



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/12/2011

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

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2011/12/12	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	AL7T 2012/02/02			Index Future	410.7570	408.9690	(0.435)	0.0000	0.0000	16
2011/12/12	AL7T 2012/05/03			Index Future	416.7240	414.9060	(0.436)	0.0000	0.0000	0
2011/12/12	ALBI 2012/02/02			Index Future	374.4260	372.8950	(0.409)	0.0000	0.0000	1,038
2011/12/12	ALBI 2012/05/03			Index Future	379.8640	378.3080	(0.410)	0.0000	0.0000	0
2011/12/12	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

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2011/12/12	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	CAAK 2011/12/19			Can-Do Future	0.2147	0.3058	42.431	0.0000	0.0000	12,659
2011/12/12	CAAL 2011/12/19			Can-Do Future	0.1264	0.1798	42.247	0.0000	0.0000	18,519
2011/12/12	CAAM 2011/12/19			Can-Do Future	0.0640	0.0247	(61.406)	0.0000	0.0000	12,423
2011/12/12	CAAN 2012/03/30			Can-Do Future	0.4000	0.4416	10.400	0.0000	0.0000	100,000
2011/12/12	CAAO 2012/03/30			Can-Do Future	0.0981	0.0723	(26.300)	0.0000	0.0000	100,000
2011/12/12	CAAP 2011/12/19			Can-Do Future	0.0944	0.0352	(62.712)	0.0000	0.0000	12,346
2011/12/12	CAAR 2011/12/19			Can-Do Future	0.1742	0.2503	43.685	0.0000	0.0000	18,750
2011/12/12	CAAS 2012/01/31			Can-Do Future	0.1154	0.1410	22.184	0.0000	0.0000	12,500
2011/12/12	CAAT 2012/02/29			Can-Do Future	0.0973	0.1140	17.163	0.0000	0.0000	12,500
2011/12/12	CAAU 2012/01/31			Can-Do Future	0.0513	0.0341	(33.528)	0.0000	0.0000	19,481
2011/12/12	CAAV 2012/02/29			Can-Do Future	0.0763	0.0569	(25.426)	0.0000	0.0000	12,987
2011/12/12	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2011/12/12	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/12/12	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/12/12	GOVI 2012/02/02			GOVI	375.7080	374.2640	(0.384)	0.0000	0.0000	157
2011/12/12	GOVI 2012/02/02	369.00	Call	GOVI	67,080.0000	52,640.0000	(21.527)	0	0	0
2011/12/12	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/02/02	369.01	Call	GOVI	66,980.0000	52,540.0000	(21.559)	0	0	0
2011/12/12	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/02/02	368.99	Call	GOVI	67,180.0000	52,740.0000	(21.494)	0	0	0
2011/12/12	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/05/03			GOVI	381.1660	379.6970	(0.385)	0.0000	0.0000	0
2011/12/12	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/05/03	382.00	Put	GOVI	8,340.0000	23,030.0000	176.139	0	0	0
2011/12/12	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/05/03	382.01	Put	GOVI	8,440.0000	23,130.0000	174.052	0	0	0
2011/12/12	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/12/12	GOVI 2012/05/03	381.99	Put	GOVI	8,240.0000	22,930.0000	178.277	0	0	0
2011/12/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/12/12	IGOV 2012/02/02			Index Future	166.2550	166.2850	0.018	0.0000	0.0000	508
2011/12/12	IGOV 2012/05/03			Index Future	168.6700	168.6980	0.017	0.0000	0.0000	0
2011/12/12	ILBI 2012/02/02			Index Future	511.4880	458.4380	(10.372)	0.0000	0.0000	88
2011/12/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/12/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/12/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/12/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/12/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/12/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0

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2011/12/12	JBAF 2011/12/21			Jibar Tradeable Future	5.5900	5.5800	(0.179)	0.0000	0.0000	5,541
2011/12/12	JBAF 2012/01/18			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	101
