



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/12/2011

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
2011/12/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	AL7T 2012/02/02			Index Future	412.1550	412.3090	0.037	0.0000	0.0000	16
2011/12/23	AL7T 2012/05/03			Index Future	418.0890	418.2340	0.035	0.0000	0.0000	0
2011/12/23	ALBI 2012/02/02			Index Future	374.9590	375.0980	0.037	0.0000	0.0000	1,038
2011/12/23	ALBI 2012/05/03			Index Future	380.3570	380.4880	0.034	0.0000	0.0000	0
2011/12/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	CAAN 2012/03/30			Can-Do Future	0.3846	0.3996	3.900	0.0000	0.0000	100,000
2011/12/23	CAAO 2012/03/30			Can-Do Future	0.0948	0.0868	(8.439)	0.0000	0.0000	100,000
2011/12/23	CAAS 2012/01/31			Can-Do Future	0.1442	0.1536	6.519	0.0000	0.0000	12,500
2011/12/23	CAAT 2012/02/29			Can-Do Future	0.1141	0.1201	5.259	0.0000	0.0000	12,500
2011/12/23	CAAU 2012/01/31			Can-Do Future	0.0437	0.0377	(13.730)	0.0000	0.0000	19,481
2011/12/23	CAAV 2012/02/29			Can-Do Future	0.0721	0.0653	(9.431)	0.0000	0.0000	12,987
2011/12/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/23	GOVI 2012/02/02			GOVI	376.2760	376.4010	0.033	0.0000	0.0000	184
2011/12/23	GOVI 2012/02/02	369.00	Call	GOVI	72,760.0000	74,010.0000	1.718	0	0	0
2011/12/23	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/02/02	369.01	Call	GOVI	72,660.0000	73,910.0000	1.720	0	0	0
2011/12/23	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/02/02	368.99	Call	GOVI	72,860.0000	74,110.0000	1.716	0	0	0

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2011/12/23	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/05/03			GOVI	381.6930	381.8100	0.031	0.0000	0.0000	0
2011/12/23	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/05/03	382.00	Put	GOVI	3,070.0000	1,900.0000	(38.111)	0	0	0
2011/12/23	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/05/03	382.01	Put	GOVI	3,170.0000	2,000.0000	(36.909)	0	0	0
2011/12/23	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/23	GOVI 2012/05/03	381.99	Put	GOVI	2,970.0000	1,800.0000	(39.394)	0	0	0
2011/12/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/23	IGOV 2012/02/02			Index Future	167.4010	167.3810	(0.012)	0.0000	0.0000	508
2011/12/23	IGOV 2012/05/03			Index Future	169.8110	169.7860	(0.015)	0.0000	0.0000	0
2011/12/23	ILBI 2012/02/02			Index Future	454.3360	454.3480	0.003	0.0000	0.0000	88
2011/12/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/23	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/23	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/23	JBAF 2012/03/20			Jibar Tradeable Future	5.5500	5.5500	0.000	0.0000	0.0000	2,390
2011/12/23	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/23	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/23	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	2,890
2011/12/23	JBAF 2012/09/19			Jibar Tradeable Future	5.6100	5.6300	0.357	0.0000	0.0000	44,760
2011/12/23	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	990
2011/12/23	JBAF 2013/03/20			Jibar Tradeable Future	6.0000	5.9700	(0.500)	0.0000	0.0000	790

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2011/12/23	JBAF 2013/06/19			Jibar Tradeable Future	6.2300	6.2500	0.321	0.0000	0.0000	1,250
2011/12/23	JBAF 2013/09/18			Jibar Tradeable Future	6.5400	6.5300	(0.153)	0.0000	0.0000	1,500
2011/12/23	JBAF 2013/12/18			Jibar Tradeable Future	6.8400	6.7900	(0.731)	0.0000	0.0000	0
2011/12/23	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/23	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/23	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/23	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/23	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/23	OTH1 2012/02/02			Index Future	367.5360	367.7500	0.058	0.0000	0.0000	0
2011/12/23	R157 2012/02/02			Bond Future	6.7960	6.7890	(0.103)	0.0000	0.0000	12,560
2011/12/23	R157 2012/02/02	8.50	Call	Bond Future	5,870.0000	5,894.0000	0.409	0	0	0
2011/12/23	R157 2012/02/02	8.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/23	R157 2012/02/02	8.55	Call	Bond Future	6,036.0000	6,061.0000	0.414	0	0	0
2011/12/23	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R157 2012/02/02	8.45	Call	Bond Future	5,703.0000	5,728.0000	0.438	0	0	0

