



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/12/2011

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
2011/12/05	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/05	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	AL7T 2012/02/02			Index Future	416.2890	415.2920	(0.239)	0.0000	0.0000	16
2011/12/05	AL7T 2012/05/03			Index Future	422.3500	421.3430	(0.238)	0.0000	0.0000	0
2011/12/05	ALBI 2012/02/02			Index Future	378.6460	377.7240	(0.243)	0.0000	0.0000	1,042
2011/12/05	ALBI 2012/05/03			Index Future	384.1600	383.2280	(0.243)	0.0000	0.0000	0
2011/12/05	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/05	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	CAAK 2011/12/19			Can-Do Future	0.1311	0.1306	(0.381)	0.0000	0.0000	12,659
2011/12/05	CAAL 2011/12/19			Can-Do Future	0.0941	0.0862	(8.395)	0.0000	0.0000	18,519
2011/12/05	CAAM 2011/12/19			Can-Do Future	0.1679	0.1640	(2.323)	0.0000	0.0000	12,423
2011/12/05	CAAN 2012/03/30			Can-Do Future	0.3605	0.3455	(4.161)	0.0000	0.0000	100,000
2011/12/05	CAAO 2012/03/30			Can-Do Future	0.1325	0.1342	1.283	0.0000	0.0000	100,000
2011/12/05	CAAP 2011/12/19			Can-Do Future	0.1955	0.1937	(0.921)	0.0000	0.0000	12,346
2011/12/05	CAAR 2011/12/19			Can-Do Future	0.1122	0.1054	(6.061)	0.0000	0.0000	18,750
2011/12/05	CAAS 2012/01/31			Can-Do Future	0.0865	0.0875	1.156	0.0000	0.0000	12,500
2011/12/05	CAAT 2012/02/29			Can-Do Future	0.0776	0.0789	1.675	0.0000	0.0000	12,500
2011/12/05	CAAU 2012/01/31			Can-Do Future	0.0793	0.0809	2.018	0.0000	0.0000	19,481
2011/12/05	CAAV 2012/02/29			Can-Do Future	0.1029	0.1052	2.235	0.0000	0.0000	12,987
2011/12/05	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/05	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/05	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/05	GOVI 2012/02/02			GOVI	379.7810	378.9130	(0.229)	0.0000	0.0000	157
2011/12/05	GOVI 2012/02/02	369.00	Call	GOVI	107,810.0000	99,130.0000	(8.051)	0	0	0
2011/12/05	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GOVI 2012/02/02	369.01	Call	GOVI	107,710.0000	99,030.0000	(8.059)	0	0	0
2011/12/05	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GOVI 2012/02/02	368.99	Call	GOVI	107,910.0000	99,230.0000	(8.044)	0	0	0
2011/12/05	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GOVI 2012/05/03			GOVI	385.3110	384.4340	(0.228)	0.0000	0.0000	0
2011/12/05	GOVI 2012/05/03	382.00	Call	GOVI	33,110.0000	24,340.0000	(26.487)	0	0	0
2011/12/05	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GOVI 2012/05/03	382.01	Call	GOVI	33,010.0000	24,240.0000	(26.568)	0	0	0
2011/12/05	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GOVI 2012/05/03	381.99	Call	GOVI	33,210.0000	24,440.0000	(26.408)	0	0	0
2011/12/05	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/05	IGOV 2012/02/02			Index Future	165.8970	166.1870	0.175	0.0000	0.0000	507
2011/12/05	IGOV 2012/05/03			Index Future	168.3130	168.6080	0.175	0.0000	0.0000	0
2011/12/05	ILBI 2012/02/02			Index Future	447.0830	445.9030	(0.264)	0.0000	0.0000	88
2011/12/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/05	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
2011/12/05	JBAF 2011/12/21			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	5,541
2011/12/05	JBAF 2012/01/18			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	101
2011/12/05	JBAF 2012/02/15			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	0
2011/12/05	JBAF 2012/03/20			Jibar Tradeable Future	5.4700	5.4700	0.000	0.0000	0.0000	2,390
2011/12/05	JBAF 2012/04/18			Jibar Tradeable Future	5.4500	5.4500	0.000	0.0000	0.0000	0
2011/12/05	JBAF 2012/05/16			Jibar Tradeable Future	5.4400	5.4400	0.000	0.0000	0.0000	0
2011/12/05	JBAF 2012/06/20			Jibar Tradeable Future	5.4500	5.4500	0.000	0.0000	0.0000	2,890
2011/12/05	JBAF 2012/09/19			Jibar Tradeable Future	5.4800	5.4900	0.182	0.0000	0.0000	44,760
2011/12/05	JBAF 2012/12/19			Jibar Tradeable Future	5.6300	5.6500	0.355	0.0000	0.0000	990
2011/12/05	JBAF 2013/03/20			Jibar Tradeable Future	5.8700	5.8800	0.170	0.0000	0.0000	790
2011/12/05	JBAF 2013/06/19			Jibar Tradeable Future	6.1200	6.1400	0.327	0.0000	0.0000	1,250
2011/12/05	JBAF 2013/09/18			Jibar Tradeable Future	6.4000	6.4100	0.156	0.0000	0.0000	2,100
2011/12/05	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/05	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/05	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/05	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/05	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/05	OTH1 2012/02/02			Index Future	372.1370	370.9440	(0.321)	0.0000	0.0000	0
