



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 21/12/2011

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

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2011/12/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	AL7T 2012/02/02			Index Future	408.9110	411.3700	0.601	0.0000	0.0000	16
2011/12/21	AL7T 2012/05/03			Index Future	414.8080	417.2990	0.601	0.0000	0.0000	0
2011/12/21	ALBI 2012/02/02			Index Future	372.4190	374.3010	0.505	0.0000	0.0000	1,038
2011/12/21	ALBI 2012/05/03			Index Future	377.7890	379.6960	0.505	0.0000	0.0000	0
2011/12/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	CAAN 2012/03/30			Can-Do Future	0.4241	0.4351	2.594	0.0000	0.0000	100,000
2011/12/21	CAAO 2012/03/30			Can-Do Future	0.0763	0.0713	(6.553)	0.0000	0.0000	100,000
2011/12/21	CAAS 2012/01/31			Can-Do Future	0.1578	0.1665	5.513	0.0000	0.0000	12,500
2011/12/21	CAAT 2012/02/29			Can-Do Future	0.1230	0.1289	4.797	0.0000	0.0000	12,500
2011/12/21	CAAU 2012/01/31			Can-Do Future	0.0346	0.0296	(14.451)	0.0000	0.0000	19,481
2011/12/21	CAAV 2012/02/29			Can-Do Future	0.0600	0.0547	(8.833)	0.0000	0.0000	12,987
2011/12/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/21	GOVI 2012/02/02			GOVI	373.8280	375.6470	0.487	0.0000	0.0000	184
2011/12/21	GOVI 2012/02/02	369.00	Call	GOVI	48,280.0000	66,470.0000	37.676	0	0	0
2011/12/21	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/02/02	369.01	Call	GOVI	48,180.0000	66,370.0000	37.754	0	0	0
2011/12/21	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/02/02	368.99	Call	GOVI	48,380.0000	66,570.0000	37.598	0	0	0

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2011/12/21	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/05/03			GOVI	379.2190	381.0610	0.486	0.0000	0.0000	0
2011/12/21	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/05/03	382.00	Put	GOVI	27,810.0000	9,390.0000	(66.235)	0	0	0
2011/12/21	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/05/03	382.01	Put	GOVI	27,910.0000	9,490.0000	(65.998)	0	0	0
2011/12/21	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/21	GOVI 2012/05/03	381.99	Put	GOVI	27,710.0000	9,290.0000	(66.474)	0	0	0
2011/12/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/21	IGOV 2012/02/02			Index Future	167.6520	167.5010	(0.090)	0.0000	0.0000	508
2011/12/21	IGOV 2012/05/03			Index Future	170.0700	169.9160	(0.091)	0.0000	0.0000	0
2011/12/21	ILBI 2012/02/02			Index Future	455.0450	454.7240	(0.071)	0.0000	0.0000	88
2011/12/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/21	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5850	0.090	0.0000	0.0000	0
2011/12/21	JBAF 2012/01/18			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	101
2011/12/21	JBAF 2012/02/15			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	0
2011/12/21	JBAF 2012/03/20			Jibar Tradeable Future	5.5700	5.5500	(0.359)	0.0000	0.0000	2,390
2011/12/21	JBAF 2012/04/18			Jibar Tradeable Future	5.5500	5.5400	(0.180)	0.0000	0.0000	0
2011/12/21	JBAF 2012/05/16			Jibar Tradeable Future	5.5500	5.5400	(0.180)	0.0000	0.0000	0
2011/12/21	JBAF 2012/06/20			Jibar Tradeable Future	5.5600	5.5400	(0.360)	0.0000	0.0000	2,890
2011/12/21	JBAF 2012/09/19			Jibar Tradeable Future	5.6500	5.6200	(0.531)	0.0000	0.0000	44,760
2011/12/21	JBAF 2012/12/19			Jibar Tradeable Future	5.8200	5.7500	(1.203)	0.0000	0.0000	990

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2011/12/21	JBAF 2013/03/20			Jibar Tradeable Future	6.0800	6.0000	(1.316)	0.0000	0.0000	790
2011/12/21	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.2700	(1.415)	0.0000	0.0000	1,250
2011/12/21	JBAF 2013/09/18			Jibar Tradeable Future	6.6300	6.5600	(1.056)	0.0000	0.0000	1,500
2011/12/21	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/21	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/21	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/21	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/21	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/21	OTH1 2012/02/02			Index Future	364.5550	366.7430	0.600	0.0000	0.0000	0
2011/12/21	R157 2012/02/02			Bond Future	6.9380	6.8280	(1.585)	0.0000	0.0000	12,560
2011/12/21	R157 2012/02/02	8.50	Call	Bond Future	5,367.0000	5,756.0000	7.248	0	0	0
2011/12/21	R157 2012/02/02	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/21	R157 2012/02/02	8.55	Call	Bond Future	5,533.0000	5,923.0000	7.049	0	0	0
