.068)	0	0	0
2011/12/01	R204 2012/02/02	8.95	Call	Bond Future	6,321.0000	6,509.0000	2.974	0	0	0
2011/12/01	R204 2012/02/02	8.95	Put	Bond Future	98.0000	84.0000	(14.286)	0	0	0
2011/12/01	R204 2012/05/03			Bond Future	7.8140	7.7780	(0.461)	0.0000	0.0000	0
2011/12/01	R204 2012/05/03	8.75	Call	Bond Future	5,535.0000	5,673.0000	2.493	0	0	0
2011/12/01	R204 2012/05/03	8.75	Put	Bond Future	877.0000	830.0000	(5.359)	0	0	0
2011/12/01	R204 2012/05/03	8.80	Call	Bond Future	5,724.0000	5,864.0000	2.446	0	0	0
2011/12/01	R204 2012/05/03	8.80	Put	Bond Future	825.0000	780.0000	(5.455)	0	0	0
2011/12/01	R204 2012/05/03	8.70	Call	Bond Future	5,348.0000	5,484.0000	2.543	0	0	0
2011/12/01	R204 2012/05/03	8.70	Put	Bond Future	932.0000	883.0000	(5.258)	0	0	0
2011/12/01	R204 2012/08/02			Bond Future	7.8970	7.8630	(0.431)	0.0000	0.0000	0
2011/12/01	R204 2012/08/02	8.50	Call	Bond Future	4,761.0000	4,867.0000	2.226	0	0	0
2011/12/01	R204 2012/08/02	8.50	Put	Bond Future	1,831.0000	1,768.0000	(3.441)	0	0	0
2011/12/01	R204 2012/08/02	8.55	Call	Bond Future	4,923.0000	5,031.0000	2.194	0	0	0
2011/12/01	R204 2012/08/02	8.55	Put	Bond Future	1,754.0000	1,694.0000	(3.421)	0	0	0
2011/12/01	R204 2012/08/02	8.45	Call	Bond Future	4,601.0000	4,706.0000	2.282	0	0	0
2011/12/01	R204 2012/08/02	8.45	Put	Bond Future	1,909.0000	1,846.0000	(3.300)	0	0	0
2011/12/01	R204 2012/11/01			Bond Future	7.9810	7.9490	(0.401)	0.0000	0.0000	0
2011/12/01	R204 2012/11/01	8.00	Call	Bond Future	3,619.0000	3,694.0000	2.072	0	0	0
2011/12/01	R204 2012/11/01	8.00	Put	Bond Future	3,528.0000	3,450.0000	(2.211)	0	0	0
2011/12/01	R204 2012/11/01	8.05	Call	Bond Future	3,744.0000	3,820.0000	2.030	0	0	0
2011/12/01	R204 2012/11/01	8.05	Put	Bond Future	3,415.0000	3,338.0000	(2.255)	0	0	0
2011/12/01	R204 2012/11/01	7.95	Call	Bond Future	3,497.0000	3,571.0000	2.116	0	0	0
2011/12/01	R204 2012/11/01	7.95	Put	Bond Future	3,645.0000	3,566.0000	(2.167)	0	0	0
2011/12/01	R206 2012/02/02			Bond Future	6.0890	6.0710	(0.296)	0.0000	0.0000	300
2011/12/01	R206 2012/02/02	8.00	Call	Bond Future	3,424.0000	3,457.0000	0.964	0	0	0
2011/12/01	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R206 2012/02/02	8.05	Call	Bond Future	3,512.0000	3,545.0000	0.940	0	0	0
2011/12/01	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R206 2012/02/02	7.95	Call	Bond Future	3,337.0000	3,370.0000	0.989	0	0	0
2011/12/01	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
2011/12/01	R206 2012/05/03			Bond Future	6.1120	6.1010	(0.180)	0.0000	0.0000	0
2011/12/01	R206 2012/05/03	7.50	Call	Bond Future	2,286.0000	2,301.0000	0.656	0	0	0
2011/12/01	R206 2012/05/03	7.50	Put	Bond Future	90.0000	87.0000	(3.333)	0	0	0
2011/12/01	R206 2012/05/03	7.55	Call	Bond Future	2,356.0000	2,371.0000	0.637	0	0	0