2011/12/05	R157 2012/02/02			Bond Future	6.6710	6.7240	0.794	0.0000	0.0000	12,966
2011/12/05	R157 2012/02/02	8.50	Call	Bond Future	6,316.0000	6,127.0000	(2.992)	0	0	0
2011/12/05	R157 2012/02/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/05	R157 2012/02/02	8.55	Call	Bond Future	6,482.0000	6,293.0000	(2.916)	0	0	0
2011/12/05	R157 2012/02/02	8.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/05	R157 2012/02/02	8.45	Call	Bond Future	6,149.0000	5,960.0000	(3.074)	0	0	0
2011/12/05	R157 2012/02/02	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/05	R157 2012/02/02	6.55	Call	Bond Future	650.0000	553.0000	(14.923)	0	0	0
2011/12/05	R157 2012/02/02	6.55	Put	Bond Future	1,083.0000	1,175.0000	8.495	0	0	0
2011/12/05	R157 2012/02/02	6.00	Put	Bond Future	2,552.0000	2,711.0000	6.230	0	0	0
2011/12/05	R157 2012/02/02	6.00	Call	Bond Future	126.0000	95.0000	(24.603)	0	0	130
2011/12/05	R157 2012/02/02	7.05	Call	Bond Future	1,696.0000	1,542.0000	(9.080)	0	0	0
2011/12/05	R157 2012/02/02	7.05	Put	Bond Future	352.0000	387.0000	9.943	0	0	130
2011/12/05	R157 2012/02/02	6.25	Put	Bond Future	1,806.0000	1,938.0000	7.309	0	0	0
2011/12/05	R157 2012/02/02	6.25	Call	Bond Future	291.0000	234.0000	(19.588)	0	0	3,960
2011/12/05	R157 2012/02/02	6.45	Put	Bond Future	1,300.0000	1,407.0000	8.231	0	0	0
2011/12/05	R157 2012/02/02	6.45	Call	Bond Future	508.0000	425.0000	(16.339)	0	0	1,320
2011/12/05	R157 2012/02/02	6.65	Call	Bond Future	815.0000	705.0000	(13.497)	0	0	0
2011/12/05	R157 2012/02/02	6.65	Put	Bond Future	890.0000	969.0000	8.876	0	0	1,320
2011/12/05	R157 2012/02/02	7.20	Call	Bond Future	2,104.0000	1,938.0000	(7.890)	0	0	0
2011/12/05	R157 2012/02/02	7.20	Put	Bond Future	233.0000	256.0000	9.871	0	0	3,960
2011/12/05	R157 2012/05/03			Bond Future	6.7400	6.7970	0.846	0.0000	0.0000	0
2011/12/05	R157 2012/05/03	8.25	Call	Bond Future	5,047.0000	4,870.0000	(3.507)	0	0	0
2011/12/05	R157 2012/05/03	8.25	Put	Bond Future	162.0000	174.0000	7.407	0	0	0
2011/12/05	R157 2012/05/03	8.30	Call	Bond Future	5,190.0000	5,011.0000	(3.449)	0	0	0
2011/12/05	R157 2012/05/03	8.30	Put	Bond Future	148.0000	158.0000	6.757	0	0	0
2011/12/05	R157 2012/05/03	8.20	Call	Bond Future	4,904.0000	4,727.0000	(3.609)	0	0	0
2011/12/05	R157 2012/05/03	8.20	Put	Bond Future	177.0000	189.0000	6.780	0	0	0
2011/12/05	R157 2012/08/02			Bond Future	6.8000	6.8670	0.985	0.0000	0.0000	0
2011/12/05	R157 2012/08/02	8.00	Call	Bond Future	4,286.0000	4,119.0000	(3.896)	0	0	0
2011/12/05	R157 2012/08/02	8.00	Put	Bond Future	670.0000	708.0000	5.672	0	0	0
2011/12/05	R157 2012/08/02	8.05	Call	Bond Future	4,404.0000	4,235.0000	(3.837)	0	0	0

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2011/12/05	R157 2012/08/02	8.05	Put	Bond Future	640.0000	677.0000	5.781	0	0	0
2011/12/05	R157 2012/08/02	7.95	Call	Bond Future	4,170.0000	4,004.0000	(3.981)	0	0	0
2011/12/05	R157 2012/08/02	7.95	Put	Bond Future	702.0000	741.0000	5.556	0	0	0
2011/12/05	R157 2012/11/01			Bond Future	6.8650	6.9450	1.165	0.0000	0.0000	0
2011/12/05	R157 2012/11/01	7.00	Call	Bond Future	2,341.0000	2,212.0000	(5.510)	0	0	0
2011/12/05	R157 2012/11/01	7.00	Put	Bond Future	1,960.0000	2,057.0000	4.949	0	0	0
2011/12/05	R157 2012/11/01	7.05	Call	Bond Future	2,418.0000	2,287.0000	(5.418)	0	0	0
2011/12/05	R157 2012/11/01	7.05	Put	Bond Future	1,897.0000	1,992.0000	5.008	0	0	0
2011/12/05	R157 2012/11/01	6.95	Call	Bond Future	2,265.0000	2,138.0000	(5.607)	0	0	0
2011/12/05	R157 2012/11/01	6.95	Put	Bond Future	2,025.0000	2,124.0000	4.889	0	0	0
2011/12/05	R186 2012/02/02			Bond Future	8.3660	8.4170	0.610	0.0000	0.0000	24,833
2011/12/05	R186 2012/02/02	9.00	Call	Bond Future	6,742.0000	6,309.0000	(6.422)	0	0	0
2011/12/05	R186 2012/02/02	9.00	Put	Bond Future	939.0000	988.0000	5.218	0	0	100
2011/12/05	R186 2012/02/02	9.05	Call	Bond Future	7,090.0000	6,651.0000	(6.192)	0	0	0
2011/12/05	R186 2012/02/02	9.05	Put	Bond Future	847.0000	890.0000	5.077	0	0	0
2011/12/05	R186 2012/02/02	8.95	Call	Bond Future	6,400.0000	5,973.0000	(6.672)	0	0	0
2011/12/05	R186 2012/02/02	8.95	Put	Bond Future	1,039.0000	1,095.0000	5.390	0	0	0
2011/12/05	R186 2012/02/02	7.75	Put	Bond Future	6,933.0000	7,266.0000	4.803	0	0	0
2011/12/05	R186 2012/02/02	7.75	Call	Bond Future	870.0000	721.0000	(17.126)	0	0	6,000
