



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/12/2011

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
2011/12/20	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/20	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	AL7T 2012/02/02			Index Future	408.0970	408.9110	0.199	0.0000	0.0000	16
2011/12/20	AL7T 2012/05/03			Index Future	413.9830	414.8080	0.199	0.0000	0.0000	0
2011/12/20	ALBI 2012/02/02			Index Future	371.8650	372.4190	0.149	0.0000	0.0000	1,038
2011/12/20	ALBI 2012/05/03			Index Future	377.2280	377.7890	0.149	0.0000	0.0000	0
2011/12/20	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/20	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	CAAN 2012/03/30			Can-Do Future	0.4980	0.4241	(14.839)	0.0000	0.0000	100,000
2011/12/20	CAAO 2012/03/30			Can-Do Future	0.0446	0.0763	71.076	0.0000	0.0000	100,000
2011/12/20	CAAS 2012/01/31			Can-Do Future	0.1701	0.1578	(7.231)	0.0000	0.0000	12,500
2011/12/20	CAAT 2012/02/29			Can-Do Future	0.1357	0.1230	(9.359)	0.0000	0.0000	12,500
2011/12/20	CAAU 2012/01/31			Can-Do Future	0.0170	0.0346	103.529	0.0000	0.0000	19,481
2011/12/20	CAAV 2012/02/29			Can-Do Future	0.0421	0.0600	42.518	0.0000	0.0000	12,987
2011/12/20	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/20	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/20	GOVI 2012/02/02			GOVI	373.2980	373.8280	0.142	0.0000	0.0000	184
2011/12/20	GOVI 2012/02/02	369.00	Call	GOVI	42,980.0000	48,280.0000	12.331	0	0	0
2011/12/20	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/02/02	369.01	Call	GOVI	42,880.0000	48,180.0000	12.360	0	0	0
2011/12/20	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/02/02	368.99	Call	GOVI	43,080.0000	48,380.0000	12.303	0	0	0

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2011/12/20	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/05/03			GOVI	378.6820	379.2190	0.142	0.0000	0.0000	0
2011/12/20	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/05/03	382.00	Put	GOVI	33,180.0000	27,810.0000	(16.184)	0	0	0
2011/12/20	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/05/03	382.01	Put	GOVI	33,280.0000	27,910.0000	(16.136)	0	0	0
2011/12/20	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/20	GOVI 2012/05/03	381.99	Put	GOVI	33,080.0000	27,710.0000	(16.233)	0	0	0
2011/12/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/20	IGOV 2012/02/02			Index Future	167.7540	167.6520	(0.061)	0.0000	0.0000	508
2011/12/20	IGOV 2012/05/03			Index Future	170.1730	170.0700	(0.061)	0.0000	0.0000	0
2011/12/20	ILBI 2012/02/02			Index Future	455.0450	455.0450	0.000	0.0000	0.0000	88
2011/12/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/20	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/20	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	101
2011/12/20	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	0
2011/12/20	JBAF 2012/03/20			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	2,390
2011/12/20	JBAF 2012/04/18			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2011/12/20	JBAF 2012/05/16			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	0
2011/12/20	JBAF 2012/06/20			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	2,890
2011/12/20	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	44,760
2011/12/20	JBAF 2012/12/19			Jibar Tradeable Future	5.8500	5.8200	(0.513)	0.0000	0.0000	990

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2011/12/20	JBAF 2013/03/20			Jibar Tradeable Future	6.1200	6.0800	(0.654)	0.0000	0.0000	790
2011/12/20	JBAF 2013/06/19			Jibar Tradeable Future	6.3900	6.3600	(0.469)	0.0000	0.0000	1,250
2011/12/20	JBAF 2013/09/18			Jibar Tradeable Future	6.6800	6.6300	(0.749)	0.0000	0.0000	1,500
2011/12/20	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/20	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/20	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/20	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/20	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/20	OTH1 2012/02/02			Index Future	363.8940	364.5550	0.182	0.0000	0.0000	0
2011/12/20	R157 2012/02/02			Bond Future	6.9600	6.9380	(0.316)	0.0000	0.0000	12,560
2011/12/20	R157 2012/02/02	8.50	Call	Bond Future	5,289.0000	5,367.0000	1.475	0	0	0
2011/12/20	R157 2012/02/02	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/20	R157 2012/02/02	8.55	Call	Bond Future	5,456.0000	5,533.0000	1.411	0	0	0