2011/12/12	JBAF 2012/02/15			Jibar Tradeable Future	5.5300	5.5400	0.181	0.0000	0.0000	0
2011/12/12	JBAF 2012/03/20			Jibar Tradeable Future	5.5100	5.5200	0.181	0.0000	0.0000	2,390
2011/12/12	JBAF 2012/04/18			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	0
2011/12/12	JBAF 2012/05/16			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	0
2011/12/12	JBAF 2012/06/20			Jibar Tradeable Future	5.5000	5.5000	0.000	0.0000	0.0000	2,890
2011/12/12	JBAF 2012/09/19			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	44,760
2011/12/12	JBAF 2012/12/19			Jibar Tradeable Future	5.7300	5.7800	0.873	0.0000	0.0000	990
2011/12/12	JBAF 2013/03/20			Jibar Tradeable Future	5.9700	6.0200	0.838	0.0000	0.0000	790
2011/12/12	JBAF 2013/06/19			Jibar Tradeable Future	6.2500	6.2800	0.480	0.0000	0.0000	1,250
2011/12/12	JBAF 2013/09/18			Jibar Tradeable Future	6.5400	6.5700	0.459	0.0000	0.0000	1,600
2011/12/12	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/12	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/12	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/12/12	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/12/12	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/12/12	OTH1 2012/02/02			Index Future	367.1900	365.2370	(0.532)	0.0000	0.0000	0
2011/12/12	R157 2012/02/02			Bond Future	6.8330	6.9110	1.142	0.0000	0.0000	12,560
2011/12/12	R157 2012/02/02	8.50	Call	Bond Future	5,740.0000	5,463.0000	(4.826)	0	0	0
2011/12/12	R157 2012/02/02	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/12/12	R157 2012/02/02	8.55	Call	Bond Future	5,906.0000	5,630.0000	(4.673)	0	0	0
2011/12/12	R157 2012/02/02	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/12/12	R157 2012/02/02	8.45	Call	Bond Future	5,573.0000	5,297.0000	(4.952)	0	0	0
2011/12/12	R157 2012/02/02	8.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2011/12/12	R157 2012/02/02	6.55	Call	Bond Future	392.0000	295.0000	(24.745)	0	0	0
2011/12/12	R157 2012/02/02	6.55	Put	Bond Future	1,402.0000	1,581.0000	12.767	0	0	0
2011/12/12	R157 2012/02/02	6.00	Put	Bond Future	3,056.0000	3,313.0000	8.410	0	0	0
2011/12/12	R157 2012/02/02	6.00	Call	Bond Future	53.0000	33.0000	(37.736)	0	0	130
2011/12/12	R157 2012/02/02	7.05	Call	Bond Future	1,252.0000	1,057.0000	(15.575)	0	0	0
2011/12/12	R157 2012/02/02	7.05	Put	Bond Future	485.0000	566.0000	16.701	0	0	130
2011/12/12	R157 2012/02/02	6.25	Put	Bond Future	2,239.0000	2,470.0000	10.317	0	0	0
2011/12/12	R157 2012/02/02	6.25	Call	Bond Future	147.0000	101.0000	(31.293)	0	0	3,960
2011/12/12	R157 2012/02/02	6.45	Put	Bond Future	1,660.0000	1,859.0000	11.988	0	0	0
2011/12/12	R157 2012/02/02	6.45	Call	Bond Future	291.0000	213.0000	(26.804)	0	0	1,320
2011/12/12	R157 2012/02/02	6.65	Call	Bond Future	516.0000	400.0000	(22.481)	0	0	0
2011/12/12	R157 2012/02/02	6.65	Put	Bond Future	1,168.0000	1,328.0000	13.699	0	0	1,320
2011/12/12	R157 2012/02/02	7.20	Call	Bond Future	1,619.0000	1,401.0000	(13.465)	0	0	0
2011/12/12	R157 2012/02/02	7.20	Put	Bond Future	325.0000	384.0000	18.154	0	0	3,960
2011/12/12	R157 2012/05/03			Bond Future	6.9180	7.0040	1.243	0.0000	0.0000	0
2011/12/12	R157 2012/05/03	8.25	Call	Bond Future	4,502.0000	4,246.0000	(5.686)	0	0	0
2011/12/12	R157 2012/05/03	8.25	Put	Bond Future	206.0000	234.0000	13.592	0	0	0
2011/12/12	R157 2012/05/03	8.30	Call	Bond Future	4,642.0000	4,383.0000	(5.579)	0	0	0
2011/12/12	R157 2012/05/03	8.30	Put	Bond Future	189.0000	214.0000	13.228	0	0	0
2011/12/12	R157 2012/05/03	8.20	Call	Bond Future	4,363.0000	4,108.0000	(5.845)	0	0	0
2011/12/12	R157 2012/05/03	8.20	Put	Bond Future	225.0000	254.0000	12.889	0	0	0
2011/12/12	R157 2012/08/02			Bond Future	6.9960	7.0880	1.315	0.0000	0.0000	0