2011/12/05	R186 2012/02/02	6.75	Put	Bond Future	16,929.0000	17,400.0000	2.782	0	0	0
2011/12/05	R186 2012/02/02	6.75	Call	Bond Future	40.0000	28.0000	(30.000)	0	0	6,000
2011/12/05	R186 2012/02/02	8.00	Put	Bond Future	5,076.0000	5,344.0000	5.280	0	0	0
2011/12/05	R186 2012/02/02	8.00	Call	Bond Future	1,527.0000	1,312.0000	(14.080)	0	0	100
2011/12/05	R186 2012/02/02	13.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/05	R186 2012/02/02	13.25	Call	Bond Future	35,653.0000	35,170.0000	(1.355)	0	0	0
2011/12/05	R186 2012/02/02	98.00	Call	Bond Future	107,427.0000	106,944.0000	(0.450)	0	0	0
2011/12/05	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R186 2012/05/03			Bond Future	8.4430	8.4950	0.616	0.0000	0.0000	0
2011/12/05	R186 2012/05/03	9.00	Call	Bond Future	7,798.0000	7,429.0000	(4.732)	0	0	0
2011/12/05	R186 2012/05/03	9.00	Put	Bond Future	2,771.0000	2,885.0000	4.114	0	0	0
2011/12/05	R186 2012/05/03	9.05	Call	Bond Future	8,091.0000	7,716.0000	(4.635)	0	0	0
2011/12/05	R186 2012/05/03	9.05	Put	Bond Future	2,628.0000	2,736.0000	4.110	0	0	0
2011/12/05	R186 2012/05/03	8.95	Call	Bond Future	7,509.0000	7,146.0000	(4.834)	0	0	0
2011/12/05	R186 2012/05/03	8.95	Put	Bond Future	2,920.0000	3,040.0000	4.110	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
2011/12/05	R186 2012/08/02			Bond Future	8.5170	8.5730	0.658	0.0000	0.0000	0
2011/12/05	R186 2012/08/02	8.75	Call	Bond Future	6,976.0000	6,647.0000	(4.716)	0	0	0
2011/12/05	R186 2012/08/02	8.75	Put	Bond Future	4,873.0000	5,055.0000	3.735	0	0	0
2011/12/05	R186 2012/08/02	8.80	Call	Bond Future	7,226.0000	6,891.0000	(4.636)	0	0	0
2011/12/05	R186 2012/08/02	8.80	Put	Bond Future	4,679.0000	4,855.0000	3.761	0	0	0
2011/12/05	R186 2012/08/02	8.70	Call	Bond Future	6,730.0000	6,407.0000	(4.799)	0	0	0
2011/12/05	R186 2012/08/02	8.70	Put	Bond Future	5,074.0000	5,261.0000	3.685	0	0	0
2011/12/05	R186 2012/11/01			Bond Future	8.5910	8.6500	0.687	0.0000	0.0000	0
2011/12/05	R186 2012/11/01	8.75	Call	Bond Future	7,695.0000	7,371.0000	(4.211)	0	0	0
2011/12/05	R186 2012/11/01	8.75	Put	Bond Future	6,281.0000	6,484.0000	3.232	0	0	0
2011/12/05	R186 2012/11/01	8.80	Call	Bond Future	7,931.0000	7,602.0000	(4.148)	0	0	0
2011/12/05	R186 2012/11/01	8.80	Put	Bond Future	6,077.0000	6,276.0000	3.275	0	0	0
2011/12/05	R186 2012/11/01	8.70	Call	Bond Future	7,463.0000	7,144.0000	(4.274)	0	0	0
2011/12/05	R186 2012/11/01	8.70	Put	Bond Future	6,491.0000	6,699.0000	3.204	0	0	0
2011/12/05	R189 2012/02/02			Bond Future	219.1870	219.0121	(0.080)	0.0000	0.0000	0
2011/12/05	R189 2012/02/02	218.00	Call	Bond Future	1,187.0000	1,012.0000	(14.743)	0	0	0
2011/12/05	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R189 2012/02/02	218.05	Call	Bond Future	1,137.0000	962.0000	(15.391)	0	0	0
2011/12/05	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R189 2012/02/02	217.95	Call	Bond Future	1,237.0000	1,062.0000	(14.147)	0	0	0
2011/12/05	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R197 2012/02/02			Bond Future	245.0607	245.2965	0.096	0.0000	0.0000	965
2011/12/05	R197 2012/02/02	237.00	Call	Bond Future	8,061.0000	8,297.0000	2.928	0	0	0
2011/12/05	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R197 2012/02/02	237.05	Call	Bond Future	8,011.0000	8,247.0000	2.946	0	0	0
2011/12/05	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R197 2012/02/02	236.95	Call	Bond Future	8,111.0000	8,347.0000	2.910	0	0	0
2011/12/05	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R201 2012/02/02			Bond Future	6.1650	6.2190	0.876	0.0000	0.0000	3,124
2011/12/05	R201 2012/02/02	8.25	Call	Bond Future	5,453.0000	5,307.0000	(2.677)	0	0	0
2011/12/05	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R201 2012/02/02	8.30	Call	Bond Future	5,579.0000	5,434.0000	(2.599)	0	0	0
2011/12/05	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/05	R201 2012/02/02	8.20	Call	Bond Future	5,326.0000	5,181.0000	(2.722)	0	0	0
2011/12/05	R201 2012/02/02	8.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/05	R201 2012/05/03			Bond Future	6.1940	6.2520	0.936	0.0000	0.0000	0
2011/12/05	R201 2012/05/03	7.75	Call	Bond Future	3,879.0000	3,743.0000	(3.506)	0	0	0
2011/12/05	R201 2012/05/03	7.75	Put	Bond Future	111.0000	119.0000	7.207	0	0	0
2011/12/05	R201 2012/05/03	7.80	Call	Bond Future	3,987.0000	3,851.0000	(3.411)	0	0	0
2011/12/05	R201 2012/05/03	7.80	Put	Bond Future	101.0000	109.0000	7.921	0	0	0
2011/12/05	R201 2012/05/03	7.70	Call	Bond Future	3,771.0000	3,637.0000	(3.553)	0	0	0