2011/12/20	R157 2012/02/02	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/20	R157 2012/02/02	8.45	Call	Bond Future	5,123.0000	5,200.0000	1.503	0	0	0

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2011/12/20	R157 2012/02/02	8.45	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/20	R157 2012/02/02	6.55	Call	Bond Future	206.0000	217.0000	5.340	0	0	0
2011/12/20	R157 2012/02/02	6.55	Put	Bond Future	1,666.0000	1,599.0000	(4.022)	0	0	0
2011/12/20	R157 2012/02/02	6.00	Put	Bond Future	3,468.0000	3,391.0000	(2.220)	0	0	0
2011/12/20	R157 2012/02/02	6.00	Call	Bond Future	15.0000	16.0000	6.667	0	0	130
2011/12/20	R157 2012/02/02	7.05	Call	Bond Future	891.0000	928.0000	4.153	0	0	0
2011/12/20	R157 2012/02/02	7.05	Put	Bond Future	574.0000	533.0000	(7.143)	0	0	130
2011/12/20	R157 2012/02/02	6.25	Put	Bond Future	2,600.0000	2,525.0000	(2.885)	0	0	0
2011/12/20	R157 2012/02/02	6.25	Call	Bond Future	58.0000	61.0000	5.172	0	0	3,960
2011/12/20	R157 2012/02/02	6.45	Put	Bond Future	1,959.0000	1,889.0000	(3.573)	0	0	0
2011/12/20	R157 2012/02/02	6.45	Call	Bond Future	140.0000	148.0000	5.714	0	0	1,320
2011/12/20	R157 2012/02/02	6.65	Call	Bond Future	293.0000	308.0000	5.119	0	0	0
2011/12/20	R157 2012/02/02	6.65	Put	Bond Future	1,395.0000	1,332.0000	(4.516)	0	0	1,320
2011/12/20	R157 2012/02/02	7.20	Call	Bond Future	1,222.0000	1,269.0000	3.846	0	0	0
2011/12/20	R157 2012/02/02	7.20	Put	Bond Future	378.0000	347.0000	(8.201)	0	0	3,960
2011/12/20	R157 2012/05/03			Bond Future	7.0610	7.0370	(0.340)	0.0000	0.0000	0
2011/12/20	R157 2012/05/03	8.25	Call	Bond Future	4,049.0000	4,116.0000	1.655	0	0	0
2011/12/20	R157 2012/05/03	8.25	Put	Bond Future	224.0000	212.0000	(5.357)	0	0	0
2011/12/20	R157 2012/05/03	8.30	Call	Bond Future	4,187.0000	4,254.0000	1.600	0	0	0
2011/12/20	R157 2012/05/03	8.30	Put	Bond Future	205.0000	193.0000	(5.854)	0	0	0
2011/12/20	R157 2012/05/03	8.20	Call	Bond Future	3,912.0000	3,977.0000	1.662	0	0	0
2011/12/20	R157 2012/05/03	8.20	Put	Bond Future	245.0000	231.0000	(5.714)	0	0	0
2011/12/20	R157 2012/08/02			Bond Future	7.1440	7.1190	(0.350)	0.0000	0.0000	0
2011/12/20	R157 2012/08/02	8.00	Call	Bond Future	3,388.0000	3,440.0000	1.535	0	0	0
2011/12/20	R157 2012/08/02	8.00	Put	Bond Future	823.0000	799.0000	(2.916)	0	0	0
2011/12/20	R157 2012/08/02	8.05	Call	Bond Future	3,498.0000	3,551.0000	1.515	0	0	0
2011/12/20	R157 2012/08/02	8.05	Put	Bond Future	785.0000	762.0000	(2.930)	0	0	0
2011/12/20	R157 2012/08/02	7.95	Call	Bond Future	3,280.0000	3,330.0000	1.524	0	0	0
2011/12/20	R157 2012/08/02	7.95	Put	Bond Future	863.0000	837.0000	(3.013)	0	0	0
2011/12/20	R157 2012/11/01			Bond Future	7.2450	7.2140	(0.428)	0.0000	0.0000	0
2011/12/20	R157 2012/11/01	7.00	Call	Bond Future	1,659.0000	1,696.0000	2.230	0	0	0
2011/12/20	R157 2012/11/01	7.00	Put	Bond Future	2,346.0000	2,296.0000	(2.131)	0	0	0
2011/12/20	R157 2012/11/01	7.05	Call	Bond Future	1,725.0000	1,763.0000	2.203	0	0	0
2011/12/20	R157 2012/11/01	7.05	Put	Bond Future	2,271.0000	2,223.0000	(2.114)	0	0	0
2011/12/20	R157 2012/11/01	6.95	Call	Bond Future	1,595.0000	1,631.0000	2.257	0	0	0

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2011/12/20	R157 2012/11/01	6.95	Put	Bond Future	2,423.0000	2,372.0000	(2.105)	0	0	0
2011/12/20	R186 2012/02/02			Bond Future	8.6880	8.6670	(0.242)	0.0000	0.0000	27,833
2011/12/20	R186 2012/02/02	9.00	Call	Bond Future	4,125.0000	4,233.0000	2.618	0	0	0
2011/12/20	R186 2012/02/02	9.00	Put	Bond Future	1,322.0000	1,238.0000	(6.354)	0	0	100
2011/12/20	R186 2012/02/02	9.05	Call	Bond Future	4,428.0000	4,542.0000	2.575	0	0	0
2011/12/20	R186 2012/02/02	9.05	Put	Bond Future	1,185.0000	1,107.0000	(6.582)	0	0	0
2011/12/20	R186 2012/02/02	8.95	Call	Bond Future	3,832.0000	3,934.0000	2.662	0	0	0
2011/12/20	R186 2012/02/02	8.95	Put	Bond Future	1,472.0000	1,381.0000	(6.182)	0	0	0
2011/12/20	R186 2012/02/02	7.75	Put	Bond Future	9,256.0000	9,069.0000	(2.020)	0	0	0
2011/12/20	R186 2012/02/02	7.75	Call	Bond Future	193.0000	198.0000	2.591	0	0	6,000
2011/12/20	R186 2012/02/02	6.75	Put	Bond Future	19,892.0000	19,699.0000	(0.970)	0	0	0
2011/12/20	R186 2012/02/02	6.75	Call	Bond Future	2.0000	2.0000	0.000	0	0	6,000
2011/12/20	R186 2012/02/02	8.00	Put	Bond Future	7,007.0000	6,828.0000	(2.555)	0	0	0
2011/12/20	R186 2012/02/02	8.00	Call	Bond Future	457.0000	470.0000	2.845	0	0	100
2011/12/20	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R186 2012/02/02	13.25	Call	Bond Future	32,652.0000	32,844.0000	0.588	0	0	0