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2011/12/23	R157 2012/02/02	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/12/23	R157 2012/02/02	6.55	Call	Bond Future	335.0000	336.0000	0.299	0	0	0
2011/12/23	R157 2012/02/02	6.55	Put	Bond Future	1,213.0000	1,190.0000	(1.896)	0	0	0
2011/12/23	R157 2012/02/02	6.00	Put	Bond Future	2,902.0000	2,877.0000	(0.861)	0	0	0
2011/12/23	R157 2012/02/02	6.00	Call	Bond Future	30.0000	30.0000	0.000	0	0	130
2011/12/23	R157 2012/02/02	7.05	Call	Bond Future	1,238.0000	1,248.0000	0.808	0	0	0
2011/12/23	R157 2012/02/02	7.05	Put	Bond Future	339.0000	325.0000	(4.130)	0	0	130
2011/12/23	R157 2012/02/02	6.25	Put	Bond Future	2,066.0000	2,040.0000	(1.258)	0	0	0
2011/12/23	R157 2012/02/02	6.25	Call	Bond Future	105.0000	104.0000	(0.952)	0	0	3,960
2011/12/23	R157 2012/02/02	6.45	Put	Bond Future	1,474.0000	1,449.0000	(1.696)	0	0	0
2011/12/23	R157 2012/02/02	6.45	Call	Bond Future	236.0000	236.0000	0.000	0	0	1,320
2011/12/23	R157 2012/02/02	6.65	Call	Bond Future	460.0000	462.0000	0.435	0	0	0
2011/12/23	R157 2012/02/02	6.65	Put	Bond Future	980.0000	957.0000	(2.347)	0	0	1,320
2011/12/23	R157 2012/02/02	7.20	Call	Bond Future	1,632.0000	1,646.0000	0.858	0	0	0
2011/12/23	R157 2012/02/02	7.20	Put	Bond Future	207.0000	196.0000	(5.314)	0	0	3,960
2011/12/23	R157 2012/05/03			Bond Future	6.8820	6.8770	(0.073)	0.0000	0.0000	0
2011/12/23	R157 2012/05/03	8.25	Call	Bond Future	4,567.0000	4,580.0000	0.285	0	0	0
2011/12/23	R157 2012/05/03	8.25	Put	Bond Future	153.0000	149.0000	(2.614)	0	0	0
2011/12/23	R157 2012/05/03	8.30	Call	Bond Future	4,709.0000	4,723.0000	0.297	0	0	0
2011/12/23	R157 2012/05/03	8.30	Put	Bond Future	137.0000	135.0000	(1.460)	0	0	0
2011/12/23	R157 2012/05/03	8.20	Call	Bond Future	4,424.0000	4,436.0000	0.271	0	0	0
2011/12/23	R157 2012/05/03	8.20	Put	Bond Future	167.0000	163.0000	(2.395)	0	0	0
2011/12/23	R157 2012/08/02			Bond Future	6.9490	6.9420	(0.101)	0.0000	0.0000	0
2011/12/23	R157 2012/08/02	8.00	Call	Bond Future	3,818.0000	3,832.0000	0.367	0	0	0
2011/12/23	R157 2012/08/02	8.00	Put	Bond Future	659.0000	651.0000	(1.214)	0	0	0
2011/12/23	R157 2012/08/02	8.05	Call	Bond Future	3,935.0000	3,948.0000	0.330	0	0	0
2011/12/23	R157 2012/08/02	8.05	Put	Bond Future	628.0000	619.0000	(1.433)	0	0	0
2011/12/23	R157 2012/08/02	7.95	Call	Bond Future	3,704.0000	3,717.0000	0.351	0	0	0
2011/12/23	R157 2012/08/02	7.95	Put	Bond Future	692.0000	684.0000	(1.156)	0	0	0
2011/12/23	R157 2012/11/01			Bond Future	7.0260	7.0180	(0.114)	0.0000	0.0000	0
2011/12/23	R157 2012/11/01	7.00	Call	Bond Future	1,943.0000	1,951.0000	0.412	0	0	0
2011/12/23	R157 2012/11/01	7.00	Put	Bond Future	2,016.0000	2,002.0000	(0.694)	0	0	0
2011/12/23	R157 2012/11/01	7.05	Call	Bond Future	2,016.0000	2,024.0000	0.397	0	0	0
2011/12/23	R157 2012/11/01	7.05	Put	Bond Future	1,949.0000	1,934.0000	(0.770)	0	0	0
2011/12/23	R157 2012/11/01	6.95	Call	Bond Future	1,872.0000	1,880.0000	0.427	0	0	0

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2011/12/23	R157 2012/11/01	6.95	Put	Bond Future	2,086.0000	2,071.0000	(0.719)	0	0	0
2011/12/23	R186 2012/02/02			Bond Future	8.5490	8.5430	(0.070)	0.0000	0.0000	27,833
2011/12/23	R186 2012/02/02	9.00	Call	Bond Future	4,979.0000	4,999.0000	0.402	0	0	0
2011/12/23	R186 2012/02/02	9.00	Put	Bond Future	895.0000	859.0000	(4.022)	0	0	100
2011/12/23	R186 2012/02/02	9.05	Call	Bond Future	5,315.0000	5,337.0000	0.414	0	0	0
2011/12/23	R186 2012/02/02	9.05	Put	Bond Future	791.0000	757.0000	(4.298)	0	0	0
2011/12/23	R186 2012/02/02	8.95	Call	Bond Future	4,651.0000	4,669.0000	0.387	0	0	0
2011/12/23	R186 2012/02/02	8.95	Put	Bond Future	1,009.0000	971.0000	(3.766)	0	0	0
2011/12/23	R186 2012/02/02	7.75	Put	Bond Future	8,054.0000	7,992.0000	(0.770)	0	0	0
2011/12/23	R186 2012/02/02	7.75	Call	Bond Future	272.0000	266.0000	(2.206)	0	0	6,000
2011/12/23	R186 2012/02/02	6.75	Put	Bond Future	18,611.0000	18,554.0000	(0.306)	0	0	0
2011/12/23	R186 2012/02/02	6.75	Call	Bond Future	3.0000	2.0000	(33.333)	0	0	6,000
2011/12/23	R186 2012/02/02	8.00	Put	Bond Future	5,894.0000	5,830.0000	(1.086)	0	0	0
2011/12/23	R186 2012/02/02	8.00	Call	Bond Future	626.0000	617.0000	(1.438)	0	0	100
2011/12/23	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R186 2012/02/02	13.25	Call	Bond Future	33,934.0000	33,989.0000	0.162	0	0	0
2011/12/23	R186 2012/02/02	98.00	Call	Bond Future	105,708.0000	105,764.0000	0.053	0	0	0
2011/12/23	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R186 2012/05/03			Bond Future	8.6340	8.6290	(0.058)	0.0000	0.0000	0