2011/12/05	R201 2012/05/03	7.70	Put	Bond Future	122.0000	131.0000	7.377	0	0	0
2011/12/05	R201 2012/08/02			Bond Future	6.2060	6.2770	1.144	0.0000	0.0000	0
2011/12/05	R201 2012/08/02	7.50	Call	Bond Future	3,293.0000	3,161.0000	(4.009)	0	0	0
2011/12/05	R201 2012/08/02	7.50	Put	Bond Future	430.0000	457.0000	6.279	0	0	0
2011/12/05	R201 2012/08/02	7.55	Call	Bond Future	3,382.0000	3,248.0000	(3.962)	0	0	0
2011/12/05	R201 2012/08/02	7.55	Put	Bond Future	410.0000	436.0000	6.341	0	0	0
2011/12/05	R201 2012/08/02	7.45	Call	Bond Future	3,205.0000	3,074.0000	(4.087)	0	0	0
2011/12/05	R201 2012/08/02	7.45	Put	Bond Future	450.0000	479.0000	6.444	0	0	0
2011/12/05	R201 2012/11/01			Bond Future	6.2070	6.2940	1.402	0.0000	0.0000	0
2011/12/05	R201 2012/11/01	6.50	Call	Bond Future	1,983.0000	1,878.0000	(5.295)	0	0	0
2011/12/05	R201 2012/11/01	6.50	Put	Bond Future	1,392.0000	1,463.0000	5.101	0	0	0
2011/12/05	R201 2012/11/01	6.55	Call	Bond Future	2,042.0000	1,935.0000	(5.240)	0	0	0
2011/12/05	R201 2012/11/01	6.55	Put	Bond Future	1,350.0000	1,419.0000	5.111	0	0	0
2011/12/05	R201 2012/11/01	6.45	Call	Bond Future	1,926.0000	1,822.0000	(5.400)	0	0	0
2011/12/05	R201 2012/11/01	6.45	Put	Bond Future	1,435.0000	1,507.0000	5.017	0	0	0
2011/12/05	R202 2012/02/02			Bond Future	183.3577	184.2454	0.484	0.0000	0.0000	34,872
2011/12/05	R202 2012/02/02	177.00	Call	Bond Future	6,358.0000	7,245.0000	13.951	0	0	0
2011/12/05	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R202 2012/02/02	177.05	Call	Bond Future	6,308.0000	7,195.0000	14.062	0	0	0
2011/12/05	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R202 2012/02/02	176.95	Call	Bond Future	6,408.0000	7,295.0000	13.842	0	0	0
2011/12/05	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R203 2012/02/02			Bond Future	7.2520	7.3030	0.703	0.0000	0.0000	1,867
2011/12/05	R203 2012/02/02	8.75	Call	Bond Future	6,728.0000	6,491.0000	(3.523)	0	0	0
2011/12/05	R203 2012/02/02	8.75	Put	Bond Future	20.0000	21.0000	5.000	0	0	0

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2011/12/05	R203 2012/02/02	8.80	Call	Bond Future	6,939.0000	6,702.0000	(3.415)	0	0	0
2011/12/05	R203 2012/02/02	8.80	Put	Bond Future	16.0000	17.0000	6.250	0	0	0
2011/12/05	R203 2012/02/02	8.70	Call	Bond Future	6,517.0000	6,280.0000	(3.637)	0	0	0
2011/12/05	R203 2012/02/02	8.70	Put	Bond Future	24.0000	25.0000	4.167	0	0	0
2011/12/05	R203 2012/02/02	6.95	Put	Bond Future	2,052.0000	2,190.0000	6.725	0	0	0
2011/12/05	R203 2012/02/02	6.95	Call	Bond Future	632.0000	532.0000	(15.823)	0	0	2,640
2011/12/05	R203 2012/02/02	7.20	Put	Bond Future	1,345.0000	1,444.0000	7.361	0	0	0
2011/12/05	R203 2012/02/02	7.20	Call	Bond Future	1,102.0000	964.0000	(12.523)	0	0	880
2011/12/05	R203 2012/02/02	7.35	Call	Bond Future	1,466.0000	1,306.0000	(10.914)	0	0	0
2011/12/05	R203 2012/02/02	7.35	Put	Bond Future	1,010.0000	1,088.0000	7.723	0	0	880
2011/12/05	R203 2012/02/02	7.95	Call	Bond Future	3,442.0000	3,223.0000	(6.363)	0	0	0
2011/12/05	R203 2012/02/02	7.95	Put	Bond Future	248.0000	267.0000	7.661	0	0	2,640
2011/12/05	R203 2012/05/03			Bond Future	7.3290	7.3830	0.737	0.0000	0.0000	0
2011/12/05	R203 2012/05/03	8.75	Call	Bond Future	6,437.0000	6,214.0000	(3.464)	0	0	0
2011/12/05	R203 2012/05/03	8.75	Put	Bond Future	314.0000	332.0000	5.732	0	0	0
2011/12/05	R203 2012/05/03	8.80	Call	Bond Future	6,619.0000	6,394.0000	(3.399)	0	0	0
2011/12/05	R203 2012/05/03	8.80	Put	Bond Future	289.0000	305.0000	5.536	0	0	0
2011/12/05	R203 2012/05/03	8.70	Call	Bond Future	6,253.0000	6,031.0000	(3.550)	0	0	0
2011/12/05	R203 2012/05/03	8.70	Put	Bond Future	338.0000	357.0000	5.621	0	0	0
2011/12/05	R203 2012/08/02			Bond Future	7.4010	7.4610	0.811	0.0000	0.0000	0
2011/12/05	R203 2012/08/02	8.50	Call	Bond Future	5,577.0000	5,369.0000	(3.730)	0	0	0
2011/12/05	R203 2012/08/02	8.50	Put	Bond Future	1,001.0000	1,049.0000	4.795	0	0	0
2011/12/05	R203 2012/08/02	8.55	Call	Bond Future	5,734.0000	5,525.0000	(3.645)	0	0	0
2011/12/05	R203 2012/08/02	8.55	Put	Bond Future	955.0000	1,003.0000	5.026	0	0	0
2011/12/05	R203 2012/08/02	8.45	Call	Bond Future	5,421.0000	5,216.0000	(3.782)	0	0	0
2011/12/05	R203 2012/08/02	8.45	Put	Bond Future	1,047.0000	1,099.0000	4.967	0	0	0
2011/12/05	R203 2012/11/01			Bond Future	7.4780	7.5460	0.909	0.0000	0.0000	0
2011/12/05	R203 2012/11/01	7.75	Call	Bond Future	3,479.0000	3,309.0000	(4.886)	0	0	0
2011/12/05	R203 2012/11/01	7.75	Put	Bond Future	2,374.0000	2,482.0000	4.549	0	0	0