2011/12/21	R157 2012/02/02	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/21	R157 2012/02/02	8.45	Call	Bond Future	5,200.0000	5,589.0000	7.481	0	0	0

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2011/12/21	R157 2012/02/02	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/21	R157 2012/02/02	6.55	Call	Bond Future	217.0000	308.0000	41.935	0	0	0
2011/12/21	R157 2012/02/02	6.55	Put	Bond Future	1,599.0000	1,300.0000	(18.699)	0	0	0
2011/12/21	R157 2012/02/02	6.00	Put	Bond Future	3,391.0000	3,013.0000	(11.147)	0	0	0
2011/12/21	R157 2012/02/02	6.00	Call	Bond Future	16.0000	27.0000	68.750	0	0	130
2011/12/21	R157 2012/02/02	7.05	Call	Bond Future	928.0000	1,167.0000	25.754	0	0	0
2011/12/21	R157 2012/02/02	7.05	Put	Bond Future	533.0000	382.0000	(28.330)	0	0	130
2011/12/21	R157 2012/02/02	6.25	Put	Bond Future	2,525.0000	2,169.0000	(14.099)	0	0	0
2011/12/21	R157 2012/02/02	6.25	Call	Bond Future	61.0000	95.0000	55.738	0	0	3,960
2011/12/21	R157 2012/02/02	6.45	Put	Bond Future	1,889.0000	1,568.0000	(16.993)	0	0	0
2011/12/21	R157 2012/02/02	6.45	Call	Bond Future	148.0000	216.0000	45.946	0	0	1,320
2011/12/21	R157 2012/02/02	6.65	Call	Bond Future	308.0000	426.0000	38.312	0	0	0
2011/12/21	R157 2012/02/02	6.65	Put	Bond Future	1,332.0000	1,060.0000	(20.420)	0	0	1,320
2011/12/21	R157 2012/02/02	7.20	Call	Bond Future	1,269.0000	1,549.0000	22.065	0	0	0
2011/12/21	R157 2012/02/02	7.20	Put	Bond Future	347.0000	237.0000	(31.700)	0	0	3,960
2011/12/21	R157 2012/05/03			Bond Future	7.0370	6.9170	(1.705)	0.0000	0.0000	0
2011/12/21	R157 2012/05/03	8.25	Call	Bond Future	4,116.0000	4,465.0000	8.479	0	0	0
2011/12/21	R157 2012/05/03	8.25	Put	Bond Future	212.0000	166.0000	(21.698)	0	0	0
2011/12/21	R157 2012/05/03	8.30	Call	Bond Future	4,254.0000	4,606.0000	8.275	0	0	0
2011/12/21	R157 2012/05/03	8.30	Put	Bond Future	193.0000	150.0000	(22.280)	0	0	0
2011/12/21	R157 2012/05/03	8.20	Call	Bond Future	3,977.0000	4,323.0000	8.700	0	0	0
2011/12/21	R157 2012/05/03	8.20	Put	Bond Future	231.0000	182.0000	(21.212)	0	0	0
2011/12/21	R157 2012/08/02			Bond Future	7.1190	6.9880	(1.840)	0.0000	0.0000	0
2011/12/21	R157 2012/08/02	8.00	Call	Bond Future	3,440.0000	3,731.0000	8.459	0	0	0
2011/12/21	R157 2012/08/02	8.00	Put	Bond Future	799.0000	691.0000	(13.517)	0	0	0
2011/12/21	R157 2012/08/02	8.05	Call	Bond Future	3,551.0000	3,846.0000	8.308	0	0	0
2011/12/21	R157 2012/08/02	8.05	Put	Bond Future	762.0000	658.0000	(13.648)	0	0	0
2011/12/21	R157 2012/08/02	7.95	Call	Bond Future	3,330.0000	3,618.0000	8.649	0	0	0
2011/12/21	R157 2012/08/02	7.95	Put	Bond Future	837.0000	726.0000	(13.262)	0	0	0
2011/12/21	R157 2012/11/01			Bond Future	7.2140	7.0690	(2.010)	0.0000	0.0000	0
2011/12/21	R157 2012/11/01	7.00	Call	Bond Future	1,696.0000	1,886.0000	11.203	0	0	0
2011/12/21	R157 2012/11/01	7.00	Put	Bond Future	2,296.0000	2,080.0000	(9.408)	0	0	0
2011/12/21	R157 2012/11/01	7.05	Call	Bond Future	1,763.0000	1,958.0000	11.061	0	0	0
2011/12/21	R157 2012/11/01	7.05	Put	Bond Future	2,223.0000	2,011.0000	(9.537)	0	0	0
2011/12/21	R157 2012/11/01	6.95	Call	Bond Future	1,631.0000	1,817.0000	11.404	0	0	0

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2011/12/21	R157 2012/11/01	6.95	Put	Bond Future	2,372.0000	2,152.0000	(9.275)	0	0	0
2011/12/21	R186 2012/02/02			Bond Future	8.6670	8.5810	(0.992)	0.0000	0.0000	27,833
2011/12/21	R186 2012/02/02	9.00	Call	Bond Future	4,233.0000	4,779.0000	12.899	0	0	0
2011/12/21	R186 2012/02/02	9.00	Put	Bond Future	1,238.0000	991.0000	(19.952)	0	0	100
2011/12/21	R186 2012/02/02	9.05	Call	Bond Future	4,542.0000	5,107.0000	12.439	0	0	0
2011/12/21	R186 2012/02/02	9.05	Put	Bond Future	1,107.0000	880.0000	(20.506)	0	0	0
2011/12/21	R186 2012/02/02	8.95	Call	Bond Future	3,934.0000	4,460.0000	13.371	0	0	0
2011/12/21	R186 2012/02/02	8.95	Put	Bond Future	1,381.0000	1,115.0000	(19.261)	0	0	0
2011/12/21	R186 2012/02/02	7.75	Put	Bond Future	9,069.0000	8,333.0000	(8.116)	0	0	0
2011/12/21	R186 2012/02/02	7.75	Call	Bond Future	198.0000	255.0000	28.788	0	0	6,000
2011/12/21	R186 2012/02/02	6.75	Put	Bond Future	19,699.0000	18,907.0000	(4.021)	0	0	0
2011/12/21	R186 2012/02/02	6.75	Call	Bond Future	2.0000	2.0000	0.000	0	0	6,000
2011/12/21	R186 2012/02/02	8.00	Put	Bond Future	6,828.0000	6,153.0000	(9.886)	0	0	0
2011/12/21	R186 2012/02/02	8.00	Call	Bond Future	470.0000	588.0000	25.106	0	0	100
2011/12/21	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R186 2012/02/02	13.25	Call	Bond Future	32,844.0000	33,637.0000	2.414	0	0	0