2011/12/01	R206 2012/05/03	7.55	Put	Bond Future	82.0000	79.0000	(3.659)	0	0	0
2011/12/01	R206 2012/05/03	7.45	Call	Bond Future	2,217.0000	2,232.0000	0.677	0	0	0
2011/12/01	R206 2012/05/03	7.45	Put	Bond Future	99.0000	96.0000	(3.030)	0	0	0
2011/12/01	R206 2012/08/02			Bond Future	6.1070	6.1080	0.016	0.0000	0.0000	0
2011/12/01	R206 2012/08/02	7.25	Call	Bond Future	1,914.0000	1,911.0000	(0.157)	0	0	0
2011/12/01	R206 2012/08/02	7.25	Put	Bond Future	359.0000	357.0000	(0.557)	0	0	0
2011/12/01	R206 2012/08/02	7.30	Call	Bond Future	1,965.0000	1,963.0000	(0.102)	0	0	0
2011/12/01	R206 2012/08/02	7.30	Put	Bond Future	343.0000	342.0000	(0.292)	0	0	0
2011/12/01	R206 2012/08/02	7.20	Call	Bond Future	1,862.0000	1,859.0000	(0.161)	0	0	0
2011/12/01	R206 2012/08/02	7.20	Put	Bond Future	374.0000	373.0000	(0.267)	0	0	0
2011/12/01	R206 2012/11/01			Bond Future	6.0630	6.0790	0.264	0.0000	0.0000	0
2011/12/01	R206 2012/11/01	6.00	Call	Bond Future	1,044.0000	1,034.0000	(0.958)	0	0	0
2011/12/01	R206 2012/11/01	6.00	Put	Bond Future	1,116.0000	1,125.0000	0.806	0	0	0
2011/12/01	R206 2012/11/01	6.05	Call	Bond Future	1,074.0000	1,063.0000	(1.024)	0	0	0
2011/12/01	R206 2012/11/01	6.05	Put	Bond Future	1,089.0000	1,096.0000	0.643	0	0	0
2011/12/01	R206 2012/11/01	5.95	Call	Bond Future	1,014.0000	1,004.0000	(0.986)	0	0	0
2011/12/01	R206 2012/11/01	5.95	Put	Bond Future	1,144.0000	1,152.0000	0.699	0	0	0
2011/12/01	R207 2012/02/02			Bond Future	7.9370	7.9200	(0.214)	0.0000	0.0000	30,800
2011/12/01	R207 2012/02/02	9.00	Call	Bond Future	5,890.0000	5,977.0000	1.477	0	0	0
2011/12/01	R207 2012/02/02	9.00	Put	Bond Future	102.0000	93.0000	(8.824)	0	0	0
2011/12/01	R207 2012/02/02	9.05	Call	Bond Future	6,137.0000	6,225.0000	1.434	0	0	0
2011/12/01	R207 2012/02/02	9.05	Put	Bond Future	88.0000	79.0000	(10.227)	0	0	0
2011/12/01	R207 2012/02/02	8.95	Call	Bond Future	5,645.0000	5,731.0000	1.523	0	0	0
2011/12/01	R207 2012/02/02	8.95	Put	Bond Future	119.0000	109.0000	(8.403)	0	0	0
2011/12/01	R207 2012/02/02	7.35	Put	Bond Future	3,737.0000	3,651.0000	(2.301)	0	0	0
2011/12/01	R207 2012/02/02	7.35	Call	Bond Future	341.0000	351.0000	2.933	0	0	1,920
2011/12/01	R207 2012/02/02	7.65	Put	Bond Future	2,425.0000	2,351.0000	(3.052)	0	0	0
2011/12/01	R207 2012/02/02	7.65	Call	Bond Future	783.0000	805.0000	2.810	0	0	640
2011/12/01	R207 2012/02/02	7.85	Call	Bond Future	1,233.0000	1,265.0000	2.595	0	0	0
2011/12/01	R207 2012/02/02	7.85	Put	Bond Future	1,727.0000	1,663.0000	(3.706)	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
2011/12/01	R207 2012/02/02	8.50	Call	Bond Future	3,542.0000	3,612.0000	1.976	0	0	0
2011/12/01	R207 2012/02/02	8.50	Put	Bond Future	420.0000	394.0000	(6.190)	0	0	1,920
2011/12/01	R207 2012/05/03			Bond Future	8.0230	8.0080	(0.187)	0.0000	0.0000	0
