



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/12/2011

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
2011/12/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	AL7T 2012/02/02			Index Future	412.3210	412.3550	0.008	0.0000	0.0000	16
2011/12/29	AL7T 2012/05/03			Index Future	418.2340	418.2630	0.007	0.0000	0.0000	0
2011/12/29	ALBI 2012/02/02			Index Future	375.1830	375.2390	0.015	0.0000	0.0000	1,038
2011/12/29	ALBI 2012/05/03			Index Future	380.5640	380.6160	0.014	0.0000	0.0000	0
2011/12/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	CAAN 2012/03/30			Can-Do Future	0.3813	0.3997	4.826	0.0000	0.0000	100,000
2011/12/29	CAAO 2012/03/30			Can-Do Future	0.0928	0.0834	(10.129)	0.0000	0.0000	100,000
2011/12/29	CAAS 2012/01/31			Can-Do Future	0.1557	0.1671	7.322	0.0000	0.0000	12,500
2011/12/29	CAAT 2012/02/29			Can-Do Future	0.1210	0.1274	5.289	0.0000	0.0000	12,500
2011/12/29	CAAU 2012/01/31			Can-Do Future	0.0363	0.0303	(16.529)	0.0000	0.0000	19,481
2011/12/29	CAAV 2012/02/29			Can-Do Future	0.0668	0.0599	(10.329)	0.0000	0.0000	12,987
2011/12/29	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/29	GOVI 2012/02/02			GOVI	376.4590	376.5180	0.016	0.0000	0.0000	184
2011/12/29	GOVI 2012/02/02	369.00	Call	GOVI	74,590.0000	75,180.0000	0.791	0	0	0
2011/12/29	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/02/02	369.01	Call	GOVI	74,490.0000	75,080.0000	0.792	0	0	0
2011/12/29	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/02/02	368.99	Call	GOVI	74,690.0000	75,280.0000	0.790	0	0	0

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2011/12/29	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/05/03			GOVI	381.8580	381.9130	0.014	0.0000	0.0000	0
2011/12/29	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/05/03	382.00	Put	GOVI	1,420.0000	870.0000	(38.732)	0	0	0
2011/12/29	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/05/03	382.01	Put	GOVI	1,520.0000	970.0000	(36.184)	0	0	0
2011/12/29	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/29	GOVI 2012/05/03	381.99	Put	GOVI	1,320.0000	770.0000	(41.667)	0	0	0
2011/12/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/29	IGOV 2012/02/02			Index Future	167.4100	167.4150	0.003	0.0000	0.0000	508
2011/12/29	IGOV 2012/05/03			Index Future	169.8100	169.8140	0.002	0.0000	0.0000	0
2011/12/29	ILBI 2012/02/02			Index Future	454.3640	454.3890	0.006	0.0000	0.0000	88
2011/12/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/12/29	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	101
2011/12/29	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5700	0.000	0.0000	0.0000	0
2011/12/29	JBAF 2012/03/20			Jibar Tradeable Future	5.5600	5.5600	0.000	0.0000	0.0000	2,390
2011/12/29	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/29	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	0
2011/12/29	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5400	0.000	0.0000	0.0000	2,890
2011/12/29	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	44,760
2011/12/29	JBAF 2012/12/19			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	990
2011/12/29	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	5.9700	0.000	0.0000	0.0000	790

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2011/12/29	JBAF 2013/06/19			Jibar Tradeable Future	6.2300	6.2300	0.000	0.0000	0.0000	1,250
2011/12/29	JBAF 2013/09/18			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,500
2011/12/29	JBAF 2013/12/18			Jibar Tradeable Future	6.7600	6.7600	0.000	0.0000	0.0000	0
2011/12/29	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/29	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/29	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/29	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/29	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/29	OTH1 2012/02/02			Index Future	367.9660	368.0070	0.011	0.0000	0.0000	0
2011/12/29	R157 2012/02/02			Bond Future	6.7900	6.7890	(0.015)	0.0000	0.0000	10,866
2011/12/29	R157 2012/02/02	8.50	Call	Bond Future	5,891.0000	5,894.0000	0.051	0	0	0
2011/12/29	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R157 2012/02/02	8.55	Call	Bond Future	6,058.0000	6,061.0000	0.050	0	0	0
2011/12/29	R157 2012/02/02	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/12/29	R157 2012/02/02	8.45	Call	Bond Future	5,724.0000	5,727.0000	0.052	0	0	0