2011/12/23	R186 2012/05/03	9.00	Call	Bond Future	6,235.0000	6,248.0000	0.209	0	0	0
2011/12/23	R186 2012/05/03	9.00	Put	Bond Future	2,968.0000	2,935.0000	(1.112)	0	0	0
2011/12/23	R186 2012/05/03	9.05	Call	Bond Future	6,509.0000	6,523.0000	0.215	0	0	0
2011/12/23	R186 2012/05/03	9.05	Put	Bond Future	2,806.0000	2,774.0000	(1.140)	0	0	0
2011/12/23	R186 2012/05/03	8.95	Call	Bond Future	5,967.0000	5,979.0000	0.201	0	0	0
2011/12/23	R186 2012/05/03	8.95	Put	Bond Future	3,138.0000	3,105.0000	(1.052)	0	0	0
2011/12/23	R186 2012/08/02			Bond Future	8.7130	8.7070	(0.069)	0.0000	0.0000	0
2011/12/23	R186 2012/08/02	8.75	Call	Bond Future	5,672.0000	5,688.0000	0.282	0	0	0
2011/12/23	R186 2012/08/02	8.75	Put	Bond Future	5,342.0000	5,304.0000	(0.711)	0	0	0
2011/12/23	R186 2012/08/02	8.80	Call	Bond Future	5,901.0000	5,918.0000	0.288	0	0	0
2011/12/23	R186 2012/08/02	8.80	Put	Bond Future	5,127.0000	5,090.0000	(0.722)	0	0	0
2011/12/23	R186 2012/08/02	8.70	Call	Bond Future	5,447.0000	5,463.0000	0.294	0	0	0
2011/12/23	R186 2012/08/02	8.70	Put	Bond Future	5,563.0000	5,526.0000	(0.665)	0	0	0
2011/12/23	R186 2012/11/01			Bond Future	8.7920	8.7860	(0.068)	0.0000	0.0000	0
2011/12/23	R186 2012/11/01	8.75	Call	Bond Future	6,438.0000	6,455.0000	0.264	0	0	0

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2011/12/23	R186 2012/11/01	8.75	Put	Bond Future	6,807.0000	6,772.0000	(0.514)	0	0	0
2011/12/23	R186 2012/11/01	8.80	Call	Bond Future	6,656.0000	6,673.0000	0.255	0	0	0
2011/12/23	R186 2012/11/01	8.80	Put	Bond Future	6,586.0000	6,550.0000	(0.547)	0	0	0
2011/12/23	R186 2012/11/01	8.70	Call	Bond Future	6,223.0000	6,240.0000	0.273	0	0	0
2011/12/23	R186 2012/11/01	8.70	Put	Bond Future	7,035.0000	6,999.0000	(0.512)	0	0	0
2011/12/23	R189 2012/02/02			Bond Future	218.8971	218.8930	(0.002)	0.0000	0.0000	0
2011/12/23	R189 2012/02/02	218.00	Call	Bond Future	897.0000	893.0000	(0.446)	0	0	0
2011/12/23	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R189 2012/02/02	218.05	Call	Bond Future	847.0000	843.0000	(0.472)	0	0	0
2011/12/23	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R189 2012/02/02	217.95	Call	Bond Future	947.0000	943.0000	(0.422)	0	0	0
2011/12/23	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R197 2012/02/02			Bond Future	246.6786	246.5761	(0.042)	0.0000	0.0000	965
2011/12/23	R197 2012/02/02	237.00	Call	Bond Future	9,679.0000	9,576.0000	(1.064)	0	0	0
2011/12/23	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R197 2012/02/02	237.05	Call	Bond Future	9,629.0000	9,526.0000	(1.070)	0	0	0
2011/12/23	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R197 2012/02/02	236.95	Call	Bond Future	9,729.0000	9,626.0000	(1.059)	0	0	0
2011/12/23	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R201 2012/02/02			Bond Future	6.2990	6.2930	(0.095)	0.0000	0.0000	3,124
2011/12/23	R201 2012/02/02	8.25	Call	Bond Future	5,092.0000	5,108.0000	0.314	0	0	0
2011/12/23	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R201 2012/02/02	8.30	Call	Bond Future	5,218.0000	5,234.0000	0.307	0	0	0
2011/12/23	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R201 2012/02/02	8.20	Call	Bond Future	4,965.0000	4,981.0000	0.322	0	0	0
2011/12/23	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R201 2012/05/03			Bond Future	6.3490	6.3440	(0.079)	0.0000	0.0000	0
2011/12/23	R201 2012/05/03	7.75	Call	Bond Future	3,480.0000	3,490.0000	0.287	0	0	0
2011/12/23	R201 2012/05/03	7.75	Put	Bond Future	95.0000	93.0000	(2.105)	0	0	0
2011/12/23	R201 2012/05/03	7.80	Call	Bond Future	3,589.0000	3,599.0000	0.279	0	0	0
2011/12/23	R201 2012/05/03	7.80	Put	Bond Future	86.0000	84.0000	(2.326)	0	0	0
2011/12/23	R201 2012/05/03	7.70	Call	Bond Future	3,371.0000	3,381.0000	0.297	0	0	0
2011/12/23	R201 2012/05/03	7.70	Put	Bond Future	105.0000	102.0000	(2.857)	0	0	0



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2011/12/23	R201 2012/08/02			Bond Future	6.3720	6.3660	(0.094)	0.0000	0.0000	0
2011/12/23	R201 2012/08/02	7.50	Call	Bond Future	2,895.0000	2,903.0000	0.276	0	0	0
2011/12/23	R201 2012/08/02	7.50	Put	Bond Future	405.0000	399.0000	(1.481)	0	0	0
2011/12/23	R201 2012/08/02	7.55	Call	Bond Future	2,983.0000	2,992.0000	0.302	0	0	0
2011/12/23	R201 2012/08/02	7.55	Put	Bond Future	384.0000	380.0000	(1.042)	0	0	0
2011/12/23	R201 2012/08/02	7.45	Call	Bond Future	2,808.0000	2,816.0000	0.285	0	0	0
