



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/12/2011

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

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2011/12/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	AL7T 2012/02/02			Index Future	412.3090	412.3210	0.003	0.0000	0.0000	16
2011/12/28	AL7T 2012/05/03			Index Future	418.2340	418.2340	0.000	0.0000	0.0000	0
2011/12/28	ALBI 2012/02/02			Index Future	375.0980	375.1830	0.023	0.0000	0.0000	1,038
2011/12/28	ALBI 2012/05/03			Index Future	380.4880	380.5640	0.020	0.0000	0.0000	0
2011/12/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	CAAN 2012/03/30			Can-Do Future	0.3996	0.3813	(4.580)	0.0000	0.0000	100,000
2011/12/28	CAAO 2012/03/30			Can-Do Future	0.0868	0.0928	6.912	0.0000	0.0000	100,000
2011/12/28	CAAS 2012/01/31			Can-Do Future	0.1536	0.1557	1.367	0.0000	0.0000	12,500
2011/12/28	CAAT 2012/02/29			Can-Do Future	0.1201	0.1210	0.749	0.0000	0.0000	12,500
2011/12/28	CAAU 2012/01/31			Can-Do Future	0.0377	0.0363	(3.714)	0.0000	0.0000	19,481
2011/12/28	CAAV 2012/02/29			Can-Do Future	0.0653	0.0668	2.297	0.0000	0.0000	12,987
2011/12/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/28	GOVI 2012/02/02			GOVI	376.4010	376.4590	0.015	0.0000	0.0000	184
2011/12/28	GOVI 2012/02/02	369.00	Call	GOVI	74,010.0000	74,590.0000	0.784	0	0	0
2011/12/28	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/02/02	369.01	Call	GOVI	73,910.0000	74,490.0000	0.785	0	0	0
2011/12/28	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/02/02	368.99	Call	GOVI	74,110.0000	74,690.0000	0.783	0	0	0

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2011/12/28	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/05/03			GOVI	381.8100	381.8580	0.013	0.0000	0.0000	0
2011/12/28	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/05/03	382.00	Put	GOVI	1,900.0000	1,420.0000	(25.263)	0	0	0
2011/12/28	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/05/03	382.01	Put	GOVI	2,000.0000	1,520.0000	(24.000)	0	0	0
2011/12/28	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/28	GOVI 2012/05/03	381.99	Put	GOVI	1,800.0000	1,320.0000	(26.667)	0	0	0
2011/12/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/28	IGOV 2012/02/02			Index Future	167.3810	167.4100	0.017	0.0000	0.0000	508
2011/12/28	IGOV 2012/05/03			Index Future	169.7860	169.8100	0.014	0.0000	0.0000	0
2011/12/28	ILBI 2012/02/02			Index Future	454.3480	454.3640	0.004	0.0000	0.0000	88
2011/12/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/28	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/28	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/28	JBAF 2012/03/20			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	2,390
2011/12/28	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/28	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/28	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	2,890
2011/12/28	JBAF 2012/09/19			Jibar Tradeable Future	5.6300	5.6000	(0.533)	0.0000	0.0000	44,760
2011/12/28	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	990
2011/12/28	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	790

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2011/12/28	JBAF 2013/06/19			Jibar Tradeable Future	6.2500	6.2300	(0.320)	0.0000	0.0000	1,250
2011/12/28	JBAF 2013/09/18			Jibar Tradeable Future	6.5300	6.5100	(0.306)	0.0000	0.0000	1,500
2011/12/28	JBAF 2013/12/18			Jibar Tradeable Future	6.7900	6.7600	(0.442)	0.0000	0.0000	0
2011/12/28	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/28	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/28	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/28	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/28	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/28	OTH1 2012/02/02			Index Future	367.7500	367.9660	0.059	0.0000	0.0000	0
2011/12/28	R157 2012/02/02			Bond Future	6.7890	6.7900	0.015	0.0000	0.0000	10,866
2011/12/28	R157 2012/02/02	8.50	Call	Bond Future	5,894.0000	5,891.0000	(0.051)	0	0	0
2011/12/28	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R157 2012/02/02	8.55	Call	Bond Future	6,061.0000	6,058.0000	(0.049)	0	0	0
2011/12/28	R157 2012/02/02	8.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/28	R157 2012/02/02	8.45	Call	Bond Future	5,728.0000	5,724.0000	(0.070)	0	0	0

