



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 15/12/2011

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

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2011/12/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	AL7T 2012/02/02			Index Future	404.8080	407.0590	0.556	0.0000	0.0000	16
2011/12/15	AL7T 2012/05/03			Index Future	410.6810	412.9510	0.553	0.0000	0.0000	0
2011/12/15	ALBI 2012/02/02			Index Future	369.0300	370.9860	0.530	0.0000	0.0000	1,038
2011/12/15	ALBI 2012/05/03			Index Future	374.3840	376.3560	0.527	0.0000	0.0000	0
2011/12/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	CAAK 2011/12/19			Can-Do Future	0.3933	0.4142	5.314	0.0000	0.0000	12,659
2011/12/15	CAAL 2011/12/19			Can-Do Future	0.2824	0.2755	(2.443)	0.0000	0.0000	18,519
2011/12/15	CAAM 2011/12/19			Can-Do Future	0.0051	0.0037	(27.451)	0.0000	0.0000	12,423
2011/12/15	CAAN 2012/03/30			Can-Do Future	0.5116	0.5069	(0.919)	0.0000	0.0000	100,000
2011/12/15	CAAO 2012/03/30			Can-Do Future	0.0490	0.0499	1.837	0.0000	0.0000	100,000
2011/12/15	CAAP 2011/12/19			Can-Do Future	0.0101	0.0051	(49.505)	0.0000	0.0000	12,346
2011/12/15	CAAR 2011/12/19			Can-Do Future	0.3553	0.3622	1.942	0.0000	0.0000	18,750
2011/12/15	CAAS 2012/01/31			Can-Do Future	0.1511	0.1512	0.066	0.0000	0.0000	12,500
2011/12/15	CAAT 2012/02/29			Can-Do Future	0.1218	0.1221	0.246	0.0000	0.0000	12,500
2011/12/15	CAAU 2012/01/31			Can-Do Future	0.0177	0.0177	0.000	0.0000	0.0000	19,481
2011/12/15	CAAV 2012/02/29			Can-Do Future	0.0457	0.0456	(0.219)	0.0000	0.0000	12,987
2011/12/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/15	GOVI 2012/02/02			GOVI	370.6150	372.4640	0.499	0.0000	0.0000	184
2011/12/15	GOVI 2012/02/02	369.00	Call	GOVI	16,150.0000	34,640.0000	114.489	0	0	0
2011/12/15	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/02/02	369.01	Call	GOVI	16,050.0000	34,540.0000	115.202	0	0	0
2011/12/15	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/02/02	368.99	Call	GOVI	16,250.0000	34,740.0000	113.785	0	0	0
2011/12/15	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/05/03			GOVI	375.9920	377.8550	0.495	0.0000	0.0000	0
2011/12/15	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/05/03	382.00	Put	GOVI	60,080.0000	41,450.0000	(31.009)	0	0	0
2011/12/15	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/05/03	382.01	Put	GOVI	60,180.0000	41,550.0000	(30.957)	0	0	0
2011/12/15	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/15	GOVI 2012/05/03	381.99	Put	GOVI	59,980.0000	41,350.0000	(31.060)	0	0	0
2011/12/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/15	IGOV 2012/02/02			Index Future	166.6320	167.4910	0.516	0.0000	0.0000	508
2011/12/15	IGOV 2012/05/03			Index Future	169.0500	169.9150	0.512	0.0000	0.0000	0
2011/12/15	ILBI 2012/02/02			Index Future	458.4380	458.4380	0.000	0.0000	0.0000	88
2011/12/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/15	JBAF 2011/12/21			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	5,541
2011/12/15	JBAF 2012/01/18			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	101
2011/12/15	JBAF 2012/02/15			Jibar Tradeable Future	5.5800	5.5700	(0.179)	0.0000	0.0000	0
2011/12/15	JBAF 2012/03/20			Jibar Tradeable Future	5.5800	5.5600	(0.358)	0.0000	0.0000	2,390
2011/12/15	JBAF 2012/04/18			Jibar Tradeable Future	5.5700	5.5500	(0.359)	0.0000	0.0000	0
2011/12/15	JBAF 2012/05/16			Jibar Tradeable Future	5.5700	5.5500	(0.359)	0.0000	0.0000	0
2011/12/15	JBAF 2012/06/20			Jibar Tradeable Future	5.5800	5.5500	(0.538)	0.0000	0.0000	2,890
2011/12/15	JBAF 2012/09/19			Jibar Tradeable Future	5.7000	5.6500	(0.877)	0.0000	0.0000	44,760
2011/12/15	JBAF 2012/12/19			Jibar Tradeable Future	5.9200	5.8500	(1.182)	0.0000	0.0000	990
2011/12/15	JBAF 2013/03/20			Jibar Tradeable Future	6.1900	6.1200	(1.131)	0.0000	0.0000	790
2011/12/15	JBAF 2013/06/19			Jibar Tradeable Future	6.4600	6.3900	(1.084)	0.0000	0.0000	1,250
2011/12/15	JBAF 2013/09/18			Jibar Tradeable Future	6.7400	6.6800	(0.890)	93.2700	93.2700	1,500
2011/12/15	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/15	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/15	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/15	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/15	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/15	OTH1 2012/02/02			Index Future	360.3150	362.7930	0.688	0.0000	0.0000	0
2011/12/15	R157 2012/02/02			Bond Future	7.0830	6.9930	(1.271)	0.0000	0.0000	12,560