2011/12/20	R186 2012/02/02	98.00	Call	Bond Future	104,426.0000	104,619.0000	0.185	0	0	0
2011/12/20	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R186 2012/05/03			Bond Future	8.7780	8.7560	(0.251)	0.0000	0.0000	0
2011/12/20	R186 2012/05/03	9.00	Call	Bond Future	5,487.0000	5,588.0000	1.841	0	0	0
2011/12/20	R186 2012/05/03	9.00	Put	Bond Future	3,521.0000	3,425.0000	(2.726)	0	0	0
2011/12/20	R186 2012/05/03	9.05	Call	Bond Future	5,741.0000	5,845.0000	1.812	0	0	0
2011/12/20	R186 2012/05/03	9.05	Put	Bond Future	3,340.0000	3,246.0000	(2.814)	0	0	0
2011/12/20	R186 2012/05/03	8.95	Call	Bond Future	5,239.0000	5,337.0000	1.871	0	0	0
2011/12/20	R186 2012/05/03	8.95	Put	Bond Future	3,712.0000	3,612.0000	(2.694)	0	0	0
2011/12/20	R186 2012/08/02			Bond Future	8.8610	8.8390	(0.248)	0.0000	0.0000	0
2011/12/20	R186 2012/08/02	8.75	Call	Bond Future	5,033.0000	5,117.0000	1.669	0	0	0
2011/12/20	R186 2012/08/02	8.75	Put	Bond Future	6,016.0000	5,906.0000	(1.828)	0	0	0
2011/12/20	R186 2012/08/02	8.80	Call	Bond Future	5,245.0000	5,332.0000	1.659	0	0	0
2011/12/20	R186 2012/08/02	8.80	Put	Bond Future	5,783.0000	5,677.0000	(1.833)	0	0	0
2011/12/20	R186 2012/08/02	8.70	Call	Bond Future	4,825.0000	4,907.0000	1.699	0	0	0
2011/12/20	R186 2012/08/02	8.70	Put	Bond Future	6,254.0000	6,142.0000	(1.791)	0	0	0
2011/12/20	R186 2012/11/01			Bond Future	8.9470	8.9230	(0.268)	0.0000	0.0000	0
2011/12/20	R186 2012/11/01	8.75	Call	Bond Future	5,791.0000	5,882.0000	1.571	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
2011/12/20	R186 2012/11/01	8.75	Put	Bond Future	7,509.0000	7,393.0000	(1.545)	0	0	0
2011/12/20	R186 2012/11/01	8.80	Call	Bond Future	5,994.0000	6,088.0000	1.568	0	0	0
2011/12/20	R186 2012/11/01	8.80	Put	Bond Future	7,273.0000	7,159.0000	(1.567)	0	0	0
2011/12/20	R186 2012/11/01	8.70	Call	Bond Future	5,590.0000	5,679.0000	1.592	0	0	0
2011/12/20	R186 2012/11/01	8.70	Put	Bond Future	7,750.0000	7,632.0000	(1.523)	0	0	0
2011/12/20	R189 2012/02/02			Bond Future	218.9252	218.9215	(0.002)	0.0000	0.0000	0
2011/12/20	R189 2012/02/02	218.00	Call	Bond Future	925.0000	921.0000	(0.432)	0	0	0
2011/12/20	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R189 2012/02/02	218.05	Call	Bond Future	875.0000	871.0000	(0.457)	0	0	0
2011/12/20	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R189 2012/02/02	217.95	Call	Bond Future	975.0000	971.0000	(0.410)	0	0	0
2011/12/20	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R197 2012/02/02			Bond Future	247.5148	247.5264	0.005	0.0000	0.0000	965
2011/12/20	R197 2012/02/02	237.00	Call	Bond Future	10,515.0000	10,526.0000	0.105	0	0	0
2011/12/20	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R197 2012/02/02	237.05	Call	Bond Future	10,465.0000	10,476.0000	0.105	0	0	0
2011/12/20	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R197 2012/02/02	236.95	Call	Bond Future	10,565.0000	10,576.0000	0.104	0	0	0
2011/12/20	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R201 2012/02/02			Bond Future	6.4620	6.4400	(0.340)	0.0000	0.0000	3,124
2011/12/20	R201 2012/02/02	8.25	Call	Bond Future	4,654.0000	4,713.0000	1.268	0	0	0
2011/12/20	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R201 2012/02/02	8.30	Call	Bond Future	4,781.0000	4,840.0000	1.234	0	0	0
2011/12/20	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R201 2012/02/02	8.20	Call	Bond Future	4,528.0000	4,586.0000	1.281	0	0	0
2011/12/20	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R201 2012/05/03			Bond Future	6.5280	6.5040	(0.368)	0.0000	0.0000	0
2011/12/20	R201 2012/05/03	7.75	Call	Bond Future	3,088.0000	3,139.0000	1.652	0	0	0
2011/12/20	R201 2012/05/03	7.75	Put	Bond Future	144.0000	136.0000	(5.556)	0	0	0
2011/12/20	R201 2012/05/03	7.80	Call	Bond Future	3,193.0000	3,244.0000	1.597	0	0	0
2011/12/20	R201 2012/05/03	7.80	Put	Bond Future	130.0000	122.0000	(6.154)	0	0	0
2011/12/20	R201 2012/05/03	7.70	Call	Bond Future	2,983.0000	3,033.0000	1.676	0	0	0
2011/12/20	R201 2012/05/03	7.70	Put	Bond Future	157.0000	148.0000	(5.732)	0	0	0

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2011/12/20	R201 2012/08/02			Bond Future	6.5710	6.5450	(0.396)	0.0000	0.0000	0
2011/12/20	R201 2012/08/02	7.50	Call	Bond Future	2,562.0000	2,603.0000	1.600	0	0	0
2011/12/20	R201 2012/08/02	7.50	Put	Bond Future	516.0000	500.0000	(3.101)	0	0	0
2011/12/20	R201 2012/08/02	7.55	Call	Bond Future	2,646.0000	2,687.0000	1.550	0	0	0