2011/12/21	R186 2012/02/02	98.00	Call	Bond Future	104,619.0000	105,411.0000	0.757	0	0	0
2011/12/21	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R186 2012/05/03			Bond Future	8.7560	8.6670	(1.016)	0.0000	0.0000	0
2011/12/21	R186 2012/05/03	9.00	Call	Bond Future	5,588.0000	6,062.0000	8.482	0	0	0
2011/12/21	R186 2012/05/03	9.00	Put	Bond Future	3,425.0000	3,095.0000	(9.635)	0	0	0
2011/12/21	R186 2012/05/03	9.05	Call	Bond Future	5,845.0000	6,332.0000	8.332	0	0	0
2011/12/21	R186 2012/05/03	9.05	Put	Bond Future	3,246.0000	2,929.0000	(9.766)	0	0	0
2011/12/21	R186 2012/05/03	8.95	Call	Bond Future	5,337.0000	5,799.0000	8.657	0	0	0
2011/12/21	R186 2012/05/03	8.95	Put	Bond Future	3,612.0000	3,270.0000	(9.468)	0	0	0
2011/12/21	R186 2012/08/02			Bond Future	8.8390	8.7470	(1.041)	0.0000	0.0000	0
2011/12/21	R186 2012/08/02	8.75	Call	Bond Future	5,117.0000	5,523.0000	7.934	0	0	0
2011/12/21	R186 2012/08/02	8.75	Put	Bond Future	5,906.0000	5,496.0000	(6.942)	0	0	0
2011/12/21	R186 2012/08/02	8.80	Call	Bond Future	5,332.0000	5,749.0000	7.821	0	0	0
2011/12/21	R186 2012/08/02	8.80	Put	Bond Future	5,677.0000	5,278.0000	(7.028)	0	0	0
2011/12/21	R186 2012/08/02	8.70	Call	Bond Future	4,907.0000	5,303.0000	8.070	0	0	0
2011/12/21	R186 2012/08/02	8.70	Put	Bond Future	6,142.0000	5,723.0000	(6.822)	0	0	0
2011/12/21	R186 2012/11/01			Bond Future	8.9230	8.8270	(1.076)	0.0000	0.0000	0
2011/12/21	R186 2012/11/01	8.75	Call	Bond Future	5,882.0000	6,290.0000	6.936	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
2011/12/21	R186 2012/11/01	8.75	Put	Bond Future	7,393.0000	6,966.0000	(5.776)	0	0	0
2011/12/21	R186 2012/11/01	8.80	Call	Bond Future	6,088.0000	6,505.0000	6.850	0	0	0
2011/12/21	R186 2012/11/01	8.80	Put	Bond Future	7,159.0000	6,741.0000	(5.839)	0	0	0
2011/12/21	R186 2012/11/01	8.70	Call	Bond Future	5,679.0000	6,079.0000	7.043	0	0	0
2011/12/21	R186 2012/11/01	8.70	Put	Bond Future	7,632.0000	7,197.0000	(5.700)	0	0	0
2011/12/21	R189 2012/02/02			Bond Future	218.9215	218.9013	(0.009)	0.0000	0.0000	0
2011/12/21	R189 2012/02/02	218.00	Call	Bond Future	921.0000	901.0000	(2.172)	0	0	0
2011/12/21	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R189 2012/02/02	218.05	Call	Bond Future	871.0000	851.0000	(2.296)	0	0	0
2011/12/21	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R189 2012/02/02	217.95	Call	Bond Future	971.0000	951.0000	(2.060)	0	0	0
2011/12/21	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R197 2012/02/02			Bond Future	247.5264	247.1244	(0.162)	0.0000	0.0000	965
2011/12/21	R197 2012/02/02	237.00	Call	Bond Future	10,526.0000	10,124.0000	(3.819)	0	0	0
2011/12/21	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R197 2012/02/02	237.05	Call	Bond Future	10,476.0000	10,074.0000	(3.837)	0	0	0
2011/12/21	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R197 2012/02/02	236.95	Call	Bond Future	10,576.0000	10,174.0000	(3.801)	0	0	0
2011/12/21	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R201 2012/02/02			Bond Future	6.4400	6.3310	(1.693)	0.0000	0.0000	3,124
2011/12/21	R201 2012/02/02	8.25	Call	Bond Future	4,713.0000	5,006.0000	6.217	0	0	0
2011/12/21	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R201 2012/02/02	8.30	Call	Bond Future	4,840.0000	5,132.0000	6.033	0	0	0
2011/12/21	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R201 2012/02/02	8.20	Call	Bond Future	4,586.0000	4,879.0000	6.389	0	0	0
2011/12/21	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R201 2012/05/03			Bond Future	6.5040	6.3840	(1.845)	0.0000	0.0000	0
2011/12/21	R201 2012/05/03	7.75	Call	Bond Future	3,139.0000	3,403.0000	8.410	0	0	0
2011/12/21	R201 2012/05/03	7.75	Put	Bond Future	136.0000	105.0000	(22.794)	0	0	0
2011/12/21	R201 2012/05/03	7.80	Call	Bond Future	3,244.0000	3,510.0000	8.200	0	0	0
2011/12/21	R201 2012/05/03	7.80	Put	Bond Future	122.0000	93.0000	(23.770)	0	0	0
2011/12/21	R201 2012/05/03	7.70	Call	Bond Future	3,033.0000	3,295.0000	8.638	0	0	0
2011/12/21	R201 2012/05/03	7.70	Put	Bond Future	148.0000	115.0000	(22.297)	0	0	0



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2011/12/21	R201 2012/08/02			Bond Future	6.5450	6.4120	(2.032)	0.0000	0.0000	0
2011/12/21	R201 2012/08/02	7.50	Call	Bond Future	2,603.0000	2,827.0000	8.605	0	0	0
2011/12/21	R201 2012/08/02	7.50	Put	Bond Future	500.0000	426.0000	(14.800)	0	0	0
2011/12/21	R201 2012/08/02	7.55	Call	Bond Future	2,687.0000	2,914.0000	8.448	0	0	0
2011/12/21	R201 2012/08/02	7.55	Put	Bond Future	475.0000	405.0000	(14.737)	0	0	0