2011/12/01	R207 2012/05/03	8.75	Call	Bond Future	5,150.0000	5,202.0000	1.010	0	0	0
2011/12/01	R207 2012/05/03	8.75	Put	Bond Future	1,253.0000	1,222.0000	(2.474)	0	0	0
2011/12/01	R207 2012/05/03	8.80	Call	Bond Future	5,340.0000	5,394.0000	1.011	0	0	0
2011/12/01	R207 2012/05/03	8.80	Put	Bond Future	1,182.0000	1,154.0000	(2.369)	0	0	0
2011/12/01	R207 2012/05/03	8.70	Call	Bond Future	4,963.0000	5,014.0000	1.028	0	0	0
2011/12/01	R207 2012/05/03	8.70	Put	Bond Future	1,327.0000	1,296.0000	(2.336)	0	0	0
2011/12/01	R207 2012/08/02			Bond Future	8.1060	8.0940	(0.148)	0.0000	0.0000	0
2011/12/01	R207 2012/08/02	8.75	Call	Bond Future	5,369.0000	5,405.0000	0.671	0	0	0
2011/12/01	R207 2012/08/02	8.75	Put	Bond Future	2,005.0000	1,976.0000	(1.446)	0	0	0
2011/12/01	R207 2012/08/02	8.80	Call	Bond Future	5,543.0000	5,581.0000	0.686	0	0	0
2011/12/01	R207 2012/08/02	8.80	Put	Bond Future	1,924.0000	1,897.0000	(1.403)	0	0	0
2011/12/01	R207 2012/08/02	8.70	Call	Bond Future	5,196.0000	5,232.0000	0.693	0	0	0
2011/12/01	R207 2012/08/02	8.70	Put	Bond Future	2,087.0000	2,059.0000	(1.342)	0	0	0
2011/12/01	R207 2012/11/01			Bond Future	8.1860	8.1770	(0.110)	0.0000	0.0000	0
2011/12/01	R207 2012/11/01	8.25	Call	Bond Future	4,087.0000	4,107.0000	0.489	0	0	0
2011/12/01	R207 2012/11/01	8.25	Put	Bond Future	3,756.0000	3,729.0000	(0.719)	0	0	0
2011/12/01	R207 2012/11/01	8.30	Call	Bond Future	4,223.0000	4,243.0000	0.474	0	0	0
2011/12/01	R207 2012/11/01	8.30	Put	Bond Future	3,634.0000	3,607.0000	(0.743)	0	0	0
2011/12/01	R207 2012/11/01	8.20	Call	Bond Future	3,954.0000	3,972.0000	0.455	0	0	0
2011/12/01	R207 2012/11/01	8.20	Put	Bond Future	3,881.0000	3,853.0000	(0.721)	0	0	0
2011/12/01	R208 2012/02/02			Bond Future	7.9810	7.9650	(0.200)	0.0000	0.0000	14,264
2011/12/01	R208 2012/02/02	9.00	Call	Bond Future	6,041.0000	6,130.0000	1.473	0	0	0
2011/12/01	R208 2012/02/02	9.00	Put	Bond Future	100.0000	91.0000	(9.000)	0	0	0
2011/12/01	R208 2012/02/02	9.05	Call	Bond Future	6,305.0000	6,394.0000	1.412	0	0	0
2011/12/01	R208 2012/02/02	9.05	Put	Bond Future	85.0000	77.0000	(9.412)	0	0	0
2011/12/01	R208 2012/02/02	8.95	Call	Bond Future	5,779.0000	5,866.0000	1.505	0	0	0
2011/12/01	R208 2012/02/02	8.95	Put	Bond Future	118.0000	107.0000	(9.322)	0	0	0
2011/12/01	R208 2012/02/02	7.45	Put	Bond Future	3,675.0000	3,589.0000	(2.340)	0	0	0
2011/12/01	R208 2012/02/02	7.45	Call	Bond Future	373.0000	384.0000	2.949	0	0	2,880
2011/12/01	R208 2012/02/02	7.70	Put	Bond Future	2,503.0000	2,427.0000	(3.036)	0	0	0
2011/12/01	R208 2012/02/02	7.70	Call	Bond Future	774.0000	795.0000	2.713	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
2011/12/01	R208 2012/02/02	7.90	Call	Bond Future	1,253.0000	1,287.0000	2.713	0	0	0
2011/12/01	R208 2012/02/02	7.90	Put	Bond Future	1,747.0000	1,684.0000	(3.606)	0	0	960