2011/12/23	R201 2012/08/02	7.45	Put	Bond Future	426.0000	421.0000	(1.174)	0	0	0
2011/12/23	R201 2012/11/01			Bond Future	6.3900	6.3820	(0.125)	0.0000	0.0000	0
2011/12/23	R201 2012/11/01	6.50	Call	Bond Future	1,627.0000	1,633.0000	0.369	0	0	0
2011/12/23	R201 2012/11/01	6.50	Put	Bond Future	1,406.0000	1,395.0000	(0.782)	0	0	0
2011/12/23	R201 2012/11/01	6.55	Call	Bond Future	1,682.0000	1,688.0000	0.357	0	0	0
2011/12/23	R201 2012/11/01	6.55	Put	Bond Future	1,360.0000	1,350.0000	(0.735)	0	0	0
2011/12/23	R201 2012/11/01	6.45	Call	Bond Future	1,573.0000	1,579.0000	0.381	0	0	0
2011/12/23	R201 2012/11/01	6.45	Put	Bond Future	1,452.0000	1,442.0000	(0.689)	0	0	0
2011/12/23	R202 2012/02/02			Bond Future	186.2110	186.2201	0.005	0.0000	0.0000	35,872
2011/12/23	R202 2012/02/02	177.00	Call	Bond Future	9,211.0000	9,220.0000	0.098	0	0	0
2011/12/23	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R202 2012/02/02	177.05	Call	Bond Future	9,161.0000	9,170.0000	0.098	0	0	0
2011/12/23	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R202 2012/02/02	176.95	Call	Bond Future	9,261.0000	9,270.0000	0.097	0	0	0
2011/12/23	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R203 2012/02/02			Bond Future	7.4350	7.4290	(0.081)	0.0000	0.0000	3,586
2011/12/23	R203 2012/02/02	8.75	Call	Bond Future	5,869.0000	5,895.0000	0.443	0	0	0
2011/12/23	R203 2012/02/02	8.75	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/12/23	R203 2012/02/02	8.80	Call	Bond Future	6,081.0000	6,108.0000	0.444	0	0	0
2011/12/23	R203 2012/02/02	8.80	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2011/12/23	R203 2012/02/02	8.70	Call	Bond Future	5,656.0000	5,682.0000	0.460	0	0	0
2011/12/23	R203 2012/02/02	8.70	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2011/12/23	R203 2012/02/02	6.95	Put	Bond Future	2,503.0000	2,473.0000	(1.199)	0	0	0
2011/12/23	R203 2012/02/02	6.95	Call	Bond Future	233.0000	231.0000	(0.858)	0	0	2,640
2011/12/23	R203 2012/02/02	7.20	Put	Bond Future	1,624.0000	1,594.0000	(1.847)	0	0	0
2011/12/23	R203 2012/02/02	7.20	Call	Bond Future	532.0000	530.0000	(0.376)	0	0	880
2011/12/23	R203 2012/02/02	7.35	Call	Bond Future	802.0000	803.0000	0.125	0	0	0

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2011/12/23	R203 2012/02/02	7.35	Put	Bond Future	1,195.0000	1,169.0000	(2.176)	0	0	880
2011/12/23	R203 2012/02/02	7.95	Call	Bond Future	2,582.0000	2,598.0000	0.620	0	0	0
2011/12/23	R203 2012/02/02	7.95	Put	Bond Future	237.0000	226.0000	(4.641)	0	0	2,640
2011/12/23	R203 2012/05/03			Bond Future	7.5280	7.5210	(0.093)	0.0000	0.0000	0
2011/12/23	R203 2012/05/03	8.75	Call	Bond Future	5,575.0000	5,598.0000	0.413	0	0	0
2011/12/23	R203 2012/05/03	8.75	Put	Bond Future	338.0000	330.0000	(2.367)	0	0	0
2011/12/23	R203 2012/05/03	8.80	Call	Bond Future	5,754.0000	5,777.0000	0.400	0	0	0
2011/12/23	R203 2012/05/03	8.80	Put	Bond Future	309.0000	301.0000	(2.589)	0	0	0
2011/12/23	R203 2012/05/03	8.70	Call	Bond Future	5,395.0000	5,417.0000	0.408	0	0	0
2011/12/23	R203 2012/05/03	8.70	Put	Bond Future	365.0000	356.0000	(2.466)	0	0	0
2011/12/23	R203 2012/08/02			Bond Future	7.6070	7.6010	(0.079)	0.0000	0.0000	0
2011/12/23	R203 2012/08/02	8.50	Call	Bond Future	4,787.0000	4,801.0000	0.292	0	0	0
2011/12/23	R203 2012/08/02	8.50	Put	Bond Future	1,088.0000	1,076.0000	(1.103)	0	0	0
2011/12/23	R203 2012/08/02	8.55	Call	Bond Future	4,938.0000	4,952.0000	0.284	0	0	0
2011/12/23	R203 2012/08/02	8.55	Put	Bond Future	1,037.0000	1,025.0000	(1.157)	0	0	0
2011/12/23	R203 2012/08/02	8.45	Call	Bond Future	4,637.0000	4,651.0000	0.302	0	0	0
2011/12/23	R203 2012/08/02	8.45	Put	Bond Future	1,141.0000	1,129.0000	(1.052)	0	0	0
2011/12/23	R203 2012/11/01			Bond Future	7.6950	7.6880	(0.091)	0.0000	0.0000	0
2011/12/23	R203 2012/11/01	7.75	Call	Bond Future	2,902.0000	2,913.0000	0.379	0	0	0
2011/12/23	R203 2012/11/01	7.75	Put	Bond Future	2,680.0000	2,662.0000	(0.672)	0	0	0
2011/12/23	R203 2012/11/01	7.80	Call	Bond Future	3,009.0000	3,020.0000	0.366	0	0	0
2011/12/23	R203 2012/11/01	7.80	Put	Bond Future	2,585.0000	2,568.0000	(0.658)	0	0	0
2011/12/23	R203 2012/11/01	7.70	Call	Bond Future	2,797.0000	2,807.0000	0.358	0	0	0
2011/12/23	R203 2012/11/01	7.70	Put	Bond Future	2,777.0000	2,758.0000	(0.684)	0	0	0
2011/12/23	R204 2012/02/02			Bond Future	7.7230	7.7170	(0.078)	0.0000	0.0000	3,543