2011/12/05	R203 2012/11/01	7.80	Call	Bond Future	3,596.0000	3,422.0000	(4.839)	0	0	0
2011/12/05	R203 2012/11/01	7.80	Put	Bond Future	2,290.0000	2,393.0000	4.498	0	0	0
2011/12/05	R203 2012/11/01	7.70	Call	Bond Future	3,363.0000	3,196.0000	(4.966)	0	0	0
2011/12/05	R203 2012/11/01	7.70	Put	Bond Future	2,460.0000	2,571.0000	4.512	0	0	0
2011/12/05	R204 2012/02/02			Bond Future	7.5400	7.5910	0.676	0.0000	0.0000	2,908

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2011/12/05	R204 2012/02/02	9.00	Call	Bond Future	7,518.0000	7,246.0000	(3.618)	0	0	0
2011/12/05	R204 2012/02/02	9.00	Put	Bond Future	42.0000	43.0000	2.381	0	0	0
2011/12/05	R204 2012/02/02	9.05	Call	Bond Future	7,755.0000	7,483.0000	(3.507)	0	0	0
2011/12/05	R204 2012/02/02	9.05	Put	Bond Future	35.0000	37.0000	5.714	0	0	0
2011/12/05	R204 2012/02/02	8.95	Call	Bond Future	7,281.0000	7,009.0000	(3.736)	0	0	0
2011/12/05	R204 2012/02/02	8.95	Put	Bond Future	50.0000	51.0000	2.000	0	0	0
2011/12/05	R204 2012/02/02	7.25	Put	Bond Future	0.0000	2,576.0000	100.000	0	0	0
2011/12/05	R204 2012/02/02	7.25	Call	Bond Future	0.0000	731.0000	100.000	0	0	540
2011/12/05	R204 2012/02/02	8.00	Call	Bond Future	0.0000	2,818.0000	100.000	0	0	0
2011/12/05	R204 2012/02/02	8.00	Put	Bond Future	0.0000	659.0000	100.000	0	0	540
2011/12/05	R204 2012/02/02	7.50	Call	Bond Future	0.0000	1,248.0000	100.000	0	0	0
2011/12/05	R204 2012/02/02	7.50	Put	Bond Future	0.0000	1,736.0000	100.000	0	0	0
2011/12/05	R204 2012/05/03			Bond Future	7.6200	7.6730	0.696	0.0000	0.0000	0
2011/12/05	R204 2012/05/03	8.75	Call	Bond Future	6,322.0000	6,081.0000	(3.812)	0	0	0
2011/12/05	R204 2012/05/03	8.75	Put	Bond Future	663.0000	697.0000	5.128	0	0	0
2011/12/05	R204 2012/05/03	8.80	Call	Bond Future	6,521.0000	6,278.0000	(3.726)	0	0	0
2011/12/05	R204 2012/05/03	8.80	Put	Bond Future	621.0000	653.0000	5.153	0	0	0
2011/12/05	R204 2012/05/03	8.70	Call	Bond Future	6,124.0000	5,885.0000	(3.903)	0	0	0
2011/12/05	R204 2012/05/03	8.70	Put	Bond Future	707.0000	743.0000	5.092	0	0	0
2011/12/05	R204 2012/08/02			Bond Future	7.6970	7.7550	0.754	0.0000	0.0000	0
2011/12/05	R204 2012/08/02	8.50	Call	Bond Future	5,432.0000	5,212.0000	(4.050)	0	0	0
2011/12/05	R204 2012/08/02	8.50	Put	Bond Future	1,506.0000	1,576.0000	4.648	0	0	0
2011/12/05	R204 2012/08/02	8.55	Call	Bond Future	5,605.0000	5,381.0000	(3.996)	0	0	0
2011/12/05	R204 2012/08/02	8.55	Put	Bond Future	1,440.0000	1,506.0000	4.583	0	0	0
2011/12/05	R204 2012/08/02	8.45	Call	Bond Future	5,261.0000	5,044.0000	(4.125)	0	0	0
2011/12/05	R204 2012/08/02	8.45	Put	Bond Future	1,573.0000	1,647.0000	4.704	0	0	0
2011/12/05	R204 2012/11/01			Bond Future	7.7740	7.8380	0.823	0.0000	0.0000	0
2011/12/05	R204 2012/11/01	8.00	Call	Bond Future	4,149.0000	3,961.0000	(4.531)	0	0	0
2011/12/05	R204 2012/11/01	8.00	Put	Bond Future	3,064.0000	3,185.0000	3.949	0	0	0
2011/12/05	R204 2012/11/01	8.05	Call	Bond Future	4,284.0000	4,092.0000	(4.482)	0	0	0
2011/12/05	R204 2012/11/01	8.05	Put	Bond Future	2,961.0000	3,078.0000	3.951	0	0	0
2011/12/05	R204 2012/11/01	7.95	Call	Bond Future	4,016.0000	3,831.0000	(4.607)	0	0	0
2011/12/05	R204 2012/11/01	7.95	Put	Bond Future	3,170.0000	3,293.0000	3.880	0	0	0
2011/12/05	R206 2012/02/02			Bond Future	5.9170	5.9720	0.930	0.0000	0.0000	300

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2011/12/05	R206 2012/02/02	8.00	Call	Bond Future	3,740.0000	3,639.0000	(2.701)	0	0	0
2011/12/05	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R206 2012/02/02	8.05	Call	Bond Future	3,828.0000	3,727.0000	(2.638)	0	0	0
2011/12/05	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R206 2012/02/02	7.95	Call	Bond Future	3,652.0000	3,551.0000	(2.766)	0	0	0
2011/12/05	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R206 2012/05/03			Bond Future	5.9250	5.9880	1.063	0.0000	0.0000	0
2011/12/05	R206 2012/05/03	7.50	Call	Bond Future	2,558.0000	2,462.0000	(3.753)	0	0	0
2011/12/05	R206 2012/05/03	7.50	Put	Bond Future	61.0000	67.0000	9.836	0	0	0
2011/12/05	R206 2012/05/03	7.55	Call	Bond Future	2,630.0000	2,534.0000	(3.650)	0	0	0
2011/12/05	R206 2012/05/03	7.55	Put	Bond Future	55.0000	61.0000	10.909	0	0	0
2011/12/05	R206 2012/05/03	7.45	Call	Bond Future	2,487.0000	2,391.0000	(3.860)	0	0	0
2011/12/05	R206 2012/05/03	7.45	Put	Bond Future	68.0000	74.0000	8.824	0	0	0
2011/12/05	R206 2012/08/02			Bond Future	5.8980	5.9810	1.407	0.0000	0.0000	0
2011/12/05	R206 2012/08/02	7.25	Call	Bond Future	2,132.0000	2,038.0000	(4.409)	0	0	0