2011/12/12	R157 2012/08/02	8.00	Call	Bond Future	3,809.0000	3,594.0000	(5.645)	0	0	0
2011/12/12	R157 2012/08/02	8.00	Put	Bond Future	793.0000	859.0000	8.323	0	0	0
2011/12/12	R157 2012/08/02	8.05	Call	Bond Future	3,922.0000	3,705.0000	(5.533)	0	0	0

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2011/12/12	R157 2012/08/02	8.05	Put	Bond Future	759.0000	822.0000	8.300	0	0	0
2011/12/12	R157 2012/08/02	7.95	Call	Bond Future	3,698.0000	3,486.0000	(5.733)	0	0	0
2011/12/12	R157 2012/08/02	7.95	Put	Bond Future	830.0000	899.0000	8.313	0	0	0
2011/12/12	R157 2012/11/01			Bond Future	7.0900	7.1920	1.439	0.0000	0.0000	0
2011/12/12	R157 2012/11/01	7.00	Call	Bond Future	1,993.0000	1,846.0000	(7.376)	0	0	0
2011/12/12	R157 2012/11/01	7.00	Put	Bond Future	2,246.0000	2,385.0000	6.189	0	0	0
2011/12/12	R157 2012/11/01	7.05	Call	Bond Future	2,064.0000	1,914.0000	(7.267)	0	0	0
2011/12/12	R157 2012/11/01	7.05	Put	Bond Future	2,176.0000	2,312.0000	6.250	0	0	0
2011/12/12	R157 2012/11/01	6.95	Call	Bond Future	1,924.0000	1,780.0000	(7.484)	0	0	0
2011/12/12	R157 2012/11/01	6.95	Put	Bond Future	2,318.0000	2,459.0000	6.083	0	0	0
2011/12/12	R186 2012/02/02			Bond Future	8.5430	8.6240	0.948	0.0000	0.0000	27,833
2011/12/12	R186 2012/02/02	9.00	Call	Bond Future	5,337.0000	4,732.0000	(11.336)	0	0	0
2011/12/12	R186 2012/02/02	9.00	Put	Bond Future	1,197.0000	1,342.0000	12.114	0	0	100
2011/12/12	R186 2012/02/02	9.05	Call	Bond Future	5,660.0000	5,042.0000	(10.919)	0	0	0
2011/12/12	R186 2012/02/02	9.05	Put	Bond Future	1,080.0000	1,212.0000	12.222	0	0	0
2011/12/12	R186 2012/02/02	8.95	Call	Bond Future	5,021.0000	4,431.0000	(11.751)	0	0	0
2011/12/12	R186 2012/02/02	8.95	Put	Bond Future	1,323.0000	1,483.0000	12.094	0	0	0
2011/12/12	R186 2012/02/02	7.75	Put	Bond Future	8,193.0000	8,812.0000	7.555	0	0	0
2011/12/12	R186 2012/02/02	7.75	Call	Bond Future	467.0000	336.0000	(28.051)	0	0	6,000
2011/12/12	R186 2012/02/02	6.75	Put	Bond Future	18,564.0000	19,308.0000	4.008	0	0	0
2011/12/12	R186 2012/02/02	6.75	Call	Bond Future	12.0000	6.0000	(50.000)	0	0	6,000
2011/12/12	R186 2012/02/02	8.00	Put	Bond Future	6,129.0000	6,661.0000	8.680	0	0	0
2011/12/12	R186 2012/02/02	8.00	Call	Bond Future	916.0000	699.0000	(23.690)	0	0	100
2011/12/12	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R186 2012/02/02	13.25	Call	Bond Future	33,989.0000	33,240.0000	(2.204)	0	0	0
2011/12/12	R186 2012/02/02	98.00	Call	Bond Future	105,764.0000	105,014.0000	(0.709)	0	0	0
2011/12/12	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R186 2012/05/03			Bond Future	8.6270	8.7100	0.962	0.0000	0.0000	0
2011/12/12	R186 2012/05/03	9.00	Call	Bond Future	6,582.0000	6,069.0000	(7.794)	0	0	0
2011/12/12	R186 2012/05/03	9.00	Put	Bond Future	3,251.0000	3,491.0000	7.382	0	0	0
2011/12/12	R186 2012/05/03	9.05	Call	Bond Future	6,854.0000	6,331.0000	(7.631)	0	0	0
2011/12/12	R186 2012/05/03	9.05	Put	Bond Future	3,087.0000	3,318.0000	7.483	0	0	0
2011/12/12	R186 2012/05/03	8.95	Call	Bond Future	6,315.0000	5,812.0000	(7.965)	0	0	0
2011/12/12	R186 2012/05/03	8.95	Put	Bond Future	3,422.0000	3,673.0000	7.335	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
2011/12/12	R186 2012/08/02			Bond Future	8.7070	8.7930	0.988	0.0000	0.0000	0
2011/12/12	R186 2012/08/02	8.75	Call	Bond Future	5,932.0000	5,494.0000	(7.384)	0	0	0
2011/12/12	R186 2012/08/02	8.75	Put	Bond Future	5,548.0000	5,876.0000	5.912	0	0	0
2011/12/12	R186 2012/08/02	8.80	Call	Bond Future	6,162.0000	5,714.0000	(7.270)	0	0	0
2011/12/12	R186 2012/08/02	8.80	Put	Bond Future	5,334.0000	5,652.0000	5.962	0	0	0
2011/12/12	R186 2012/08/02	8.70	Call	Bond Future	5,707.0000	5,278.0000	(7.517)	0	0	0
2011/12/12	R186 2012/08/02	8.70	Put	Bond Future	5,770.0000	6,107.0000	5.841	0	0	0