2011/12/21	R201 2012/08/02	7.45	Call	Bond Future	2,520.0000	2,741.0000	8.770	0	0	0
2011/12/21	R201 2012/08/02	7.45	Put	Bond Future	525.0000	449.0000	(14.476)	0	0	0
2011/12/21	R201 2012/11/01			Bond Future	6.5860	6.4350	(2.293)	0.0000	0.0000	0
2011/12/21	R201 2012/11/01	6.50	Call	Bond Future	1,431.0000	1,582.0000	10.552	0	0	0
2011/12/21	R201 2012/11/01	6.50	Put	Bond Future	1,604.0000	1,451.0000	(9.539)	0	0	0
2011/12/21	R201 2012/11/01	6.55	Call	Bond Future	1,482.0000	1,636.0000	10.391	0	0	0
2011/12/21	R201 2012/11/01	6.55	Put	Bond Future	1,554.0000	1,405.0000	(9.588)	0	0	0
2011/12/21	R201 2012/11/01	6.45	Call	Bond Future	1,381.0000	1,528.0000	10.644	0	0	0
2011/12/21	R201 2012/11/01	6.45	Put	Bond Future	1,654.0000	1,498.0000	(9.432)	0	0	0
2011/12/21	R202 2012/02/02			Bond Future	186.1569	186.2021	0.024	0.0000	0.0000	35,872
2011/12/21	R202 2012/02/02	177.00	Call	Bond Future	9,157.0000	9,202.0000	0.491	0	0	0
2011/12/21	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R202 2012/02/02	177.05	Call	Bond Future	9,107.0000	9,152.0000	0.494	0	0	0
2011/12/21	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R202 2012/02/02	176.95	Call	Bond Future	9,207.0000	9,252.0000	0.489	0	0	0
2011/12/21	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R203 2012/02/02			Bond Future	7.5760	7.4670	(1.439)	0.0000	0.0000	3,586
2011/12/21	R203 2012/02/02	8.75	Call	Bond Future	5,233.0000	5,724.0000	9.383	0	0	0
2011/12/21	R203 2012/02/02	8.75	Put	Bond Future	23.0000	13.0000	(43.478)	0	0	0
2011/12/21	R203 2012/02/02	8.80	Call	Bond Future	5,443.0000	5,935.0000	9.039	0	0	0
2011/12/21	R203 2012/02/02	8.80	Put	Bond Future	18.0000	9.0000	(50.000)	0	0	0
2011/12/21	R203 2012/02/02	8.70	Call	Bond Future	5,023.0000	5,512.0000	9.735	0	0	0
2011/12/21	R203 2012/02/02	8.70	Put	Bond Future	28.0000	16.0000	(42.857)	0	0	0
2011/12/21	R203 2012/02/02	6.95	Put	Bond Future	3,067.0000	2,632.0000	(14.183)	0	0	0
2011/12/21	R203 2012/02/02	6.95	Call	Bond Future	149.0000	215.0000	44.295	0	0	2,640
2011/12/21	R203 2012/02/02	7.20	Put	Bond Future	2,105.0000	1,734.0000	(17.625)	0	0	0
2011/12/21	R203 2012/02/02	7.20	Call	Bond Future	364.0000	494.0000	35.714	0	0	880
2011/12/21	R203 2012/02/02	7.35	Call	Bond Future	570.0000	750.0000	31.579	0	0	0

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2011/12/21	R203 2012/02/02	7.35	Put	Bond Future	1,612.0000	1,291.0000	(19.913)	0	0	880
2011/12/21	R203 2012/02/02	7.95	Call	Bond Future	2,087.0000	2,469.0000	18.304	0	0	0
2011/12/21	R203 2012/02/02	7.95	Put	Bond Future	391.0000	272.0000	(30.435)	0	0	2,640
2011/12/21	R203 2012/05/03			Bond Future	7.6760	7.5610	(1.498)	0.0000	0.0000	0
2011/12/21	R203 2012/05/03	8.75	Call	Bond Future	5,028.0000	5,453.0000	8.453	0	0	0
2011/12/21	R203 2012/05/03	8.75	Put	Bond Future	443.0000	362.0000	(18.284)	0	0	0
2011/12/21	R203 2012/05/03	8.80	Call	Bond Future	5,200.0000	5,630.0000	8.269	0	0	0
2011/12/21	R203 2012/05/03	8.80	Put	Bond Future	408.0000	331.0000	(18.873)	0	0	0
2011/12/21	R203 2012/05/03	8.70	Call	Bond Future	4,855.0000	5,275.0000	8.651	0	0	0
2011/12/21	R203 2012/05/03	8.70	Put	Bond Future	478.0000	391.0000	(18.201)	0	0	0
2011/12/21	R203 2012/08/02			Bond Future	7.7650	7.6430	(1.571)	0.0000	0.0000	0
2011/12/21	R203 2012/08/02	8.50	Call	Bond Future	4,321.0000	4,681.0000	8.331	0	0	0
2011/12/21	R203 2012/08/02	8.50	Put	Bond Future	1,289.0000	1,134.0000	(12.025)	0	0	0
2011/12/21	R203 2012/08/02	8.55	Call	Bond Future	4,465.0000	4,831.0000	8.197	0	0	0
2011/12/21	R203 2012/08/02	8.55	Put	Bond Future	1,230.0000	1,082.0000	(12.033)	0	0	0
2011/12/21	R203 2012/08/02	8.45	Call	Bond Future	4,179.0000	4,533.0000	8.471	0	0	0
2011/12/21	R203 2012/08/02	8.45	Put	Bond Future	1,349.0000	1,189.0000	(11.861)	0	0	0
2011/12/21	R203 2012/11/01			Bond Future	7.8620	7.7330	(1.641)	0.0000	0.0000	0
2011/12/21	R203 2012/11/01	7.75	Call	Bond Future	2,570.0000	2,826.0000	9.961	0	0	0
2011/12/21	R203 2012/11/01	7.75	Put	Bond Future	3,021.0000	2,757.0000	(8.739)	0	0	0
2011/12/21	R203 2012/11/01	7.80	Call	Bond Future	2,669.0000	2,932.0000	9.854	0	0	0
2011/12/21	R203 2012/11/01	7.80	Put	Bond Future	2,918.0000	2,662.0000	(8.773)	0	0	0
2011/12/21	R203 2012/11/01	7.70	Call	Bond Future	2,473.0000	2,723.0000	10.109	0	0	0
2011/12/21	R203 2012/11/01	7.70	Put	Bond Future	3,126.0000	2,856.0000	(8.637)	0	0	0
2011/12/21	R204 2012/02/02			Bond Future	7.8630	7.7550	(1.374)	0.0000	0.0000	3,543
2011/12/21	R204 2012/02/02	9.00	Call	Bond Future	5,809.0000	6,359.0000	9.468	0	0	0