2011/12/05	R206 2012/08/02	7.25	Put	Bond Future	289.0000	309.0000	6.920	0	0	0
2011/12/05	R206 2012/08/02	7.30	Call	Bond Future	2,186.0000	2,092.0000	(4.300)	0	0	0
2011/12/05	R206 2012/08/02	7.30	Put	Bond Future	276.0000	296.0000	7.246	0	0	0
2011/12/05	R206 2012/08/02	7.20	Call	Bond Future	2,078.0000	1,985.0000	(4.475)	0	0	0
2011/12/05	R206 2012/08/02	7.20	Put	Bond Future	302.0000	324.0000	7.285	0	0	0
2011/12/05	R206 2012/11/01			Bond Future	5.8250	5.9390	1.957	0.0000	0.0000	0
2011/12/05	R206 2012/11/01	6.00	Call	Bond Future	1,182.0000	1,108.0000	(6.261)	0	0	0
2011/12/05	R206 2012/11/01	6.00	Put	Bond Future	981.0000	1,038.0000	5.810	0	0	0
2011/12/05	R206 2012/11/01	6.05	Call	Bond Future	1,214.0000	1,139.0000	(6.178)	0	0	0
2011/12/05	R206 2012/11/01	6.05	Put	Bond Future	955.0000	1,012.0000	5.969	0	0	0
2011/12/05	R206 2012/11/01	5.95	Call	Bond Future	1,150.0000	1,077.0000	(6.348)	0	0	0
2011/12/05	R206 2012/11/01	5.95	Put	Bond Future	1,006.0000	1,064.0000	5.765	0	0	0
2011/12/05	R207 2012/02/02			Bond Future	7.7750	7.8310	0.720	0.0000	0.0000	34,723
2011/12/05	R207 2012/02/02	9.00	Call	Bond Future	6,764.0000	6,448.0000	(4.672)	0	0	0
2011/12/05	R207 2012/02/02	9.00	Put	Bond Future	53.0000	57.0000	7.547	0	0	0
2011/12/05	R207 2012/02/02	9.05	Call	Bond Future	7,017.0000	6,700.0000	(4.518)	0	0	0
2011/12/05	R207 2012/02/02	9.05	Put	Bond Future	45.0000	48.0000	6.667	0	0	0
2011/12/05	R207 2012/02/02	8.95	Call	Bond Future	6,512.0000	6,197.0000	(4.837)	0	0	0
2011/12/05	R207 2012/02/02	8.95	Put	Bond Future	64.0000	69.0000	7.813	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
2011/12/05	R207 2012/02/02	7.35	Put	Bond Future	2,996.0000	3,214.0000	7.276	0	0	0
2011/12/05	R207 2012/02/02	7.35	Call	Bond Future	522.0000	420.0000	(19.540)	0	0	1,920
2011/12/05	R207 2012/02/02	7.65	Put	Bond Future	1,831.0000	1,986.0000	8.465	0	0	0
2011/12/05	R207 2012/02/02	7.65	Call	Bond Future	1,112.0000	946.0000	(14.928)	0	0	640
2011/12/05	R207 2012/02/02	7.85	Call	Bond Future	1,675.0000	1,467.0000	(12.418)	0	0	0
2011/12/05	R207 2012/02/02	7.85	Put	Bond Future	1,247.0000	1,359.0000	8.982	0	0	640
2011/12/05	R207 2012/02/02	8.50	Call	Bond Future	4,300.0000	4,004.0000	(6.884)	0	0	0
2011/12/05	R207 2012/02/02	8.50	Put	Bond Future	256.0000	280.0000	9.375	0	0	1,920
2011/12/05	R207 2012/05/03			Bond Future	7.8570	7.9150	0.738	0.0000	0.0000	0
2011/12/05	R207 2012/05/03	8.75	Call	Bond Future	5,821.0000	5,554.0000	(4.587)	0	0	0
2011/12/05	R207 2012/05/03	8.75	Put	Bond Future	1,005.0000	1,060.0000	5.473	0	0	0
2011/12/05	R207 2012/05/03	8.80	Call	Bond Future	6,022.0000	5,752.0000	(4.484)	0	0	0
2011/12/05	R207 2012/05/03	8.80	Put	Bond Future	945.0000	998.0000	5.608	0	0	0
2011/12/05	R207 2012/05/03	8.70	Call	Bond Future	5,622.0000	5,358.0000	(4.696)	0	0	0
2011/12/05	R207 2012/05/03	8.70	Put	Bond Future	1,068.0000	1,126.0000	5.431	0	0	0
2011/12/05	R207 2012/08/02			Bond Future	7.9360	7.9990	0.794	0.0000	0.0000	0
2011/12/05	R207 2012/08/02	8.75	Call	Bond Future	5,984.0000	5,728.0000	(4.278)	0	0	0
2011/12/05	R207 2012/08/02	8.75	Put	Bond Future	1,706.0000	1,790.0000	4.924	0	0	0
2011/12/05	R207 2012/08/02	8.80	Call	Bond Future	6,168.0000	5,909.0000	(4.199)	0	0	0
2011/12/05	R207 2012/08/02	8.80	Put	Bond Future	1,635.0000	1,716.0000	4.954	0	0	0
2011/12/05	R207 2012/08/02	8.70	Call	Bond Future	5,802.0000	5,549.0000	(4.361)	0	0	0
2011/12/05	R207 2012/08/02	8.70	Put	Bond Future	1,780.0000	1,867.0000	4.888	0	0	0
2011/12/05	R207 2012/11/01			Bond Future	8.0120	8.0800	0.849	0.0000	0.0000	0
2011/12/05	R207 2012/11/01	8.25	Call	Bond Future	4,577.0000	4,359.0000	(4.763)	0	0	0
2011/12/05	R207 2012/11/01	8.25	Put	Bond Future	3,338.0000	3,476.0000	4.134	0	0	0
2011/12/05	R207 2012/11/01	8.30	Call	Bond Future	4,722.0000	4,501.0000	(4.680)	0	0	0
2011/12/05	R207 2012/11/01	8.30	Put	Bond Future	3,225.0000	3,360.0000	4.186	0	0	0
2011/12/05	R207 2012/11/01	8.20	Call	Bond Future	4,434.0000	4,219.0000	(4.849)	0	0	0
2011/12/05	R207 2012/11/01	8.20	Put	Bond Future	3,453.0000	3,594.0000	4.083	0	0	0
2011/12/05	R208 2012/02/02			Bond Future	7.8200	7.8600	0.512	0.0000	0.0000	14,264
2011/12/05	R208 2012/02/02	9.00	Call	Bond Future	6,978.0000	6,732.0000	(3.525)	0	0	0
2011/12/05	R208 2012/02/02	9.00	Put	Bond Future	51.0000	51.0000	0.000	0	0	0
2011/12/05	R208 2012/02/02	9.05	Call	Bond Future	7,248.0000	7,002.0000	(3.394)	0	0	0
2011/12/05	R208 2012/02/02	9.05	Put	Bond Future	42.0000	42.0000	0.000	0	0	0