2011/12/20	R201 2012/08/02	7.55	Put	Bond Future	492.0000	475.0000	(3.455)	0	0	0
2011/12/20	R201 2012/08/02	7.45	Call	Bond Future	2,480.0000	2,520.0000	1.613	0	0	0
2011/12/20	R201 2012/08/02	7.45	Put	Bond Future	543.0000	525.0000	(3.315)	0	0	0
2011/12/20	R201 2012/11/01			Bond Future	6.6180	6.5860	(0.484)	0.0000	0.0000	0
2011/12/20	R201 2012/11/01	6.50	Call	Bond Future	1,402.0000	1,431.0000	2.068	0	0	0
2011/12/20	R201 2012/11/01	6.50	Put	Bond Future	1,639.0000	1,604.0000	(2.135)	0	0	0
2011/12/20	R201 2012/11/01	6.55	Call	Bond Future	1,452.0000	1,482.0000	2.066	0	0	0
2011/12/20	R201 2012/11/01	6.55	Put	Bond Future	1,588.0000	1,554.0000	(2.141)	0	0	0
2011/12/20	R201 2012/11/01	6.45	Call	Bond Future	1,353.0000	1,381.0000	2.069	0	0	0
2011/12/20	R201 2012/11/01	6.45	Put	Bond Future	1,690.0000	1,654.0000	(2.130)	0	0	0
2011/12/20	R202 2012/02/02			Bond Future	187.0435	186.1569	(0.474)	0.0000	0.0000	35,872
2011/12/20	R202 2012/02/02	177.00	Call	Bond Future	10,043.0000	9,157.0000	(8.822)	0	0	0
2011/12/20	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R202 2012/02/02	177.05	Call	Bond Future	9,993.0000	9,107.0000	(8.866)	0	0	0
2011/12/20	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R202 2012/02/02	176.95	Call	Bond Future	10,093.0000	9,207.0000	(8.778)	0	0	0
2011/12/20	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R203 2012/02/02			Bond Future	7.5980	7.5760	(0.290)	0.0000	0.0000	3,586
2011/12/20	R203 2012/02/02	8.75	Call	Bond Future	5,136.0000	5,233.0000	1.889	0	0	0
2011/12/20	R203 2012/02/02	8.75	Put	Bond Future	27.0000	23.0000	(14.815)	0	0	0
2011/12/20	R203 2012/02/02	8.80	Call	Bond Future	5,346.0000	5,443.0000	1.814	0	0	0
2011/12/20	R203 2012/02/02	8.80	Put	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2011/12/20	R203 2012/02/02	8.70	Call	Bond Future	4,927.0000	5,023.0000	1.948	0	0	0
2011/12/20	R203 2012/02/02	8.70	Put	Bond Future	33.0000	28.0000	(15.152)	0	0	0
2011/12/20	R203 2012/02/02	6.95	Put	Bond Future	3,162.0000	3,067.0000	(3.004)	0	0	0
2011/12/20	R203 2012/02/02	6.95	Call	Bond Future	143.0000	149.0000	4.196	0	0	2,640
2011/12/20	R203 2012/02/02	7.20	Put	Bond Future	2,189.0000	2,105.0000	(3.837)	0	0	0
2011/12/20	R203 2012/02/02	7.20	Call	Bond Future	348.0000	364.0000	4.598	0	0	880
2011/12/20	R203 2012/02/02	7.35	Call	Bond Future	546.0000	570.0000	4.396	0	0	0

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2011/12/20	R203 2012/02/02	7.35	Put	Bond Future	1,689.0000	1,612.0000	(4.559)	0	0	880
2011/12/20	R203 2012/02/02	7.95	Call	Bond Future	2,022.0000	2,087.0000	3.215	0	0	0
2011/12/20	R203 2012/02/02	7.95	Put	Bond Future	427.0000	391.0000	(8.431)	0	0	2,640
2011/12/20	R203 2012/05/03			Bond Future	7.6990	7.6760	(0.299)	0.0000	0.0000	0
2011/12/20	R203 2012/05/03	8.75	Call	Bond Future	4,949.0000	5,028.0000	1.596	0	0	0
2011/12/20	R203 2012/05/03	8.75	Put	Bond Future	465.0000	443.0000	(4.731)	0	0	0
2011/12/20	R203 2012/05/03	8.80	Call	Bond Future	5,119.0000	5,200.0000	1.582	0	0	0
2011/12/20	R203 2012/05/03	8.80	Put	Bond Future	428.0000	408.0000	(4.673)	0	0	0
2011/12/20	R203 2012/05/03	8.70	Call	Bond Future	4,777.0000	4,855.0000	1.633	0	0	0
2011/12/20	R203 2012/05/03	8.70	Put	Bond Future	501.0000	478.0000	(4.591)	0	0	0
2011/12/20	R203 2012/08/02			Bond Future	7.7880	7.7650	(0.295)	0.0000	0.0000	0
2011/12/20	R203 2012/08/02	8.50	Call	Bond Future	4,259.0000	4,321.0000	1.456	0	0	0
2011/12/20	R203 2012/08/02	8.50	Put	Bond Future	1,323.0000	1,289.0000	(2.570)	0	0	0
2011/12/20	R203 2012/08/02	8.55	Call	Bond Future	4,402.0000	4,465.0000	1.431	0	0	0
2011/12/20	R203 2012/08/02	8.55	Put	Bond Future	1,264.0000	1,230.0000	(2.690)	0	0	0
2011/12/20	R203 2012/08/02	8.45	Call	Bond Future	4,118.0000	4,179.0000	1.481	0	0	0
2011/12/20	R203 2012/08/02	8.45	Put	Bond Future	1,385.0000	1,349.0000	(2.599)	0	0	0
2011/12/20	R203 2012/11/01			Bond Future	7.8890	7.8620	(0.342)	0.0000	0.0000	0
2011/12/20	R203 2012/11/01	7.75	Call	Bond Future	2,522.0000	2,570.0000	1.903	0	0	0
2011/12/20	R203 2012/11/01	7.75	Put	Bond Future	3,081.0000	3,021.0000	(1.947)	0	0	0
2011/12/20	R203 2012/11/01	7.80	Call	Bond Future	2,620.0000	2,669.0000	1.870	0	0	0
2011/12/20	R203 2012/11/01	7.80	Put	Bond Future	2,977.0000	2,918.0000	(1.982)	0	0	0
2011/12/20	R203 2012/11/01	7.70	Call	Bond Future	2,426.0000	2,473.0000	1.937	0	0	0
2011/12/20	R203 2012/11/01	7.70	Put	Bond Future	3,187.0000	3,126.0000	(1.914)	0	0	0