2011/12/12	R186 2012/11/01			Bond Future	8.7900	8.8800	1.024	0.0000	0.0000	0
2011/12/12	R186 2012/11/01	8.75	Call	Bond Future	6,666.0000	6,233.0000	(6.496)	0	0	0
2011/12/12	R186 2012/11/01	8.75	Put	Bond Future	7,018.0000	7,371.0000	5.030	0	0	0
2011/12/12	R186 2012/11/01	8.80	Call	Bond Future	6,885.0000	6,443.0000	(6.420)	0	0	0
2011/12/12	R186 2012/11/01	8.80	Put	Bond Future	6,797.0000	7,141.0000	5.061	0	0	0
2011/12/12	R186 2012/11/01	8.70	Call	Bond Future	6,452.0000	6,026.0000	(6.603)	0	0	0
2011/12/12	R186 2012/11/01	8.70	Put	Bond Future	7,246.0000	7,606.0000	4.968	0	0	0
2011/12/12	R189 2012/02/02			Bond Future	218.9604	218.9535	(0.003)	0.0000	0.0000	0
2011/12/12	R189 2012/02/02	218.00	Call	Bond Future	960.0000	954.0000	(0.625)	0	0	0
2011/12/12	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R189 2012/02/02	218.05	Call	Bond Future	910.0000	904.0000	(0.659)	0	0	0
2011/12/12	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R189 2012/02/02	217.95	Call	Bond Future	1,010.0000	1,004.0000	(0.594)	0	0	0
2011/12/12	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R197 2012/02/02			Bond Future	245.5952	245.1483	(0.182)	0.0000	0.0000	965
2011/12/12	R197 2012/02/02	237.00	Call	Bond Future	8,595.0000	8,148.0000	(5.201)	0	0	0
2011/12/12	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R197 2012/02/02	237.05	Call	Bond Future	8,545.0000	8,098.0000	(5.231)	0	0	0
2011/12/12	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R197 2012/02/02	236.95	Call	Bond Future	8,645.0000	8,198.0000	(5.171)	0	0	0
2011/12/12	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R201 2012/02/02			Bond Future	6.3310	6.4100	1.248	0.0000	0.0000	3,124
2011/12/12	R201 2012/02/02	8.25	Call	Bond Future	5,006.0000	4,794.0000	(4.235)	0	0	0
2011/12/12	R201 2012/02/02	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/12	R201 2012/02/02	8.30	Call	Bond Future	5,132.0000	4,920.0000	(4.131)	0	0	0
2011/12/12	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/12/12	R201	2012/02/02	8.20	Call	Bond Future	4,879.0000	4,667.0000	(4.345)	0	0	0
2011/12/12	R201	2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R201	2012/05/03			Bond Future	6.3790	6.4660	1.364	0.0000	0.0000	0
2011/12/12	R201	2012/05/03	7.75	Call	Bond Future	3,454.0000	3,259.0000	(5.646)	0	0	0
2011/12/12	R201	2012/05/03	7.75	Put	Bond Future	143.0000	162.0000	13.287	0	0	0
2011/12/12	R201	2012/05/03	7.80	Call	Bond Future	3,560.0000	3,363.0000	(5.534)	0	0	0
2011/12/12	R201	2012/05/03	7.80	Put	Bond Future	131.0000	148.0000	12.977	0	0	0
2011/12/12	R201	2012/05/03	7.70	Call	Bond Future	3,350.0000	3,156.0000	(5.791)	0	0	0
2011/12/12	R201	2012/05/03	7.70	Put	Bond Future	158.0000	178.0000	12.658	0	0	0
2011/12/12	R201	2012/08/02			Bond Future	6.4140	6.5090	1.481	0.0000	0.0000	0
2011/12/12	R201	2012/08/02	7.50	Call	Bond Future	2,915.0000	2,749.0000	(5.695)	0	0	0
2011/12/12	R201	2012/08/02	7.50	Put	Bond Future	519.0000	565.0000	8.863	0	0	0
2011/12/12	R201	2012/08/02	7.55	Call	Bond Future	3,000.0000	2,832.0000	(5.600)	0	0	0
2011/12/12	R201	2012/08/02	7.55	Put	Bond Future	495.0000	540.0000	9.091	0	0	0
2011/12/12	R201	2012/08/02	7.45	Call	Bond Future	2,831.0000	2,667.0000	(5.793)	0	0	0
2011/12/12	R201	2012/08/02	7.45	Put	Bond Future	544.0000	592.0000	8.824	0	0	0
2011/12/12	R201	2012/11/01			Bond Future	6.4510	6.5610	1.705	0.0000	0.0000	0
2011/12/12	R201	2012/11/01	6.50	Call	Bond Future	1,700.0000	1,580.0000	(7.059)	0	0	0
2011/12/12	R201	2012/11/01	6.50	Put	Bond Future	1,601.0000	1,703.0000	6.371	0	0	0
2011/12/12	R201	2012/11/01	6.55	Call	Bond Future	1,754.0000	1,632.0000	(6.956)	0	0	0
2011/12/12	R201	2012/11/01	6.55	Put	Bond Future	1,555.0000	1,654.0000	6.367	0	0	0