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2011/12/28	R157 2012/02/02	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/28	R157 2012/02/02	6.55	Call	Bond Future	336.0000	297.0000	(11.607)	0	0	0
2011/12/28	R157 2012/02/02	6.55	Put	Bond Future	1,190.0000	1,154.0000	(3.025)	0	0	0
2011/12/28	R157 2012/02/02	6.00	Put	Bond Future	2,877.0000	2,872.0000	(0.174)	0	0	0
2011/12/28	R157 2012/02/02	6.00	Call	Bond Future	30.0000	21.0000	(30.000)	0	0	130
2011/12/28	R157 2012/02/02	7.05	Call	Bond Future	1,248.0000	1,208.0000	(3.205)	0	0	0
2011/12/28	R157 2012/02/02	7.05	Put	Bond Future	325.0000	288.0000	(11.385)	0	0	130
2011/12/28	R157 2012/02/02	6.25	Put	Bond Future	2,040.0000	2,021.0000	(0.931)	0	0	0
2011/12/28	R157 2012/02/02	6.25	Call	Bond Future	104.0000	82.0000	(21.154)	0	0	3,960
2011/12/28	R157 2012/02/02	6.45	Put	Bond Future	1,449.0000	1,419.0000	(2.070)	0	0	0
2011/12/28	R157 2012/02/02	6.45	Call	Bond Future	236.0000	202.0000	(14.407)	0	0	1,320
2011/12/28	R157 2012/02/02	6.65	Call	Bond Future	462.0000	420.0000	(9.091)	0	0	0
2011/12/28	R157 2012/02/02	6.65	Put	Bond Future	957.0000	919.0000	(3.971)	0	0	1,320
2011/12/28	R157 2012/02/02	7.20	Call	Bond Future	1,646.0000	1,613.0000	(2.005)	0	0	0
2011/12/28	R157 2012/02/02	7.20	Put	Bond Future	196.0000	166.0000	(15.306)	0	0	3,960
2011/12/28	R157 2012/05/03			Bond Future	6.8770	6.8780	0.015	0.0000	0.0000	0
2011/12/28	R157 2012/05/03	8.25	Call	Bond Future	4,580.0000	4,566.0000	(0.306)	0	0	0
2011/12/28	R157 2012/05/03	8.25	Put	Bond Future	149.0000	138.0000	(7.383)	0	0	0
2011/12/28	R157 2012/05/03	8.30	Call	Bond Future	4,723.0000	4,710.0000	(0.275)	0	0	0
2011/12/28	R157 2012/05/03	8.30	Put	Bond Future	135.0000	125.0000	(7.407)	0	0	0
2011/12/28	R157 2012/05/03	8.20	Call	Bond Future	4,436.0000	4,422.0000	(0.316)	0	0	0
2011/12/28	R157 2012/05/03	8.20	Put	Bond Future	163.0000	152.0000	(6.748)	0	0	0
2011/12/28	R157 2012/08/02			Bond Future	6.9420	6.9460	0.058	0.0000	0.0000	0
2011/12/28	R157 2012/08/02	8.00	Call	Bond Future	3,832.0000	3,806.0000	(0.678)	0	0	0
2011/12/28	R157 2012/08/02	8.00	Put	Bond Future	651.0000	637.0000	(2.151)	0	0	0
2011/12/28	R157 2012/08/02	8.05	Call	Bond Future	3,948.0000	3,923.0000	(0.633)	0	0	0
2011/12/28	R157 2012/08/02	8.05	Put	Bond Future	619.0000	607.0000	(1.939)	0	0	0
2011/12/28	R157 2012/08/02	7.95	Call	Bond Future	3,717.0000	3,691.0000	(0.699)	0	0	0
2011/12/28	R157 2012/08/02	7.95	Put	Bond Future	684.0000	670.0000	(2.047)	0	0	0
2011/12/28	R157 2012/11/01			Bond Future	7.0180	7.0230	0.071	0.0000	0.0000	0
2011/12/28	R157 2012/11/01	7.00	Call	Bond Future	1,951.0000	1,929.0000	(1.128)	0	0	0
2011/12/28	R157 2012/11/01	7.00	Put	Bond Future	2,002.0000	1,994.0000	(0.400)	0	0	0
2011/12/28	R157 2012/11/01	7.05	Call	Bond Future	2,024.0000	2,001.0000	(1.136)	0	0	0
2011/12/28	R157 2012/11/01	7.05	Put	Bond Future	1,934.0000	1,925.0000	(0.465)	0	0	0
2011/12/28	R157 2012/11/01	6.95	Call	Bond Future	1,880.0000	1,857.0000	(1.223)	0	0	0

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2011/12/28	R157 2012/11/01	6.95	Put	Bond Future	2,071.0000	2,062.0000	(0.435)	0	0	0
2011/12/28	R186 2012/02/02			Bond Future	8.5430	8.5390	(0.047)	0.0000	0.0000	27,833
2011/12/28	R186 2012/02/02	9.00	Call	Bond Future	4,999.0000	4,912.0000	(1.740)	0	0	0
2011/12/28	R186 2012/02/02	9.00	Put	Bond Future	859.0000	735.0000	(14.435)	0	0	100
2011/12/28	R186 2012/02/02	9.05	Call	Bond Future	5,337.0000	5,257.0000	(1.499)	0	0	0
2011/12/28	R186 2012/02/02	9.05	Put	Bond Future	757.0000	640.0000	(15.456)	0	0	0
2011/12/28	R186 2012/02/02	8.95	Call	Bond Future	4,669.0000	4,575.0000	(2.013)	0	0	0
2011/12/28	R186 2012/02/02	8.95	Put	Bond Future	971.0000	840.0000	(13.491)	0	0	0
2011/12/28	R186 2012/02/02	7.75	Put	Bond Future	7,992.0000	7,898.0000	(1.176)	0	0	0
2011/12/28	R186 2012/02/02	7.75	Call	Bond Future	266.0000	209.0000	(21.429)	0	0	6,000
2011/12/28	R186 2012/02/02	6.75	Put	Bond Future	18,554.0000	18,516.0000	(0.205)	0	0	0
2011/12/28	R186 2012/02/02	6.75	Call	Bond Future	2.0000	1.0000	(50.000)	0	0	6,000
2011/12/28	R186 2012/02/02	8.00	Put	Bond Future	5,830.0000	5,700.0000	(2.230)	0	0	0
2011/12/28	R186 2012/02/02	8.00	Call	Bond Future	617.0000	525.0000	(14.911)	0	0	100
2011/12/28	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R186 2012/02/02	13.25	Call	Bond Future	33,989.0000	34,027.0000	0.112	0	0	0
2011/12/28	R186 2012/02/02	98.00	Call	Bond Future	105,764.0000	105,801.0000	0.035	0	0	0