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2011/12/29	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R157 2012/02/02	6.55	Call	Bond Future	297.0000	291.0000	(2.020)	0	0	0
2011/12/29	R157 2012/02/02	6.55	Put	Bond Future	1,154.0000	1,145.0000	(0.780)	0	0	0
2011/12/29	R157 2012/02/02	6.00	Put	Bond Future	2,872.0000	2,866.0000	(0.209)	0	0	0
2011/12/29	R157 2012/02/02	6.00	Call	Bond Future	21.0000	19.0000	(9.524)	0	0	130
2011/12/29	R157 2012/02/02	7.05	Call	Bond Future	1,208.0000	1,203.0000	(0.414)	0	0	0
2011/12/29	R157 2012/02/02	7.05	Put	Bond Future	288.0000	280.0000	(2.778)	0	0	130
2011/12/29	R157 2012/02/02	6.25	Put	Bond Future	2,021.0000	2,015.0000	(0.297)	0	0	0
2011/12/29	R157 2012/02/02	6.25	Call	Bond Future	82.0000	79.0000	(3.659)	0	0	3,960
2011/12/29	R157 2012/02/02	6.45	Put	Bond Future	1,419.0000	1,410.0000	(0.634)	0	0	0
2011/12/29	R157 2012/02/02	6.45	Call	Bond Future	202.0000	197.0000	(2.475)	0	0	1,320
2011/12/29	R157 2012/02/02	6.65	Call	Bond Future	420.0000	412.0000	(1.905)	0	0	0
2011/12/29	R157 2012/02/02	6.65	Put	Bond Future	919.0000	907.0000	(1.306)	0	0	1,320
2011/12/29	R157 2012/02/02	7.20	Call	Bond Future	1,613.0000	1,610.0000	(0.186)	0	0	0
2011/12/29	R157 2012/02/02	7.20	Put	Bond Future	166.0000	160.0000	(3.614)	0	0	3,960
2011/12/29	R157 2012/05/03			Bond Future	6.8780	6.8780	0.000	0.0000	0.0000	0
2011/12/29	R157 2012/05/03	8.25	Call	Bond Future	4,566.0000	4,564.0000	(0.044)	0	0	0
2011/12/29	R157 2012/05/03	8.25	Put	Bond Future	138.0000	136.0000	(1.449)	0	0	0
2011/12/29	R157 2012/05/03	8.30	Call	Bond Future	4,710.0000	4,708.0000	(0.042)	0	0	0
2011/12/29	R157 2012/05/03	8.30	Put	Bond Future	125.0000	123.0000	(1.600)	0	0	0
2011/12/29	R157 2012/05/03	8.20	Call	Bond Future	4,422.0000	4,420.0000	(0.045)	0	0	0
2011/12/29	R157 2012/05/03	8.20	Put	Bond Future	152.0000	150.0000	(1.316)	0	0	0
2011/12/29	R157 2012/08/02			Bond Future	6.9460	6.9450	(0.014)	0.0000	0.0000	0
2011/12/29	R157 2012/08/02	8.00	Call	Bond Future	3,806.0000	3,805.0000	(0.026)	0	0	0
2011/12/29	R157 2012/08/02	8.00	Put	Bond Future	637.0000	633.0000	(0.628)	0	0	0
2011/12/29	R157 2012/08/02	8.05	Call	Bond Future	3,923.0000	3,922.0000	(0.025)	0	0	0
2011/12/29	R157 2012/08/02	8.05	Put	Bond Future	607.0000	603.0000	(0.659)	0	0	0
2011/12/29	R157 2012/08/02	7.95	Call	Bond Future	3,691.0000	3,690.0000	(0.027)	0	0	0
2011/12/29	R157 2012/08/02	7.95	Put	Bond Future	670.0000	666.0000	(0.597)	0	0	0
2011/12/29	R157 2012/11/01			Bond Future	7.0230	7.0240	0.014	0.0000	0.0000	0
2011/12/29	R157 2012/11/01	7.00	Call	Bond Future	1,929.0000	1,924.0000	(0.259)	0	0	0
2011/12/29	R157 2012/11/01	7.00	Put	Bond Future	1,994.0000	1,992.0000	(0.100)	0	0	0
2011/12/29	R157 2012/11/01	7.05	Call	Bond Future	2,001.0000	1,997.0000	(0.200)	0	0	0
2011/12/29	R157 2012/11/01	7.05	Put	Bond Future	1,925.0000	1,924.0000	(0.052)	0	0	0
2011/12/29	R157 2012/11/01	6.95	Call	Bond Future	1,857.0000	1,853.0000	(0.215)	0	0	0

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2011/12/29	R157 2012/11/01	6.95	Put	Bond Future	2,062.0000	2,061.0000	(0.048)	0	0	0
2011/12/29	R186 2012/02/02			Bond Future	8.5390	8.5330	(0.070)	0.0000	0.0000	27,833
2011/12/29	R186 2012/02/02	9.00	Call	Bond Future	4,912.0000	4,932.0000	0.407	0	0	0
2011/12/29	R186 2012/02/02	9.00	Put	Bond Future	735.0000	699.0000	(4.898)	0	0	100
2011/12/29	R186 2012/02/02	9.05	Call	Bond Future	5,257.0000	5,281.0000	0.457	0	0	0
2011/12/29	R186 2012/02/02	9.05	Put	Bond Future	640.0000	608.0000	(5.000)	0	0	0
2011/12/29	R186 2012/02/02	8.95	Call	Bond Future	4,575.0000	4,593.0000	0.393	0	0	0
2011/12/29	R186 2012/02/02	8.95	Put	Bond Future	840.0000	802.0000	(4.524)	0	0	0
2011/12/29	R186 2012/02/02	7.75	Put	Bond Future	7,898.0000	7,835.0000	(0.798)	0	0	0
2011/12/29	R186 2012/02/02	7.75	Call	Bond Future	209.0000	202.0000	(3.349)	0	0	6,000
2011/12/29	R186 2012/02/02	6.75	Put	Bond Future	18,516.0000	18,460.0000	(0.302)	0	0	0
2011/12/29	R186 2012/02/02	6.75	Call	Bond Future	1.0000	1.0000	0.000	0	0	6,000
2011/12/29	R186 2012/02/02	8.00	Put	Bond Future	5,700.0000	5,635.0000	(1.140)	0	0	0
2011/12/29	R186 2012/02/02	8.00	Call	Bond Future	525.0000	515.0000	(1.905)	0	0	100
2011/12/29	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R186 2012/02/02	13.25	Call	Bond Future	34,027.0000	34,082.0000	0.162	0	0	0
2011/12/29	R186 2012/02/02	98.00	Call	Bond Future	105,801.0000	105,857.0000	0.053	0	0	0
2011/12/29	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R186 2012/05/03			Bond Future	8.6250	8.6190	(0.070)	0.0000	0.0000	0