2011/12/12	R201	2012/11/01	6.45	Call	Bond Future	1,646.0000	1,529.0000	(7.108)	0	0	0
2011/12/12	R201	2012/11/01	6.45	Put	Bond Future	1,648.0000	1,752.0000	6.311	0	0	0
2011/12/12	R202	2012/02/02			Bond Future	184.3010	184.3077	0.004	0.0000	0.0000	35,872
2011/12/12	R202	2012/02/02	177.00	Call	Bond Future	7,301.0000	7,308.0000	0.096	0	0	0
2011/12/12	R202	2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R202	2012/02/02	177.05	Call	Bond Future	7,251.0000	7,258.0000	0.097	0	0	0
2011/12/12	R202	2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R202	2012/02/02	176.95	Call	Bond Future	7,351.0000	7,358.0000	0.095	0	0	0
2011/12/12	R202	2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R203	2012/02/02			Bond Future	7.4780	7.5550	1.030	0.0000	0.0000	3,586
2011/12/12	R203	2012/02/02	8.75	Call	Bond Future	5,693.0000	5,344.0000	(6.130)	0	0	0
2011/12/12	R203	2012/02/02	8.75	Put	Bond Future	33.0000	38.0000	15.152	0	0	0

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2011/12/12	R203 2012/02/02	8.80	Call	Bond Future	5,902.0000	5,552.0000	(5.930)	0	0	0
2011/12/12	R203 2012/02/02	8.80	Put	Bond Future	27.0000	31.0000	14.815	0	0	0
2011/12/12	R203 2012/02/02	8.70	Call	Bond Future	5,485.0000	5,137.0000	(6.345)	0	0	0
2011/12/12	R203 2012/02/02	8.70	Put	Bond Future	40.0000	46.0000	15.000	0	0	0
2011/12/12	R203 2012/02/02	6.95	Put	Bond Future	2,772.0000	3,043.0000	9.776	0	0	0
2011/12/12	R203 2012/02/02	6.95	Call	Bond Future	304.0000	221.0000	(27.303)	0	0	2,640
2011/12/12	R203 2012/02/02	7.20	Put	Bond Future	1,902.0000	2,120.0000	11.462	0	0	0
2011/12/12	R203 2012/02/02	7.20	Call	Bond Future	612.0000	476.0000	(22.222)	0	0	880
2011/12/12	R203 2012/02/02	7.35	Call	Bond Future	876.0000	705.0000	(19.521)	0	0	0
2011/12/12	R203 2012/02/02	7.35	Put	Bond Future	1,468.0000	1,651.0000	12.466	0	0	880
2011/12/12	R203 2012/02/02	7.95	Call	Bond Future	2,540.0000	2,247.0000	(11.535)	0	0	0
2011/12/12	R203 2012/02/02	7.95	Put	Bond Future	394.0000	455.0000	15.482	0	0	2,640
2011/12/12	R203 2012/05/03			Bond Future	7.5690	7.6510	1.083	0.0000	0.0000	0
2011/12/12	R203 2012/05/03	8.75	Call	Bond Future	5,487.0000	5,171.0000	(5.759)	0	0	0
2011/12/12	R203 2012/05/03	8.75	Put	Bond Future	431.0000	476.0000	10.441	0	0	0
2011/12/12	R203 2012/05/03	8.80	Call	Bond Future	5,661.0000	5,341.0000	(5.653)	0	0	0
2011/12/12	R203 2012/05/03	8.80	Put	Bond Future	398.0000	439.0000	10.302	0	0	0
2011/12/12	R203 2012/05/03	8.70	Call	Bond Future	5,311.0000	4,998.0000	(5.893)	0	0	0
2011/12/12	R203 2012/05/03	8.70	Put	Bond Future	463.0000	511.0000	10.367	0	0	0
2011/12/12	R203 2012/08/02			Bond Future	7.6560	7.7410	1.110	0.0000	0.0000	0
2011/12/12	R203 2012/08/02	8.50	Call	Bond Future	4,745.0000	4,478.0000	(5.627)	0	0	0
2011/12/12	R203 2012/08/02	8.50	Put	Bond Future	1,253.0000	1,345.0000	7.342	0	0	0
2011/12/12	R203 2012/08/02	8.55	Call	Bond Future	4,893.0000	4,622.0000	(5.539)	0	0	0
2011/12/12	R203 2012/08/02	8.55	Put	Bond Future	1,199.0000	1,286.0000	7.256	0	0	0
2011/12/12	R203 2012/08/02	8.45	Call	Bond Future	4,599.0000	4,336.0000	(5.719)	0	0	0
2011/12/12	R203 2012/08/02	8.45	Put	Bond Future	1,310.0000	1,405.0000	7.252	0	0	0
2011/12/12	R203 2012/11/01			Bond Future	7.7540	7.8450	1.174	0.0000	0.0000	0
2011/12/12	R203 2012/11/01	7.75	Call	Bond Future	2,839.0000	2,642.0000	(6.939)	0	0	0
2011/12/12	R203 2012/11/01	7.75	Put	Bond Future	2,855.0000	3,024.0000	5.919	0	0	0
2011/12/12	R203 2012/11/01	7.80	Call	Bond Future	2,944.0000	2,742.0000	(6.861)	0	0	0
2011/12/12	R203 2012/11/01	7.80	Put	Bond Future	2,759.0000	2,923.0000	5.944	0	0	0
2011/12/12	R203 2012/11/01	7.70	Call	Bond Future	2,736.0000	2,543.0000	(7.054)	0	0	0
2011/12/12	R203 2012/11/01	7.70	Put	Bond Future	2,954.0000	3,127.0000	5.856	0	0	0