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2011/12/05	R208 2012/02/02	8.95	Call	Bond Future	6,708.0000	6,463.0000	(3.652)	0	0	0
2011/12/05	R208 2012/02/02	8.95	Put	Bond Future	61.0000	62.0000	1.639	0	0	0
2011/12/05	R208 2012/02/02	7.45	Put	Bond Future	2,896.0000	3,051.0000	5.352	0	0	0
2011/12/05	R208 2012/02/02	7.45	Call	Bond Future	580.0000	489.0000	(15.690)	0	0	2,880
2011/12/05	R208 2012/02/02	7.70	Put	Bond Future	1,866.0000	1,976.0000	5.895	0	0	0
2011/12/05	R208 2012/02/02	7.70	Call	Bond Future	1,123.0000	986.0000	(12.199)	0	0	960
2011/12/05	R208 2012/02/02	7.90	Call	Bond Future	1,730.0000	1,560.0000	(9.827)	0	0	0
2011/12/05	R208 2012/02/02	7.90	Put	Bond Future	1,239.0000	1,315.0000	6.134	0	0	960
2011/12/05	R208 2012/02/02	8.55	Call	Bond Future	4,592.0000	4,357.0000	(5.118)	0	0	0
2011/12/05	R208 2012/02/02	8.55	Put	Bond Future	227.0000	238.0000	4.846	0	0	2,880
2011/12/05	R208 2012/05/03			Bond Future	7.8930	7.9350	0.532	0.0000	0.0000	0
2011/12/05	R208 2012/05/03	9.00	Call	Bond Future	7,141.0000	6,915.0000	(3.165)	0	0	0
2011/12/05	R208 2012/05/03	9.00	Put	Bond Future	772.0000	798.0000	3.368	0	0	0
2011/12/05	R208 2012/05/03	9.05	Call	Bond Future	7,366.0000	7,138.0000	(3.095)	0	0	0
2011/12/05	R208 2012/05/03	9.05	Put	Bond Future	722.0000	746.0000	3.324	0	0	0
2011/12/05	R208 2012/05/03	8.95	Call	Bond Future	6,918.0000	6,694.0000	(3.238)	0	0	0
2011/12/05	R208 2012/05/03	8.95	Put	Bond Future	824.0000	852.0000	3.398	0	0	0
2011/12/05	R208 2012/08/02			Bond Future	7.9630	8.0080	0.565	0.0000	0.0000	0
2011/12/05	R208 2012/08/02	8.75	Call	Bond Future	6,390.0000	6,186.0000	(3.192)	0	0	0
2011/12/05	R208 2012/08/02	8.75	Put	Bond Future	1,910.0000	1,969.0000	3.089	0	0	0
2011/12/05	R208 2012/08/02	8.80	Call	Bond Future	6,587.0000	6,380.0000	(3.143)	0	0	0
2011/12/05	R208 2012/08/02	8.80	Put	Bond Future	1,831.0000	1,888.0000	3.113	0	0	0
2011/12/05	R208 2012/08/02	8.70	Call	Bond Future	6,195.0000	5,993.0000	(3.261)	0	0	0
2011/12/05	R208 2012/08/02	8.70	Put	Bond Future	1,991.0000	2,053.0000	3.114	0	0	0
2011/12/05	R208 2012/11/01			Bond Future	8.0340	8.0840	0.622	0.0000	0.0000	0
2011/12/05	R208 2012/11/01	8.25	Call	Bond Future	4,769.0000	4,589.0000	(3.774)	0	0	0
2011/12/05	R208 2012/11/01	8.25	Put	Bond Future	3,542.0000	3,648.0000	2.993	0	0	0
2011/12/05	R208 2012/11/01	8.30	Call	Bond Future	4,926.0000	4,744.0000	(3.695)	0	0	0
2011/12/05	R208 2012/11/01	8.30	Put	Bond Future	3,418.0000	3,522.0000	3.043	0	0	0
2011/12/05	R208 2012/11/01	8.20	Call	Bond Future	4,615.0000	4,438.0000	(3.835)	0	0	0
2011/12/05	R208 2012/11/01	8.20	Put	Bond Future	3,670.0000	3,779.0000	2.970	0	0	0
2011/12/05	R209 2012/02/02			Bond Future	8.7340	8.7840	0.572	0.0000	0.0000	2,589
2011/12/05	R209 2012/02/02	9.00	Call	Bond Future	3,759.0000	3,447.0000	(8.300)	0	0	0
2011/12/05	R209 2012/02/02	9.00	Put	Bond Future	1,681.0000	1,767.0000	5.116	0	0	0

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2011/12/05	R209 2012/02/02	9.05	Call	Bond Future	4,001.0000	3,681.0000	(7.998)	0	0	0
2011/12/05	R209 2012/02/02	9.05	Put	Bond Future	1,542.0000	1,620.0000	5.058	0	0	0
2011/12/05	R209 2012/02/02	8.95	Call	Bond Future	3,525.0000	3,221.0000	(8.624)	0	0	0
2011/12/05	R209 2012/02/02	8.95	Put	Bond Future	1,830.0000	1,924.0000	5.137	0	0	0
2011/12/05	R209 2012/05/03			Bond Future	8.8000	8.8520	0.591	0.0000	0.0000	0
2011/12/05	R209 2012/05/03	9.00	Call	Bond Future	4,837.0000	4,561.0000	(5.706)	0	0	0
2011/12/05	R209 2012/05/03	9.00	Put	Bond Future	3,286.0000	3,418.0000	4.017	0	0	0
2011/12/05	R209 2012/05/03	9.05	Call	Bond Future	5,050.0000	4,769.0000	(5.564)	0	0	0
2011/12/05	R209 2012/05/03	9.05	Put	Bond Future	3,119.0000	3,246.0000	4.072	0	0	0
2011/12/05	R209 2012/05/03	8.95	Call	Bond Future	4,627.0000	4,357.0000	(5.835)	0	0	0
2011/12/05	R209 2012/05/03	8.95	Put	Bond Future	3,459.0000	3,597.0000	3.990	0	0	0
2011/12/05	R209 2012/08/02			Bond Future	8.8640	8.9180	0.609	0.0000	0.0000	0
2011/12/05	R209 2012/08/02	9.25	Call	Bond Future	6,685.0000	6,396.0000	(4.323)	0	0	0
2011/12/05	R209 2012/08/02	9.25	Put	Bond Future	3,772.0000	3,902.0000	3.446	0	0	0
2011/12/05	R209 2012/08/02	9.30	Call	Bond Future	6,907.0000	6,614.0000	(4.242)	0	0	0
2011/12/05	R209 2012/08/02	9.30	Put	Bond Future	3,630.0000	3,756.0000	3.471	0	0	0
2011/12/05	R209 2012/08/02	9.20	Call	Bond Future	6,474.0000	6,189.0000	(4.402)	0	0	0
2011/12/05	R209 2012/08/02	9.20	Put	Bond Future	3,928.0000	4,062.0000	3.411	0	0	0
2011/12/05	R209 2012/11/01			Bond Future	8.9280	8.9850	0.638	0.0000	0.0000	0