2011/12/29	R186 2012/05/03	9.00	Call	Bond Future	6,191.0000	6,210.0000	0.307	0	0	0
2011/12/29	R186 2012/05/03	9.00	Put	Bond Future	2,842.0000	2,806.0000	(1.267)	0	0	0
2011/12/29	R186 2012/05/03	9.05	Call	Bond Future	6,468.0000	6,488.0000	0.309	0	0	0
2011/12/29	R186 2012/05/03	9.05	Put	Bond Future	2,683.0000	2,648.0000	(1.305)	0	0	0
2011/12/29	R186 2012/05/03	8.95	Call	Bond Future	5,921.0000	5,938.0000	0.287	0	0	0
2011/12/29	R186 2012/05/03	8.95	Put	Bond Future	3,010.0000	2,972.0000	(1.262)	0	0	0
2011/12/29	R186 2012/08/02			Bond Future	8.7030	8.6970	(0.069)	0.0000	0.0000	0
2011/12/29	R186 2012/08/02	8.75	Call	Bond Future	5,645.0000	5,662.0000	0.301	0	0	0
2011/12/29	R186 2012/08/02	8.75	Put	Bond Future	5,225.0000	5,189.0000	(0.689)	0	0	0
2011/12/29	R186 2012/08/02	8.80	Call	Bond Future	5,876.0000	5,893.0000	0.289	0	0	0
2011/12/29	R186 2012/08/02	8.80	Put	Bond Future	5,012.0000	4,975.0000	(0.738)	0	0	0
2011/12/29	R186 2012/08/02	8.70	Call	Bond Future	5,419.0000	5,435.0000	0.295	0	0	0
2011/12/29	R186 2012/08/02	8.70	Put	Bond Future	5,446.0000	5,408.0000	(0.698)	0	0	0
2011/12/29	R186 2012/11/01			Bond Future	8.7830	8.7770	(0.068)	0.0000	0.0000	0
2011/12/29	R186 2012/11/01	8.75	Call	Bond Future	6,416.0000	6,433.0000	0.265	0	0	0

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2011/12/29	R186 2012/11/01	8.75	Put	Bond Future	6,706.0000	6,671.0000	(0.522)	0	0	0
2011/12/29	R186 2012/11/01	8.80	Call	Bond Future	6,635.0000	6,652.0000	0.256	0	0	0
2011/12/29	R186 2012/11/01	8.80	Put	Bond Future	6,486.0000	6,450.0000	(0.555)	0	0	0
2011/12/29	R186 2012/11/01	8.70	Call	Bond Future	6,200.0000	6,217.0000	0.274	0	0	0
2011/12/29	R186 2012/11/01	8.70	Put	Bond Future	6,933.0000	6,897.0000	(0.519)	0	0	0
2011/12/29	R189 2012/02/02			Bond Future	218.8869	218.8888	0.001	0.0000	0.0000	0
2011/12/29	R189 2012/02/02	218.00	Call	Bond Future	887.0000	889.0000	0.225	0	0	0
2011/12/29	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R189 2012/02/02	218.05	Call	Bond Future	837.0000	839.0000	0.239	0	0	0
2011/12/29	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R189 2012/02/02	217.95	Call	Bond Future	937.0000	939.0000	0.213	0	0	0
2011/12/29	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R197 2012/02/02			Bond Future	246.6333	246.6516	0.007	0.0000	0.0000	965
2011/12/29	R197 2012/02/02	237.00	Call	Bond Future	9,633.0000	9,652.0000	0.197	0	0	0
2011/12/29	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R197 2012/02/02	237.05	Call	Bond Future	9,583.0000	9,602.0000	0.198	0	0	0
2011/12/29	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R197 2012/02/02	236.95	Call	Bond Future	9,683.0000	9,702.0000	0.196	0	0	0
2011/12/29	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R201 2012/02/02			Bond Future	6.2960	6.2950	(0.016)	0.0000	0.0000	3,124
2011/12/29	R201 2012/02/02	8.25	Call	Bond Future	5,100.0000	5,102.0000	0.039	0	0	0
2011/12/29	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R201 2012/02/02	8.30	Call	Bond Future	5,226.0000	5,229.0000	0.057	0	0	0
2011/12/29	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R201 2012/02/02	8.20	Call	Bond Future	4,973.0000	4,976.0000	0.060	0	0	0
2011/12/29	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R201 2012/05/03			Bond Future	6.3480	6.3480	0.000	0.0000	0.0000	0
2011/12/29	R201 2012/05/03	7.75	Call	Bond Future	3,474.0000	3,472.0000	(0.058)	0	0	0
2011/12/29	R201 2012/05/03	7.75	Put	Bond Future	87.0000	85.0000	(2.299)	0	0	0
2011/12/29	R201 2012/05/03	7.80	Call	Bond Future	3,583.0000	3,582.0000	(0.028)	0	0	0
2011/12/29	R201 2012/05/03	7.80	Put	Bond Future	78.0000	77.0000	(1.282)	0	0	0
2011/12/29	R201 2012/05/03	7.70	Call	Bond Future	3,364.0000	3,363.0000	(0.030)	0	0	0
2011/12/29	R201 2012/05/03	7.70	Put	Bond Future	95.0000	94.0000	(1.053)	0	0	0



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2011/12/29	R201 2012/08/02			Bond Future	6.3710	6.3710	0.000	0.0000	0.0000	0
2011/12/29	R201 2012/08/02	7.50	Call	Bond Future	2,884.0000	2,882.0000	(0.069)	0	0	0
2011/12/29	R201 2012/08/02	7.50	Put	Bond Future	391.0000	389.0000	(0.512)	0	0	0
2011/12/29	R201 2012/08/02	7.55	Call	Bond Future	2,972.0000	2,970.0000	(0.067)	0	0	0
2011/12/29	R201 2012/08/02	7.55	Put	Bond Future	371.0000	369.0000	(0.539)	0	0	0
2011/12/29	R201 2012/08/02	7.45	Call	Bond Future	2,797.0000	2,795.0000	(0.072)	0	0	0
2011/12/29	R201 2012/08/02	7.45	Put	Bond Future	413.0000	411.0000	(0.484)	0	0	0