2011/12/15	R157 2012/02/02	8.50	Call	Bond Future	4,859.0000	5,174.0000	6.483	0	0	0
2011/12/15	R157 2012/02/02	8.50	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2011/12/15	R157 2012/02/02	8.55	Call	Bond Future	5,024.0000	5,340.0000	6.290	0	0	0
2011/12/15	R157 2012/02/02	8.55	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2011/12/15	R157 2012/02/02	8.45	Call	Bond Future	4,693.0000	5,007.0000	6.691	0	0	0
2011/12/15	R157 2012/02/02	8.45	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2011/12/15	R157 2012/02/02	6.55	Call	Bond Future	159.0000	204.0000	28.302	0	0	0
2011/12/15	R157 2012/02/02	6.55	Put	Bond Future	2,052.0000	1,780.0000	(13.255)	0	0	0
2011/12/15	R157 2012/02/02	6.00	Put	Bond Future	3,899.0000	3,587.0000	(8.002)	0	0	0
2011/12/15	R157 2012/02/02	6.00	Call	Bond Future	12.0000	17.0000	41.667	0	0	130
2011/12/15	R157 2012/02/02	7.05	Call	Bond Future	714.0000	857.0000	20.028	0	0	0
2011/12/15	R157 2012/02/02	7.05	Put	Bond Future	830.0000	656.0000	(20.964)	0	0	130
2011/12/15	R157 2012/02/02	6.25	Put	Bond Future	3,020.0000	2,718.0000	(10.000)	0	0	0
2011/12/15	R157 2012/02/02	6.25	Call	Bond Future	45.0000	60.0000	33.333	0	0	3,960
2011/12/15	R157 2012/02/02	6.45	Put	Bond Future	2,361.0000	2,076.0000	(12.071)	0	0	0
2011/12/15	R157 2012/02/02	6.45	Call	Bond Future	108.0000	140.0000	29.630	0	0	1,320
2011/12/15	R157 2012/02/02	6.65	Call	Bond Future	227.0000	287.0000	26.432	0	0	0
2011/12/15	R157 2012/02/02	6.65	Put	Bond Future	1,762.0000	1,505.0000	(14.586)	0	0	1,320
2011/12/15	R157 2012/02/02	7.20	Call	Bond Future	996.0000	1,173.0000	17.771	0	0	0
2011/12/15	R157 2012/02/02	7.20	Put	Bond Future	585.0000	445.0000	(23.932)	0	0	3,960
2011/12/15	R157 2012/05/03			Bond Future	7.1920	7.0940	(1.363)	0.0000	0.0000	0
2011/12/15	R157 2012/05/03	8.25	Call	Bond Future	3,713.0000	3,966.0000	6.814	0	0	0
2011/12/15	R157 2012/05/03	8.25	Put	Bond Future	318.0000	250.0000	(21.384)	0	0	0
2011/12/15	R157 2012/05/03	8.30	Call	Bond Future	3,844.0000	4,102.0000	6.712	0	0	0
2011/12/15	R157 2012/05/03	8.30	Put	Bond Future	291.0000	228.0000	(21.649)	0	0	0
2011/12/15	R157 2012/05/03	8.20	Call	Bond Future	3,581.0000	3,830.0000	6.953	0	0	0
2011/12/15	R157 2012/05/03	8.20	Put	Bond Future	343.0000	271.0000	(20.991)	0	0	0
2011/12/15	R157 2012/08/02			Bond Future	7.2910	7.1820	(1.495)	0.0000	0.0000	0
2011/12/15	R157 2012/08/02	8.00	Call	Bond Future	3,156.0000	3,320.0000	5.196	0	0	0
2011/12/15	R157 2012/08/02	8.00	Put	Bond Future	1,037.0000	870.0000	(16.104)	0	0	0
2011/12/15	R157 2012/08/02	8.05	Call	Bond Future	3,260.0000	3,428.0000	5.153	0	0	0

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2011/12/15	R157 2012/08/02	8.05	Put	Bond Future	993.0000	831.0000	(16.314)	0	0	0
2011/12/15	R157 2012/08/02	7.95	Call	Bond Future	3,054.0000	3,213.0000	5.206	0	0	0
2011/12/15	R157 2012/08/02	7.95	Put	Bond Future	1,082.0000	911.0000	(15.804)	0	0	0
2011/12/15	R157 2012/11/01			Bond Future	7.4150	7.2900	(1.686)	0.0000	0.0000	0
2011/12/15	R157 2012/11/01	7.00	Call	Bond Future	1,564.0000	1,615.0000	3.261	0	0	0
2011/12/15	R157 2012/11/01	7.00	Put	Bond Future	2,724.0000	2,427.0000	(10.903)	0	0	0
2011/12/15	R157 2012/11/01	7.05	Call	Bond Future	1,625.0000	1,680.0000	3.385	0	0	0
2011/12/15	R157 2012/11/01	7.05	Put	Bond Future	2,645.0000	2,352.0000	(11.078)	0	0	0
2011/12/15	R157 2012/11/01	6.95	Call	Bond Future	1,504.0000	1,553.0000	3.258	0	0	0
2011/12/15	R157 2012/11/01	6.95	Put	Bond Future	2,805.0000	2,506.0000	(10.660)	0	0	0
2011/12/15	R186 2012/02/02			Bond Future	8.8120	8.7200	(1.044)	0.0000	0.0000	27,833
2011/12/15	R186 2012/02/02	9.00	Call	Bond Future	3,557.0000	4,027.0000	13.213	0	0	0
2011/12/15	R186 2012/02/02	9.00	Put	Bond Future	1,880.0000	1,516.0000	(19.362)	0	0	100
2011/12/15	R186 2012/02/02	9.05	Call	Bond Future	3,827.0000	4,320.0000	12.882	0	0	0
2011/12/15	R186 2012/02/02	9.05	Put	Bond Future	1,710.0000	1,369.0000	(19.942)	0	0	0
2011/12/15	R186 2012/02/02	8.95	Call	Bond Future	3,296.0000	3,744.0000	13.592	0	0	0
2011/12/15	R186 2012/02/02	8.95	Put	Bond Future	2,062.0000	1,676.0000	(18.720)	0	0	0
2011/12/15	R186 2012/02/02	7.75	Put	Bond Future	10,359.0000	9,563.0000	(7.684)	0	0	0
2011/12/15	R186 2012/02/02	7.75	Call	Bond Future	170.0000	208.0000	22.353	0	0	6,000
2011/12/15	R186 2012/02/02	6.75	Put	Bond Future	21,018.0000	20,184.0000	(3.968)	0	0	0
2011/12/15	R186 2012/02/02	6.75	Call	Bond Future	2.0000	2.0000	0.000	0	0	6,000