2011/12/28	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R186 2012/05/03			Bond Future	8.6290	8.6250	(0.046)	0.0000	0.0000	0
2011/12/28	R186 2012/05/03	9.00	Call	Bond Future	6,248.0000	6,191.0000	(0.912)	0	0	0
2011/12/28	R186 2012/05/03	9.00	Put	Bond Future	2,935.0000	2,842.0000	(3.169)	0	0	0
2011/12/28	R186 2012/05/03	9.05	Call	Bond Future	6,523.0000	6,468.0000	(0.843)	0	0	0
2011/12/28	R186 2012/05/03	9.05	Put	Bond Future	2,774.0000	2,683.0000	(3.280)	0	0	0
2011/12/28	R186 2012/05/03	8.95	Call	Bond Future	5,979.0000	5,921.0000	(0.970)	0	0	0
2011/12/28	R186 2012/05/03	8.95	Put	Bond Future	3,105.0000	3,010.0000	(3.060)	0	0	0
2011/12/28	R186 2012/08/02			Bond Future	8.7070	8.7030	(0.046)	0.0000	0.0000	0
2011/12/28	R186 2012/08/02	8.75	Call	Bond Future	5,688.0000	5,645.0000	(0.756)	0	0	0
2011/12/28	R186 2012/08/02	8.75	Put	Bond Future	5,304.0000	5,225.0000	(1.489)	0	0	0
2011/12/28	R186 2012/08/02	8.80	Call	Bond Future	5,918.0000	5,876.0000	(0.710)	0	0	0
2011/12/28	R186 2012/08/02	8.80	Put	Bond Future	5,090.0000	5,012.0000	(1.532)	0	0	0
2011/12/28	R186 2012/08/02	8.70	Call	Bond Future	5,463.0000	5,419.0000	(0.805)	0	0	0
2011/12/28	R186 2012/08/02	8.70	Put	Bond Future	5,526.0000	5,446.0000	(1.448)	0	0	0
2011/12/28	R186 2012/11/01			Bond Future	8.7860	8.7830	(0.034)	0.0000	0.0000	0
2011/12/28	R186 2012/11/01	8.75	Call	Bond Future	6,455.0000	6,416.0000	(0.604)	0	0	0

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2011/12/28	R186 2012/11/01	8.75	Put	Bond Future	6,772.0000	6,706.0000	(0.975)	0	0	0
2011/12/28	R186 2012/11/01	8.80	Call	Bond Future	6,673.0000	6,635.0000	(0.569)	0	0	0
2011/12/28	R186 2012/11/01	8.80	Put	Bond Future	6,550.0000	6,486.0000	(0.977)	0	0	0
2011/12/28	R186 2012/11/01	8.70	Call	Bond Future	6,240.0000	6,200.0000	(0.641)	0	0	0
2011/12/28	R186 2012/11/01	8.70	Put	Bond Future	6,999.0000	6,933.0000	(0.943)	0	0	0
2011/12/28	R189 2012/02/02			Bond Future	218.8930	218.8869	(0.003)	0.0000	0.0000	0
2011/12/28	R189 2012/02/02	218.00	Call	Bond Future	893.0000	887.0000	(0.672)	0	0	0
2011/12/28	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R189 2012/02/02	218.05	Call	Bond Future	843.0000	837.0000	(0.712)	0	0	0
2011/12/28	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R189 2012/02/02	217.95	Call	Bond Future	943.0000	937.0000	(0.636)	0	0	0
2011/12/28	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R197 2012/02/02			Bond Future	246.5761	246.6333	0.023	0.0000	0.0000	965
2011/12/28	R197 2012/02/02	237.00	Call	Bond Future	9,576.0000	9,633.0000	0.595	0	0	0
2011/12/28	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R197 2012/02/02	237.05	Call	Bond Future	9,526.0000	9,583.0000	0.598	0	0	0
2011/12/28	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R197 2012/02/02	236.95	Call	Bond Future	9,626.0000	9,683.0000	0.592	0	0	0
2011/12/28	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R201 2012/02/02			Bond Future	6.2930	6.2960	0.048	0.0000	0.0000	3,124
2011/12/28	R201 2012/02/02	8.25	Call	Bond Future	5,108.0000	5,100.0000	(0.157)	0	0	0
2011/12/28	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R201 2012/02/02	8.30	Call	Bond Future	5,234.0000	5,226.0000	(0.153)	0	0	0
2011/12/28	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R201 2012/02/02	8.20	Call	Bond Future	4,981.0000	4,973.0000	(0.161)	0	0	0
2011/12/28	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R201 2012/05/03			Bond Future	6.3440	6.3480	0.063	0.0000	0.0000	0
2011/12/28	R201 2012/05/03	7.75	Call	Bond Future	3,490.0000	3,474.0000	(0.458)	0	0	0
2011/12/28	R201 2012/05/03	7.75	Put	Bond Future	93.0000	87.0000	(6.452)	0	0	0
2011/12/28	R201 2012/05/03	7.80	Call	Bond Future	3,599.0000	3,583.0000	(0.445)	0	0	0
2011/12/28	R201 2012/05/03	7.80	Put	Bond Future	84.0000	78.0000	(7.143)	0	0	0
2011/12/28	R201 2012/05/03	7.70	Call	Bond Future	3,381.0000	3,364.0000	(0.503)	0	0	0
2011/12/28	R201 2012/05/03	7.70	Put	Bond Future	102.0000	95.0000	(6.863)	0	0	0

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2011/12/28	R201 2012/08/02			Bond Future	6.3660	6.3710	0.079	0.0000	0.0000	0
2011/12/28	R201 2012/08/02	7.50	Call	Bond Future	2,903.0000	2,884.0000	(0.654)	0	0	0
2011/12/28	R201 2012/08/02	7.50	Put	Bond Future	399.0000	391.0000	(2.005)	0	0	0
2011/12/28	R201 2012/08/02	7.55	Call	Bond Future	2,992.0000	2,972.0000	(0.668)	0	0	0
2011/12/28	R201 2012/08/02	7.55	Put	Bond Future	380.0000	371.0000	(2.368)	0	0	0