2011/12/21	R204 2012/02/02	9.00	Put	Bond Future	49.0000	29.0000	(40.816)	0	0	0
2011/12/21	R204 2012/02/02	9.05	Call	Bond Future	6,044.0000	6,597.0000	9.150	0	0	0
2011/12/21	R204 2012/02/02	9.05	Put	Bond Future	40.0000	23.0000	(42.500)	0	0	0
2011/12/21	R204 2012/02/02	8.95	Call	Bond Future	5,574.0000	6,121.0000	9.813	0	0	0
2011/12/21	R204 2012/02/02	8.95	Put	Bond Future	58.0000	36.0000	(37.931)	0	0	0
2011/12/21	R204 2012/02/02	7.25	Put	Bond Future	3,523.0000	3,042.0000	(13.653)	0	0	0
2011/12/21	R204 2012/02/02	7.25	Call	Bond Future	236.0000	325.0000	37.712	0	0	540
2011/12/21	R204 2012/02/02	8.00	Call	Bond Future	1,657.0000	2,002.0000	20.821	0	0	0

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2011/12/21	R204 2012/02/02	8.00	Put	Bond Future	940.0000	716.0000	(23.830)	0	0	540
2011/12/21	R204 2012/02/02	7.50	Call	Bond Future	518.0000	679.0000	31.081	0	0	0
2011/12/21	R204 2012/02/02	7.50	Put	Bond Future	2,448.0000	2,040.0000	(16.667)	0	0	0
2011/12/21	R204 2012/05/03			Bond Future	7.9610	7.8480	(1.419)	0.0000	0.0000	0
2011/12/21	R204 2012/05/03	8.75	Call	Bond Future	4,814.0000	5,250.0000	9.057	0	0	0
2011/12/21	R204 2012/05/03	8.75	Put	Bond Future	906.0000	766.0000	(15.453)	0	0	0
2011/12/21	R204 2012/05/03	8.80	Call	Bond Future	4,998.0000	5,442.0000	8.884	0	0	0
2011/12/21	R204 2012/05/03	8.80	Put	Bond Future	848.0000	717.0000	(15.448)	0	0	0
2011/12/21	R204 2012/05/03	8.70	Call	Bond Future	4,632.0000	5,061.0000	9.262	0	0	0
2011/12/21	R204 2012/05/03	8.70	Put	Bond Future	966.0000	819.0000	(15.217)	0	0	0
2011/12/21	R204 2012/08/02			Bond Future	8.0520	7.9340	(1.465)	0.0000	0.0000	0
2011/12/21	R204 2012/08/02	8.50	Call	Bond Future	4,147.0000	4,515.0000	8.874	0	0	0
2011/12/21	R204 2012/08/02	8.50	Put	Bond Future	1,980.0000	1,767.0000	(10.758)	0	0	0
2011/12/21	R204 2012/08/02	8.55	Call	Bond Future	4,301.0000	4,676.0000	8.719	0	0	0
2011/12/21	R204 2012/08/02	8.55	Put	Bond Future	1,896.0000	1,690.0000	(10.865)	0	0	0
2011/12/21	R204 2012/08/02	8.45	Call	Bond Future	3,996.0000	4,357.0000	9.034	0	0	0
2011/12/21	R204 2012/08/02	8.45	Put	Bond Future	2,068.0000	1,848.0000	(10.638)	0	0	0
2011/12/21	R204 2012/11/01			Bond Future	8.1470	8.0220	(1.534)	0.0000	0.0000	0
2011/12/21	R204 2012/11/01	8.00	Call	Bond Future	3,115.0000	3,405.0000	9.310	0	0	0
2011/12/21	R204 2012/11/01	8.00	Put	Bond Future	3,813.0000	3,510.0000	(7.946)	0	0	0
2011/12/21	R204 2012/11/01	8.05	Call	Bond Future	3,231.0000	3,527.0000	9.161	0	0	0
2011/12/21	R204 2012/11/01	8.05	Put	Bond Future	3,691.0000	3,394.0000	(8.047)	0	0	0
2011/12/21	R204 2012/11/01	7.95	Call	Bond Future	3,003.0000	3,286.0000	9.424	0	0	0
2011/12/21	R204 2012/11/01	7.95	Put	Bond Future	3,940.0000	3,630.0000	(7.868)	0	0	0
2011/12/21	R206 2012/02/02			Bond Future	6.2110	6.1010	(1.771)	0.0000	0.0000	300
2011/12/21	R206 2012/02/02	8.00	Call	Bond Future	3,201.0000	3,402.0000	6.279	0	0	0
2011/12/21	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R206 2012/02/02	8.05	Call	Bond Future	3,289.0000	3,490.0000	6.111	0	0	0
2011/12/21	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R206 2012/02/02	7.95	Call	Bond Future	3,114.0000	3,315.0000	6.455	0	0	0
2011/12/21	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R206 2012/05/03			Bond Future	6.2750	6.1480	(2.024)	0.0000	0.0000	0
2011/12/21	R206 2012/05/03	7.50	Call	Bond Future	2,010.0000	2,194.0000	9.154	0	0	0
2011/12/21	R206 2012/05/03	7.50	Put	Bond Future	75.0000	56.0000	(25.333)	0	0	0

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2011/12/21	R206 2012/05/03	7.55	Call	Bond Future	2,080.0000	2,266.0000	8.942	0	0	0
2011/12/21	R206 2012/05/03	7.55	Put	Bond Future	67.0000	50.0000	(25.373)	0	0	0
2011/12/21	R206 2012/05/03	7.45	Call	Bond Future	1,940.0000	2,123.0000	9.433	0	0	0
2011/12/21	R206 2012/05/03	7.45	Put	Bond Future	83.0000	63.0000	(24.096)	0	0	0
2011/12/21	R206 2012/08/02			Bond Future	6.3010	6.1510	(2.381)	0.0000	0.0000	0
2011/12/21	R206 2012/08/02	7.25	Call	Bond Future	1,627.0000	1,780.0000	9.404	0	0	0
2011/12/21	R206 2012/08/02	7.25	Put	Bond Future	338.0000	285.0000	(15.680)	0	0	0
2011/12/21	R206 2012/08/02	7.30	Call	Bond Future	1,679.0000	1,834.0000	9.232	0	0	0
2011/12/21	R206 2012/08/02	7.30	Put	Bond Future	323.0000	272.0000	(15.789)	0	0	0
2011/12/21	R206 2012/08/02	7.20	Call	Bond Future	1,577.0000	1,728.0000	9.575	0	0	0
2011/12/21	R206 2012/08/02	7.20	Put	Bond Future	355.0000	301.0000	(15.211)	0	0	0