2011/12/12	R204 2012/02/02			Bond Future	7.7590	7.8360	0.992	0.0000	0.0000	3,543

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2011/12/12	R204 2012/02/02	9.00	Call	Bond Future	6,373.0000	5,975.0000	(6.245)	0	0	0
2011/12/12	R204 2012/02/02	9.00	Put	Bond Future	64.0000	73.0000	14.063	0	0	0
2011/12/12	R204 2012/02/02	9.05	Call	Bond Future	6,606.0000	6,207.0000	(6.040)	0	0	0
2011/12/12	R204 2012/02/02	9.05	Put	Bond Future	54.0000	61.0000	12.963	0	0	0
2011/12/12	R204 2012/02/02	8.95	Call	Bond Future	6,139.0000	5,743.0000	(6.451)	0	0	0
2011/12/12	R204 2012/02/02	8.95	Put	Bond Future	75.0000	85.0000	13.333	0	0	0
2011/12/12	R204 2012/02/02	7.25	Put	Bond Future	3,186.0000	3,483.0000	9.322	0	0	0
2011/12/12	R204 2012/02/02	7.25	Call	Bond Future	448.0000	338.0000	(24.554)	0	0	540
2011/12/12	R204 2012/02/02	8.00	Call	Bond Future	2,159.0000	1,868.0000	(13.478)	0	0	0
2011/12/12	R204 2012/02/02	8.00	Put	Bond Future	894.0000	1,009.0000	12.864	0	0	540
2011/12/12	R204 2012/02/02	7.50	Call	Bond Future	837.0000	667.0000	(20.311)	0	0	0
2011/12/12	R204 2012/02/02	7.50	Put	Bond Future	2,219.0000	2,455.0000	10.635	0	0	0
2011/12/12	R204 2012/05/03			Bond Future	7.8510	7.9310	1.019	0.0000	0.0000	0
2011/12/12	R204 2012/05/03	8.75	Call	Bond Future	5,331.0000	4,999.0000	(6.228)	0	0	0
2011/12/12	R204 2012/05/03	8.75	Put	Bond Future	862.0000	938.0000	8.817	0	0	0
2011/12/12	R204 2012/05/03	8.80	Call	Bond Future	5,519.0000	5,183.0000	(6.088)	0	0	0
2011/12/12	R204 2012/05/03	8.80	Put	Bond Future	809.0000	881.0000	8.900	0	0	0
2011/12/12	R204 2012/05/03	8.70	Call	Bond Future	5,144.0000	4,817.0000	(6.357)	0	0	0
2011/12/12	R204 2012/05/03	8.70	Put	Bond Future	917.0000	998.0000	8.833	0	0	0
2011/12/12	R204 2012/08/02			Bond Future	7.9400	8.0230	1.045	0.0000	0.0000	0
2011/12/12	R204 2012/08/02	8.50	Call	Bond Future	4,568.0000	4,286.0000	(6.173)	0	0	0
2011/12/12	R204 2012/08/02	8.50	Put	Bond Future	1,850.0000	1,977.0000	6.865	0	0	0
2011/12/12	R204 2012/08/02	8.55	Call	Bond Future	4,728.0000	4,442.0000	(6.049)	0	0	0
2011/12/12	R204 2012/08/02	8.55	Put	Bond Future	1,772.0000	1,895.0000	6.941	0	0	0
2011/12/12	R204 2012/08/02	8.45	Call	Bond Future	4,410.0000	4,133.0000	(6.281)	0	0	0
2011/12/12	R204 2012/08/02	8.45	Put	Bond Future	1,931.0000	2,063.0000	6.836	0	0	0
2011/12/12	R204 2012/11/01			Bond Future	8.0340	8.1230	1.108	0.0000	0.0000	0
2011/12/12	R204 2012/11/01	8.00	Call	Bond Future	3,441.0000	3,214.0000	(6.597)	0	0	0
2011/12/12	R204 2012/11/01	8.00	Put	Bond Future	3,603.0000	3,799.0000	5.440	0	0	0
2011/12/12	R204 2012/11/01	8.05	Call	Bond Future	3,563.0000	3,331.0000	(6.511)	0	0	0
2011/12/12	R204 2012/11/01	8.05	Put	Bond Future	3,487.0000	3,677.0000	5.449	0	0	0
2011/12/12	R204 2012/11/01	7.95	Call	Bond Future	3,322.0000	3,099.0000	(6.713)	0	0	0
2011/12/12	R204 2012/11/01	7.95	Put	Bond Future	3,723.0000	3,922.0000	5.345	0	0	0
2011/12/12	R206 2012/02/02			Bond Future	6.0940	6.1700	1.247	0.0000	0.0000	300

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2011/12/12	R206 2012/02/02	8.00	Call	Bond Future	3,415.0000	3,276.0000	(4.070)	0	0	0
2011/12/12	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R206 2012/02/02	8.05	Call	Bond Future	3,503.0000	3,364.0000	(3.968)	0	0	0
2011/12/12	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R206 2012/02/02	7.95	Call	Bond Future	3,328.0000	3,189.0000	(4.177)	0	0	0
2011/12/12	R206 2012/02/02	7.95	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/12/12	R206 2012/05/03			Bond Future	6.1320	6.2200	1.435	0.0000	0.0000	0
2011/12/12	R206 2012/05/03	7.50	Call	Bond Future	2,248.0000	2,119.0000	(5.738)	0	0	0
2011/12/12	R206 2012/05/03	7.50	Put	Bond Future	84.0000	96.0000	14.286	0	0	0
2011/12/12	R206 2012/05/03	7.55	Call	Bond Future	2,318.0000	2,188.0000	(5.608)	0	0	0