2011/12/15	R186 2012/02/02	8.00	Put	Bond Future	8,069.0000	7,316.0000	(9.332)	0	0	0
2011/12/15	R186 2012/02/02	8.00	Call	Bond Future	393.0000	474.0000	20.611	0	0	100
2011/12/15	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R186 2012/02/02	13.25	Call	Bond Future	31,526.0000	32,360.0000	2.645	0	0	0
2011/12/15	R186 2012/02/02	98.00	Call	Bond Future	103,300.0000	104,134.0000	0.807	0	0	0
2011/12/15	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R186 2012/05/03			Bond Future	8.9050	8.8100	(1.067)	0.0000	0.0000	0
2011/12/15	R186 2012/05/03	9.00	Call	Bond Future	5,030.0000	5,384.0000	7.038	0	0	0
2011/12/15	R186 2012/05/03	9.00	Put	Bond Future	4,195.0000	3,705.0000	(11.681)	0	0	0
2011/12/15	R186 2012/05/03	9.05	Call	Bond Future	5,266.0000	5,633.0000	6.969	0	0	0
2011/12/15	R186 2012/05/03	9.05	Put	Bond Future	3,995.0000	3,518.0000	(11.940)	0	0	0
2011/12/15	R186 2012/05/03	8.95	Call	Bond Future	4,799.0000	5,140.0000	7.106	0	0	0
2011/12/15	R186 2012/05/03	8.95	Put	Bond Future	4,402.0000	3,899.0000	(11.427)	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
2011/12/15	R186 2012/08/02			Bond Future	8.9940	8.8950	(1.101)	0.0000	0.0000	0
2011/12/15	R186 2012/08/02	8.75	Call	Bond Future	4,608.0000	4,934.0000	7.075	0	0	0
2011/12/15	R186 2012/08/02	8.75	Put	Bond Future	6,752.0000	6,215.0000	(7.953)	0	0	0
2011/12/15	R186 2012/08/02	8.80	Call	Bond Future	4,806.0000	5,143.0000	7.012	0	0	0
2011/12/15	R186 2012/08/02	8.80	Put	Bond Future	6,506.0000	5,980.0000	(8.085)	0	0	0
2011/12/15	R186 2012/08/02	8.70	Call	Bond Future	4,415.0000	4,730.0000	7.135	0	0	0
2011/12/15	R186 2012/08/02	8.70	Put	Bond Future	7,005.0000	6,458.0000	(7.809)	0	0	0
2011/12/15	R186 2012/11/01			Bond Future	9.0870	8.9820	(1.155)	0.0000	0.0000	0
2011/12/15	R186 2012/11/01	8.75	Call	Bond Future	5,357.0000	5,686.0000	6.141	0	0	0
2011/12/15	R186 2012/11/01	8.75	Put	Bond Future	8,274.0000	7,706.0000	(6.865)	0	0	0
2011/12/15	R186 2012/11/01	8.80	Call	Bond Future	5,548.0000	5,887.0000	6.110	0	0	0
2011/12/15	R186 2012/11/01	8.80	Put	Bond Future	8,025.0000	7,467.0000	(6.953)	0	0	0
2011/12/15	R186 2012/11/01	8.70	Call	Bond Future	5,169.0000	5,489.0000	6.191	0	0	0
2011/12/15	R186 2012/11/01	8.70	Put	Bond Future	8,528.0000	7,951.0000	(6.766)	0	0	0
2011/12/15	R189 2012/02/02			Bond Future	218.9341	218.9313	(0.001)	0.0000	0.0000	0
2011/12/15	R189 2012/02/02	218.00	Call	Bond Future	934.0000	931.0000	(0.321)	0	0	0
2011/12/15	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R189 2012/02/02	218.05	Call	Bond Future	884.0000	881.0000	(0.339)	0	0	0
2011/12/15	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R189 2012/02/02	217.95	Call	Bond Future	984.0000	981.0000	(0.305)	0	0	0
2011/12/15	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R197 2012/02/02			Bond Future	245.8910	247.5058	0.657	0.0000	0.0000	965
2011/12/15	R197 2012/02/02	237.00	Call	Bond Future	8,891.0000	10,506.0000	18.164	0	0	0
2011/12/15	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R197 2012/02/02	237.05	Call	Bond Future	8,841.0000	10,456.0000	18.267	0	0	0
2011/12/15	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R197 2012/02/02	236.95	Call	Bond Future	8,941.0000	10,556.0000	18.063	0	0	0
2011/12/15	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R201 2012/02/02			Bond Future	6.5790	6.4890	(1.368)	0.0000	0.0000	3,124
2011/12/15	R201 2012/02/02	8.25	Call	Bond Future	4,342.0000	4,582.0000	5.527	0	0	0
2011/12/15	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R201 2012/02/02	8.30	Call	Bond Future	4,468.0000	4,708.0000	5.372	0	0	0
2011/12/15	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/12/15	R201	2012/02/02	8.20	Call	Bond Future	4,215.0000	4,455.0000	5.694	0	0	0
2011/12/15	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R201	2012/05/03			Bond Future	6.6540	6.5560	(1.473)	0.0000	0.0000	0
2011/12/15	R201	2012/05/03	7.75	Call	Bond Future	2,858.0000	3,035.0000	6.193	0	0	0
2011/12/15	R201	2012/05/03	7.75	Put	Bond Future	222.0000	159.0000	(28.378)	0	0	0
2011/12/15	R201	2012/05/03	7.80	Call	Bond Future	2,958.0000	3,139.0000	6.119	0	0	0
2011/12/15	R201	2012/05/03	7.80	Put	Bond Future	204.0000	145.0000	(28.922)	0	0	0
2011/12/15	R201	2012/05/03	7.70	Call	Bond Future	2,759.0000	2,931.0000	6.234	0	0	0
2011/12/15	R201	2012/05/03	7.70	Put	Bond Future	241.0000	174.0000	(27.801)	0	0	0
2011/12/15	R201	2012/08/02			Bond Future	6.7160	6.6020	(1.697)	0.0000	0.0000	0
2011/12/15	R201	2012/08/02	7.50	Call	Bond Future	2,413.0000	2,520.0000	4.434	0	0	0