2011/12/20	R204 2012/02/02			Bond Future	7.8840	7.8630	(0.266)	0.0000	0.0000	3,543
2011/12/20	R204 2012/02/02	9.00	Call	Bond Future	5,706.0000	5,809.0000	1.805	0	0	0
2011/12/20	R204 2012/02/02	9.00	Put	Bond Future	56.0000	49.0000	(12.500)	0	0	0
2011/12/20	R204 2012/02/02	9.05	Call	Bond Future	5,940.0000	6,044.0000	1.751	0	0	0
2011/12/20	R204 2012/02/02	9.05	Put	Bond Future	46.0000	40.0000	(13.043)	0	0	0
2011/12/20	R204 2012/02/02	8.95	Call	Bond Future	5,472.0000	5,574.0000	1.864	0	0	0
2011/12/20	R204 2012/02/02	8.95	Put	Bond Future	66.0000	58.0000	(12.121)	0	0	0
2011/12/20	R204 2012/02/02	7.25	Put	Bond Future	3,625.0000	3,523.0000	(2.814)	0	0	0
2011/12/20	R204 2012/02/02	7.25	Call	Bond Future	228.0000	236.0000	3.509	0	0	540
2011/12/20	R204 2012/02/02	8.00	Call	Bond Future	1,606.0000	1,657.0000	3.176	0	0	0

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2011/12/20	R204 2012/02/02	8.00	Put	Bond Future	999.0000	940.0000	(5.906)	0	0	540
2011/12/20	R204 2012/02/02	7.50	Call	Bond Future	499.0000	518.0000	3.808	0	0	0
2011/12/20	R204 2012/02/02	7.50	Put	Bond Future	2,540.0000	2,448.0000	(3.622)	0	0	0
2011/12/20	R204 2012/05/03			Bond Future	7.9840	7.9610	(0.288)	0.0000	0.0000	0
2011/12/20	R204 2012/05/03	8.75	Call	Bond Future	4,733.0000	4,814.0000	1.711	0	0	0
2011/12/20	R204 2012/05/03	8.75	Put	Bond Future	941.0000	906.0000	(3.719)	0	0	0
2011/12/20	R204 2012/05/03	8.80	Call	Bond Future	4,916.0000	4,998.0000	1.668	0	0	0
2011/12/20	R204 2012/05/03	8.80	Put	Bond Future	883.0000	848.0000	(3.964)	0	0	0
2011/12/20	R204 2012/05/03	8.70	Call	Bond Future	4,553.0000	4,632.0000	1.735	0	0	0
2011/12/20	R204 2012/05/03	8.70	Put	Bond Future	1,003.0000	966.0000	(3.689)	0	0	0
2011/12/20	R204 2012/08/02			Bond Future	8.0750	8.0520	(0.285)	0.0000	0.0000	0
2011/12/20	R204 2012/08/02	8.50	Call	Bond Future	4,083.0000	4,147.0000	1.567	0	0	0
2011/12/20	R204 2012/08/02	8.50	Put	Bond Future	2,029.0000	1,980.0000	(2.415)	0	0	0
2011/12/20	R204 2012/08/02	8.55	Call	Bond Future	4,235.0000	4,301.0000	1.558	0	0	0
2011/12/20	R204 2012/08/02	8.55	Put	Bond Future	1,943.0000	1,896.0000	(2.419)	0	0	0
2011/12/20	R204 2012/08/02	8.45	Call	Bond Future	3,933.0000	3,996.0000	1.602	0	0	0
2011/12/20	R204 2012/08/02	8.45	Put	Bond Future	2,118.0000	2,068.0000	(2.361)	0	0	0
2011/12/20	R204 2012/11/01			Bond Future	8.1730	8.1470	(0.318)	0.0000	0.0000	0
2011/12/20	R204 2012/11/01	8.00	Call	Bond Future	3,061.0000	3,115.0000	1.764	0	0	0
2011/12/20	R204 2012/11/01	8.00	Put	Bond Future	3,882.0000	3,813.0000	(1.777)	0	0	0
2011/12/20	R204 2012/11/01	8.05	Call	Bond Future	3,176.0000	3,231.0000	1.732	0	0	0
2011/12/20	R204 2012/11/01	8.05	Put	Bond Future	3,759.0000	3,691.0000	(1.809)	0	0	0
2011/12/20	R204 2012/11/01	7.95	Call	Bond Future	2,950.0000	3,003.0000	1.797	0	0	0
2011/12/20	R204 2012/11/01	7.95	Put	Bond Future	4,010.0000	3,940.0000	(1.746)	0	0	0
2011/12/20	R206 2012/02/02			Bond Future	6.2280	6.2110	(0.273)	0.0000	0.0000	300
2011/12/20	R206 2012/02/02	8.00	Call	Bond Future	3,170.0000	3,201.0000	0.978	0	0	0
2011/12/20	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R206 2012/02/02	8.05	Call	Bond Future	3,258.0000	3,289.0000	0.952	0	0	0
2011/12/20	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R206 2012/02/02	7.95	Call	Bond Future	3,082.0000	3,114.0000	1.038	0	0	0
2011/12/20	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R206 2012/05/03			Bond Future	6.2940	6.2750	(0.302)	0.0000	0.0000	0
2011/12/20	R206 2012/05/03	7.50	Call	Bond Future	1,984.0000	2,010.0000	1.310	0	0	0
2011/12/20	R206 2012/05/03	7.50	Put	Bond Future	80.0000	75.0000	(6.250)	0	0	0

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2011/12/20	R206 2012/05/03	7.55	Call	Bond Future	2,054.0000	2,080.0000	1.266	0	0	0
2011/12/20	R206 2012/05/03	7.55	Put	Bond Future	72.0000	67.0000	(6.944)	0	0	0
2011/12/20	R206 2012/05/03	7.45	Call	Bond Future	1,915.0000	1,940.0000	1.305	0	0	0
2011/12/20	R206 2012/05/03	7.45	Put	Bond Future	89.0000	83.0000	(6.742)	0	0	0
2011/12/20	R206 2012/08/02			Bond Future	6.3220	6.3010	(0.332)	0.0000	0.0000	0
2011/12/20	R206 2012/08/02	7.25	Call	Bond Future	1,608.0000	1,627.0000	1.182	0	0	0
2011/12/20	R206 2012/08/02	7.25	Put	Bond Future	348.0000	338.0000	(2.874)	0	0	0
2011/12/20	R206 2012/08/02	7.30	Call	Bond Future	1,659.0000	1,679.0000	1.206	0	0	0
2011/12/20	R206 2012/08/02	7.30	Put	Bond Future	332.0000	323.0000	(2.711)	0	0	0