2011/12/28	R201 2012/08/02	7.45	Call	Bond Future	2,816.0000	2,797.0000	(0.675)	0	0	0
2011/12/28	R201 2012/08/02	7.45	Put	Bond Future	421.0000	413.0000	(1.900)	0	0	0
2011/12/28	R201 2012/11/01			Bond Future	6.3820	6.3900	0.125	0.0000	0.0000	0
2011/12/28	R201 2012/11/01	6.50	Call	Bond Future	1,633.0000	1,613.0000	(1.225)	0	0	0
2011/12/28	R201 2012/11/01	6.50	Put	Bond Future	1,395.0000	1,392.0000	(0.215)	0	0	0
2011/12/28	R201 2012/11/01	6.55	Call	Bond Future	1,688.0000	1,668.0000	(1.185)	0	0	0
2011/12/28	R201 2012/11/01	6.55	Put	Bond Future	1,350.0000	1,346.0000	(0.296)	0	0	0
2011/12/28	R201 2012/11/01	6.45	Call	Bond Future	1,579.0000	1,558.0000	(1.330)	0	0	0
2011/12/28	R201 2012/11/01	6.45	Put	Bond Future	1,442.0000	1,437.0000	(0.347)	0	0	0
2011/12/28	R202 2012/02/02			Bond Future	186.2201	186.2647	0.024	0.0000	0.0000	35,872
2011/12/28	R202 2012/02/02	177.00	Call	Bond Future	9,220.0000	9,265.0000	0.488	0	0	0
2011/12/28	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R202 2012/02/02	177.05	Call	Bond Future	9,170.0000	9,215.0000	0.491	0	0	0
2011/12/28	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R202 2012/02/02	176.95	Call	Bond Future	9,270.0000	9,315.0000	0.485	0	0	0
2011/12/28	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R203 2012/02/02			Bond Future	7.4290	7.4300	0.013	0.0000	0.0000	3,586
2011/12/28	R203 2012/02/02	8.75	Call	Bond Future	5,895.0000	5,887.0000	(0.136)	0	0	0
2011/12/28	R203 2012/02/02	8.75	Put	Bond Future	9.0000	5.0000	(44.444)	0	0	0
2011/12/28	R203 2012/02/02	8.80	Call	Bond Future	6,108.0000	6,100.0000	(0.131)	0	0	0
2011/12/28	R203 2012/02/02	8.80	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2011/12/28	R203 2012/02/02	8.70	Call	Bond Future	5,682.0000	5,673.0000	(0.158)	0	0	0
2011/12/28	R203 2012/02/02	8.70	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2011/12/28	R203 2012/02/02	6.95	Put	Bond Future	2,473.0000	2,438.0000	(1.415)	0	0	0
2011/12/28	R203 2012/02/02	6.95	Call	Bond Future	231.0000	192.0000	(16.883)	0	0	2,640
2011/12/28	R203 2012/02/02	7.20	Put	Bond Future	1,594.0000	1,542.0000	(3.262)	0	0	0
2011/12/28	R203 2012/02/02	7.20	Call	Bond Future	530.0000	473.0000	(10.755)	0	0	880
2011/12/28	R203 2012/02/02	7.35	Call	Bond Future	803.0000	740.0000	(7.846)	0	0	0

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2011/12/28	R203 2012/02/02	7.35	Put	Bond Future	1,169.0000	1,110.0000	(5.047)	0	0	880
2011/12/28	R203 2012/02/02	7.95	Call	Bond Future	2,598.0000	2,555.0000	(1.655)	0	0	0
2011/12/28	R203 2012/02/02	7.95	Put	Bond Future	226.0000	187.0000	(17.257)	0	0	2,640
2011/12/28	R203 2012/05/03			Bond Future	7.5210	7.5230	0.027	0.0000	0.0000	0
2011/12/28	R203 2012/05/03	8.75	Call	Bond Future	5,598.0000	5,571.0000	(0.482)	0	0	0
2011/12/28	R203 2012/05/03	8.75	Put	Bond Future	330.0000	311.0000	(5.758)	0	0	0
2011/12/28	R203 2012/05/03	8.80	Call	Bond Future	5,777.0000	5,751.0000	(0.450)	0	0	0
2011/12/28	R203 2012/05/03	8.80	Put	Bond Future	301.0000	284.0000	(5.648)	0	0	0
2011/12/28	R203 2012/05/03	8.70	Call	Bond Future	5,417.0000	5,389.0000	(0.517)	0	0	0
2011/12/28	R203 2012/05/03	8.70	Put	Bond Future	356.0000	337.0000	(5.337)	0	0	0
2011/12/28	R203 2012/08/02			Bond Future	7.6010	7.6030	0.026	0.0000	0.0000	0
2011/12/28	R203 2012/08/02	8.50	Call	Bond Future	4,801.0000	4,771.0000	(0.625)	0	0	0
2011/12/28	R203 2012/08/02	8.50	Put	Bond Future	1,076.0000	1,055.0000	(1.952)	0	0	0
2011/12/28	R203 2012/08/02	8.55	Call	Bond Future	4,952.0000	4,923.0000	(0.586)	0	0	0
2011/12/28	R203 2012/08/02	8.55	Put	Bond Future	1,025.0000	1,005.0000	(1.951)	0	0	0
2011/12/28	R203 2012/08/02	8.45	Call	Bond Future	4,651.0000	4,621.0000	(0.645)	0	0	0
2011/12/28	R203 2012/08/02	8.45	Put	Bond Future	1,129.0000	1,108.0000	(1.860)	0	0	0
2011/12/28	R203 2012/11/01			Bond Future	7.6880	7.6910	0.039	0.0000	0.0000	0
2011/12/28	R203 2012/11/01	7.75	Call	Bond Future	2,913.0000	2,884.0000	(0.996)	0	0	0
2011/12/28	R203 2012/11/01	7.75	Put	Bond Future	2,662.0000	2,646.0000	(0.601)	0	0	0
2011/12/28	R203 2012/11/01	7.80	Call	Bond Future	3,020.0000	2,991.0000	(0.960)	0	0	0
2011/12/28	R203 2012/11/01	7.80	Put	Bond Future	2,568.0000	2,551.0000	(0.662)	0	0	0
2011/12/28	R203 2012/11/01	7.70	Call	Bond Future	2,807.0000	2,779.0000	(0.998)	0	0	0
2011/12/28	R203 2012/11/01	7.70	Put	Bond Future	2,758.0000	2,743.0000	(0.544)	0	0	0
2011/12/28	R204 2012/02/02			Bond Future	7.7170	7.7180	0.013	0.0000	0.0000	3,543