2011/12/29	R201 2012/11/01			Bond Future	6.3900	6.3920	0.031	0.0000	0.0000	0
2011/12/29	R201 2012/11/01	6.50	Call	Bond Future	1,613.0000	1,608.0000	(0.310)	0	0	0
2011/12/29	R201 2012/11/01	6.50	Put	Bond Future	1,392.0000	1,391.0000	(0.072)	0	0	0
2011/12/29	R201 2012/11/01	6.55	Call	Bond Future	1,668.0000	1,663.0000	(0.300)	0	0	0
2011/12/29	R201 2012/11/01	6.55	Put	Bond Future	1,346.0000	1,345.0000	(0.074)	0	0	0
2011/12/29	R201 2012/11/01	6.45	Call	Bond Future	1,558.0000	1,554.0000	(0.257)	0	0	0
2011/12/29	R201 2012/11/01	6.45	Put	Bond Future	1,437.0000	1,437.0000	0.000	0	0	0
2011/12/29	R202 2012/02/02			Bond Future	186.2647	186.2786	0.007	0.0000	0.0000	35,872
2011/12/29	R202 2012/02/02	177.00	Call	Bond Future	9,265.0000	9,279.0000	0.151	0	0	0
2011/12/29	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R202 2012/02/02	177.05	Call	Bond Future	9,215.0000	9,229.0000	0.152	0	0	0
2011/12/29	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R202 2012/02/02	176.95	Call	Bond Future	9,315.0000	9,329.0000	0.150	0	0	0
2011/12/29	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R203 2012/02/02			Bond Future	7.4300	7.4290	(0.013)	0.0000	0.0000	3,586
2011/12/29	R203 2012/02/02	8.75	Call	Bond Future	5,887.0000	5,891.0000	0.068	0	0	0
2011/12/29	R203 2012/02/02	8.75	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2011/12/29	R203 2012/02/02	8.80	Call	Bond Future	6,100.0000	6,104.0000	0.066	0	0	0
2011/12/29	R203 2012/02/02	8.80	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/12/29	R203 2012/02/02	8.70	Call	Bond Future	5,673.0000	5,677.0000	0.071	0	0	0
2011/12/29	R203 2012/02/02	8.70	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2011/12/29	R203 2012/02/02	6.95	Put	Bond Future	2,438.0000	2,427.0000	(0.451)	0	0	0
2011/12/29	R203 2012/02/02	6.95	Call	Bond Future	192.0000	185.0000	(3.646)	0	0	2,640
2011/12/29	R203 2012/02/02	7.20	Put	Bond Future	1,542.0000	1,528.0000	(0.908)	0	0	0
2011/12/29	R203 2012/02/02	7.20	Call	Bond Future	473.0000	464.0000	(1.903)	0	0	880
2011/12/29	R203 2012/02/02	7.35	Call	Bond Future	740.0000	729.0000	(1.486)	0	0	0

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2011/12/29	R203 2012/02/02	7.35	Put	Bond Future	1,110.0000	1,095.0000	(1.351)	0	0	880
2011/12/29	R203 2012/02/02	7.95	Call	Bond Future	2,555.0000	2,552.0000	(0.117)	0	0	0
2011/12/29	R203 2012/02/02	7.95	Put	Bond Future	187.0000	180.0000	(3.743)	0	0	2,640
2011/12/29	R203 2012/05/03			Bond Future	7.5230	7.5220	(0.013)	0.0000	0.0000	0
2011/12/29	R203 2012/05/03	8.75	Call	Bond Future	5,571.0000	5,571.0000	0.000	0	0	0
2011/12/29	R203 2012/05/03	8.75	Put	Bond Future	311.0000	307.0000	(1.286)	0	0	0
2011/12/29	R203 2012/05/03	8.80	Call	Bond Future	5,751.0000	5,751.0000	0.000	0	0	0
2011/12/29	R203 2012/05/03	8.80	Put	Bond Future	284.0000	280.0000	(1.408)	0	0	0
2011/12/29	R203 2012/05/03	8.70	Call	Bond Future	5,389.0000	5,389.0000	0.000	0	0	0
2011/12/29	R203 2012/05/03	8.70	Put	Bond Future	337.0000	333.0000	(1.187)	0	0	0
2011/12/29	R203 2012/08/02			Bond Future	7.6030	7.6020	(0.013)	0.0000	0.0000	0
2011/12/29	R203 2012/08/02	8.50	Call	Bond Future	4,771.0000	4,769.0000	(0.042)	0	0	0
2011/12/29	R203 2012/08/02	8.50	Put	Bond Future	1,055.0000	1,049.0000	(0.569)	0	0	0
2011/12/29	R203 2012/08/02	8.55	Call	Bond Future	4,923.0000	4,921.0000	(0.041)	0	0	0
2011/12/29	R203 2012/08/02	8.55	Put	Bond Future	1,005.0000	998.0000	(0.697)	0	0	0
2011/12/29	R203 2012/08/02	8.45	Call	Bond Future	4,621.0000	4,619.0000	(0.043)	0	0	0
2011/12/29	R203 2012/08/02	8.45	Put	Bond Future	1,108.0000	1,101.0000	(0.632)	0	0	0
2011/12/29	R203 2012/11/01			Bond Future	7.6910	7.6910	0.000	0.0000	0.0000	0
2011/12/29	R203 2012/11/01	7.75	Call	Bond Future	2,884.0000	2,880.0000	(0.139)	0	0	0
2011/12/29	R203 2012/11/01	7.75	Put	Bond Future	2,646.0000	2,642.0000	(0.151)	0	0	0
2011/12/29	R203 2012/11/01	7.80	Call	Bond Future	2,991.0000	2,987.0000	(0.134)	0	0	0
2011/12/29	R203 2012/11/01	7.80	Put	Bond Future	2,551.0000	2,547.0000	(0.157)	0	0	0
2011/12/29	R203 2012/11/01	7.70	Call	Bond Future	2,779.0000	2,774.0000	(0.180)	0	0	0
2011/12/29	R203 2012/11/01	7.70	Put	Bond Future	2,743.0000	2,738.0000	(0.182)	0	0	0
2011/12/29	R204 2012/02/02			Bond Future	7.7180	7.7120	(0.078)	0.0000	0.0000	3,543
2011/12/29	R204 2012/02/02	9.00	Call	Bond Future	6,540.0000	6,570.0000	0.459	0	0	0
2011/12/29	R204 2012/02/02	9.00	Put	Bond Future	14.0000	12.0000	(14.286)	0	0	0