2011/12/01	R208 2012/02/02	8.55	Call	Bond Future	3,766.0000	3,839.0000	1.938	0	0	0
2011/12/01	R208 2012/02/02	8.55	Put	Bond Future	387.0000	362.0000	(6.460)	0	0	2,880
2011/12/01	R208 2012/05/03			Bond Future	8.0580	8.0430	(0.186)	0.0000	0.0000	0
2011/12/01	R208 2012/05/03	9.00	Call	Bond Future	6,365.0000	6,428.0000	0.990	0	0	0
2011/12/01	R208 2012/05/03	9.00	Put	Bond Future	982.0000	956.0000	(2.648)	0	0	0
2011/12/01	R208 2012/05/03	9.05	Call	Bond Future	6,580.0000	6,643.0000	0.957	0	0	0
2011/12/01	R208 2012/05/03	9.05	Put	Bond Future	922.0000	896.0000	(2.820)	0	0	0
2011/12/01	R208 2012/05/03	8.95	Call	Bond Future	6,152.0000	6,214.0000	1.008	0	0	0
2011/12/01	R208 2012/05/03	8.95	Put	Bond Future	1,044.0000	1,017.0000	(2.586)	0	0	0
2011/12/01	R208 2012/08/02			Bond Future	8.1320	8.1190	(0.160)	0.0000	0.0000	0
2011/12/01	R208 2012/08/02	8.75	Call	Bond Future	5,730.0000	5,774.0000	0.768	0	0	0
2011/12/01	R208 2012/08/02	8.75	Put	Bond Future	2,236.0000	2,204.0000	(1.431)	0	0	0
2011/12/01	R208 2012/08/02	8.80	Call	Bond Future	5,917.0000	5,961.0000	0.744	0	0	0
2011/12/01	R208 2012/08/02	8.80	Put	Bond Future	2,147.0000	2,116.0000	(1.444)	0	0	0
2011/12/01	R208 2012/08/02	8.70	Call	Bond Future	5,546.0000	5,588.0000	0.757	0	0	0
2011/12/01	R208 2012/08/02	8.70	Put	Bond Future	2,328.0000	2,295.0000	(1.418)	0	0	0
2011/12/01	R208 2012/11/01			Bond Future	8.2070	8.1960	(0.134)	0.0000	0.0000	0
2011/12/01	R208 2012/11/01	8.25	Call	Bond Future	4,239.0000	4,266.0000	0.637	0	0	0
2011/12/01	R208 2012/11/01	8.25	Put	Bond Future	3,996.0000	3,961.0000	(0.876)	0	0	0
2011/12/01	R208 2012/11/01	8.30	Call	Bond Future	4,386.0000	4,414.0000	0.638	0	0	0
2011/12/01	R208 2012/11/01	8.30	Put	Bond Future	3,862.0000	3,828.0000	(0.880)	0	0	0
2011/12/01	R208 2012/11/01	8.20	Call	Bond Future	4,096.0000	4,122.0000	0.635	0	0	0
2011/12/01	R208 2012/11/01	8.20	Put	Bond Future	4,136.0000	4,099.0000	(0.895)	0	0	0
2011/12/01	R209 2012/02/02			Bond Future	8.9040	8.8720	(0.359)	0.0000	0.0000	2,599
2011/12/01	R209 2012/02/02	9.00	Call	Bond Future	2,993.0000	3,115.0000	4.076	0	0	0
2011/12/01	R209 2012/02/02	9.00	Put	Bond Future	2,254.0000	2,127.0000	(5.634)	0	0	0
2011/12/01	R209 2012/02/02	9.05	Call	Bond Future	3,204.0000	3,332.0000	3.995	0	0	0
2011/12/01	R209 2012/02/02	9.05	Put	Bond Future	2,084.0000	1,963.0000	(5.806)	0	0	0
2011/12/01	R209 2012/02/02	8.95	Call	Bond Future	2,790.0000	2,905.0000	4.122	0	0	0
2011/12/01	R209 2012/02/02	8.95	Put	Bond Future	2,434.0000	2,300.0000	(5.505)	0	0	0
2011/12/01	R209 2012/05/03			Bond Future	8.9730	8.9420	(0.345)	0.0000	0.0000	0
2011/12/01	R209 2012/05/03	9.00	Call	Bond Future	4,107.0000	4,223.0000	2.824	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