2011/12/28	R204 2012/02/02	9.00	Call	Bond Future	6,553.0000	6,540.0000	(0.198)	0	0	0
2011/12/28	R204 2012/02/02	9.00	Put	Bond Future	22.0000	14.0000	(36.364)	0	0	0
2011/12/28	R204 2012/02/02	9.05	Call	Bond Future	6,792.0000	6,780.0000	(0.177)	0	0	0
2011/12/28	R204 2012/02/02	9.05	Put	Bond Future	17.0000	10.0000	(41.176)	0	0	0
2011/12/28	R204 2012/02/02	8.95	Call	Bond Future	6,313.0000	6,298.0000	(0.238)	0	0	0
2011/12/28	R204 2012/02/02	8.95	Put	Bond Future	26.0000	17.0000	(34.615)	0	0	0
2011/12/28	R204 2012/02/02	7.25	Put	Bond Future	2,861.0000	2,812.0000	(1.713)	0	0	0
2011/12/28	R204 2012/02/02	7.25	Call	Bond Future	345.0000	291.0000	(15.652)	0	0	540
2011/12/28	R204 2012/02/02	8.00	Call	Bond Future	2,112.0000	2,040.0000	(3.409)	0	0	0

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2011/12/28	R204 2012/02/02	8.00	Put	Bond Future	624.0000	558.0000	(10.577)	0	0	540
2011/12/28	R204 2012/02/02	7.50	Call	Bond Future	722.0000	649.0000	(10.111)	0	0	0
2011/12/28	R204 2012/02/02	7.50	Put	Bond Future	1,881.0000	1,814.0000	(3.562)	0	0	0
2011/12/28	R204 2012/05/03			Bond Future	7.8090	7.8110	0.026	0.0000	0.0000	0
2011/12/28	R204 2012/05/03	8.75	Call	Bond Future	5,395.0000	5,354.0000	(0.760)	0	0	0
2011/12/28	R204 2012/05/03	8.75	Put	Bond Future	711.0000	680.0000	(4.360)	0	0	0
2011/12/28	R204 2012/05/03	8.80	Call	Bond Future	5,589.0000	5,549.0000	(0.716)	0	0	0
2011/12/28	R204 2012/05/03	8.80	Put	Bond Future	664.0000	634.0000	(4.518)	0	0	0
2011/12/28	R204 2012/05/03	8.70	Call	Bond Future	5,203.0000	5,162.0000	(0.788)	0	0	0
2011/12/28	R204 2012/05/03	8.70	Put	Bond Future	761.0000	730.0000	(4.074)	0	0	0
2011/12/28	R204 2012/08/02			Bond Future	7.8920	7.8940	0.025	0.0000	0.0000	0
2011/12/28	R204 2012/08/02	8.50	Call	Bond Future	4,641.0000	4,604.0000	(0.797)	0	0	0
2011/12/28	R204 2012/08/02	8.50	Put	Bond Future	1,686.0000	1,659.0000	(1.601)	0	0	0
2011/12/28	R204 2012/08/02	8.55	Call	Bond Future	4,805.0000	4,768.0000	(0.770)	0	0	0
2011/12/28	R204 2012/08/02	8.55	Put	Bond Future	1,612.0000	1,585.0000	(1.675)	0	0	0
2011/12/28	R204 2012/08/02	8.45	Call	Bond Future	4,480.0000	4,443.0000	(0.826)	0	0	0
2011/12/28	R204 2012/08/02	8.45	Put	Bond Future	1,764.0000	1,737.0000	(1.531)	0	0	0
2011/12/28	R204 2012/11/01			Bond Future	7.9780	7.9810	0.038	0.0000	0.0000	0
2011/12/28	R204 2012/11/01	8.00	Call	Bond Future	3,503.0000	3,468.0000	(0.999)	0	0	0
2011/12/28	R204 2012/11/01	8.00	Put	Bond Future	3,398.0000	3,377.0000	(0.618)	0	0	0
2011/12/28	R204 2012/11/01	8.05	Call	Bond Future	3,627.0000	3,592.0000	(0.965)	0	0	0
2011/12/28	R204 2012/11/01	8.05	Put	Bond Future	3,284.0000	3,263.0000	(0.639)	0	0	0
2011/12/28	R204 2012/11/01	7.95	Call	Bond Future	3,381.0000	3,347.0000	(1.006)	0	0	0
2011/12/28	R204 2012/11/01	7.95	Put	Bond Future	3,515.0000	3,495.0000	(0.569)	0	0	0
2011/12/28	R206 2012/02/02			Bond Future	6.0620	6.0650	0.049	0.0000	0.0000	300
2011/12/28	R206 2012/02/02	8.00	Call	Bond Future	3,474.0000	3,468.0000	(0.173)	0	0	0
2011/12/28	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R206 2012/02/02	8.05	Call	Bond Future	3,561.0000	3,556.0000	(0.140)	0	0	0
2011/12/28	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R206 2012/02/02	7.95	Call	Bond Future	3,386.0000	3,381.0000	(0.148)	0	0	0
2011/12/28	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R206 2012/05/03			Bond Future	6.1060	6.1110	0.082	0.0000	0.0000	0
2011/12/28	R206 2012/05/03	7.50	Call	Bond Future	2,255.0000	2,244.0000	(0.488)	0	0	0
2011/12/28	R206 2012/05/03	7.50	Put	Bond Future	49.0000	46.0000	(6.122)	0	0	0

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2011/12/28	R206 2012/05/03	7.55	Call	Bond Future	2,327.0000	2,316.0000	(0.473)	0	0	0
2011/12/28	R206 2012/05/03	7.55	Put	Bond Future	43.0000	41.0000	(4.651)	0	0	0
2011/12/28	R206 2012/05/03	7.45	Call	Bond Future	2,183.0000	2,171.0000	(0.550)	0	0	0
2011/12/28	R206 2012/05/03	7.45	Put	Bond Future	55.0000	51.0000	(7.273)	0	0	0
2011/12/28	R206 2012/08/02			Bond Future	6.1000	6.1080	0.131	0.0000	0.0000	0
2011/12/28	R206 2012/08/02	7.25	Call	Bond Future	1,832.0000	1,816.0000	(0.873)	0	0	0
2011/12/28	R206 2012/08/02	7.25	Put	Bond Future	267.0000	262.0000	(1.873)	0	0	0
2011/12/28	R206 2012/08/02	7.30	Call	Bond Future	1,886.0000	1,871.0000	(0.795)	0	0	0
2011/12/28	R206 2012/08/02	7.30	Put	Bond Future	254.0000	250.0000	(1.575)	0	0	0
2011/12/28	R206 2012/08/02	7.20	Call	Bond Future	1,779.0000	1,763.0000	(0.899)	0	0	0