2011/12/05	R209 2012/11/01	9.00	Call	Bond Future	6,104.0000	5,838.0000	(4.358)	0	0	0
2011/12/05	R209 2012/11/01	9.00	Put	Bond Future	5,553.0000	5,724.0000	3.079	0	0	0
2011/12/05	R209 2012/11/01	9.05	Call	Bond Future	6,296.0000	6,026.0000	(4.288)	0	0	0
2011/12/05	R209 2012/11/01	9.05	Put	Bond Future	5,366.0000	5,533.0000	3.112	0	0	0
2011/12/05	R209 2012/11/01	8.95	Call	Bond Future	5,914.0000	5,653.0000	(4.413)	0	0	0
2011/12/05	R209 2012/11/01	8.95	Put	Bond Future	5,745.0000	5,921.0000	3.064	0	0	0
2011/12/05	R210 2012/02/02			Bond Future	137.9243	137.9292	0.004	0.0000	0.0000	755
2011/12/05	R210 2012/02/02	131.00	Call	Bond Future	6,924.0000	6,929.0000	0.072	0	0	0
2011/12/05	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R210 2012/02/02	131.05	Call	Bond Future	6,874.0000	6,879.0000	0.073	0	0	0
2011/12/05	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R210 2012/02/02	130.95	Call	Bond Future	6,974.0000	6,979.0000	0.072	0	0	0
2011/12/05	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02			Bond Future	115.4831	115.4829	0.000	0.0000	0.0000	480

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
2011/12/05	R211 2012/02/02	110.50	Call	Bond Future	4,983.0000	4,983.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02	110.55	Call	Bond Future	4,933.0000	4,933.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02	110.45	Call	Bond Future	5,033.0000	5,033.0000	0.000	0	0	0
2011/12/05	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R212 2012/02/02			Bond Future	112.2062	112.1100	(0.086)	0.0000	0.0000	2,677
2011/12/05	R212 2012/02/02	108.50	Call	Bond Future	3,706.0000	3,610.0000	(2.590)	0	0	0
2011/12/05	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R212 2012/02/02	108.55	Call	Bond Future	3,656.0000	3,560.0000	(2.626)	0	0	0
2011/12/05	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R212 2012/02/02	108.45	Call	Bond Future	3,756.0000	3,660.0000	(2.556)	0	0	0
2011/12/05	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/05	R213 2012/02/02			Bond Future	8.7460	8.7910	0.515	0.0000	0.0000	487
2011/12/05	R213 2012/02/02	9.00	Call	Bond Future	3,767.0000	3,478.0000	(7.672)	0	0	0
2011/12/05	R213 2012/02/02	9.00	Put	Bond Future	1,753.0000	1,826.0000	4.164	0	0	0
2011/12/05	R213 2012/02/02	9.05	Call	Bond Future	4,011.0000	3,716.0000	(7.355)	0	0	0
2011/12/05	R213 2012/02/02	9.05	Put	Bond Future	1,609.0000	1,676.0000	4.164	0	0	0
2011/12/05	R213 2012/02/02	8.95	Call	Bond Future	3,530.0000	3,249.0000	(7.960)	0	0	0
2011/12/05	R213 2012/02/02	8.95	Put	Bond Future	1,907.0000	1,988.0000	4.248	0	0	0
2011/12/05	R213 2012/05/03			Bond Future	8.8180	8.8640	0.522	0.0000	0.0000	0
2011/12/05	R213 2012/05/03	9.25	Call	Bond Future	5,966.0000	5,692.0000	(4.593)	0	0	0
2011/12/05	R213 2012/05/03	9.25	Put	Bond Future	2,630.0000	2,721.0000	3.460	0	0	0
2011/12/05	R213 2012/05/03	9.30	Call	Bond Future	6,203.0000	5,925.0000	(4.482)	0	0	0
2011/12/05	R213 2012/05/03	9.30	Put	Bond Future	2,494.0000	2,581.0000	3.488	0	0	0
2011/12/05	R213 2012/05/03	9.20	Call	Bond Future	5,734.0000	5,465.0000	(4.691)	0	0	0
2011/12/05	R213 2012/05/03	9.20	Put	Bond Future	2,774.0000	2,870.0000	3.461	0	0	0
2011/12/05	R213 2012/08/02			Bond Future	8.8870	8.9360	0.551	0.0000	0.0000	0
2011/12/05	R213 2012/08/02	9.25	Call	Bond Future	6,705.0000	6,441.0000	(3.937)	0	0	0
2011/12/05	R213 2012/08/02	9.25	Put	Bond Future	3,927.0000	4,046.0000	3.030	0	0	0
2011/12/05	R213 2012/08/02	9.30	Call	Bond Future	6,932.0000	6,663.0000	(3.881)	0	0	0
2011/12/05	R213 2012/08/02	9.30	Put	Bond Future	3,782.0000	3,896.0000	3.014	0	0	0
2011/12/05	R213 2012/08/02	9.20	Call	Bond Future	6,491.0000	6,230.0000	(4.021)	0	0	0

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2011/12/05	R213 2012/08/02	9.20	Put	Bond Future	4,087.0000	4,209.0000	2.985	0	0	0
2011/12/05	R213 2012/11/01			Bond Future	8.9590	9.0110	0.580	0.0000	0.0000	0
2011/12/05	R213 2012/11/01	9.00	Call	Bond Future	6,095.0000	5,852.0000	(3.987)	0	0	0
2011/12/05	R213 2012/11/01	9.00	Put	Bond Future	5,779.0000	5,937.0000	2.734	0	0	0
2011/12/05	R213 2012/11/01	9.05	Call	Bond Future	6,288.0000	6,042.0000	(3.912)	0	0	0
2011/12/05	R213 2012/11/01	9.05	Put	Bond Future	5,588.0000	5,743.0000	2.774	0	0	0
2011/12/05	R213 2012/11/01	8.95	Call	Bond Future	5,904.0000	5,666.0000	(4.031)	0	0	0
2011/12/05	R213 2012/11/01	8.95	Put	Bond Future	5,974.0000	6,137.0000	2.728	0	0	0
2011/12/05	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
Total										576537.00