2011/12/29	R204 2012/02/02	9.05	Call	Bond Future	6,780.0000	6,811.0000	0.457	0	0	0
2011/12/29	R204 2012/02/02	9.05	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2011/12/29	R204 2012/02/02	8.95	Call	Bond Future	6,298.0000	6,328.0000	0.476	0	0	0
2011/12/29	R204 2012/02/02	8.95	Put	Bond Future	17.0000	15.0000	(11.765)	0	0	0
2011/12/29	R204 2012/02/02	7.25	Put	Bond Future	2,812.0000	2,776.0000	(1.280)	0	0	0
2011/12/29	R204 2012/02/02	7.25	Call	Bond Future	291.0000	287.0000	(1.375)	0	0	540
2011/12/29	R204 2012/02/02	8.00	Call	Bond Future	2,040.0000	2,049.0000	0.441	0	0	0

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2011/12/29	R204 2012/02/02	8.00	Put	Bond Future	558.0000	535.0000	(4.122)	0	0	540
2011/12/29	R204 2012/02/02	7.50	Call	Bond Future	649.0000	646.0000	(0.462)	0	0	0
2011/12/29	R204 2012/02/02	7.50	Put	Bond Future	1,814.0000	1,779.0000	(1.929)	0	0	0
2011/12/29	R204 2012/05/03			Bond Future	7.8110	7.8050	(0.077)	0.0000	0.0000	0
2011/12/29	R204 2012/05/03	8.75	Call	Bond Future	5,354.0000	5,372.0000	0.336	0	0	0
2011/12/29	R204 2012/05/03	8.75	Put	Bond Future	680.0000	668.0000	(1.765)	0	0	0
2011/12/29	R204 2012/05/03	8.80	Call	Bond Future	5,549.0000	5,568.0000	0.342	0	0	0
2011/12/29	R204 2012/05/03	8.80	Put	Bond Future	634.0000	622.0000	(1.893)	0	0	0
2011/12/29	R204 2012/05/03	8.70	Call	Bond Future	5,162.0000	5,179.0000	0.329	0	0	0
2011/12/29	R204 2012/05/03	8.70	Put	Bond Future	730.0000	717.0000	(1.781)	0	0	0
2011/12/29	R204 2012/08/02			Bond Future	7.8940	7.8880	(0.076)	0.0000	0.0000	0
2011/12/29	R204 2012/08/02	8.50	Call	Bond Future	4,604.0000	4,618.0000	0.304	0	0	0
2011/12/29	R204 2012/08/02	8.50	Put	Bond Future	1,659.0000	1,643.0000	(0.964)	0	0	0
2011/12/29	R204 2012/08/02	8.55	Call	Bond Future	4,768.0000	4,782.0000	0.294	0	0	0
2011/12/29	R204 2012/08/02	8.55	Put	Bond Future	1,585.0000	1,569.0000	(1.009)	0	0	0
2011/12/29	R204 2012/08/02	8.45	Call	Bond Future	4,443.0000	4,456.0000	0.293	0	0	0
2011/12/29	R204 2012/08/02	8.45	Put	Bond Future	1,737.0000	1,720.0000	(0.979)	0	0	0
2011/12/29	R204 2012/11/01			Bond Future	7.9810	7.9750	(0.075)	0.0000	0.0000	0
2011/12/29	R204 2012/11/01	8.00	Call	Bond Future	3,468.0000	3,477.0000	0.260	0	0	0
2011/12/29	R204 2012/11/01	8.00	Put	Bond Future	3,377.0000	3,358.0000	(0.563)	0	0	0
2011/12/29	R204 2012/11/01	8.05	Call	Bond Future	3,592.0000	3,602.0000	0.278	0	0	0
2011/12/29	R204 2012/11/01	8.05	Put	Bond Future	3,263.0000	3,245.0000	(0.552)	0	0	0
2011/12/29	R204 2012/11/01	7.95	Call	Bond Future	3,347.0000	3,356.0000	0.269	0	0	0
2011/12/29	R204 2012/11/01	7.95	Put	Bond Future	3,495.0000	3,476.0000	(0.544)	0	0	0
2011/12/29	R206 2012/02/02			Bond Future	6.0650	6.0650	0.000	0.0000	0.0000	300
2011/12/29	R206 2012/02/02	8.00	Call	Bond Future	3,468.0000	3,468.0000	0.000	0	0	0
2011/12/29	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R206 2012/02/02	8.05	Call	Bond Future	3,556.0000	3,556.0000	0.000	0	0	0
2011/12/29	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R206 2012/02/02	7.95	Call	Bond Future	3,381.0000	3,381.0000	0.000	0	0	0
2011/12/29	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R206 2012/05/03			Bond Future	6.1110	6.1110	0.000	0.0000	0.0000	0
2011/12/29	R206 2012/05/03	7.50	Call	Bond Future	2,244.0000	2,243.0000	(0.045)	0	0	0
2011/12/29	R206 2012/05/03	7.50	Put	Bond Future	46.0000	45.0000	(2.174)	0	0	0

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2011/12/29	R206 2012/05/03	7.55	Call	Bond Future	2,316.0000	2,316.0000	0.000	0	0	0
2011/12/29	R206 2012/05/03	7.55	Put	Bond Future	41.0000	41.0000	0.000	0	0	0
2011/12/29	R206 2012/05/03	7.45	Call	Bond Future	2,171.0000	2,170.0000	(0.046)	0	0	0
2011/12/29	R206 2012/05/03	7.45	Put	Bond Future	51.0000	50.0000	(1.961)	0	0	0
2011/12/29	R206 2012/08/02			Bond Future	6.1080	6.1080	0.000	0.0000	0.0000	0
2011/12/29	R206 2012/08/02	7.25	Call	Bond Future	1,816.0000	1,815.0000	(0.055)	0	0	0
2011/12/29	R206 2012/08/02	7.25	Put	Bond Future	262.0000	261.0000	(0.382)	0	0	0
2011/12/29	R206 2012/08/02	7.30	Call	Bond Future	1,871.0000	1,869.0000	(0.107)	0	0	0
2011/12/29	R206 2012/08/02	7.30	Put	Bond Future	250.0000	248.0000	(0.800)	0	0	0
2011/12/29	R206 2012/08/02	7.20	Call	Bond Future	1,763.0000	1,762.0000	(0.057)	0	0	0
2011/12/29	R206 2012/08/02	7.20	Put	Bond Future	277.0000	276.0000	(0.361)	0	0	0
2011/12/29	R206 2012/11/01			Bond Future	6.0740	6.0780	0.066	0.0000	0.0000	0
2011/12/29	R206 2012/11/01	6.00	Call	Bond Future	927.0000	924.0000	(0.324)	0	0	0