2011/12/15	R201	2012/08/02	7.50	Put	Bond Future	690.0000	544.0000	(21.159)	0	0	0
2011/12/15	R201	2012/08/02	7.55	Call	Bond Future	2,491.0000	2,603.0000	4.496	0	0	0
2011/12/15	R201	2012/08/02	7.55	Put	Bond Future	660.0000	518.0000	(21.515)	0	0	0
2011/12/15	R201	2012/08/02	7.45	Call	Bond Future	2,335.0000	2,439.0000	4.454	0	0	0
2011/12/15	R201	2012/08/02	7.45	Put	Bond Future	721.0000	571.0000	(20.804)	0	0	0
2011/12/15	R201	2012/11/01			Bond Future	6.7920	6.6580	(1.973)	0.0000	0.0000	0
2011/12/15	R201	2012/11/01	6.50	Call	Bond Future	1,356.0000	1,374.0000	1.327	0	0	0
2011/12/15	R201	2012/11/01	6.50	Put	Bond Future	1,941.0000	1,691.0000	(12.880)	0	0	0
2011/12/15	R201	2012/11/01	6.55	Call	Bond Future	1,404.0000	1,423.0000	1.353	0	0	0
2011/12/15	R201	2012/11/01	6.55	Put	Bond Future	1,888.0000	1,640.0000	(13.136)	0	0	0
2011/12/15	R201	2012/11/01	6.45	Call	Bond Future	1,310.0000	1,325.0000	1.145	0	0	0
2011/12/15	R201	2012/11/01	6.45	Put	Bond Future	1,995.0000	1,743.0000	(12.632)	0	0	0
2011/12/15	R202	2012/02/02			Bond Future	184.9441	186.1404	0.647	0.0000	0.0000	35,872
2011/12/15	R202	2012/02/02	177.00	Call	Bond Future	7,944.0000	9,140.0000	15.055	0	0	0
2011/12/15	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R202	2012/02/02	177.05	Call	Bond Future	7,894.0000	9,090.0000	15.151	0	0	0
2011/12/15	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R202	2012/02/02	176.95	Call	Bond Future	7,994.0000	9,190.0000	14.961	0	0	0
2011/12/15	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R203	2012/02/02			Bond Future	7.7190	7.6300	(1.153)	0.0000	0.0000	3,586
2011/12/15	R203	2012/02/02	8.75	Call	Bond Future	4,621.0000	5,003.0000	8.267	0	0	0
2011/12/15	R203	2012/02/02	8.75	Put	Bond Future	64.0000	40.0000	(37.500)	0	0	0

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2011/12/15	R203 2012/02/02	8.80	Call	Bond Future	4,825.0000	5,210.0000	7.979	0	0	0
2011/12/15	R203 2012/02/02	8.80	Put	Bond Future	53.0000	32.0000	(39.623)	0	0	0
2011/12/15	R203 2012/02/02	8.70	Call	Bond Future	4,418.0000	4,796.0000	8.556	0	0	0
2011/12/15	R203 2012/02/02	8.70	Put	Bond Future	76.0000	48.0000	(36.842)	0	0	0
2011/12/15	R203 2012/02/02	6.95	Put	Bond Future	3,688.0000	3,312.0000	(10.195)	0	0	0
2011/12/15	R203 2012/02/02	6.95	Call	Bond Future	117.0000	147.0000	25.641	0	0	2,640
2011/12/15	R203 2012/02/02	7.20	Put	Bond Future	2,676.0000	2,335.0000	(12.743)	0	0	0
2011/12/15	R203 2012/02/02	7.20	Call	Bond Future	283.0000	347.0000	22.615	0	0	880
2011/12/15	R203 2012/02/02	7.35	Call	Bond Future	445.0000	539.0000	21.124	0	0	0
2011/12/15	R203 2012/02/02	7.35	Put	Bond Future	2,140.0000	1,828.0000	(14.579)	0	0	880
2011/12/15	R203 2012/02/02	7.95	Call	Bond Future	1,705.0000	1,954.0000	14.604	0	0	0
2011/12/15	R203 2012/02/02	7.95	Put	Bond Future	661.0000	505.0000	(23.601)	0	0	2,640
2011/12/15	R203 2012/05/03			Bond Future	7.8250	7.7310	(1.201)	0.0000	0.0000	0
2011/12/15	R203 2012/05/03	8.75	Call	Bond Future	4,543.0000	4,852.0000	6.802	0	0	0
2011/12/15	R203 2012/05/03	8.75	Put	Bond Future	610.0000	508.0000	(16.721)	0	0	0
2011/12/15	R203 2012/05/03	8.80	Call	Bond Future	4,705.0000	5,020.0000	6.695	0	0	0
2011/12/15	R203 2012/05/03	8.80	Put	Bond Future	564.0000	469.0000	(16.844)	0	0	0
2011/12/15	R203 2012/05/03	8.70	Call	Bond Future	4,378.0000	4,682.0000	6.944	0	0	0
2011/12/15	R203 2012/05/03	8.70	Put	Bond Future	652.0000	546.0000	(16.258)	0	0	0
2011/12/15	R203 2012/08/02			Bond Future	7.9240	7.8240	(1.262)	0.0000	0.0000	0
2011/12/15	R203 2012/08/02	8.50	Call	Bond Future	3,951.0000	4,176.0000	5.695	0	0	0
2011/12/15	R203 2012/08/02	8.50	Put	Bond Future	1,584.0000	1,391.0000	(12.184)	0	0	0
2011/12/15	R203 2012/08/02	8.55	Call	Bond Future	4,087.0000	4,317.0000	5.628	0	0	0
2011/12/15	R203 2012/08/02	8.55	Put	Bond Future	1,518.0000	1,330.0000	(12.385)	0	0	0
2011/12/15	R203 2012/08/02	8.45	Call	Bond Future	3,817.0000	4,036.0000	5.737	0	0	0
2011/12/15	R203 2012/08/02	8.45	Put	Bond Future	1,653.0000	1,454.0000	(12.039)	0	0	0
2011/12/15	R203 2012/11/01			Bond Future	8.0390	7.9290	(1.368)	0.0000	0.0000	0
2011/12/15	R203 2012/11/01	7.75	Call	Bond Future	2,269.0000	2,463.0000	8.550	0	0	0
2011/12/15	R203 2012/11/01	7.75	Put	Bond Future	3,427.0000	3,182.0000	(7.149)	0	0	0
2011/12/15	R203 2012/11/01	7.80	Call	Bond Future	2,360.0000	2,559.0000	8.432	0	0	0
2011/12/15	R203 2012/11/01	7.80	Put	Bond Future	3,316.0000	3,077.0000	(7.207)	0	0	0
2011/12/15	R203 2012/11/01	7.70	Call	Bond Future	2,179.0000	2,368.0000	8.674	0	0	0