2011/12/12	R206 2012/05/03	7.55	Put	Bond Future	76.0000	87.0000	14.474	0	0	0
2011/12/12	R206 2012/05/03	7.45	Call	Bond Future	2,179.0000	2,051.0000	(5.874)	0	0	0
2011/12/12	R206 2012/05/03	7.45	Put	Bond Future	93.0000	106.0000	13.978	0	0	0
2011/12/12	R206 2012/08/02			Bond Future	6.1450	6.2450	1.627	0.0000	0.0000	0
2011/12/12	R206 2012/08/02	7.25	Call	Bond Future	1,861.0000	1,755.0000	(5.696)	0	0	0
2011/12/12	R206 2012/08/02	7.25	Put	Bond Future	358.0000	389.0000	8.659	0	0	0
2011/12/12	R206 2012/08/02	7.30	Call	Bond Future	1,912.0000	1,805.0000	(5.596)	0	0	0
2011/12/12	R206 2012/08/02	7.30	Put	Bond Future	342.0000	372.0000	8.772	0	0	0
2011/12/12	R206 2012/08/02	7.20	Call	Bond Future	1,809.0000	1,704.0000	(5.804)	0	0	0
2011/12/12	R206 2012/08/02	7.20	Put	Bond Future	373.0000	406.0000	8.847	0	0	0
2011/12/12	R206 2012/11/01			Bond Future	6.1420	6.2680	2.051	0.0000	0.0000	0
2011/12/12	R206 2012/11/01	6.00	Call	Bond Future	986.0000	913.0000	(7.404)	0	0	0
2011/12/12	R206 2012/11/01	6.00	Put	Bond Future	1,149.0000	1,220.0000	6.179	0	0	0
2011/12/12	R206 2012/11/01	6.05	Call	Bond Future	1,014.0000	941.0000	(7.199)	0	0	0
2011/12/12	R206 2012/11/01	6.05	Put	Bond Future	1,119.0000	1,191.0000	6.434	0	0	0
2011/12/12	R206 2012/11/01	5.95	Call	Bond Future	956.0000	885.0000	(7.427)	0	0	0
2011/12/12	R206 2012/11/01	5.95	Put	Bond Future	1,176.0000	1,250.0000	6.293	0	0	0
2011/12/12	R207 2012/02/02			Bond Future	8.0250	8.1060	1.009	0.0000	0.0000	47,374
2011/12/12	R207 2012/02/02	9.00	Call	Bond Future	5,390.0000	4,953.0000	(8.108)	0	0	0
2011/12/12	R207 2012/02/02	9.00	Put	Bond Future	98.0000	116.0000	18.367	0	0	0
2011/12/12	R207 2012/02/02	9.05	Call	Bond Future	5,636.0000	5,197.0000	(7.789)	0	0	0
2011/12/12	R207 2012/02/02	9.05	Put	Bond Future	83.0000	98.0000	18.072	0	0	0
2011/12/12	R207 2012/02/02	8.95	Call	Bond Future	5,145.0000	4,712.0000	(8.416)	0	0	0
2011/12/12	R207 2012/02/02	8.95	Put	Bond Future	116.0000	137.0000	18.103	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
2011/12/12	R207 2012/02/02	7.35	Put	Bond Future	4,097.0000	4,484.0000	9.446	0	0	0
2011/12/12	R207 2012/02/02	7.35	Call	Bond Future	204.0000	137.0000	(32.843)	0	0	1,920
2011/12/12	R207 2012/02/02	7.65	Put	Bond Future	2,680.0000	2,994.0000	11.716	0	0	0
2011/12/12	R207 2012/02/02	7.65	Call	Bond Future	541.0000	401.0000	(25.878)	0	0	640
2011/12/12	R207 2012/02/02	7.85	Call	Bond Future	918.0000	717.0000	(21.895)	0	0	0
2011/12/12	R207 2012/02/02	7.85	Put	Bond Future	1,909.0000	2,162.0000	13.253	0	0	640
2011/12/12	R207 2012/02/02	8.50	Call	Bond Future	3,069.0000	2,692.0000	(12.284)	0	0	0
2011/12/12	R207 2012/02/02	8.50	Put	Bond Future	444.0000	521.0000	17.342	0	0	1,920
2011/12/12	R207 2012/05/03			Bond Future	8.1180	8.2030	1.047	0.0000	0.0000	0
2011/12/12	R207 2012/05/03	8.75	Call	Bond Future	4,707.0000	4,361.0000	(7.351)	0	0	0
2011/12/12	R207 2012/05/03	8.75	Put	Bond Future	1,331.0000	1,448.0000	8.790	0	0	0
2011/12/12	R207 2012/05/03	8.80	Call	Bond Future	4,892.0000	4,540.0000	(7.195)	0	0	0
2011/12/12	R207 2012/05/03	8.80	Put	Bond Future	1,255.0000	1,366.0000	8.845	0	0	0
2011/12/12	R207 2012/05/03	8.70	Call	Bond Future	4,525.0000	4,185.0000	(7.514)	0	0	0
2011/12/12	R207 2012/05/03	8.70	Put	Bond Future	1,410.0000	1,533.0000	8.723	0	0	0
2011/12/12	R207 2012/08/02			Bond Future	8.2100	8.2980	1.072	0.0000	0.0000	0
2011/12/12	R207 2012/08/02	8.75	Call	Bond Future	4,945.0000	4,628.0000	(6.411)	0	0	0
2011/12/12	R207 2012/08/02	8.75	Put	Bond Future	2,134.0000	2,282.0000	6.935	0	0	0
2011/12/12	R207 2012/08/02	8.80	Call	Bond Future	5,114.0000	4,792.0000	(6.296)	0	0	0
2011/12/12	R207 2012/08/02	8.80	Put	Bond Future	2,048.0000	2,192.0000	7.031	0	0	0