2011/12/29	R206 2012/11/01	6.00	Put	Bond Future	1,012.0000	1,014.0000	0.198	0	0	0
2011/12/29	R206 2012/11/01	6.05	Call	Bond Future	957.0000	953.0000	(0.418)	0	0	0
2011/12/29	R206 2012/11/01	6.05	Put	Bond Future	985.0000	985.0000	0.000	0	0	0
2011/12/29	R206 2012/11/01	5.95	Call	Bond Future	898.0000	894.0000	(0.445)	0	0	0
2011/12/29	R206 2012/11/01	5.95	Put	Bond Future	1,040.0000	1,041.0000	0.096	0	0	0
2011/12/29	R207 2012/02/02			Bond Future	7.9580	7.9570	(0.013)	0.0000	0.0000	43,515
2011/12/29	R207 2012/02/02	9.00	Call	Bond Future	5,692.0000	5,695.0000	0.053	0	0	0
2011/12/29	R207 2012/02/02	9.00	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	0
2011/12/29	R207 2012/02/02	9.05	Call	Bond Future	5,948.0000	5,952.0000	0.067	0	0	0
2011/12/29	R207 2012/02/02	9.05	Put	Bond Future	17.0000	16.0000	(5.882)	0	0	0
2011/12/29	R207 2012/02/02	8.95	Call	Bond Future	5,436.0000	5,439.0000	0.055	0	0	0
2011/12/29	R207 2012/02/02	8.95	Put	Bond Future	29.0000	26.0000	(10.345)	0	0	0
2011/12/29	R207 2012/02/02	7.35	Put	Bond Future	3,637.0000	3,625.0000	(0.330)	0	0	0
2011/12/29	R207 2012/02/02	7.35	Call	Bond Future	122.0000	116.0000	(4.918)	0	0	1,920
2011/12/29	R207 2012/02/02	7.65	Put	Bond Future	2,185.0000	2,168.0000	(0.778)	0	0	0
2011/12/29	R207 2012/02/02	7.65	Call	Bond Future	424.0000	413.0000	(2.594)	0	0	640
2011/12/29	R207 2012/02/02	7.85	Call	Bond Future	810.0000	798.0000	(1.481)	0	0	0
2011/12/29	R207 2012/02/02	7.85	Put	Bond Future	1,423.0000	1,405.0000	(1.265)	0	0	640
2011/12/29	R207 2012/02/02	8.50	Call	Bond Future	3,200.0000	3,196.0000	(0.125)	0	0	0
2011/12/29	R207 2012/02/02	8.50	Put	Bond Future	197.0000	187.0000	(5.076)	0	0	1,920
2011/12/29	R207 2012/05/03			Bond Future	8.0510	8.0510	0.000	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
2011/12/29	R207 2012/05/03	8.75	Call	Bond Future	4,787.0000	4,779.0000	(0.167)	0	0	0
2011/12/29	R207 2012/05/03	8.75	Put	Bond Future	1,044.0000	1,036.0000	(0.766)	0	0	0
2011/12/29	R207 2012/05/03	8.80	Call	Bond Future	4,980.0000	4,972.0000	(0.161)	0	0	0
2011/12/29	R207 2012/05/03	8.80	Put	Bond Future	976.0000	968.0000	(0.820)	0	0	0
2011/12/29	R207 2012/05/03	8.70	Call	Bond Future	4,596.0000	4,588.0000	(0.174)	0	0	0
2011/12/29	R207 2012/05/03	8.70	Put	Bond Future	1,114.0000	1,106.0000	(0.718)	0	0	0
2011/12/29	R207 2012/08/02			Bond Future	8.1370	8.1360	(0.012)	0.0000	0.0000	0
2011/12/29	R207 2012/08/02	8.75	Call	Bond Future	5,027.0000	5,024.0000	(0.060)	0	0	0
2011/12/29	R207 2012/08/02	8.75	Put	Bond Future	1,828.0000	1,820.0000	(0.438)	0	0	0
2011/12/29	R207 2012/08/02	8.80	Call	Bond Future	5,202.0000	5,199.0000	(0.058)	0	0	0
2011/12/29	R207 2012/08/02	8.80	Put	Bond Future	1,748.0000	1,740.0000	(0.458)	0	0	0
2011/12/29	R207 2012/08/02	8.70	Call	Bond Future	4,854.0000	4,851.0000	(0.062)	0	0	0
2011/12/29	R207 2012/08/02	8.70	Put	Bond Future	1,911.0000	1,903.0000	(0.419)	0	0	0
2011/12/29	R207 2012/11/01			Bond Future	8.2210	8.2200	(0.012)	0.0000	0.0000	0
2011/12/29	R207 2012/11/01	8.25	Call	Bond Future	3,857.0000	3,854.0000	(0.078)	0	0	0
2011/12/29	R207 2012/11/01	8.25	Put	Bond Future	3,707.0000	3,699.0000	(0.216)	0	0	0
2011/12/29	R207 2012/11/01	8.30	Call	Bond Future	3,991.0000	3,988.0000	(0.075)	0	0	0
2011/12/29	R207 2012/11/01	8.30	Put	Bond Future	3,583.0000	3,575.0000	(0.223)	0	0	0
2011/12/29	R207 2012/11/01	8.20	Call	Bond Future	3,726.0000	3,722.0000	(0.107)	0	0	0
2011/12/29	R207 2012/11/01	8.20	Put	Bond Future	3,835.0000	3,826.0000	(0.235)	0	0	0
2011/12/29	R208 2012/02/02			Bond Future	7.9840	7.9830	(0.013)	0.0000	0.0000	14,084
2011/12/29	R208 2012/02/02	9.00	Call	Bond Future	5,942.0000	5,947.0000	0.084	0	0	0
2011/12/29	R208 2012/02/02	9.00	Put	Bond Future	19.0000	18.0000	(5.263)	0	0	0
2011/12/29	R208 2012/02/02	9.05	Call	Bond Future	6,217.0000	6,221.0000	0.064	0	0	0
2011/12/29	R208 2012/02/02	9.05	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2011/12/29	R208 2012/02/02	8.95	Call	Bond Future	5,668.0000	5,672.0000	0.071	0	0	0
2011/12/29	R208 2012/02/02	8.95	Put	Bond Future	25.0000	23.0000	(8.000)	0	0	0
2011/12/29	R208 2012/02/02	7.45	Put	Bond Future	3,469.0000	3,456.0000	(0.375)	0	0	0
2011/12/29	R208 2012/02/02	7.45	Call	Bond Future	149.0000	142.0000	(4.698)	0	0	2,880
2011/12/29	R208 2012/02/02	7.70	Put	Bond Future	2,185.0000	2,168.0000	(0.778)	0	0	0
2011/12/29	R208 2012/02/02	7.70	Call	Bond Future	438.0000	427.0000	(2.511)	0	0	960