2011/12/21	R206 2012/11/01			Bond Future	6.3090	6.1250	(2.916)	0.0000	0.0000	0
2011/12/21	R206 2012/11/01	6.00	Call	Bond Future	814.0000	910.0000	11.794	0	0	0
2011/12/21	R206 2012/11/01	6.00	Put	Bond Future	1,168.0000	1,053.0000	(9.846)	0	0	0
2011/12/21	R206 2012/11/01	6.05	Call	Bond Future	841.0000	939.0000	11.653	0	0	0
2011/12/21	R206 2012/11/01	6.05	Put	Bond Future	1,138.0000	1,025.0000	(9.930)	0	0	0
2011/12/21	R206 2012/11/01	5.95	Call	Bond Future	786.0000	881.0000	12.087	0	0	0
2011/12/21	R206 2012/11/01	5.95	Put	Bond Future	1,197.0000	1,082.0000	(9.607)	0	0	0
2011/12/21	R207 2012/02/02			Bond Future	8.1070	7.9950	(1.382)	0.0000	0.0000	46,112
2011/12/21	R207 2012/02/02	9.00	Call	Bond Future	4,910.0000	5,506.0000	12.138	0	0	0
2011/12/21	R207 2012/02/02	9.00	Put	Bond Future	78.0000	45.0000	(42.308)	0	0	0
2011/12/21	R207 2012/02/02	9.05	Call	Bond Future	5,157.0000	5,759.0000	11.673	0	0	0
2011/12/21	R207 2012/02/02	9.05	Put	Bond Future	64.0000	37.0000	(42.188)	0	0	0
2011/12/21	R207 2012/02/02	8.95	Call	Bond Future	4,664.0000	5,254.0000	12.650	0	0	0
2011/12/21	R207 2012/02/02	8.95	Put	Bond Future	94.0000	56.0000	(40.426)	0	0	0
2011/12/21	R207 2012/02/02	7.35	Put	Bond Future	4,447.0000	3,868.0000	(13.020)	0	0	0
2011/12/21	R207 2012/02/02	7.35	Call	Bond Future	94.0000	144.0000	53.191	0	0	1,920
2011/12/21	R207 2012/02/02	7.65	Put	Bond Future	2,916.0000	2,421.0000	(16.975)	0	0	0
2011/12/21	R207 2012/02/02	7.65	Call	Bond Future	318.0000	451.0000	41.824	0	0	640
2011/12/21	R207 2012/02/02	7.85	Call	Bond Future	611.0000	823.0000	34.697	0	0	0
2011/12/21	R207 2012/02/02	7.85	Put	Bond Future	2,061.0000	1,645.0000	(20.184)	0	0	640
2011/12/21	R207 2012/02/02	8.50	Call	Bond Future	2,595.0000	3,086.0000	18.921	0	0	0
2011/12/21	R207 2012/02/02	8.50	Put	Bond Future	429.0000	292.0000	(31.935)	0	0	1,920
2011/12/21	R207 2012/05/03			Bond Future	8.2060	8.0890	(1.426)	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
2011/12/21	R207 2012/05/03	8.75	Call	Bond Future	4,251.0000	4,692.0000	10.374	0	0	0
2011/12/21	R207 2012/05/03	8.75	Put	Bond Future	1,354.0000	1,157.0000	(14.549)	0	0	0
2011/12/21	R207 2012/05/03	8.80	Call	Bond Future	4,431.0000	4,881.0000	10.156	0	0	0
2011/12/21	R207 2012/05/03	8.80	Put	Bond Future	1,273.0000	1,085.0000	(14.768)	0	0	0
2011/12/21	R207 2012/05/03	8.70	Call	Bond Future	4,073.0000	4,505.0000	10.606	0	0	0
2011/12/21	R207 2012/05/03	8.70	Put	Bond Future	1,438.0000	1,232.0000	(14.325)	0	0	0
2011/12/21	R207 2012/08/02			Bond Future	8.2980	8.1760	(1.470)	0.0000	0.0000	0
2011/12/21	R207 2012/08/02	8.75	Call	Bond Future	4,525.0000	4,935.0000	9.061	0	0	0
2011/12/21	R207 2012/08/02	8.75	Put	Bond Future	2,179.0000	1,944.0000	(10.785)	0	0	0
2011/12/21	R207 2012/08/02	8.80	Call	Bond Future	4,690.0000	5,107.0000	8.891	0	0	0
2011/12/21	R207 2012/08/02	8.80	Put	Bond Future	2,090.0000	1,861.0000	(10.957)	0	0	0
2011/12/21	R207 2012/08/02	8.70	Call	Bond Future	4,363.0000	4,766.0000	9.237	0	0	0
2011/12/21	R207 2012/08/02	8.70	Put	Bond Future	2,273.0000	2,030.0000	(10.691)	0	0	0
2011/12/21	R207 2012/11/01			Bond Future	8.3900	8.2610	(1.538)	0.0000	0.0000	0
2011/12/21	R207 2012/11/01	8.25	Call	Bond Future	3,464.0000	3,792.0000	9.469	0	0	0
2011/12/21	R207 2012/11/01	8.25	Put	Bond Future	4,184.0000	3,849.0000	(8.007)	0	0	0
2011/12/21	R207 2012/11/01	8.30	Call	Bond Future	3,589.0000	3,924.0000	9.334	0	0	0
2011/12/21	R207 2012/11/01	8.30	Put	Bond Future	4,051.0000	3,723.0000	(8.097)	0	0	0
2011/12/21	R207 2012/11/01	8.20	Call	Bond Future	3,342.0000	3,662.0000	9.575	0	0	0
2011/12/21	R207 2012/11/01	8.20	Put	Bond Future	4,321.0000	3,978.0000	(7.938)	0	0	0
2011/12/21	R208 2012/02/02			Bond Future	8.1270	8.0200	(1.317)	0.0000	0.0000	14,084
2011/12/21	R208 2012/02/02	9.00	Call	Bond Future	5,129.0000	5,745.0000	12.010	0	0	0
2011/12/21	R208 2012/02/02	9.00	Put	Bond Future	70.0000	40.0000	(42.857)	0	0	0
2011/12/21	R208 2012/02/02	9.05	Call	Bond Future	5,394.0000	6,015.0000	11.513	0	0	0
2011/12/21	R208 2012/02/02	9.05	Put	Bond Future	56.0000	32.0000	(42.857)	0	0	0
2011/12/21	R208 2012/02/02	8.95	Call	Bond Future	4,864.0000	5,475.0000	12.562	0	0	0
2011/12/21	R208 2012/02/02	8.95	Put	Bond Future	85.0000	50.0000	(41.176)	0	0	0
2011/12/21	R208 2012/02/02	7.45	Put	Bond Future	4,296.0000	3,711.0000	(13.617)	0	0	0
2011/12/21	R208 2012/02/02	7.45	Call	Bond Future	112.0000	172.0000	53.571	0	0	2,880
2011/12/21	R208 2012/02/02	7.70	Put	Bond Future	2,937.0000	2,429.0000	(17.297)	0	0	0