2011/12/28	R206 2012/08/02	7.20	Put	Bond Future	282.0000	277.0000	(1.773)	0	0	0
2011/12/28	R206 2012/11/01			Bond Future	6.0620	6.0740	0.198	0.0000	0.0000	0
2011/12/28	R206 2012/11/01	6.00	Call	Bond Future	942.0000	927.0000	(1.592)	0	0	0
2011/12/28	R206 2012/11/01	6.00	Put	Bond Future	1,013.0000	1,012.0000	(0.099)	0	0	0
2011/12/28	R206 2012/11/01	6.05	Call	Bond Future	972.0000	957.0000	(1.543)	0	0	0
2011/12/28	R206 2012/11/01	6.05	Put	Bond Future	986.0000	985.0000	(0.101)	0	0	0
2011/12/28	R206 2012/11/01	5.95	Call	Bond Future	912.0000	898.0000	(1.535)	0	0	0
2011/12/28	R206 2012/11/01	5.95	Put	Bond Future	1,041.0000	1,040.0000	(0.096)	0	0	0
2011/12/28	R207 2012/02/02			Bond Future	7.9570	7.9580	0.013	0.0000	0.0000	43,515
2011/12/28	R207 2012/02/02	9.00	Call	Bond Future	5,708.0000	5,692.0000	(0.280)	0	0	0
2011/12/28	R207 2012/02/02	9.00	Put	Bond Future	33.0000	23.0000	(30.303)	0	0	0
2011/12/28	R207 2012/02/02	9.05	Call	Bond Future	5,963.0000	5,948.0000	(0.252)	0	0	0
2011/12/28	R207 2012/02/02	9.05	Put	Bond Future	27.0000	17.0000	(37.037)	0	0	0
2011/12/28	R207 2012/02/02	8.95	Call	Bond Future	5,454.0000	5,436.0000	(0.330)	0	0	0
2011/12/28	R207 2012/02/02	8.95	Put	Bond Future	41.0000	29.0000	(29.268)	0	0	0
2011/12/28	R207 2012/02/02	7.35	Put	Bond Future	3,664.0000	3,637.0000	(0.737)	0	0	0
2011/12/28	R207 2012/02/02	7.35	Call	Bond Future	155.0000	122.0000	(21.290)	0	0	1,920
2011/12/28	R207 2012/02/02	7.65	Put	Bond Future	2,240.0000	2,185.0000	(2.455)	0	0	0
2011/12/28	R207 2012/02/02	7.65	Call	Bond Future	485.0000	424.0000	(12.577)	0	0	640
2011/12/28	R207 2012/02/02	7.85	Call	Bond Future	884.0000	810.0000	(8.371)	0	0	0
2011/12/28	R207 2012/02/02	7.85	Put	Bond Future	1,491.0000	1,423.0000	(4.561)	0	0	640
2011/12/28	R207 2012/02/02	8.50	Call	Bond Future	3,248.0000	3,200.0000	(1.478)	0	0	0
2011/12/28	R207 2012/02/02	8.50	Put	Bond Future	239.0000	197.0000	(17.573)	0	0	1,920
2011/12/28	R207 2012/05/03			Bond Future	8.0500	8.0510	0.012	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
2011/12/28	R207 2012/05/03	8.75	Call	Bond Future	4,831.0000	4,787.0000	(0.911)	0	0	0
2011/12/28	R207 2012/05/03	8.75	Put	Bond Future	1,082.0000	1,044.0000	(3.512)	0	0	0
2011/12/28	R207 2012/05/03	8.80	Call	Bond Future	5,024.0000	4,980.0000	(0.876)	0	0	0
2011/12/28	R207 2012/05/03	8.80	Put	Bond Future	1,015.0000	976.0000	(3.842)	0	0	0
2011/12/28	R207 2012/05/03	8.70	Call	Bond Future	4,641.0000	4,596.0000	(0.970)	0	0	0
2011/12/28	R207 2012/05/03	8.70	Put	Bond Future	1,154.0000	1,114.0000	(3.466)	0	0	0
2011/12/28	R207 2012/08/02			Bond Future	8.1350	8.1370	0.025	0.0000	0.0000	0
2011/12/28	R207 2012/08/02	8.75	Call	Bond Future	5,067.0000	5,027.0000	(0.789)	0	0	0
2011/12/28	R207 2012/08/02	8.75	Put	Bond Future	1,857.0000	1,828.0000	(1.562)	0	0	0
2011/12/28	R207 2012/08/02	8.80	Call	Bond Future	5,242.0000	5,202.0000	(0.763)	0	0	0
2011/12/28	R207 2012/08/02	8.80	Put	Bond Future	1,777.0000	1,748.0000	(1.632)	0	0	0
2011/12/28	R207 2012/08/02	8.70	Call	Bond Future	4,895.0000	4,854.0000	(0.838)	0	0	0
2011/12/28	R207 2012/08/02	8.70	Put	Bond Future	1,941.0000	1,911.0000	(1.546)	0	0	0
2011/12/28	R207 2012/11/01			Bond Future	8.2180	8.2210	0.037	0.0000	0.0000	0
2011/12/28	R207 2012/11/01	8.25	Call	Bond Future	3,896.0000	3,857.0000	(1.001)	0	0	0
2011/12/28	R207 2012/11/01	8.25	Put	Bond Future	3,731.0000	3,707.0000	(0.643)	0	0	0
2011/12/28	R207 2012/11/01	8.30	Call	Bond Future	4,030.0000	3,991.0000	(0.968)	0	0	0
2011/12/28	R207 2012/11/01	8.30	Put	Bond Future	3,607.0000	3,583.0000	(0.665)	0	0	0
2011/12/28	R207 2012/11/01	8.20	Call	Bond Future	3,764.0000	3,726.0000	(1.010)	0	0	0
2011/12/28	R207 2012/11/01	8.20	Put	Bond Future	3,857.0000	3,835.0000	(0.570)	0	0	0
2011/12/28	R208 2012/02/02			Bond Future	7.9830	7.9840	0.013	0.0000	0.0000	14,084
2011/12/28	R208 2012/02/02	9.00	Call	Bond Future	5,958.0000	5,942.0000	(0.269)	0	0	0
2011/12/28	R208 2012/02/02	9.00	Put	Bond Future	29.0000	19.0000	(34.483)	0	0	0
2011/12/28	R208 2012/02/02	9.05	Call	Bond Future	6,231.0000	6,217.0000	(0.225)	0	0	0
2011/12/28	R208 2012/02/02	9.05	Put	Bond Future	23.0000	15.0000	(34.783)	0	0	0
2011/12/28	R208 2012/02/02	8.95	Call	Bond Future	5,686.0000	5,668.0000	(0.317)	0	0	0
2011/12/28	R208 2012/02/02	8.95	Put	Bond Future	37.0000	25.0000	(32.432)	0	0	0
2011/12/28	R208 2012/02/02	7.45	Put	Bond Future	3,500.0000	3,469.0000	(0.886)	0	0	0