2011/12/29	R208 2012/02/02	7.90	Call	Bond Future	866.0000	853.0000	(1.501)	0	0	0
2011/12/29	R208 2012/02/02	7.90	Put	Bond Future	1,379.0000	1,359.0000	(1.450)	0	0	960
2011/12/29	R208 2012/02/02	8.55	Call	Bond Future	3,520.0000	3,518.0000	(0.057)	0	0	0

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2011/12/29	R208 2012/02/02	8.55	Put	Bond Future	159.0000	151.0000	(5.031)	0	0	2,880
2011/12/29	R208 2012/05/03			Bond Future	8.0670	8.0670	0.000	0.0000	0.0000	0
2011/12/29	R208 2012/05/03	9.00	Call	Bond Future	6,084.0000	6,077.0000	(0.115)	0	0	0
2011/12/29	R208 2012/05/03	9.00	Put	Bond Future	754.0000	747.0000	(0.928)	0	0	0
2011/12/29	R208 2012/05/03	9.05	Call	Bond Future	6,305.0000	6,298.0000	(0.111)	0	0	0
2011/12/29	R208 2012/05/03	9.05	Put	Bond Future	701.0000	694.0000	(0.999)	0	0	0
2011/12/29	R208 2012/05/03	8.95	Call	Bond Future	5,865.0000	5,858.0000	(0.119)	0	0	0
2011/12/29	R208 2012/05/03	8.95	Put	Bond Future	811.0000	804.0000	(0.863)	0	0	0
2011/12/29	R208 2012/08/02			Bond Future	8.1420	8.1410	(0.012)	0.0000	0.0000	0
2011/12/29	R208 2012/08/02	8.75	Call	Bond Future	5,416.0000	5,412.0000	(0.074)	0	0	0
2011/12/29	R208 2012/08/02	8.75	Put	Bond Future	1,979.0000	1,970.0000	(0.455)	0	0	0
2011/12/29	R208 2012/08/02	8.80	Call	Bond Future	5,605.0000	5,602.0000	(0.054)	0	0	0
2011/12/29	R208 2012/08/02	8.80	Put	Bond Future	1,893.0000	1,884.0000	(0.475)	0	0	0
2011/12/29	R208 2012/08/02	8.70	Call	Bond Future	5,229.0000	5,226.0000	(0.057)	0	0	0
2011/12/29	R208 2012/08/02	8.70	Put	Bond Future	2,069.0000	2,060.0000	(0.435)	0	0	0
2011/12/29	R208 2012/11/01			Bond Future	8.2190	8.2190	0.000	0.0000	0.0000	0
2011/12/29	R208 2012/11/01	8.25	Call	Bond Future	4,025.0000	4,019.0000	(0.149)	0	0	0
2011/12/29	R208 2012/11/01	8.25	Put	Bond Future	3,850.0000	3,844.0000	(0.156)	0	0	0
2011/12/29	R208 2012/11/01	8.30	Call	Bond Future	4,171.0000	4,164.0000	(0.168)	0	0	0
2011/12/29	R208 2012/11/01	8.30	Put	Bond Future	3,715.0000	3,708.0000	(0.188)	0	0	0
2011/12/29	R208 2012/11/01	8.20	Call	Bond Future	3,882.0000	3,876.0000	(0.155)	0	0	0
2011/12/29	R208 2012/11/01	8.20	Put	Bond Future	3,989.0000	3,983.0000	(0.150)	0	0	0
2011/12/29	R209 2012/02/02			Bond Future	8.8900	8.8890	(0.011)	0.0000	0.0000	2,916
2011/12/29	R209 2012/02/02	9.00	Call	Bond Future	2,356.0000	2,334.0000	(0.934)	0	0	0
2011/12/29	R209 2012/02/02	9.00	Put	Bond Future	1,508.0000	1,478.0000	(1.989)	0	0	0
2011/12/29	R209 2012/02/02	9.05	Call	Bond Future	2,578.0000	2,558.0000	(0.776)	0	0	0
2011/12/29	R209 2012/02/02	9.05	Put	Bond Future	1,350.0000	1,322.0000	(2.074)	0	0	0
2011/12/29	R209 2012/02/02	8.95	Call	Bond Future	2,144.0000	2,122.0000	(1.026)	0	0	0
2011/12/29	R209 2012/02/02	8.95	Put	Bond Future	1,679.0000	1,650.0000	(1.727)	0	0	0
2011/12/29	R209 2012/05/03			Bond Future	8.9630	8.9620	(0.011)	0.0000	0.0000	0
2011/12/29	R209 2012/05/03	9.00	Call	Bond Future	3,717.0000	3,707.0000	(0.269)	0	0	0
2011/12/29	R209 2012/05/03	9.00	Put	Bond Future	3,434.0000	3,416.0000	(0.524)	0	0	0
2011/12/29	R209 2012/05/03	9.05	Call	Bond Future	3,913.0000	3,904.0000	(0.230)	0	0	0
2011/12/29	R209 2012/05/03	9.05	Put	Bond Future	3,250.0000	3,233.0000	(0.523)	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
2011/12/29	R209 2012/05/03	8.95	Call	Bond Future	3,527.0000	3,517.0000	(0.284)	0	0	0
2011/12/29	R209 2012/05/03	8.95	Put	Bond Future	3,627.0000	3,609.0000	(0.496)	0	0	0
2011/12/29	R209 2012/08/02			Bond Future	9.0290	9.0290	0.000	0.0000	0.0000	0
2011/12/29	R209 2012/08/02	9.25	Call	Bond Future	5,570.0000	5,560.0000	(0.180)	0	0	0
2011/12/29	R209 2012/08/02	9.25	Put	Bond Future	3,925.0000	3,915.0000	(0.255)	0	0	0
2011/12/29	R209 2012/08/02	9.30	Call	Bond Future	5,780.0000	5,769.0000	(0.190)	0	0	0
2011/12/29	R209 2012/08/02	9.30	Put	Bond Future	3,771.0000	3,760.0000	(0.292)	0	0	0
2011/12/29	R209 2012/08/02	9.20	Call	Bond Future	5,372.0000	5,361.0000	(0.205)	0	0	0
2011/12/29	R209 2012/08/02	9.20	Put	Bond Future	4,094.0000	4,083.0000	(0.269)	0	0	0
2011/12/29	R209 2012/11/01			Bond Future	9.0970	9.0970	0.000	0.0000	0.0000	0
2011/12/29	R209 2012/11/01	9.00	Call	Bond Future	5,053.0000	5,045.0000	(0.158)	0	0	0
2011/12/29	R209 2012/11/01	9.00	Put	Bond Future	5,785.0000	5,777.0000	(0.138)	0	0	0
2011/12/29	R209 2012/11/01	9.05	Call	Bond Future	5,233.0000	5,224.0000	(0.172)	0	0	0
2011/12/29	R209 2012/11/01	9.05	Put	Bond Future	5,586.0000	5,577.0000	(0.161)	0	0	0
2011/12/29	R209 2012/11/01	8.95	Call	Bond Future	4,877.0000	4,868.0000	(0.185)	0	0	0