2011/12/23	R204 2012/02/02	9.00	Call	Bond Future	6,523.0000	6,553.0000	0.460	0	0	0
2011/12/23	R204 2012/02/02	9.00	Put	Bond Future	24.0000	22.0000	(8.333)	0	0	0
2011/12/23	R204 2012/02/02	9.05	Call	Bond Future	6,762.0000	6,792.0000	0.444	0	0	0
2011/12/23	R204 2012/02/02	9.05	Put	Bond Future	19.0000	17.0000	(10.526)	0	0	0
2011/12/23	R204 2012/02/02	8.95	Call	Bond Future	6,284.0000	6,313.0000	0.461	0	0	0
2011/12/23	R204 2012/02/02	8.95	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2011/12/23	R204 2012/02/02	7.25	Put	Bond Future	2,897.0000	2,861.0000	(1.243)	0	0	0
2011/12/23	R204 2012/02/02	7.25	Call	Bond Future	349.0000	345.0000	(1.146)	0	0	540
2011/12/23	R204 2012/02/02	8.00	Call	Bond Future	2,103.0000	2,112.0000	0.428	0	0	0

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2011/12/23	R204 2012/02/02	8.00	Put	Bond Future	647.0000	624.0000	(3.555)	0	0	540
2011/12/23	R204 2012/02/02	7.50	Call	Bond Future	724.0000	722.0000	(0.276)	0	0	0
2011/12/23	R204 2012/02/02	7.50	Put	Bond Future	1,915.0000	1,881.0000	(1.775)	0	0	0
2011/12/23	R204 2012/05/03			Bond Future	7.8150	7.8090	(0.077)	0.0000	0.0000	0
2011/12/23	R204 2012/05/03	8.75	Call	Bond Future	5,377.0000	5,395.0000	0.335	0	0	0
2011/12/23	R204 2012/05/03	8.75	Put	Bond Future	724.0000	711.0000	(1.796)	0	0	0
2011/12/23	R204 2012/05/03	8.80	Call	Bond Future	5,570.0000	5,589.0000	0.341	0	0	0
2011/12/23	R204 2012/05/03	8.80	Put	Bond Future	676.0000	664.0000	(1.775)	0	0	0
2011/12/23	R204 2012/05/03	8.70	Call	Bond Future	5,186.0000	5,203.0000	0.328	0	0	0
2011/12/23	R204 2012/05/03	8.70	Put	Bond Future	775.0000	761.0000	(1.806)	0	0	0
2011/12/23	R204 2012/08/02			Bond Future	7.8980	7.8920	(0.076)	0.0000	0.0000	0
2011/12/23	R204 2012/08/02	8.50	Call	Bond Future	4,627.0000	4,641.0000	0.303	0	0	0
2011/12/23	R204 2012/08/02	8.50	Put	Bond Future	1,701.0000	1,686.0000	(0.882)	0	0	0
2011/12/23	R204 2012/08/02	8.55	Call	Bond Future	4,790.0000	4,805.0000	0.313	0	0	0
2011/12/23	R204 2012/08/02	8.55	Put	Bond Future	1,626.0000	1,612.0000	(0.861)	0	0	0
2011/12/23	R204 2012/08/02	8.45	Call	Bond Future	4,467.0000	4,480.0000	0.291	0	0	0
2011/12/23	R204 2012/08/02	8.45	Put	Bond Future	1,780.0000	1,764.0000	(0.899)	0	0	0
2011/12/23	R204 2012/11/01			Bond Future	7.9850	7.9780	(0.088)	0.0000	0.0000	0
2011/12/23	R204 2012/11/01	8.00	Call	Bond Future	3,491.0000	3,503.0000	0.344	0	0	0
2011/12/23	R204 2012/11/01	8.00	Put	Bond Future	3,419.0000	3,398.0000	(0.614)	0	0	0
2011/12/23	R204 2012/11/01	8.05	Call	Bond Future	3,615.0000	3,627.0000	0.332	0	0	0
2011/12/23	R204 2012/11/01	8.05	Put	Bond Future	3,305.0000	3,284.0000	(0.635)	0	0	0
2011/12/23	R204 2012/11/01	7.95	Call	Bond Future	3,370.0000	3,381.0000	0.326	0	0	0
2011/12/23	R204 2012/11/01	7.95	Put	Bond Future	3,537.0000	3,515.0000	(0.622)	0	0	0
2011/12/23	R206 2012/02/02			Bond Future	6.0680	6.0620	(0.099)	0.0000	0.0000	300
2011/12/23	R206 2012/02/02	8.00	Call	Bond Future	3,463.0000	3,474.0000	0.318	0	0	0
2011/12/23	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R206 2012/02/02	8.05	Call	Bond Future	3,550.0000	3,561.0000	0.310	0	0	0
2011/12/23	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R206 2012/02/02	7.95	Call	Bond Future	3,375.0000	3,386.0000	0.326	0	0	0
2011/12/23	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R206 2012/05/03			Bond Future	6.1110	6.1060	(0.082)	0.0000	0.0000	0
2011/12/23	R206 2012/05/03	7.50	Call	Bond Future	2,248.0000	2,255.0000	0.311	0	0	0
2011/12/23	R206 2012/05/03	7.50	Put	Bond Future	50.0000	49.0000	(2.000)	0	0	0

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2011/12/23	R206 2012/05/03	7.55	Call	Bond Future	2,321.0000	2,327.0000	0.259	0	0	0
2011/12/23	R206 2012/05/03	7.55	Put	Bond Future	46.0000	43.0000	(6.522)	0	0	0
2011/12/23	R206 2012/05/03	7.45	Call	Bond Future	2,176.0000	2,183.0000	0.322	0	0	0
2011/12/23	R206 2012/05/03	7.45	Put	Bond Future	56.0000	55.0000	(1.786)	0	0	0
2011/12/23	R206 2012/08/02			Bond Future	6.1060	6.1000	(0.098)	0.0000	0.0000	0
2011/12/23	R206 2012/08/02	7.25	Call	Bond Future	1,827.0000	1,832.0000	0.274	0	0	0
2011/12/23	R206 2012/08/02	7.25	Put	Bond Future	270.0000	267.0000	(1.111)	0	0	0
2011/12/23	R206 2012/08/02	7.30	Call	Bond Future	1,881.0000	1,886.0000	0.266	0	0	0
2011/12/23	R206 2012/08/02	7.30	Put	Bond Future	257.0000	254.0000	(1.167)	0	0	0
2011/12/23	R206 2012/08/02	7.20	Call	Bond Future	1,774.0000	1,779.0000	0.282	0	0	0