2011/12/15	R203 2012/11/01	7.70	Put	Bond Future	3,539.0000	3,289.0000	(7.064)	0	0	0
2011/12/15	R204 2012/02/02			Bond Future	8.0090	7.9160	(1.161)	0.0000	0.0000	3,543

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2011/12/15	R204 2012/02/02	9.00	Call	Bond Future	5,114.0000	5,560.0000	8.721	0	0	0
2011/12/15	R204 2012/02/02	9.00	Put	Bond Future	117.0000	78.0000	(33.333)	0	0	0
2011/12/15	R204 2012/02/02	9.05	Call	Bond Future	5,340.0000	5,791.0000	8.446	0	0	0
2011/12/15	R204 2012/02/02	9.05	Put	Bond Future	100.0000	65.0000	(35.000)	0	0	0
2011/12/15	R204 2012/02/02	8.95	Call	Bond Future	4,889.0000	5,329.0000	9.000	0	0	0
2011/12/15	R204 2012/02/02	8.95	Put	Bond Future	137.0000	91.0000	(33.577)	0	0	0
2011/12/15	R204 2012/02/02	7.25	Put	Bond Future	4,237.0000	3,799.0000	(10.338)	0	0	0
2011/12/15	R204 2012/02/02	7.25	Call	Bond Future	187.0000	234.0000	25.134	0	0	540
2011/12/15	R204 2012/02/02	8.00	Call	Bond Future	1,340.0000	1,566.0000	16.866	0	0	0
2011/12/15	R204 2012/02/02	8.00	Put	Bond Future	1,387.0000	1,127.0000	(18.745)	0	0	540
2011/12/15	R204 2012/02/02	7.50	Call	Bond Future	408.0000	500.0000	22.549	0	0	0
2011/12/15	R204 2012/02/02	7.50	Put	Bond Future	3,102.0000	2,708.0000	(12.701)	0	0	0
2011/12/15	R204 2012/05/03			Bond Future	8.1140	8.0160	(1.208)	0.0000	0.0000	0
2011/12/15	R204 2012/05/03	8.75	Call	Bond Future	4,307.0000	4,641.0000	7.755	0	0	0
2011/12/15	R204 2012/05/03	8.75	Put	Bond Future	1,172.0000	1,011.0000	(13.737)	0	0	0
2011/12/15	R204 2012/05/03	8.80	Call	Bond Future	4,480.0000	4,822.0000	7.634	0	0	0
2011/12/15	R204 2012/05/03	8.80	Put	Bond Future	1,104.0000	951.0000	(13.859)	0	0	0
2011/12/15	R204 2012/05/03	8.70	Call	Bond Future	4,137.0000	4,464.0000	7.904	0	0	0
2011/12/15	R204 2012/05/03	8.70	Put	Bond Future	1,244.0000	1,076.0000	(13.505)	0	0	0
2011/12/15	R204 2012/08/02			Bond Future	8.2140	8.1100	(1.266)	0.0000	0.0000	0
2011/12/15	R204 2012/08/02	8.50	Call	Bond Future	3,703.0000	4,002.0000	8.075	0	0	0
2011/12/15	R204 2012/08/02	8.50	Put	Bond Future	2,327.0000	2,119.0000	(8.939)	0	0	0
2011/12/15	R204 2012/08/02	8.55	Call	Bond Future	3,848.0000	4,152.0000	7.900	0	0	0
2011/12/15	R204 2012/08/02	8.55	Put	Bond Future	2,233.0000	2,031.0000	(9.046)	0	0	0
2011/12/15	R204 2012/08/02	8.45	Call	Bond Future	3,561.0000	3,854.0000	8.228	0	0	0
2011/12/15	R204 2012/08/02	8.45	Put	Bond Future	2,423.0000	2,210.0000	(8.791)	0	0	0
2011/12/15	R204 2012/11/01			Bond Future	8.3220	8.2110	(1.334)	0.0000	0.0000	0
2011/12/15	R204 2012/11/01	8.00	Call	Bond Future	2,764.0000	2,998.0000	8.466	0	0	0
2011/12/15	R204 2012/11/01	8.00	Put	Bond Future	4,285.0000	3,998.0000	(6.698)	0	0	0
2011/12/15	R204 2012/11/01	8.05	Call	Bond Future	2,870.0000	3,110.0000	8.362	0	0	0
2011/12/15	R204 2012/11/01	8.05	Put	Bond Future	4,153.0000	3,872.0000	(6.766)	0	0	0
2011/12/15	R204 2012/11/01	7.95	Call	Bond Future	2,659.0000	2,888.0000	8.612	0	0	0
2011/12/15	R204 2012/11/01	7.95	Put	Bond Future	4,419.0000	4,127.0000	(6.608)	0	0	0
2011/12/15	R206 2012/02/02			Bond Future	6.3480	6.2560	(1.449)	0.0000	0.0000	300

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2011/12/15	R206 2012/02/02	8.00	Call	Bond Future	2,951.0000	3,119.0000	5.693	0	0	0
2011/12/15	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R206 2012/02/02	8.05	Call	Bond Future	3,039.0000	3,207.0000	5.528	0	0	0
2011/12/15	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R206 2012/02/02	7.95	Call	Bond Future	2,864.0000	3,031.0000	5.831	0	0	0
2011/12/15	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R206 2012/05/03			Bond Future	6.4280	6.3230	(1.633)	0.0000	0.0000	0
2011/12/15	R206 2012/05/03	7.50	Call	Bond Future	1,829.0000	1,947.0000	6.452	0	0	0
2011/12/15	R206 2012/05/03	7.50	Put	Bond Future	139.0000	89.0000	(35.971)	0	0	0
2011/12/15	R206 2012/05/03	7.55	Call	Bond Future	1,895.0000	2,016.0000	6.385	0	0	0
2011/12/15	R206 2012/05/03	7.55	Put	Bond Future	127.0000	80.0000	(37.008)	0	0	0
2011/12/15	R206 2012/05/03	7.45	Call	Bond Future	1,764.0000	1,878.0000	6.463	0	0	0
2011/12/15	R206 2012/05/03	7.45	Put	Bond Future	152.0000	98.0000	(35.526)	0	0	0
2011/12/15	R206 2012/08/02			Bond Future	6.4860	6.3570	(1.989)	0.0000	0.0000	0
2011/12/15	R206 2012/08/02	7.25	Call	Bond Future	1,519.0000	1,579.0000	3.950	0	0	0
2011/12/15	R206 2012/08/02	7.25	Put	Bond Future	483.0000	367.0000	(24.017)	0	0	0
2011/12/15	R206 2012/08/02	7.30	Call	Bond Future	1,566.0000	1,629.0000	4.023	0	0	0