2011/12/21	R208 2012/02/02	7.70	Call	Bond Future	325.0000	463.0000	42.462	0	0	960
2011/12/21	R208 2012/02/02	7.90	Call	Bond Future	648.0000	874.0000	34.877	0	0	0
2011/12/21	R208 2012/02/02	7.90	Put	Bond Future	2,025.0000	1,605.0000	(20.741)	0	0	960
2011/12/21	R208 2012/02/02	8.55	Call	Bond Future	2,864.0000	3,387.0000	18.261	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
2011/12/21	R208 2012/02/02	8.55	Put	Bond Future	367.0000	244.0000	(33.515)	0	0	2,880
2011/12/21	R208 2012/05/03			Bond Future	8.2150	8.1040	(1.351)	0.0000	0.0000	0
2011/12/21	R208 2012/05/03	9.00	Call	Bond Future	5,462.0000	5,961.0000	9.136	0	0	0
2011/12/21	R208 2012/05/03	9.00	Put	Bond Future	1,005.0000	850.0000	(15.423)	0	0	0
2011/12/21	R208 2012/05/03	9.05	Call	Bond Future	5,671.0000	6,178.0000	8.940	0	0	0
2011/12/21	R208 2012/05/03	9.05	Put	Bond Future	939.0000	793.0000	(15.548)	0	0	0
2011/12/21	R208 2012/05/03	8.95	Call	Bond Future	5,256.0000	5,746.0000	9.323	0	0	0
2011/12/21	R208 2012/05/03	8.95	Put	Bond Future	1,074.0000	911.0000	(15.177)	0	0	0
2011/12/21	R208 2012/08/02			Bond Future	8.2950	8.1800	(1.386)	0.0000	0.0000	0
2011/12/21	R208 2012/08/02	8.75	Call	Bond Future	4,899.0000	5,320.0000	8.594	0	0	0
2011/12/21	R208 2012/08/02	8.75	Put	Bond Future	2,343.0000	2,103.0000	(10.243)	0	0	0
2011/12/21	R208 2012/08/02	8.80	Call	Bond Future	5,078.0000	5,506.0000	8.429	0	0	0
2011/12/21	R208 2012/08/02	8.80	Put	Bond Future	2,247.0000	2,014.0000	(10.369)	0	0	0
2011/12/21	R208 2012/08/02	8.70	Call	Bond Future	4,724.0000	5,136.0000	8.721	0	0	0
2011/12/21	R208 2012/08/02	8.70	Put	Bond Future	2,444.0000	2,196.0000	(10.147)	0	0	0
2011/12/21	R208 2012/11/01			Bond Future	8.3790	8.2580	(1.444)	0.0000	0.0000	0
2011/12/21	R208 2012/11/01	8.25	Call	Bond Future	3,617.0000	3,954.0000	9.317	0	0	0
2011/12/21	R208 2012/11/01	8.25	Put	Bond Future	4,340.0000	3,999.0000	(7.857)	0	0	0
2011/12/21	R208 2012/11/01	8.30	Call	Bond Future	3,753.0000	4,097.0000	9.166	0	0	0
2011/12/21	R208 2012/11/01	8.30	Put	Bond Future	4,195.0000	3,861.0000	(7.962)	0	0	0
2011/12/21	R208 2012/11/01	8.20	Call	Bond Future	3,485.0000	3,814.0000	9.440	0	0	0
2011/12/21	R208 2012/11/01	8.20	Put	Bond Future	4,490.0000	4,141.0000	(7.773)	0	0	0
2011/12/21	R209 2012/02/02			Bond Future	9.0160	8.9350	(0.898)	0.0000	0.0000	2,936
2011/12/21	R209 2012/02/02	9.00	Call	Bond Future	2,029.0000	2,333.0000	14.983	0	0	0
2011/12/21	R209 2012/02/02	9.00	Put	Bond Future	2,151.0000	1,834.0000	(14.737)	0	0	0
2011/12/21	R209 2012/02/02	9.05	Call	Bond Future	2,220.0000	2,543.0000	14.550	0	0	0
2011/12/21	R209 2012/02/02	9.05	Put	Bond Future	1,962.0000	1,663.0000	(15.240)	0	0	0
2011/12/21	R209 2012/02/02	8.95	Call	Bond Future	1,847.0000	2,133.0000	15.485	0	0	0
2011/12/21	R209 2012/02/02	8.95	Put	Bond Future	2,353.0000	2,017.0000	(14.280)	0	0	0
2011/12/21	R209 2012/05/03			Bond Future	9.0910	9.0090	(0.902)	0.0000	0.0000	0
2011/12/21	R209 2012/05/03	9.00	Call	Bond Future	3,326.0000	3,628.0000	9.080	0	0	0
2011/12/21	R209 2012/05/03	9.00	Put	Bond Future	4,015.0000	3,697.0000	(7.920)	0	0	0
2011/12/21	R209 2012/05/03	9.05	Call	Bond Future	3,506.0000	3,818.0000	8.899	0	0	0
2011/12/21	R209 2012/05/03	9.05	Put	Bond Future	3,815.0000	3,507.0000	(8.073)	0	0	0

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2011/12/21	R209 2012/05/03	8.95	Call	Bond Future	3,152.0000	3,443.0000	9.232	0	0	0
2011/12/21	R209 2012/05/03	8.95	Put	Bond Future	4,224.0000	3,895.0000	(7.789)	0	0	0
2011/12/21	R209 2012/08/02			Bond Future	9.1620	9.0770	(0.928)	0.0000	0.0000	0
2011/12/21	R209 2012/08/02	9.25	Call	Bond Future	5,086.0000	5,434.0000	6.842	0	0	0
2011/12/21	R209 2012/08/02	9.25	Put	Bond Future	4,438.0000	4,151.0000	(6.467)	0	0	0
2011/12/21	R209 2012/08/02	9.30	Call	Bond Future	5,284.0000	5,639.0000	6.718	0	0	0
2011/12/21	R209 2012/08/02	9.30	Put	Bond Future	4,272.0000	3,992.0000	(6.554)	0	0	0
2011/12/21	R209 2012/08/02	9.20	Call	Bond Future	4,900.0000	5,240.0000	6.939	0	0	0
2011/12/21	R209 2012/08/02	9.20	Put	Bond Future	4,619.0000	4,324.0000	(6.387)	0	0	0
2011/12/21	R209 2012/11/01			Bond Future	9.2330	9.1460	(0.942)	0.0000	0.0000	0
2011/12/21	R209 2012/11/01	9.00	Call	Bond Future	4,618.0000	4,928.0000	6.713	0	0	0
2011/12/21	R209 2012/11/01	9.00	Put	Bond Future	6,357.0000	6,025.0000	(5.223)	0	0	0
2011/12/21	R209 2012/11/01	9.05	Call	Bond Future	4,786.0000	5,103.0000	6.623	0	0	0
2011/12/21	R209 2012/11/01	9.05	Put	Bond Future	6,146.0000	5,821.0000	(5.288)	0	0	0