2011/12/20	R206 2012/08/02	7.20	Call	Bond Future	1,557.0000	1,577.0000	1.285	0	0	0
2011/12/20	R206 2012/08/02	7.20	Put	Bond Future	364.0000	355.0000	(2.473)	0	0	0
2011/12/20	R206 2012/11/01			Bond Future	6.3400	6.3090	(0.489)	0.0000	0.0000	0
2011/12/20	R206 2012/11/01	6.00	Call	Bond Future	799.0000	814.0000	1.877	0	0	0
2011/12/20	R206 2012/11/01	6.00	Put	Bond Future	1,188.0000	1,168.0000	(1.684)	0	0	0
2011/12/20	R206 2012/11/01	6.05	Call	Bond Future	826.0000	841.0000	1.816	0	0	0
2011/12/20	R206 2012/11/01	6.05	Put	Bond Future	1,158.0000	1,138.0000	(1.727)	0	0	0
2011/12/20	R206 2012/11/01	5.95	Call	Bond Future	773.0000	786.0000	1.682	0	0	0
2011/12/20	R206 2012/11/01	5.95	Put	Bond Future	1,220.0000	1,197.0000	(1.885)	0	0	0
2011/12/20	R207 2012/02/02			Bond Future	8.1440	8.1070	(0.454)	0.0000	0.0000	46,112
2011/12/20	R207 2012/02/02	9.00	Call	Bond Future	4,720.0000	4,910.0000	4.025	0	0	0
2011/12/20	R207 2012/02/02	9.00	Put	Bond Future	95.0000	78.0000	(17.895)	0	0	0
2011/12/20	R207 2012/02/02	9.05	Call	Bond Future	4,965.0000	5,157.0000	3.867	0	0	0
2011/12/20	R207 2012/02/02	9.05	Put	Bond Future	78.0000	64.0000	(17.949)	0	0	0
2011/12/20	R207 2012/02/02	8.95	Call	Bond Future	4,477.0000	4,664.0000	4.177	0	0	0
2011/12/20	R207 2012/02/02	8.95	Put	Bond Future	114.0000	94.0000	(17.544)	0	0	0
2011/12/20	R207 2012/02/02	7.35	Put	Bond Future	4,643.0000	4,447.0000	(4.221)	0	0	0
2011/12/20	R207 2012/02/02	7.35	Call	Bond Future	84.0000	94.0000	11.905	0	0	1,920
2011/12/20	R207 2012/02/02	7.65	Put	Bond Future	3,093.0000	2,916.0000	(5.723)	0	0	0
2011/12/20	R207 2012/02/02	7.65	Call	Bond Future	288.0000	318.0000	10.417	0	0	640
2011/12/20	R207 2012/02/02	7.85	Call	Bond Future	559.0000	611.0000	9.302	0	0	0
2011/12/20	R207 2012/02/02	7.85	Put	Bond Future	2,216.0000	2,061.0000	(6.995)	0	0	640
2011/12/20	R207 2012/02/02	8.50	Call	Bond Future	2,450.0000	2,595.0000	5.918	0	0	0
2011/12/20	R207 2012/02/02	8.50	Put	Bond Future	491.0000	429.0000	(12.627)	0	0	1,920
2011/12/20	R207 2012/05/03			Bond Future	8.2450	8.2060	(0.473)	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
2011/12/20	R207 2012/05/03	8.75	Call	Bond Future	4,115.0000	4,251.0000	3.305	0	0	0
2011/12/20	R207 2012/05/03	8.75	Put	Bond Future	1,429.0000	1,354.0000	(5.248)	0	0	0
2011/12/20	R207 2012/05/03	8.80	Call	Bond Future	4,292.0000	4,431.0000	3.239	0	0	0
2011/12/20	R207 2012/05/03	8.80	Put	Bond Future	1,346.0000	1,273.0000	(5.423)	0	0	0
2011/12/20	R207 2012/05/03	8.70	Call	Bond Future	3,941.0000	4,073.0000	3.349	0	0	0
2011/12/20	R207 2012/05/03	8.70	Put	Bond Future	1,517.0000	1,438.0000	(5.208)	0	0	0
2011/12/20	R207 2012/08/02			Bond Future	8.3380	8.2980	(0.480)	0.0000	0.0000	0
2011/12/20	R207 2012/08/02	8.75	Call	Bond Future	4,400.0000	4,525.0000	2.841	0	0	0
2011/12/20	R207 2012/08/02	8.75	Put	Bond Future	2,265.0000	2,179.0000	(3.797)	0	0	0
2011/12/20	R207 2012/08/02	8.80	Call	Bond Future	4,562.0000	4,690.0000	2.806	0	0	0
2011/12/20	R207 2012/08/02	8.80	Put	Bond Future	2,172.0000	2,090.0000	(3.775)	0	0	0
2011/12/20	R207 2012/08/02	8.70	Call	Bond Future	4,241.0000	4,363.0000	2.877	0	0	0
2011/12/20	R207 2012/08/02	8.70	Put	Bond Future	2,362.0000	2,273.0000	(3.768)	0	0	0
2011/12/20	R207 2012/11/01			Bond Future	8.4320	8.3900	(0.498)	0.0000	0.0000	0
2011/12/20	R207 2012/11/01	8.25	Call	Bond Future	3,366.0000	3,464.0000	2.911	0	0	0
2011/12/20	R207 2012/11/01	8.25	Put	Bond Future	4,300.0000	4,184.0000	(2.698)	0	0	0
2011/12/20	R207 2012/11/01	8.30	Call	Bond Future	3,488.0000	3,589.0000	2.896	0	0	0
2011/12/20	R207 2012/11/01	8.30	Put	Bond Future	4,165.0000	4,051.0000	(2.737)	0	0	0
2011/12/20	R207 2012/11/01	8.20	Call	Bond Future	3,246.0000	3,342.0000	2.957	0	0	0
2011/12/20	R207 2012/11/01	8.20	Put	Bond Future	4,439.0000	4,321.0000	(2.658)	0	0	0
2011/12/20	R208 2012/02/02			Bond Future	8.1690	8.1270	(0.514)	0.0000	0.0000	14,084
2011/12/20	R208 2012/02/02	9.00	Call	Bond Future	4,895.0000	5,129.0000	4.780	0	0	0
2011/12/20	R208 2012/02/02	9.00	Put	Bond Future	88.0000	70.0000	(20.455)	0	0	0
2011/12/20	R208 2012/02/02	9.05	Call	Bond Future	5,158.0000	5,394.0000	4.575	0	0	0
2011/12/20	R208 2012/02/02	9.05	Put	Bond Future	72.0000	56.0000	(22.222)	0	0	0
2011/12/20	R208 2012/02/02	8.95	Call	Bond Future	4,634.0000	4,864.0000	4.963	0	0	0
2011/12/20	R208 2012/02/02	8.95	Put	Bond Future	107.0000	85.0000	(20.561)	0	0	0
2011/12/20	R208 2012/02/02	7.45	Put	Bond Future	4,533.0000	4,296.0000	(5.228)	0	0	0