2011/12/28	R208 2012/02/02	7.45	Call	Bond Future	186.0000	149.0000	(19.892)	0	0	2,880
2011/12/28	R208 2012/02/02	7.70	Put	Bond Future	2,241.0000	2,185.0000	(2.499)	0	0	0
2011/12/28	R208 2012/02/02	7.70	Call	Bond Future	500.0000	438.0000	(12.400)	0	0	960
2011/12/28	R208 2012/02/02	7.90	Call	Bond Future	941.0000	866.0000	(7.970)	0	0	0
2011/12/28	R208 2012/02/02	7.90	Put	Bond Future	1,447.0000	1,379.0000	(4.699)	0	0	960
2011/12/28	R208 2012/02/02	8.55	Call	Bond Future	3,564.0000	3,520.0000	(1.235)	0	0	0

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2011/12/28	R208 2012/02/02	8.55	Put	Bond Future	197.0000	159.0000	(19.289)	0	0	2,880
2011/12/28	R208 2012/05/03			Bond Future	8.0660	8.0670	0.012	0.0000	0.0000	0
2011/12/28	R208 2012/05/03	9.00	Call	Bond Future	6,125.0000	6,084.0000	(0.669)	0	0	0
2011/12/28	R208 2012/05/03	9.00	Put	Bond Future	789.0000	754.0000	(4.436)	0	0	0
2011/12/28	R208 2012/05/03	9.05	Call	Bond Future	6,345.0000	6,305.0000	(0.630)	0	0	0
2011/12/28	R208 2012/05/03	9.05	Put	Bond Future	735.0000	701.0000	(4.626)	0	0	0
2011/12/28	R208 2012/05/03	8.95	Call	Bond Future	5,907.0000	5,865.0000	(0.711)	0	0	0
2011/12/28	R208 2012/05/03	8.95	Put	Bond Future	847.0000	811.0000	(4.250)	0	0	0
2011/12/28	R208 2012/08/02			Bond Future	8.1400	8.1420	0.025	0.0000	0.0000	0
2011/12/28	R208 2012/08/02	8.75	Call	Bond Future	5,459.0000	5,416.0000	(0.788)	0	0	0
2011/12/28	R208 2012/08/02	8.75	Put	Bond Future	2,011.0000	1,979.0000	(1.591)	0	0	0
2011/12/28	R208 2012/08/02	8.80	Call	Bond Future	5,648.0000	5,605.0000	(0.761)	0	0	0
2011/12/28	R208 2012/08/02	8.80	Put	Bond Future	1,925.0000	1,893.0000	(1.662)	0	0	0
2011/12/28	R208 2012/08/02	8.70	Call	Bond Future	5,273.0000	5,229.0000	(0.834)	0	0	0
2011/12/28	R208 2012/08/02	8.70	Put	Bond Future	2,101.0000	2,069.0000	(1.523)	0	0	0
2011/12/28	R208 2012/11/01			Bond Future	8.2160	8.2190	0.037	0.0000	0.0000	0
2011/12/28	R208 2012/11/01	8.25	Call	Bond Future	4,066.0000	4,025.0000	(1.008)	0	0	0
2011/12/28	R208 2012/11/01	8.25	Put	Bond Future	3,874.0000	3,850.0000	(0.620)	0	0	0
2011/12/28	R208 2012/11/01	8.30	Call	Bond Future	4,212.0000	4,171.0000	(0.973)	0	0	0
2011/12/28	R208 2012/11/01	8.30	Put	Bond Future	3,739.0000	3,715.0000	(0.642)	0	0	0
2011/12/28	R208 2012/11/01	8.20	Call	Bond Future	3,923.0000	3,882.0000	(1.045)	0	0	0
2011/12/28	R208 2012/11/01	8.20	Put	Bond Future	4,013.0000	3,989.0000	(0.598)	0	0	0
2011/12/28	R209 2012/02/02			Bond Future	8.9030	8.8900	(0.146)	0.0000	0.0000	2,916
2011/12/28	R209 2012/02/02	9.00	Call	Bond Future	2,424.0000	2,356.0000	(2.805)	0	0	0
2011/12/28	R209 2012/02/02	9.00	Put	Bond Future	1,677.0000	1,508.0000	(10.078)	0	0	0
2011/12/28	R209 2012/02/02	9.05	Call	Bond Future	2,641.0000	2,578.0000	(2.385)	0	0	0
2011/12/28	R209 2012/02/02	9.05	Put	Bond Future	1,514.0000	1,350.0000	(10.832)	0	0	0
2011/12/28	R209 2012/02/02	8.95	Call	Bond Future	2,216.0000	2,144.0000	(3.249)	0	0	0
2011/12/28	R209 2012/02/02	8.95	Put	Bond Future	1,852.0000	1,679.0000	(9.341)	0	0	0
2011/12/28	R209 2012/05/03			Bond Future	8.9760	8.9630	(0.145)	0.0000	0.0000	0
2011/12/28	R209 2012/05/03	9.00	Call	Bond Future	3,734.0000	3,717.0000	(0.455)	0	0	0
2011/12/28	R209 2012/05/03	9.00	Put	Bond Future	3,551.0000	3,434.0000	(3.295)	0	0	0
2011/12/28	R209 2012/05/03	9.05	Call	Bond Future	3,928.0000	3,913.0000	(0.382)	0	0	0
2011/12/28	R209 2012/05/03	9.05	Put	Bond Future	3,365.0000	3,250.0000	(3.418)	0	0	0

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2011/12/28	R209 2012/05/03	8.95	Call	Bond Future	3,545.0000	3,527.0000	(0.508)	0	0	0
2011/12/28	R209 2012/05/03	8.95	Put	Bond Future	3,745.0000	3,627.0000	(3.151)	0	0	0
2011/12/28	R209 2012/08/02			Bond Future	9.0430	9.0290	(0.155)	0.0000	0.0000	0
2011/12/28	R209 2012/08/02	9.25	Call	Bond Future	5,561.0000	5,570.0000	0.162	0	0	0
2011/12/28	R209 2012/08/02	9.25	Put	Bond Future	4,022.0000	3,925.0000	(2.412)	0	0	0
2011/12/28	R209 2012/08/02	9.30	Call	Bond Future	5,769.0000	5,780.0000	0.191	0	0	0
2011/12/28	R209 2012/08/02	9.30	Put	Bond Future	3,866.0000	3,771.0000	(2.457)	0	0	0
2011/12/28	R209 2012/08/02	9.20	Call	Bond Future	5,364.0000	5,372.0000	0.149	0	0	0
2011/12/28	R209 2012/08/02	9.20	Put	Bond Future	4,192.0000	4,094.0000	(2.338)	0	0	0
2011/12/28	R209 2012/11/01			Bond Future	9.1110	9.0970	(0.154)	0.0000	0.0000	0
2011/12/28	R209 2012/11/01	9.00	Call	Bond Future	5,043.0000	5,053.0000	0.198	0	0	0