2011/12/23	R206 2012/08/02	7.20	Put	Bond Future	285.0000	282.0000	(1.053)	0	0	0
2011/12/23	R206 2012/11/01			Bond Future	6.0710	6.0620	(0.148)	0.0000	0.0000	0
2011/12/23	R206 2012/11/01	6.00	Call	Bond Future	938.0000	942.0000	0.426	0	0	0
2011/12/23	R206 2012/11/01	6.00	Put	Bond Future	1,019.0000	1,013.0000	(0.589)	0	0	0
2011/12/23	R206 2012/11/01	6.05	Call	Bond Future	968.0000	972.0000	0.413	0	0	0
2011/12/23	R206 2012/11/01	6.05	Put	Bond Future	992.0000	986.0000	(0.605)	0	0	0
2011/12/23	R206 2012/11/01	5.95	Call	Bond Future	909.0000	912.0000	0.330	0	0	0
2011/12/23	R206 2012/11/01	5.95	Put	Bond Future	1,048.0000	1,041.0000	(0.668)	0	0	0
2011/12/23	R207 2012/02/02			Bond Future	7.9630	7.9570	(0.075)	0.0000	0.0000	46,190
2011/12/23	R207 2012/02/02	9.00	Call	Bond Future	5,678.0000	5,708.0000	0.528	0	0	0
2011/12/23	R207 2012/02/02	9.00	Put	Bond Future	37.0000	33.0000	(10.811)	0	0	0
2011/12/23	R207 2012/02/02	9.05	Call	Bond Future	5,932.0000	5,963.0000	0.523	0	0	0
2011/12/23	R207 2012/02/02	9.05	Put	Bond Future	30.0000	27.0000	(10.000)	0	0	0
2011/12/23	R207 2012/02/02	8.95	Call	Bond Future	5,424.0000	5,454.0000	0.553	0	0	0
2011/12/23	R207 2012/02/02	8.95	Put	Bond Future	45.0000	41.0000	(8.889)	0	0	0
2011/12/23	R207 2012/02/02	7.35	Put	Bond Future	3,701.0000	3,664.0000	(1.000)	0	0	0
2011/12/23	R207 2012/02/02	7.35	Call	Bond Future	158.0000	155.0000	(1.899)	0	0	1,920
2011/12/23	R207 2012/02/02	7.65	Put	Bond Future	2,276.0000	2,240.0000	(1.582)	0	0	0
2011/12/23	R207 2012/02/02	7.65	Call	Bond Future	487.0000	485.0000	(0.411)	0	0	640
2011/12/23	R207 2012/02/02	7.85	Call	Bond Future	884.0000	884.0000	0.000	0	0	0
2011/12/23	R207 2012/02/02	7.85	Put	Bond Future	1,525.0000	1,491.0000	(2.230)	0	0	640
2011/12/23	R207 2012/02/02	8.50	Call	Bond Future	3,227.0000	3,248.0000	0.651	0	0	0
2011/12/23	R207 2012/02/02	8.50	Put	Bond Future	252.0000	239.0000	(5.159)	0	0	1,920
2011/12/23	R207 2012/05/03			Bond Future	8.0560	8.0500	(0.074)	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
2011/12/23	R207 2012/05/03	8.75	Call	Bond Future	4,815.0000	4,831.0000	0.332	0	0	0
2011/12/23	R207 2012/05/03	8.75	Put	Bond Future	1,099.0000	1,082.0000	(1.547)	0	0	0
2011/12/23	R207 2012/05/03	8.80	Call	Bond Future	5,007.0000	5,024.0000	0.340	0	0	0
2011/12/23	R207 2012/05/03	8.80	Put	Bond Future	1,030.0000	1,015.0000	(1.456)	0	0	0
2011/12/23	R207 2012/05/03	8.70	Call	Bond Future	4,626.0000	4,641.0000	0.324	0	0	0
2011/12/23	R207 2012/05/03	8.70	Put	Bond Future	1,172.0000	1,154.0000	(1.536)	0	0	0
2011/12/23	R207 2012/08/02			Bond Future	8.1410	8.1350	(0.074)	0.0000	0.0000	0
2011/12/23	R207 2012/08/02	8.75	Call	Bond Future	5,052.0000	5,067.0000	0.297	0	0	0
2011/12/23	R207 2012/08/02	8.75	Put	Bond Future	1,874.0000	1,857.0000	(0.907)	0	0	0
2011/12/23	R207 2012/08/02	8.80	Call	Bond Future	5,227.0000	5,242.0000	0.287	0	0	0
2011/12/23	R207 2012/08/02	8.80	Put	Bond Future	1,794.0000	1,777.0000	(0.948)	0	0	0
2011/12/23	R207 2012/08/02	8.70	Call	Bond Future	4,881.0000	4,895.0000	0.287	0	0	0
2011/12/23	R207 2012/08/02	8.70	Put	Bond Future	1,959.0000	1,941.0000	(0.919)	0	0	0
2011/12/23	R207 2012/11/01			Bond Future	8.2250	8.2180	(0.085)	0.0000	0.0000	0
2011/12/23	R207 2012/11/01	8.25	Call	Bond Future	3,883.0000	3,896.0000	0.335	0	0	0
2011/12/23	R207 2012/11/01	8.25	Put	Bond Future	3,754.0000	3,731.0000	(0.613)	0	0	0
2011/12/23	R207 2012/11/01	8.30	Call	Bond Future	4,017.0000	4,030.0000	0.324	0	0	0
2011/12/23	R207 2012/11/01	8.30	Put	Bond Future	3,630.0000	3,607.0000	(0.634)	0	0	0
2011/12/23	R207 2012/11/01	8.20	Call	Bond Future	3,751.0000	3,764.0000	0.347	0	0	0
2011/12/23	R207 2012/11/01	8.20	Put	Bond Future	3,880.0000	3,857.0000	(0.593)	0	0	0
2011/12/23	R208 2012/02/02			Bond Future	7.9890	7.9830	(0.075)	0.0000	0.0000	14,084
2011/12/23	R208 2012/02/02	9.00	Call	Bond Future	5,925.0000	5,958.0000	0.557	0	0	0
2011/12/23	R208 2012/02/02	9.00	Put	Bond Future	32.0000	29.0000	(9.375)	0	0	0
2011/12/23	R208 2012/02/02	9.05	Call	Bond Future	6,197.0000	6,231.0000	0.549	0	0	0
2011/12/23	R208 2012/02/02	9.05	Put	Bond Future	26.0000	23.0000	(11.538)	0	0	0
2011/12/23	R208 2012/02/02	8.95	Call	Bond Future	5,653.0000	5,686.0000	0.584	0	0	0
2011/12/23	R208 2012/02/02	8.95	Put	Bond Future	40.0000	37.0000	(7.500)	0	0	0
2011/12/23	R208 2012/02/02	7.45	Put	Bond Future	3,540.0000	3,500.0000	(1.130)	0	0	0
2011/12/23	R208 2012/02/02	7.45	Call	Bond Future	189.0000	186.0000	(1.587)	0	0	2,880