2011/12/20	R208 2012/02/02	7.45	Call	Bond Future	97.0000	112.0000	15.464	0	0	2,880
2011/12/20	R208 2012/02/02	7.70	Put	Bond Future	3,150.0000	2,937.0000	(6.762)	0	0	0
2011/12/20	R208 2012/02/02	7.70	Call	Bond Future	287.0000	325.0000	13.240	0	0	960
2011/12/20	R208 2012/02/02	7.90	Call	Bond Future	580.0000	648.0000	11.724	0	0	0
2011/12/20	R208 2012/02/02	7.90	Put	Bond Future	2,209.0000	2,025.0000	(8.330)	0	0	960
2011/12/20	R208 2012/02/02	8.55	Call	Bond Future	2,678.0000	2,864.0000	6.945	0	0	0

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2011/12/20	R208 2012/02/02	8.55	Put	Bond Future	433.0000	367.0000	(15.242)	0	0	2,880
2011/12/20	R208 2012/05/03			Bond Future	8.2580	8.2150	(0.521)	0.0000	0.0000	0
2011/12/20	R208 2012/05/03	9.00	Call	Bond Future	5,281.0000	5,462.0000	3.427	0	0	0
2011/12/20	R208 2012/05/03	9.00	Put	Bond Future	1,075.0000	1,005.0000	(6.512)	0	0	0
2011/12/20	R208 2012/05/03	9.05	Call	Bond Future	5,486.0000	5,671.0000	3.372	0	0	0
2011/12/20	R208 2012/05/03	9.05	Put	Bond Future	1,006.0000	939.0000	(6.660)	0	0	0
2011/12/20	R208 2012/05/03	8.95	Call	Bond Future	5,078.0000	5,256.0000	3.505	0	0	0
2011/12/20	R208 2012/05/03	8.95	Put	Bond Future	1,148.0000	1,074.0000	(6.446)	0	0	0
2011/12/20	R208 2012/08/02			Bond Future	8.3400	8.2950	(0.540)	0.0000	0.0000	0
2011/12/20	R208 2012/08/02	8.75	Call	Bond Future	4,745.0000	4,899.0000	3.246	0	0	0
2011/12/20	R208 2012/08/02	8.75	Put	Bond Future	2,446.0000	2,343.0000	(4.211)	0	0	0
2011/12/20	R208 2012/08/02	8.80	Call	Bond Future	4,921.0000	5,078.0000	3.190	0	0	0
2011/12/20	R208 2012/08/02	8.80	Put	Bond Future	2,347.0000	2,247.0000	(4.261)	0	0	0
2011/12/20	R208 2012/08/02	8.70	Call	Bond Future	4,573.0000	4,724.0000	3.302	0	0	0
2011/12/20	R208 2012/08/02	8.70	Put	Bond Future	2,550.0000	2,444.0000	(4.157)	0	0	0
2011/12/20	R208 2012/11/01			Bond Future	8.4260	8.3790	(0.558)	0.0000	0.0000	0
2011/12/20	R208 2012/11/01	8.25	Call	Bond Future	3,496.0000	3,617.0000	3.461	0	0	0
2011/12/20	R208 2012/11/01	8.25	Put	Bond Future	4,481.0000	4,340.0000	(3.147)	0	0	0
2011/12/20	R208 2012/11/01	8.30	Call	Bond Future	3,628.0000	3,753.0000	3.445	0	0	0
2011/12/20	R208 2012/11/01	8.30	Put	Bond Future	4,332.0000	4,195.0000	(3.163)	0	0	0
2011/12/20	R208 2012/11/01	8.20	Call	Bond Future	3,366.0000	3,485.0000	3.535	0	0	0
2011/12/20	R208 2012/11/01	8.20	Put	Bond Future	4,633.0000	4,490.0000	(3.087)	0	0	0
2011/12/20	R209 2012/02/02			Bond Future	9.0370	9.0160	(0.232)	0.0000	0.0000	2,936
2011/12/20	R209 2012/02/02	9.00	Call	Bond Future	1,972.0000	2,029.0000	2.890	0	0	0
2011/12/20	R209 2012/02/02	9.00	Put	Bond Future	2,254.0000	2,151.0000	(4.570)	0	0	0
2011/12/20	R209 2012/02/02	9.05	Call	Bond Future	2,160.0000	2,220.0000	2.778	0	0	0
2011/12/20	R209 2012/02/02	9.05	Put	Bond Future	2,061.0000	1,962.0000	(4.803)	0	0	0
2011/12/20	R209 2012/02/02	8.95	Call	Bond Future	1,795.0000	1,847.0000	2.897	0	0	0
2011/12/20	R209 2012/02/02	8.95	Put	Bond Future	2,460.0000	2,353.0000	(4.350)	0	0	0
2011/12/20	R209 2012/05/03			Bond Future	9.1130	9.0910	(0.241)	0.0000	0.0000	0
2011/12/20	R209 2012/05/03	9.00	Call	Bond Future	3,259.0000	3,326.0000	2.056	0	0	0
2011/12/20	R209 2012/05/03	9.00	Put	Bond Future	4,113.0000	4,015.0000	(2.383)	0	0	0
2011/12/20	R209 2012/05/03	9.05	Call	Bond Future	3,436.0000	3,506.0000	2.037	0	0	0
2011/12/20	R209 2012/05/03	9.05	Put	Bond Future	3,910.0000	3,815.0000	(2.430)	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
2011/12/20	R209 2012/05/03	8.95	Call	Bond Future	3,087.0000	3,152.0000	2.106	0	0	0
2011/12/20	R209 2012/05/03	8.95	Put	Bond Future	4,324.0000	4,224.0000	(2.313)	0	0	0
2011/12/20	R209 2012/08/02			Bond Future	9.1840	9.1620	(0.240)	0.0000	0.0000	0
2011/12/20	R209 2012/08/02	9.25	Call	Bond Future	5,007.0000	5,086.0000	1.578	0	0	0
2011/12/20	R209 2012/08/02	9.25	Put	Bond Future	4,522.0000	4,438.0000	(1.858)	0	0	0
2011/12/20	R209 2012/08/02	9.30	Call	Bond Future	5,202.0000	5,284.0000	1.576	0	0	0
2011/12/20	R209 2012/08/02	9.30	Put	Bond Future	4,353.0000	4,272.0000	(1.861)	0	0	0
2011/12/20	R209 2012/08/02	9.20	Call	Bond Future	4,823.0000	4,900.0000	1.597	0	0	0
2011/12/20	R209 2012/08/02	9.20	Put	Bond Future	4,705.0000	4,619.0000	(1.828)	0	0	0
2011/12/20	R209 2012/11/01			Bond Future	9.2560	9.2330	(0.248)	0.0000	0.0000	0
2011/12/20	R209 2012/11/01	9.00	Call	Bond Future	4,545.0000	4,618.0000	1.606	0	0	0
2011/12/20	R209 2012/11/01	9.00	Put	Bond Future	6,452.0000	6,357.0000	(1.472)	0	0	0