2011/12/28	R209 2012/11/01	9.00	Put	Bond Future	5,880.0000	5,785.0000	(1.616)	0	0	0
2011/12/28	R209 2012/11/01	9.05	Call	Bond Future	5,221.0000	5,233.0000	0.230	0	0	0
2011/12/28	R209 2012/11/01	9.05	Put	Bond Future	5,679.0000	5,586.0000	(1.638)	0	0	0
2011/12/28	R209 2012/11/01	8.95	Call	Bond Future	4,868.0000	4,877.0000	0.185	0	0	0
2011/12/28	R209 2012/11/01	8.95	Put	Bond Future	6,086.0000	5,991.0000	(1.561)	0	0	0
2011/12/28	R210 2012/02/02			Bond Future	139.9139	139.9476	0.024	0.0000	0.0000	755
2011/12/28	R210 2012/02/02	131.00	Call	Bond Future	8,914.0000	8,948.0000	0.381	0	0	0
2011/12/28	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R210 2012/02/02	131.05	Call	Bond Future	8,864.0000	8,898.0000	0.384	0	0	0
2011/12/28	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R210 2012/02/02	130.95	Call	Bond Future	8,964.0000	8,998.0000	0.379	0	0	0
2011/12/28	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R211 2012/02/02			Bond Future	116.7483	116.7580	0.008	0.0000	0.0000	480
2011/12/28	R211 2012/02/02	110.50	Call	Bond Future	6,248.0000	6,258.0000	0.160	0	0	0
2011/12/28	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R211 2012/02/02	110.55	Call	Bond Future	6,198.0000	6,208.0000	0.161	0	0	0
2011/12/28	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R211 2012/02/02	110.45	Call	Bond Future	6,298.0000	6,308.0000	0.159	0	0	0
2011/12/28	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R212 2012/02/02			Bond Future	113.1227	113.1485	0.023	0.0000	0.0000	2,677
2011/12/28	R212 2012/02/02	108.50	Call	Bond Future	4,623.0000	4,648.0000	0.541	0	0	0
2011/12/28	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/28	R212 2012/02/02	108.55	Call	Bond Future	4,573.0000	4,598.0000	0.547	0	0	0
2011/12/28	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R212 2012/02/02	108.45	Call	Bond Future	4,673.0000	4,698.0000	0.535	0	0	0
2011/12/28	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/28	R213 2012/02/02			Bond Future	8.9130	8.9040	(0.101)	0.0000	0.0000	487
2011/12/28	R213 2012/02/02	9.00	Call	Bond Future	2,432.0000	2,343.0000	(3.660)	0	0	0
2011/12/28	R213 2012/02/02	9.00	Put	Bond Future	1,750.0000	1,590.0000	(9.143)	0	0	0
2011/12/28	R213 2012/02/02	9.05	Call	Bond Future	2,652.0000	2,567.0000	(3.205)	0	0	0
2011/12/28	R213 2012/02/02	9.05	Put	Bond Future	1,583.0000	1,427.0000	(9.855)	0	0	0
2011/12/28	R213 2012/02/02	8.95	Call	Bond Future	2,222.0000	2,130.0000	(4.140)	0	0	0
2011/12/28	R213 2012/02/02	8.95	Put	Bond Future	1,931.0000	1,768.0000	(8.441)	0	0	0
2011/12/28	R213 2012/05/03			Bond Future	8.9920	8.9830	(0.100)	0.0000	0.0000	0
2011/12/28	R213 2012/05/03	9.25	Call	Bond Future	4,783.0000	4,756.0000	(0.564)	0	0	0
2011/12/28	R213 2012/05/03	9.25	Put	Bond Future	2,815.0000	2,718.0000	(3.446)	0	0	0
2011/12/28	R213 2012/05/03	9.30	Call	Bond Future	5,004.0000	4,979.0000	(0.500)	0	0	0
2011/12/28	R213 2012/05/03	9.30	Put	Bond Future	2,663.0000	2,568.0000	(3.567)	0	0	0
2011/12/28	R213 2012/05/03	9.20	Call	Bond Future	4,568.0000	4,539.0000	(0.635)	0	0	0
2011/12/28	R213 2012/05/03	9.20	Put	Bond Future	2,976.0000	2,877.0000	(3.327)	0	0	0
2011/12/28	R213 2012/08/02			Bond Future	9.0640	9.0550	(0.099)	0.0000	0.0000	0
2011/12/28	R213 2012/08/02	9.25	Call	Bond Future	5,598.0000	5,583.0000	(0.268)	0	0	0
2011/12/28	R213 2012/08/02	9.25	Put	Bond Future	4,192.0000	4,108.0000	(2.004)	0	0	0
2011/12/28	R213 2012/08/02	9.30	Call	Bond Future	5,810.0000	5,796.0000	(0.241)	0	0	0
2011/12/28	R213 2012/08/02	9.30	Put	Bond Future	4,032.0000	3,949.0000	(2.059)	0	0	0
2011/12/28	R213 2012/08/02	9.20	Call	Bond Future	5,398.0000	5,382.0000	(0.296)	0	0	0
2011/12/28	R213 2012/08/02	9.20	Put	Bond Future	4,366.0000	4,281.0000	(1.947)	0	0	0
2011/12/28	R213 2012/11/01			Bond Future	9.1400	9.1310	(0.098)	0.0000	0.0000	0
2011/12/28	R213 2012/11/01	9.00	Call	Bond Future	5,056.0000	5,046.0000	(0.198)	0	0	0
2011/12/28	R213 2012/11/01	9.00	Put	Bond Future	6,123.0000	6,045.0000	(1.274)	0	0	0
2011/12/28	R213 2012/11/01	9.05	Call	Bond Future	5,236.0000	5,227.0000	(0.172)	0	0	0
2011/12/28	R213 2012/11/01	9.05	Put	Bond Future	5,920.0000	5,843.0000	(1.301)	0	0	0
2011/12/28	R213 2012/11/01	8.95	Call	Bond Future	4,880.0000	4,869.0000	(0.225)	0	0	0
2011/12/28	R213 2012/11/01	8.95	Put	Bond Future	6,333.0000	6,254.0000	(1.247)	0	0	0
2011/12/28	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										508916.00