2011/12/15	R206 2012/08/02	7.30	Put	Bond Future	463.0000	350.0000	(24.406)	0	0	0
2011/12/15	R206 2012/08/02	7.20	Call	Bond Future	1,472.0000	1,529.0000	3.872	0	0	0
2011/12/15	R206 2012/08/02	7.20	Put	Bond Future	504.0000	384.0000	(23.810)	0	0	0
2011/12/15	R206 2012/11/01			Bond Future	6.5570	6.3900	(2.547)	0.0000	0.0000	0
2011/12/15	R206 2012/11/01	6.00	Call	Bond Future	767.0000	781.0000	1.825	0	0	0
2011/12/15	R206 2012/11/01	6.00	Put	Bond Future	1,404.0000	1,227.0000	(12.607)	0	0	0
2011/12/15	R206 2012/11/01	6.05	Call	Bond Future	791.0000	807.0000	2.023	0	0	0
2011/12/15	R206 2012/11/01	6.05	Put	Bond Future	1,370.0000	1,196.0000	(12.701)	0	0	0
2011/12/15	R206 2012/11/01	5.95	Call	Bond Future	742.0000	754.0000	1.617	0	0	0
2011/12/15	R206 2012/11/01	5.95	Put	Bond Future	1,436.0000	1,258.0000	(12.396)	0	0	0
2011/12/15	R207 2012/02/02			Bond Future	8.2740	8.1810	(1.124)	0.0000	0.0000	46,112
2011/12/15	R207 2012/02/02	9.00	Call	Bond Future	4,096.0000	4,549.0000	11.060	0	0	0
2011/12/15	R207 2012/02/02	9.00	Put	Bond Future	192.0000	130.0000	(32.292)	0	0	0
2011/12/15	R207 2012/02/02	9.05	Call	Bond Future	4,329.0000	4,790.0000	10.649	0	0	0
2011/12/15	R207 2012/02/02	9.05	Put	Bond Future	164.0000	109.0000	(33.537)	0	0	0
2011/12/15	R207 2012/02/02	8.95	Call	Bond Future	3,866.0000	4,311.0000	11.511	0	0	0
2011/12/15	R207 2012/02/02	8.95	Put	Bond Future	224.0000	154.0000	(31.250)	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
2011/12/15	R207 2012/02/02	7.35	Put	Bond Future	5,344.0000	4,852.0000	(9.207)	0	0	0
2011/12/15	R207 2012/02/02	7.35	Call	Bond Future	64.0000	87.0000	35.938	0	0	1,920
2011/12/15	R207 2012/02/02	7.65	Put	Bond Future	3,745.0000	3,296.0000	(11.989)	0	0	0
2011/12/15	R207 2012/02/02	7.65	Call	Bond Future	219.0000	285.0000	30.137	0	0	640
2011/12/15	R207 2012/02/02	7.85	Call	Bond Future	430.0000	544.0000	26.512	0	0	0
2011/12/15	R207 2012/02/02	7.85	Put	Bond Future	2,808.0000	2,407.0000	(14.281)	0	0	640
2011/12/15	R207 2012/02/02	8.50	Call	Bond Future	2,014.0000	2,345.0000	16.435	0	0	0
2011/12/15	R207 2012/02/02	8.50	Put	Bond Future	776.0000	592.0000	(23.711)	0	0	1,920
2011/12/15	R207 2012/05/03			Bond Future	8.3790	8.2820	(1.158)	0.0000	0.0000	0
2011/12/15	R207 2012/05/03	8.75	Call	Bond Future	3,720.0000	4,016.0000	7.957	0	0	0
2011/12/15	R207 2012/05/03	8.75	Put	Bond Future	1,757.0000	1,531.0000	(12.863)	0	0	0
2011/12/15	R207 2012/05/03	8.80	Call	Bond Future	3,886.0000	4,190.0000	7.823	0	0	0
2011/12/15	R207 2012/05/03	8.80	Put	Bond Future	1,662.0000	1,444.0000	(13.117)	0	0	0
2011/12/15	R207 2012/05/03	8.70	Call	Bond Future	3,558.0000	3,845.0000	8.066	0	0	0
2011/12/15	R207 2012/05/03	8.70	Put	Bond Future	1,856.0000	1,621.0000	(12.662)	0	0	0
2011/12/15	R207 2012/08/02			Bond Future	8.4800	8.3780	(1.203)	0.0000	0.0000	0
2011/12/15	R207 2012/08/02	8.75	Call	Bond Future	4,036.0000	4,298.0000	6.492	0	0	0
2011/12/15	R207 2012/08/02	8.75	Put	Bond Future	2,644.0000	2,373.0000	(10.250)	0	0	0
2011/12/15	R207 2012/08/02	8.80	Call	Bond Future	4,189.0000	4,458.0000	6.422	0	0	0
2011/12/15	R207 2012/08/02	8.80	Put	Bond Future	2,542.0000	2,278.0000	(10.386)	0	0	0
2011/12/15	R207 2012/08/02	8.70	Call	Bond Future	3,885.0000	4,141.0000	6.589	0	0	0
2011/12/15	R207 2012/08/02	8.70	Put	Bond Future	2,749.0000	2,472.0000	(10.076)	0	0	0
2011/12/15	R207 2012/11/01			Bond Future	8.5850	8.4750	(1.281)	0.0000	0.0000	0
2011/12/15	R207 2012/11/01	8.25	Call	Bond Future	3,003.0000	3,285.0000	9.391	0	0	0
2011/12/15	R207 2012/11/01	8.25	Put	Bond Future	4,714.0000	4,438.0000	(5.855)	0	0	0
2011/12/15	R207 2012/11/01	8.30	Call	Bond Future	3,117.0000	3,405.0000	9.240	0	0	0
2011/12/15	R207 2012/11/01	8.30	Put	Bond Future	4,570.0000	4,301.0000	(5.886)	0	0	0
2011/12/15	R207 2012/11/01	8.20	Call	Bond Future	2,891.0000	3,168.0000	9.581	0	0	0
2011/12/15	R207 2012/11/01	8.20	Put	Bond Future	4,861.0000	4,580.0000	(5.781)	0	0	0
2011/12/15	R208 2012/02/02			Bond Future	8.3090	8.2060	(1.240)	0.0000	0.0000	14,084
2011/12/15	R208 2012/02/02	9.00	Call	Bond Future	4,167.0000	4,708.0000	12.983	0	0	0
2011/12/15	R208 2012/02/02	9.00	Put	Bond Future	193.0000	122.0000	(36.788)	0	0	0
2011/12/15	R208 2012/02/02	9.05	Call	Bond Future	4,416.0000	4,967.0000	12.477	0	0	0
2011/12/15	R208 2012/02/02	9.05	Put	Bond Future	164.0000	102.0000	(37.805)	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
2011/12/15	R208 2012/02/02	8.95	Call	Bond Future	3,922.0000	4,452.0000	13.514	0	0	0