2011/12/20	R209 2012/11/01	9.05	Call	Bond Future	4,711.0000	4,786.0000	1.592	0	0	0
2011/12/20	R209 2012/11/01	9.05	Put	Bond Future	6,239.0000	6,146.0000	(1.491)	0	0	0
2011/12/20	R209 2012/11/01	8.95	Call	Bond Future	4,382.0000	4,453.0000	1.620	0	0	0
2011/12/20	R209 2012/11/01	8.95	Put	Bond Future	6,671.0000	6,573.0000	(1.469)	0	0	0
2011/12/20	R210 2012/02/02			Bond Future	139.8598	139.8667	0.005	0.0000	0.0000	755
2011/12/20	R210 2012/02/02	131.00	Call	Bond Future	8,860.0000	8,867.0000	0.079	0	0	0
2011/12/20	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R210 2012/02/02	131.05	Call	Bond Future	8,810.0000	8,817.0000	0.079	0	0	0
2011/12/20	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R210 2012/02/02	130.95	Call	Bond Future	8,910.0000	8,917.0000	0.079	0	0	0
2011/12/20	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R211 2012/02/02			Bond Future	115.9529	116.7409	0.680	0.0000	0.0000	480
2011/12/20	R211 2012/02/02	110.50	Call	Bond Future	5,453.0000	6,241.0000	14.451	0	0	0
2011/12/20	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R211 2012/02/02	110.55	Call	Bond Future	5,403.0000	6,191.0000	14.584	0	0	0
2011/12/20	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R211 2012/02/02	110.45	Call	Bond Future	5,503.0000	6,291.0000	14.319	0	0	0
2011/12/20	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R212 2012/02/02			Bond Future	113.0815	113.0867	0.005	0.0000	0.0000	2,677
2011/12/20	R212 2012/02/02	108.50	Call	Bond Future	4,582.0000	4,587.0000	0.109	0	0	0
2011/12/20	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/20	R212 2012/02/02	108.55	Call	Bond Future	4,532.0000	4,537.0000	0.110	0	0	0
2011/12/20	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R212 2012/02/02	108.45	Call	Bond Future	4,632.0000	4,637.0000	0.108	0	0	0
2011/12/20	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/20	R213 2012/02/02			Bond Future	9.0630	9.0420	(0.232)	0.0000	0.0000	487
2011/12/20	R213 2012/02/02	9.00	Call	Bond Future	1,922.0000	1,976.0000	2.810	0	0	0
2011/12/20	R213 2012/02/02	9.00	Put	Bond Future	2,410.0000	2,302.0000	(4.481)	0	0	0
2011/12/20	R213 2012/02/02	9.05	Call	Bond Future	2,107.0000	2,166.0000	2.800	0	0	0
2011/12/20	R213 2012/02/02	9.05	Put	Bond Future	2,207.0000	2,104.0000	(4.667)	0	0	0
2011/12/20	R213 2012/02/02	8.95	Call	Bond Future	1,746.0000	1,796.0000	2.864	0	0	0
2011/12/20	R213 2012/02/02	8.95	Put	Bond Future	2,625.0000	2,513.0000	(4.267)	0	0	0
2011/12/20	R213 2012/05/03			Bond Future	9.1460	9.1240	(0.241)	0.0000	0.0000	0
2011/12/20	R213 2012/05/03	9.25	Call	Bond Future	4,151.0000	4,231.0000	1.927	0	0	0
2011/12/20	R213 2012/05/03	9.25	Put	Bond Future	3,366.0000	3,279.0000	(2.585)	0	0	0
2011/12/20	R213 2012/05/03	9.30	Call	Bond Future	4,353.0000	4,435.0000	1.884	0	0	0
2011/12/20	R213 2012/05/03	9.30	Put	Bond Future	3,195.0000	3,110.0000	(2.660)	0	0	0
2011/12/20	R213 2012/05/03	9.20	Call	Bond Future	3,955.0000	4,032.0000	1.947	0	0	0
2011/12/20	R213 2012/05/03	9.20	Put	Bond Future	3,546.0000	3,456.0000	(2.538)	0	0	0
2011/12/20	R213 2012/08/02			Bond Future	9.2230	9.2000	(0.249)	0.0000	0.0000	0
2011/12/20	R213 2012/08/02	9.25	Call	Bond Future	4,972.0000	5,054.0000	1.649	0	0	0
2011/12/20	R213 2012/08/02	9.25	Put	Bond Future	4,770.0000	4,680.0000	(1.887)	0	0	0
2011/12/20	R213 2012/08/02	9.30	Call	Bond Future	5,170.0000	5,254.0000	1.625	0	0	0
2011/12/20	R213 2012/08/02	9.30	Put	Bond Future	4,596.0000	4,508.0000	(1.915)	0	0	0
2011/12/20	R213 2012/08/02	9.20	Call	Bond Future	4,787.0000	4,867.0000	1.671	0	0	0
2011/12/20	R213 2012/08/02	9.20	Put	Bond Future	4,960.0000	4,867.0000	(1.875)	0	0	0
2011/12/20	R213 2012/11/01			Bond Future	9.3040	9.2800	(0.258)	0.0000	0.0000	0
2011/12/20	R213 2012/11/01	9.00	Call	Bond Future	4,497.0000	4,571.0000	1.646	0	0	0
2011/12/20	R213 2012/11/01	9.00	Put	Bond Future	6,788.0000	6,685.0000	(1.517)	0	0	0
2011/12/20	R213 2012/11/01	9.05	Call	Bond Future	4,663.0000	4,740.0000	1.651	0	0	0
2011/12/20	R213 2012/11/01	9.05	Put	Bond Future	6,571.0000	6,470.0000	(1.537)	0	0	0
2011/12/20	R213 2012/11/01	8.95	Call	Bond Future	4,334.0000	4,407.0000	1.684	0	0	0
2011/12/20	R213 2012/11/01	8.95	Put	Bond Future	7,011.0000	6,907.0000	(1.483)	0	0	0
2011/12/20	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	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
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Total										518768.00