2011/12/29	R209 2012/11/01	8.95	Put	Bond Future	5,991.0000	5,982.0000	(0.150)	0	0	0
2011/12/29	R210 2012/02/02			Bond Future	139.9476	139.9581	0.007	0.0000	0.0000	755
2011/12/29	R210 2012/02/02	131.00	Call	Bond Future	8,948.0000	8,958.0000	0.112	0	0	0
2011/12/29	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R210 2012/02/02	131.05	Call	Bond Future	8,898.0000	8,908.0000	0.112	0	0	0
2011/12/29	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R210 2012/02/02	130.95	Call	Bond Future	8,998.0000	9,008.0000	0.111	0	0	0
2011/12/29	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R211 2012/02/02			Bond Future	116.7580	116.7622	0.004	0.0000	0.0000	480
2011/12/29	R211 2012/02/02	110.50	Call	Bond Future	6,258.0000	6,262.0000	0.064	0	0	0
2011/12/29	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R211 2012/02/02	110.55	Call	Bond Future	6,208.0000	6,212.0000	0.064	0	0	0
2011/12/29	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R211 2012/02/02	110.45	Call	Bond Future	6,308.0000	6,312.0000	0.063	0	0	0
2011/12/29	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R212 2012/02/02			Bond Future	113.1485	113.1567	0.007	0.0000	0.0000	2,677
2011/12/29	R212 2012/02/02	108.50	Call	Bond Future	4,648.0000	4,657.0000	0.194	0	0	0
2011/12/29	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/12/29	R212 2012/02/02	108.55	Call	Bond Future	4,598.0000	4,607.0000	0.196	0	0	0
2011/12/29	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R212 2012/02/02	108.45	Call	Bond Future	4,698.0000	4,707.0000	0.192	0	0	0
2011/12/29	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/29	R213 2012/02/02			Bond Future	8.9040	8.9080	0.045	0.0000	0.0000	487
2011/12/29	R213 2012/02/02	9.00	Call	Bond Future	2,343.0000	2,298.0000	(1.921)	0	0	0
2011/12/29	R213 2012/02/02	9.00	Put	Bond Future	1,590.0000	1,577.0000	(0.818)	0	0	0
2011/12/29	R213 2012/02/02	9.05	Call	Bond Future	2,567.0000	2,521.0000	(1.792)	0	0	0
2011/12/29	R213 2012/02/02	9.05	Put	Bond Future	1,427.0000	1,412.0000	(1.051)	0	0	0
2011/12/29	R213 2012/02/02	8.95	Call	Bond Future	2,130.0000	2,086.0000	(2.066)	0	0	0
2011/12/29	R213 2012/02/02	8.95	Put	Bond Future	1,768.0000	1,756.0000	(0.679)	0	0	0
2011/12/29	R213 2012/05/03			Bond Future	8.9830	8.9870	0.045	0.0000	0.0000	0
2011/12/29	R213 2012/05/03	9.25	Call	Bond Future	4,756.0000	4,723.0000	(0.694)	0	0	0
2011/12/29	R213 2012/05/03	9.25	Put	Bond Future	2,718.0000	2,717.0000	(0.037)	0	0	0
2011/12/29	R213 2012/05/03	9.30	Call	Bond Future	4,979.0000	4,945.0000	(0.683)	0	0	0
2011/12/29	R213 2012/05/03	9.30	Put	Bond Future	2,568.0000	2,565.0000	(0.117)	0	0	0
2011/12/29	R213 2012/05/03	9.20	Call	Bond Future	4,539.0000	4,507.0000	(0.705)	0	0	0
2011/12/29	R213 2012/05/03	9.20	Put	Bond Future	2,877.0000	2,876.0000	(0.035)	0	0	0
2011/12/29	R213 2012/08/02			Bond Future	9.0550	9.0600	0.055	0.0000	0.0000	0
2011/12/29	R213 2012/08/02	9.25	Call	Bond Future	5,583.0000	5,550.0000	(0.591)	0	0	0
2011/12/29	R213 2012/08/02	9.25	Put	Bond Future	4,108.0000	4,113.0000	0.122	0	0	0
2011/12/29	R213 2012/08/02	9.30	Call	Bond Future	5,796.0000	5,763.0000	(0.569)	0	0	0
2011/12/29	R213 2012/08/02	9.30	Put	Bond Future	3,949.0000	3,955.0000	0.152	0	0	0
2011/12/29	R213 2012/08/02	9.20	Call	Bond Future	5,382.0000	5,349.0000	(0.613)	0	0	0
2011/12/29	R213 2012/08/02	9.20	Put	Bond Future	4,281.0000	4,287.0000	0.140	0	0	0
2011/12/29	R213 2012/11/01			Bond Future	9.1310	9.1360	0.055	0.0000	0.0000	0
2011/12/29	R213 2012/11/01	9.00	Call	Bond Future	5,046.0000	5,018.0000	(0.555)	0	0	0
2011/12/29	R213 2012/11/01	9.00	Put	Bond Future	6,045.0000	6,055.0000	0.165	0	0	0
2011/12/29	R213 2012/11/01	9.05	Call	Bond Future	5,227.0000	5,198.0000	(0.555)	0	0	0
2011/12/29	R213 2012/11/01	9.05	Put	Bond Future	5,843.0000	5,851.0000	0.137	0	0	0
2011/12/29	R213 2012/11/01	8.95	Call	Bond Future	4,869.0000	4,842.0000	(0.555)	0	0	0
2011/12/29	R213 2012/11/01	8.95	Put	Bond Future	6,254.0000	6,265.0000	0.176	0	0	0
2011/12/29	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0



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<b>Deal Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>Previous Days Closing Yield</b>	<b>Today's Closing Price</b>	<b>% Movement in MTM</b>	<b>Today's High</b>	<b>Today's Low</b>	<b>Open Interest</b>
<hr/>										
<b>Total</b>										<b>508916.00</b>

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