2011/12/01	R209 2012/05/03	9.00	Put	Bond Future	3,901.0000	3,778.0000	(3.153)	0	0	0
2011/12/01	R209 2012/05/03	9.05	Call	Bond Future	4,301.0000	4,420.0000	2.767	0	0	0
2011/12/01	R209 2012/05/03	9.05	Put	Bond Future	3,715.0000	3,596.0000	(3.203)	0	0	0
2011/12/01	R209 2012/05/03	8.95	Call	Bond Future	3,918.0000	4,030.0000	2.859	0	0	0
2011/12/01	R209 2012/05/03	8.95	Put	Bond Future	4,095.0000	3,968.0000	(3.101)	0	0	0
2011/12/01	R209 2012/08/02			Bond Future	9.0400	9.0100	(0.332)	0.0000	0.0000	0
2011/12/01	R209 2012/08/02	9.25	Call	Bond Future	5,890.0000	6,014.0000	2.105	0	0	0
2011/12/01	R209 2012/08/02	9.25	Put	Bond Future	4,328.0000	4,225.0000	(2.380)	0	0	0
2011/12/01	R209 2012/08/02	9.30	Call	Bond Future	6,098.0000	6,223.0000	2.050	0	0	0
2011/12/01	R209 2012/08/02	9.30	Put	Bond Future	4,172.0000	4,070.0000	(2.445)	0	0	0
2011/12/01	R209 2012/08/02	9.20	Call	Bond Future	5,695.0000	5,815.0000	2.107	0	0	0
2011/12/01	R209 2012/08/02	9.20	Put	Bond Future	4,500.0000	4,393.0000	(2.378)	0	0	0
2011/12/01	R209 2012/11/01			Bond Future	9.1070	9.0780	(0.318)	0.0000	0.0000	0
2011/12/01	R209 2012/11/01	9.00	Call	Bond Future	5,394.0000	5,498.0000	1.928	0	0	0
2011/12/01	R209 2012/11/01	9.00	Put	Bond Future	6,201.0000	6,087.0000	(1.838)	0	0	0
2011/12/01	R209 2012/11/01	9.05	Call	Bond Future	5,572.0000	5,679.0000	1.920	0	0	0
2011/12/01	R209 2012/11/01	9.05	Put	Bond Future	6,000.0000	5,890.0000	(1.833)	0	0	0
2011/12/01	R209 2012/11/01	8.95	Call	Bond Future	5,218.0000	5,320.0000	1.955	0	0	0
2011/12/01	R209 2012/11/01	8.95	Put	Bond Future	6,407.0000	6,291.0000	(1.811)	0	0	0
2011/12/01	R210 2012/02/02			Bond Future	137.4528	137.9176	0.338	0.0000	0.0000	755
2011/12/01	R210 2012/02/02	131.00	Call	Bond Future	6,453.0000	6,918.0000	7.206	0	0	0
2011/12/01	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R210 2012/02/02	131.05	Call	Bond Future	6,403.0000	6,868.0000	7.262	0	0	0
2011/12/01	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R210 2012/02/02	130.95	Call	Bond Future	6,503.0000	6,968.0000	7.151	0	0	0
2011/12/01	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R211 2012/02/02			Bond Future	115.3089	115.4815	0.150	0.0000	0.0000	480
2011/12/01	R211 2012/02/02	110.50	Call	Bond Future	4,809.0000	4,982.0000	3.597	0	0	0
2011/12/01	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R211 2012/02/02	110.55	Call	Bond Future	4,759.0000	4,932.0000	3.635	0	0	0
2011/12/01	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R211 2012/02/02	110.45	Call	Bond Future	4,859.0000	5,032.0000	3.560	0	0	0
2011/12/01	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
2011/12/01	R212 2012/02/02			Bond Future	111.4973	111.9022	0.363	0.0000	0.0000	2,677
2011/12/01	R212 2012/02/02	108.50	Call	Bond Future	2,997.0000	3,402.0000	13.514	0	0	0