2011/12/15	R208 2012/02/02	8.95	Put	Bond Future	228.0000	146.0000	(35.965)	0	0	0
2011/12/15	R208 2012/02/02	7.45	Put	Bond Future	5,339.0000	4,756.0000	(10.920)	0	0	0
2011/12/15	R208 2012/02/02	7.45	Call	Bond Future	69.0000	99.0000	43.478	0	0	2,880
2011/12/15	R208 2012/02/02	7.70	Put	Bond Future	3,903.0000	3,367.0000	(13.733)	0	0	0
2011/12/15	R208 2012/02/02	7.70	Call	Bond Future	206.0000	282.0000	36.893	0	0	960
2011/12/15	R208 2012/02/02	7.90	Call	Bond Future	424.0000	560.0000	32.075	0	0	0
2011/12/15	R208 2012/02/02	7.90	Put	Bond Future	2,886.0000	2,410.0000	(16.493)	0	0	960
2011/12/15	R208 2012/02/02	8.55	Call	Bond Future	2,147.0000	2,554.0000	18.957	0	0	0
2011/12/15	R208 2012/02/02	8.55	Put	Bond Future	735.0000	530.0000	(27.891)	0	0	2,880
2011/12/15	R208 2012/05/03			Bond Future	8.4030	8.2960	(1.273)	0.0000	0.0000	0
2011/12/15	R208 2012/05/03	9.00	Call	Bond Future	4,754.0000	5,149.0000	8.309	0	0	0
2011/12/15	R208 2012/05/03	9.00	Put	Bond Future	1,390.0000	1,165.0000	(16.187)	0	0	0
2011/12/15	R208 2012/05/03	9.05	Call	Bond Future	4,946.0000	5,351.0000	8.188	0	0	0
2011/12/15	R208 2012/05/03	9.05	Put	Bond Future	1,308.0000	1,093.0000	(16.437)	0	0	0
2011/12/15	R208 2012/05/03	8.95	Call	Bond Future	4,564.0000	4,950.0000	8.457	0	0	0
2011/12/15	R208 2012/05/03	8.95	Put	Bond Future	1,476.0000	1,242.0000	(15.854)	0	0	0
2011/12/15	R208 2012/08/02			Bond Future	8.4910	8.3790	(1.319)	0.0000	0.0000	0
2011/12/15	R208 2012/08/02	8.75	Call	Bond Future	4,346.0000	4,638.0000	6.719	0	0	0
2011/12/15	R208 2012/08/02	8.75	Put	Bond Future	2,902.0000	2,561.0000	(11.751)	0	0	0
2011/12/15	R208 2012/08/02	8.80	Call	Bond Future	4,511.0000	4,810.0000	6.628	0	0	0
2011/12/15	R208 2012/08/02	8.80	Put	Bond Future	2,792.0000	2,457.0000	(11.999)	0	0	0
2011/12/15	R208 2012/08/02	8.70	Call	Bond Future	4,184.0000	4,468.0000	6.788	0	0	0
2011/12/15	R208 2012/08/02	8.70	Put	Bond Future	3,017.0000	2,667.0000	(11.601)	0	0	0
2011/12/15	R208 2012/11/01			Bond Future	8.5870	8.4680	(1.386)	0.0000	0.0000	0
2011/12/15	R208 2012/11/01	8.25	Call	Bond Future	3,117.0000	3,409.0000	9.368	0	0	0
2011/12/15	R208 2012/11/01	8.25	Put	Bond Future	4,991.0000	4,627.0000	(7.293)	0	0	0
2011/12/15	R208 2012/11/01	8.30	Call	Bond Future	3,240.0000	3,539.0000	9.228	0	0	0
2011/12/15	R208 2012/11/01	8.30	Put	Bond Future	4,833.0000	4,476.0000	(7.387)	0	0	0
2011/12/15	R208 2012/11/01	8.20	Call	Bond Future	2,997.0000	3,282.0000	9.510	0	0	0
2011/12/15	R208 2012/11/01	8.20	Put	Bond Future	5,153.0000	4,782.0000	(7.200)	0	0	0
2011/12/15	R209 2012/02/02			Bond Future	9.1650	9.0680	(1.058)	0.0000	0.0000	2,936
2011/12/15	R209 2012/02/02	9.00	Call	Bond Future	1,706.0000	1,950.0000	14.302	0	0	0
2011/12/15	R209 2012/02/02	9.00	Put	Bond Future	2,949.0000	2,467.0000	(16.345)	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
2011/12/15	R209 2012/02/02	9.05	Call	Bond Future	1,868.0000	2,131.0000	14.079	0	0	0
2011/12/15	R209 2012/02/02	9.05	Put	Bond Future	2,731.0000	2,267.0000	(16.990)	0	0	0
2011/12/15	R209 2012/02/02	8.95	Call	Bond Future	1,554.0000	1,779.0000	14.479	0	0	0
2011/12/15	R209 2012/02/02	8.95	Put	Bond Future	3,181.0000	2,679.0000	(15.781)	0	0	0
2011/12/15	R209 2012/05/03			Bond Future	9.2450	9.1450	(1.082)	0.0000	0.0000	0
2011/12/15	R209 2012/05/03	9.00	Call	Bond Future	2,921.0000	3,196.0000	9.415	0	0	0
2011/12/15	R209 2012/05/03	9.00	Put	Bond Future	4,752.0000	4,289.0000	(9.743)	0	0	0
2011/12/15	R209 2012/05/03	9.05	Call	Bond Future	3,082.0000	3,370.0000	9.345	0	0	0
2011/12/15	R209 2012/05/03	9.05	Put	Bond Future	4,534.0000	4,083.0000	(9.947)	0	0	0
2011/12/15	R209 2012/05/03	8.95	Call	Bond Future	2,764.0000	3,028.0000	9.551	0	0	0
2011/12/15	R209 2012/05/03	8.95	Put	Bond Future	4,978.0000	4,504.0000	(9.522)	0	0	0
2011/12/15	R209 2012/08/02			Bond Future	9.3200	9.2160	(1.116)	0.0000	0.0000	0
2011/12/15	R209 2012/08/02	9.25	Call	Bond Future	4,607.0000	4,920.0000	6.794	0	0	0
2011/12/15	R209 2012/08/02	9.25	Put	Bond Future	5,116.0000	4,671.0000	(8.698)	0	0	0
2011/12/15	R209 2012/08/02	9.30	Call	Bond Future	4,790.0000	5,113.0000	6.743	0	0	0
2011/12/15	R209 2012/08/02	9.30	Put	Bond Future	4,935.0000	4,500.0000	(8.815)	0	0	0
2011/12/15	R209 2012/08/02	9.20	Call	Bond Future	4,435.0000	4,739.0000	6.855	0	0	0
2011/12/15	R209 2012/08/02	9.20	Put	Bond Future	5,311.0000	4,857.0000	(8.548)	0	0	0
2011/12/15	R209 2012/11/01			Bond Future	9.3980	9.2910	(1.139)	0.0000	0.0000	0
2011/12/15	R209 2012/11/01	9.00	Call	Bond Future	4,241.0000	4,457.0000	5.093	0	0	0