2011/12/21	R209 2012/11/01	8.95	Call	Bond Future	4,453.0000	4,755.0000	6.782	0	0	0
2011/12/21	R209 2012/11/01	8.95	Put	Bond Future	6,573.0000	6,234.0000	(5.157)	0	0	0
2011/12/21	R210 2012/02/02			Bond Future	139.8667	139.9006	0.024	0.0000	0.0000	755
2011/12/21	R210 2012/02/02	131.00	Call	Bond Future	8,867.0000	8,901.0000	0.383	0	0	0
2011/12/21	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R210 2012/02/02	131.05	Call	Bond Future	8,817.0000	8,851.0000	0.386	0	0	0
2011/12/21	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R210 2012/02/02	130.95	Call	Bond Future	8,917.0000	8,951.0000	0.381	0	0	0
2011/12/21	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R211 2012/02/02			Bond Future	116.7409	116.7463	0.005	0.0000	0.0000	480
2011/12/21	R211 2012/02/02	110.50	Call	Bond Future	6,241.0000	6,246.0000	0.080	0	0	0
2011/12/21	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R211 2012/02/02	110.55	Call	Bond Future	6,191.0000	6,196.0000	0.081	0	0	0
2011/12/21	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R211 2012/02/02	110.45	Call	Bond Future	6,291.0000	6,296.0000	0.079	0	0	0
2011/12/21	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R212 2012/02/02			Bond Future	113.0867	113.1125	0.023	0.0000	0.0000	2,677
2011/12/21	R212 2012/02/02	108.50	Call	Bond Future	4,587.0000	4,613.0000	0.567	0	0	0
2011/12/21	R212 2012/02/02	108.50	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
2011/12/21	R212 2012/02/02	108.55	Call	Bond Future	4,537.0000	4,563.0000	0.573	0	0	0
2011/12/21	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R212 2012/02/02	108.45	Call	Bond Future	4,637.0000	4,663.0000	0.561	0	0	0
2011/12/21	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/21	R213 2012/02/02			Bond Future	9.0420	8.9550	(0.962)	0.0000	0.0000	487
2011/12/21	R213 2012/02/02	9.00	Call	Bond Future	1,976.0000	2,300.0000	16.397	0	0	0
2011/12/21	R213 2012/02/02	9.00	Put	Bond Future	2,302.0000	1,949.0000	(15.334)	0	0	0
2011/12/21	R213 2012/02/02	9.05	Call	Bond Future	2,166.0000	2,509.0000	15.836	0	0	0
2011/12/21	R213 2012/02/02	9.05	Put	Bond Future	2,104.0000	1,770.0000	(15.875)	0	0	0
2011/12/21	R213 2012/02/02	8.95	Call	Bond Future	1,796.0000	2,100.0000	16.927	0	0	0
2011/12/21	R213 2012/02/02	8.95	Put	Bond Future	2,513.0000	2,139.0000	(14.883)	0	0	0
2011/12/21	R213 2012/05/03			Bond Future	9.1240	9.0350	(0.975)	0.0000	0.0000	0
2011/12/21	R213 2012/05/03	9.25	Call	Bond Future	4,231.0000	4,611.0000	8.981	0	0	0
2011/12/21	R213 2012/05/03	9.25	Put	Bond Future	3,279.0000	2,976.0000	(9.241)	0	0	0
2011/12/21	R213 2012/05/03	9.30	Call	Bond Future	4,435.0000	4,827.0000	8.839	0	0	0
2011/12/21	R213 2012/05/03	9.30	Put	Bond Future	3,110.0000	2,819.0000	(9.357)	0	0	0
2011/12/21	R213 2012/05/03	9.20	Call	Bond Future	4,032.0000	4,402.0000	9.177	0	0	0
2011/12/21	R213 2012/05/03	9.20	Put	Bond Future	3,456.0000	3,143.0000	(9.057)	0	0	0
2011/12/21	R213 2012/08/02			Bond Future	9.2000	9.1090	(0.989)	0.0000	0.0000	0
2011/12/21	R213 2012/08/02	9.25	Call	Bond Future	5,054.0000	5,424.0000	7.321	0	0	0
2011/12/21	R213 2012/08/02	9.25	Put	Bond Future	4,680.0000	4,362.0000	(6.795)	0	0	0
2011/12/21	R213 2012/08/02	9.30	Call	Bond Future	5,254.0000	5,632.0000	7.195	0	0	0
2011/12/21	R213 2012/08/02	9.30	Put	Bond Future	4,508.0000	4,198.0000	(6.877)	0	0	0
2011/12/21	R213 2012/08/02	9.20	Call	Bond Future	4,867.0000	5,228.0000	7.417	0	0	0
2011/12/21	R213 2012/08/02	9.20	Put	Bond Future	4,867.0000	4,540.0000	(6.719)	0	0	0
2011/12/21	R213 2012/11/01			Bond Future	9.2800	9.1860	(1.013)	0.0000	0.0000	0
2011/12/21	R213 2012/11/01	9.00	Call	Bond Future	4,571.0000	4,901.0000	7.219	0	0	0
2011/12/21	R213 2012/11/01	9.00	Put	Bond Future	6,685.0000	6,314.0000	(5.550)	0	0	0
2011/12/21	R213 2012/11/01	9.05	Call	Bond Future	4,740.0000	5,077.0000	7.110	0	0	0
2011/12/21	R213 2012/11/01	9.05	Put	Bond Future	6,470.0000	6,107.0000	(5.611)	0	0	0
2011/12/21	R213 2012/11/01	8.95	Call	Bond Future	4,407.0000	4,729.0000	7.307	0	0	0
2011/12/21	R213 2012/11/01	8.95	Put	Bond Future	6,907.0000	6,529.0000	(5.473)	0	0	0
2011/12/21	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0



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<b>Deal Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>Previous Days Closing Yield</b>	<b>Today's Closing Price</b>	<b>% Movement in MTM</b>	<b>Today's High</b>	<b>Today's Low</b>	<b>Open Interest</b>
<hr/>										
<b>Total</b>										<b>513227.00</b>