2011/12/23	R208 2012/02/02	7.70	Put	Bond Future	2,280.0000	2,241.0000	(1.711)	0	0	0
2011/12/23	R208 2012/02/02	7.70	Call	Bond Future	502.0000	500.0000	(0.398)	0	0	960
2011/12/23	R208 2012/02/02	7.90	Call	Bond Future	940.0000	941.0000	0.106	0	0	0
2011/12/23	R208 2012/02/02	7.90	Put	Bond Future	1,483.0000	1,447.0000	(2.428)	0	0	960
2011/12/23	R208 2012/02/02	8.55	Call	Bond Future	3,540.0000	3,564.0000	0.678	0	0	0

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2011/12/23	R208 2012/02/02	8.55	Put	Bond Future	209.0000	197.0000	(5.742)	0	0	2,880
2011/12/23	R208 2012/05/03			Bond Future	8.0710	8.0660	(0.062)	0.0000	0.0000	0
2011/12/23	R208 2012/05/03	9.00	Call	Bond Future	6,109.0000	6,125.0000	0.262	0	0	0
2011/12/23	R208 2012/05/03	9.00	Put	Bond Future	803.0000	789.0000	(1.743)	0	0	0
2011/12/23	R208 2012/05/03	9.05	Call	Bond Future	6,328.0000	6,345.0000	0.269	0	0	0
2011/12/23	R208 2012/05/03	9.05	Put	Bond Future	747.0000	735.0000	(1.606)	0	0	0
2011/12/23	R208 2012/05/03	8.95	Call	Bond Future	5,892.0000	5,907.0000	0.255	0	0	0
2011/12/23	R208 2012/05/03	8.95	Put	Bond Future	861.0000	847.0000	(1.626)	0	0	0
2011/12/23	R208 2012/08/02			Bond Future	8.1460	8.1400	(0.074)	0.0000	0.0000	0
2011/12/23	R208 2012/08/02	8.75	Call	Bond Future	5,443.0000	5,459.0000	0.294	0	0	0
2011/12/23	R208 2012/08/02	8.75	Put	Bond Future	2,030.0000	2,011.0000	(0.936)	0	0	0
2011/12/23	R208 2012/08/02	8.80	Call	Bond Future	5,632.0000	5,648.0000	0.284	0	0	0
2011/12/23	R208 2012/08/02	8.80	Put	Bond Future	1,943.0000	1,925.0000	(0.926)	0	0	0
2011/12/23	R208 2012/08/02	8.70	Call	Bond Future	5,258.0000	5,273.0000	0.285	0	0	0
2011/12/23	R208 2012/08/02	8.70	Put	Bond Future	2,121.0000	2,101.0000	(0.943)	0	0	0
2011/12/23	R208 2012/11/01			Bond Future	8.2230	8.2160	(0.085)	0.0000	0.0000	0
2011/12/23	R208 2012/11/01	8.25	Call	Bond Future	4,051.0000	4,066.0000	0.370	0	0	0
2011/12/23	R208 2012/11/01	8.25	Put	Bond Future	3,899.0000	3,874.0000	(0.641)	0	0	0
2011/12/23	R208 2012/11/01	8.30	Call	Bond Future	4,197.0000	4,212.0000	0.357	0	0	0
2011/12/23	R208 2012/11/01	8.30	Put	Bond Future	3,764.0000	3,739.0000	(0.664)	0	0	0
2011/12/23	R208 2012/11/01	8.20	Call	Bond Future	3,909.0000	3,923.0000	0.358	0	0	0
2011/12/23	R208 2012/11/01	8.20	Put	Bond Future	4,039.0000	4,013.0000	(0.644)	0	0	0
2011/12/23	R209 2012/02/02			Bond Future	8.9090	8.9030	(0.067)	0.0000	0.0000	2,936
2011/12/23	R209 2012/02/02	9.00	Call	Bond Future	2,421.0000	2,424.0000	0.124	0	0	0
2011/12/23	R209 2012/02/02	9.00	Put	Bond Future	1,720.0000	1,677.0000	(2.500)	0	0	0
2011/12/23	R209 2012/02/02	9.05	Call	Bond Future	2,637.0000	2,641.0000	0.152	0	0	0
2011/12/23	R209 2012/02/02	9.05	Put	Bond Future	1,556.0000	1,514.0000	(2.699)	0	0	0
2011/12/23	R209 2012/02/02	8.95	Call	Bond Future	2,215.0000	2,216.0000	0.045	0	0	0
2011/12/23	R209 2012/02/02	8.95	Put	Bond Future	1,898.0000	1,852.0000	(2.424)	0	0	0
2011/12/23	R209 2012/05/03			Bond Future	8.9820	8.9760	(0.067)	0.0000	0.0000	0
2011/12/23	R209 2012/05/03	9.00	Call	Bond Future	3,723.0000	3,734.0000	0.295	0	0	0
2011/12/23	R209 2012/05/03	9.00	Put	Bond Future	3,585.0000	3,551.0000	(0.948)	0	0	0
2011/12/23	R209 2012/05/03	9.05	Call	Bond Future	3,916.0000	3,928.0000	0.306	0	0	0
2011/12/23	R209 2012/05/03	9.05	Put	Bond Future	3,399.0000	3,365.0000	(1.000)	0	0	0

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2011/12/23	R209 2012/05/03	8.95	Call	Bond Future	3,535.0000	3,545.0000	0.283	0	0	0
2011/12/23	R209 2012/05/03	8.95	Put	Bond Future	3,781.0000	3,745.0000	(0.952)	0	0	0
2011/12/23	R209 2012/08/02			Bond Future	9.0490	9.0430	(0.066)	0.0000	0.0000	0
2011/12/23	R209 2012/08/02	9.25	Call	Bond Future	5,545.0000	5,561.0000	0.289	0	0	0
2011/12/23	R209 2012/08/02	9.25	Put	Bond Future	4,051.0000	4,022.0000	(0.716)	0	0	0
2011/12/23	R209 2012/08/02	9.30	Call	Bond Future	5,753.0000	5,769.0000	0.278	0	0	0
2011/12/23	R209 2012/08/02	9.30	Put	Bond Future	3,895.0000	3,866.0000	(0.745)	0	0	0
2011/12/23	R209 2012/08/02	9.20	Call	Bond Future	5,349.0000	5,364.0000	0.280	0	0	0
2011/12/23	R209 2012/08/02	9.20	Put	Bond Future	4,222.0000	4,192.0000	(0.711)	0	0	0
2011/12/23	R209 2012/11/01			Bond Future	9.1170	9.1110	(0.066)	0.0000	0.0000	0
2011/12/23	R209 2012/11/01	9.00	Call	Bond Future	5,029.0000	5,043.0000	0.278	0	0	0
2011/12/23	R209 2012/11/01	9.00	Put	Bond Future	5,910.0000	5,880.0000	(0.508)	0	0	0