2011/12/15	R209 2012/11/01	9.00	Put	Bond Future	7,171.0000	6,618.0000	(7.712)	0	0	0
2011/12/15	R209 2012/11/01	9.05	Call	Bond Future	4,397.0000	4,621.0000	5.094	0	0	0
2011/12/15	R209 2012/11/01	9.05	Put	Bond Future	6,949.0000	6,403.0000	(7.857)	0	0	0
2011/12/15	R209 2012/11/01	8.95	Call	Bond Future	4,089.0000	4,296.0000	5.062	0	0	0
2011/12/15	R209 2012/11/01	8.95	Put	Bond Future	7,401.0000	6,839.0000	(7.594)	0	0	0
2011/12/15	R210 2012/02/02			Bond Future	139.1097	139.8543	0.535	0.0000	0.0000	755
2011/12/15	R210 2012/02/02	131.00	Call	Bond Future	8,110.0000	8,854.0000	9.174	0	0	0
2011/12/15	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R210 2012/02/02	131.05	Call	Bond Future	8,060.0000	8,804.0000	9.231	0	0	0
2011/12/15	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R210 2012/02/02	130.95	Call	Bond Future	8,160.0000	8,904.0000	9.118	0	0	0
2011/12/15	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R211 2012/02/02			Bond Future	115.9503	115.9525	0.002	0.0000	0.0000	480

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/12/15	R211 2012/02/02	110.50	Call	Bond Future	5,450.0000	5,452.0000	0.037	0	0	0
2011/12/15	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R211 2012/02/02	110.55	Call	Bond Future	5,400.0000	5,402.0000	0.037	0	0	0
2011/12/15	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R211 2012/02/02	110.45	Call	Bond Future	5,500.0000	5,502.0000	0.036	0	0	0
2011/12/15	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R212 2012/02/02			Bond Future	112.2730	113.1776	0.806	0.0000	0.0000	2,677
2011/12/15	R212 2012/02/02	108.50	Call	Bond Future	3,773.0000	4,678.0000	23.986	0	0	0
2011/12/15	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R212 2012/02/02	108.55	Call	Bond Future	3,723.0000	4,628.0000	24.308	0	0	0
2011/12/15	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R212 2012/02/02	108.45	Call	Bond Future	3,823.0000	4,728.0000	23.673	0	0	0
2011/12/15	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/15	R213 2012/02/02			Bond Future	9.1920	9.0940	(1.066)	0.0000	0.0000	487
2011/12/15	R213 2012/02/02	9.00	Call	Bond Future	1,658.0000	1,903.0000	14.777	0	0	0
2011/12/15	R213 2012/02/02	9.00	Put	Bond Future	3,133.0000	2,630.0000	(16.055)	0	0	0
2011/12/15	R213 2012/02/02	9.05	Call	Bond Future	1,818.0000	2,082.0000	14.521	0	0	0
2011/12/15	R213 2012/02/02	9.05	Put	Bond Future	2,905.0000	2,421.0000	(16.661)	0	0	0
2011/12/15	R213 2012/02/02	8.95	Call	Bond Future	1,508.0000	1,733.0000	14.920	0	0	0
2011/12/15	R213 2012/02/02	8.95	Put	Bond Future	3,373.0000	2,851.0000	(15.476)	0	0	0
2011/12/15	R213 2012/05/03			Bond Future	9.2780	9.1780	(1.078)	0.0000	0.0000	0
2011/12/15	R213 2012/05/03	9.25	Call	Bond Future	3,733.0000	4,072.0000	9.081	0	0	0
2011/12/15	R213 2012/05/03	9.25	Put	Bond Future	3,942.0000	3,530.0000	(10.452)	0	0	0
2011/12/15	R213 2012/05/03	9.30	Call	Bond Future	3,919.0000	4,270.0000	8.956	0	0	0
2011/12/15	R213 2012/05/03	9.30	Put	Bond Future	3,755.0000	3,355.0000	(10.652)	0	0	0
2011/12/15	R213 2012/05/03	9.20	Call	Bond Future	3,553.0000	3,880.0000	9.203	0	0	0
2011/12/15	R213 2012/05/03	9.20	Put	Bond Future	4,138.0000	3,714.0000	(10.246)	0	0	0
2011/12/15	R213 2012/08/02			Bond Future	9.3590	9.2550	(1.111)	0.0000	0.0000	0
2011/12/15	R213 2012/08/02	9.25	Call	Bond Future	4,569.0000	4,888.0000	6.982	0	0	0
2011/12/15	R213 2012/08/02	9.25	Put	Bond Future	5,376.0000	4,925.0000	(8.389)	0	0	0
2011/12/15	R213 2012/08/02	9.30	Call	Bond Future	4,754.0000	5,082.0000	6.899	0	0	0
2011/12/15	R213 2012/08/02	9.30	Put	Bond Future	5,189.0000	4,748.0000	(8.499)	0	0	0
2011/12/15	R213 2012/08/02	9.20	Call	Bond Future	4,396.0000	4,705.0000	7.029	0	0	0



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2011/12/15	R213 2012/08/02	9.20	Put	Bond Future	5,577.0000	5,117.0000	(8.248)	0	0	0
2011/12/15	R213 2012/11/01			Bond Future	9.4470	9.3390	(1.143)	0.0000	0.0000	0
2011/12/15	R213 2012/11/01	9.00	Call	Bond Future	4,187.0000	4,411.0000	5.350	0	0	0
2011/12/15	R213 2012/11/01	9.00	Put	Bond Future	7,523.0000	6,960.0000	(7.484)	0	0	0
2011/12/15	R213 2012/11/01	9.05	Call	Bond Future	4,342.0000	4,575.0000	5.366	0	0	0
2011/12/15	R213 2012/11/01	9.05	Put	Bond Future	7,294.0000	6,740.0000	(7.595)	0	0	0
2011/12/15	R213 2012/11/01	8.95	Call	Bond Future	4,035.0000	4,251.0000	5.353	0	0	0
2011/12/15	R213 2012/11/01	8.95	Put	Bond Future	7,757.0000	7,186.0000	(7.361)	0	0	0
2011/12/15	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>593465.00</b>