2011/12/01	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R212 2012/02/02	108.55	Call	Bond Future	2,947.0000	3,352.0000	13.743	0	0	0
2011/12/01	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R212 2012/02/02	108.45	Call	Bond Future	3,047.0000	3,452.0000	13.292	0	0	0
2011/12/01	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/01	R213 2012/02/02			Bond Future	8.9220	8.8900	(0.359)	0.0000	0.0000	487
2011/12/01	R213 2012/02/02	9.00	Call	Bond Future	2,975.0000	3,096.0000	4.067	0	0	0
2011/12/01	R213 2012/02/02	9.00	Put	Bond Future	2,364.0000	2,233.0000	(5.541)	0	0	0
2011/12/01	R213 2012/02/02	9.05	Call	Bond Future	3,188.0000	3,314.0000	3.952	0	0	0
2011/12/01	R213 2012/02/02	9.05	Put	Bond Future	2,189.0000	2,063.0000	(5.756)	0	0	0
2011/12/01	R213 2012/02/02	8.95	Call	Bond Future	2,771.0000	2,885.0000	4.114	0	0	0
2011/12/01	R213 2012/02/02	8.95	Put	Bond Future	2,551.0000	2,412.0000	(5.449)	0	0	0
2011/12/01	R213 2012/05/03			Bond Future	8.9970	8.9660	(0.345)	0.0000	0.0000	0
2011/12/01	R213 2012/05/03	9.25	Call	Bond Future	5,112.0000	5,245.0000	2.602	0	0	0
2011/12/01	R213 2012/05/03	9.25	Put	Bond Future	3,183.0000	3,075.0000	(3.393)	0	0	0
2011/12/01	R213 2012/05/03	9.30	Call	Bond Future	5,329.0000	5,465.0000	2.552	0	0	0
2011/12/01	R213 2012/05/03	9.30	Put	Bond Future	3,027.0000	2,922.0000	(3.469)	0	0	0
2011/12/01	R213 2012/05/03	9.20	Call	Bond Future	4,900.0000	5,029.0000	2.633	0	0	0
2011/12/01	R213 2012/05/03	9.20	Put	Bond Future	3,347.0000	3,235.0000	(3.346)	0	0	0
2011/12/01	R213 2012/08/02			Bond Future	9.0690	9.0390	(0.331)	0.0000	0.0000	0
2011/12/01	R213 2012/08/02	9.25	Call	Bond Future	5,889.0000	6,011.0000	2.072	0	0	0
2011/12/01	R213 2012/08/02	9.25	Put	Bond Future	4,521.0000	4,413.0000	(2.389)	0	0	0
2011/12/01	R213 2012/08/02	9.30	Call	Bond Future	6,100.0000	6,224.0000	2.033	0	0	0
2011/12/01	R213 2012/08/02	9.30	Put	Bond Future	4,361.0000	4,255.0000	(2.431)	0	0	0
2011/12/01	R213 2012/08/02	9.20	Call	Bond Future	5,691.0000	5,810.0000	2.091	0	0	0
2011/12/01	R213 2012/08/02	9.20	Put	Bond Future	4,698.0000	4,587.0000	(2.363)	0	0	0
2011/12/01	R213 2012/11/01			Bond Future	9.1440	9.1150	(0.317)	0.0000	0.0000	0
2011/12/01	R213 2012/11/01	9.00	Call	Bond Future	5,370.0000	5,473.0000	1.918	0	0	0
2011/12/01	R213 2012/11/01	9.00	Put	Bond Future	6,467.0000	6,351.0000	(1.794)	0	0	0
2011/12/01	R213 2012/11/01	9.05	Call	Bond Future	5,549.0000	5,654.0000	1.892	0	0	0
2011/12/01	R213 2012/11/01	9.05	Put	Bond Future	6,263.0000	6,149.0000	(1.820)	0	0	0
2011/12/01	R213 2012/11/01	8.95	Call	Bond Future	5,194.0000	5,294.0000	1.925	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
2011/12/01	R213 2012/11/01	8.95	Put	Bond Future	6,678.0000	6,558.0000	(1.797)	0	0	0
2011/12/01	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>571541.00</b>