2011/12/23	R209 2012/11/01	9.05	Call	Bond Future	5,206.0000	5,221.0000	0.288	0	0	0
2011/12/23	R209 2012/11/01	9.05	Put	Bond Future	5,709.0000	5,679.0000	(0.525)	0	0	0
2011/12/23	R209 2012/11/01	8.95	Call	Bond Future	4,854.0000	4,868.0000	0.288	0	0	0
2011/12/23	R209 2012/11/01	8.95	Put	Bond Future	6,117.0000	6,086.0000	(0.507)	0	0	0
2011/12/23	R210 2012/02/02			Bond Future	139.9074	139.9139	0.005	0.0000	0.0000	755
2011/12/23	R210 2012/02/02	131.00	Call	Bond Future	8,907.0000	8,914.0000	0.079	0	0	0
2011/12/23	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R210 2012/02/02	131.05	Call	Bond Future	8,857.0000	8,864.0000	0.079	0	0	0
2011/12/23	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R210 2012/02/02	130.95	Call	Bond Future	8,957.0000	8,964.0000	0.078	0	0	0
2011/12/23	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R211 2012/02/02			Bond Future	116.7473	116.7483	0.001	0.0000	0.0000	480
2011/12/23	R211 2012/02/02	110.50	Call	Bond Future	6,247.0000	6,248.0000	0.016	0	0	0
2011/12/23	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R211 2012/02/02	110.55	Call	Bond Future	6,197.0000	6,198.0000	0.016	0	0	0
2011/12/23	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R211 2012/02/02	110.45	Call	Bond Future	6,297.0000	6,298.0000	0.016	0	0	0
2011/12/23	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R212 2012/02/02			Bond Future	113.1175	113.1227	0.005	0.0000	0.0000	2,677
2011/12/23	R212 2012/02/02	108.50	Call	Bond Future	4,618.0000	4,623.0000	0.108	0	0	0
2011/12/23	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/12/23	R212 2012/02/02	108.55	Call	Bond Future	4,568.0000	4,573.0000	0.109	0	0	0
2011/12/23	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R212 2012/02/02	108.45	Call	Bond Future	4,668.0000	4,673.0000	0.107	0	0	0
2011/12/23	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/23	R213 2012/02/02			Bond Future	8.9240	8.9130	(0.123)	0.0000	0.0000	487
2011/12/23	R213 2012/02/02	9.00	Call	Bond Future	2,408.0000	2,432.0000	0.997	0	0	0
2011/12/23	R213 2012/02/02	9.00	Put	Bond Future	1,813.0000	1,750.0000	(3.475)	0	0	0
2011/12/23	R213 2012/02/02	9.05	Call	Bond Future	2,625.0000	2,652.0000	1.029	0	0	0
2011/12/23	R213 2012/02/02	9.05	Put	Bond Future	1,642.0000	1,583.0000	(3.593)	0	0	0
2011/12/23	R213 2012/02/02	8.95	Call	Bond Future	2,201.0000	2,222.0000	0.954	0	0	0
2011/12/23	R213 2012/02/02	8.95	Put	Bond Future	1,997.0000	1,931.0000	(3.305)	0	0	0
2011/12/23	R213 2012/05/03			Bond Future	9.0030	8.9920	(0.122)	0.0000	0.0000	0
2011/12/23	R213 2012/05/03	9.25	Call	Bond Future	4,745.0000	4,783.0000	0.801	0	0	0
2011/12/23	R213 2012/05/03	9.25	Put	Bond Future	2,863.0000	2,815.0000	(1.677)	0	0	0
2011/12/23	R213 2012/05/03	9.30	Call	Bond Future	4,965.0000	5,004.0000	0.785	0	0	0
2011/12/23	R213 2012/05/03	9.30	Put	Bond Future	2,710.0000	2,663.0000	(1.734)	0	0	0
2011/12/23	R213 2012/05/03	9.20	Call	Bond Future	4,532.0000	4,568.0000	0.794	0	0	0
2011/12/23	R213 2012/05/03	9.20	Put	Bond Future	3,025.0000	2,976.0000	(1.620)	0	0	0
2011/12/23	R213 2012/08/02			Bond Future	9.0760	9.0640	(0.132)	0.0000	0.0000	0
2011/12/23	R213 2012/08/02	9.25	Call	Bond Future	5,556.0000	5,598.0000	0.756	0	0	0
2011/12/23	R213 2012/08/02	9.25	Put	Bond Future	4,242.0000	4,192.0000	(1.179)	0	0	0
2011/12/23	R213 2012/08/02	9.30	Call	Bond Future	5,767.0000	5,810.0000	0.746	0	0	0
2011/12/23	R213 2012/08/02	9.30	Put	Bond Future	4,081.0000	4,032.0000	(1.201)	0	0	0
2011/12/23	R213 2012/08/02	9.20	Call	Bond Future	5,357.0000	5,398.0000	0.765	0	0	0
2011/12/23	R213 2012/08/02	9.20	Put	Bond Future	4,417.0000	4,366.0000	(1.155)	0	0	0
2011/12/23	R213 2012/11/01			Bond Future	9.1520	9.1400	(0.131)	0.0000	0.0000	0
2011/12/23	R213 2012/11/01	9.00	Call	Bond Future	5,020.0000	5,056.0000	0.717	0	0	0
2011/12/23	R213 2012/11/01	9.00	Put	Bond Future	6,178.0000	6,123.0000	(0.890)	0	0	0
2011/12/23	R213 2012/11/01	9.05	Call	Bond Future	5,198.0000	5,236.0000	0.731	0	0	0
2011/12/23	R213 2012/11/01	9.05	Put	Bond Future	5,972.0000	5,920.0000	(0.871)	0	0	0
2011/12/23	R213 2012/11/01	8.95	Call	Bond Future	4,844.0000	4,880.0000	0.743	0	0	0
2011/12/23	R213 2012/11/01	8.95	Put	Bond Future	6,388.0000	6,333.0000	(0.861)	0	0	0
2011/12/23	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0



<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>
<b>Total</b>										<b>513305.00</b>