2011/12/12	R207 2012/08/02	8.70	Call	Bond Future	4,778.0000	4,466.0000	(6.530)	0	0	0
2011/12/12	R207 2012/08/02	8.70	Put	Bond Future	2,223.0000	2,376.0000	6.883	0	0	0
2011/12/12	R207 2012/11/01			Bond Future	8.3020	8.3940	1.108	0.0000	0.0000	0
2011/12/12	R207 2012/11/01	8.25	Call	Bond Future	3,722.0000	3,469.0000	(6.797)	0	0	0
2011/12/12	R207 2012/11/01	8.25	Put	Bond Future	3,990.0000	4,209.0000	5.489	0	0	0
2011/12/12	R207 2012/11/01	8.30	Call	Bond Future	3,852.0000	3,594.0000	(6.698)	0	0	0
2011/12/12	R207 2012/11/01	8.30	Put	Bond Future	3,862.0000	4,076.0000	5.541	0	0	0
2011/12/12	R207 2012/11/01	8.20	Call	Bond Future	3,595.0000	3,347.0000	(6.898)	0	0	0
2011/12/12	R207 2012/11/01	8.20	Put	Bond Future	4,122.0000	4,346.0000	5.434	0	0	0
2011/12/12	R208 2012/02/02			Bond Future	8.0490	8.1410	1.143	0.0000	0.0000	14,084
2011/12/12	R208 2012/02/02	9.00	Call	Bond Future	5,619.0000	5,088.0000	(9.450)	0	0	0
2011/12/12	R208 2012/02/02	9.00	Put	Bond Future	90.0000	113.0000	25.556	0	0	0
2011/12/12	R208 2012/02/02	9.05	Call	Bond Future	5,883.0000	5,348.0000	(9.094)	0	0	0
2011/12/12	R208 2012/02/02	9.05	Put	Bond Future	75.0000	94.0000	25.333	0	0	0

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2011/12/12	R208 2012/02/02	8.95	Call	Bond Future	5,357.0000	4,830.0000	(9.838)	0	0	0
2011/12/12	R208 2012/02/02	8.95	Put	Bond Future	108.0000	135.0000	25.000	0	0	0
2011/12/12	R208 2012/02/02	7.45	Put	Bond Future	3,953.0000	4,421.0000	11.839	0	0	0
2011/12/12	R208 2012/02/02	7.45	Call	Bond Future	239.0000	153.0000	(35.983)	0	0	2,880
2011/12/12	R208 2012/02/02	7.70	Put	Bond Future	2,698.0000	3,089.0000	14.492	0	0	0
2011/12/12	R208 2012/02/02	7.70	Call	Bond Future	557.0000	393.0000	(29.443)	0	0	960
2011/12/12	R208 2012/02/02	7.90	Call	Bond Future	970.0000	729.0000	(24.845)	0	0	0
2011/12/12	R208 2012/02/02	7.90	Put	Bond Future	1,877.0000	2,190.0000	16.676	0	0	960
2011/12/12	R208 2012/02/02	8.55	Call	Bond Future	3,356.0000	2,891.0000	(13.856)	0	0	0
2011/12/12	R208 2012/02/02	8.55	Put	Bond Future	389.0000	478.0000	22.879	0	0	2,880
2011/12/12	R208 2012/05/03			Bond Future	8.1320	8.2270	1.168	0.0000	0.0000	0
2011/12/12	R208 2012/05/03	9.00	Call	Bond Future	5,959.0000	5,512.0000	(7.501)	0	0	0
2011/12/12	R208 2012/05/03	9.00	Put	Bond Future	1,014.0000	1,125.0000	10.947	0	0	0
2011/12/12	R208 2012/05/03	9.05	Call	Bond Future	6,170.0000	5,717.0000	(7.342)	0	0	0
2011/12/12	R208 2012/05/03	9.05	Put	Bond Future	950.0000	1,056.0000	11.158	0	0	0
2011/12/12	R208 2012/05/03	8.95	Call	Bond Future	5,750.0000	5,309.0000	(7.670)	0	0	0
2011/12/12	R208 2012/05/03	8.95	Put	Bond Future	1,080.0000	1,198.0000	10.926	0	0	0
2011/12/12	R208 2012/08/02			Bond Future	8.2120	8.3100	1.193	0.0000	0.0000	0
2011/12/12	R208 2012/08/02	8.75	Call	Bond Future	5,363.0000	4,982.0000	(7.104)	0	0	0
2011/12/12	R208 2012/08/02	8.75	Put	Bond Future	2,331.0000	2,512.0000	7.765	0	0	0
2011/12/12	R208 2012/08/02	8.80	Call	Bond Future	5,545.0000	5,159.0000	(6.961)	0	0	0
2011/12/12	R208 2012/08/02	8.80	Put	Bond Future	2,237.0000	2,413.0000	7.868	0	0	0
2011/12/12	R208 2012/08/02	8.70	Call	Bond Future	5,182.0000	4,808.0000	(7.217)	0	0	0
2011/12/12	R208 2012/08/02	8.70	Put	Bond Future	2,426.0000	2,614.0000	7.749	0	0	0
2011/12/12	R208 2012/11/01			Bond Future	8.2960	8.3990	1.242	0.0000	0.0000	0
2011/12/12	R208 2012/11/01	8.25	Call	Bond Future	3,922.0000	3,616.0000	(7.802)	0	0	0
2011/12/12	R208 2012/11/01	8.25	Put	Bond Future	4,181.0000	4,450.0000	6.434	0	0	0
2011/12/12	R208 2012/11/01	8.30	Call	Bond Future	4,064.0000	3,750.0000	(7.726)	0	0	0
2011/12/12	R208 2012/11/01	8.30	Put	Bond Future	4,042.0000	4,303.0000	6.457	0	0	0
2011/12/12	R208 2012/11/01	8.20	Call	Bond Future	3,784.0000	3,484.0000	(7.928)	0	0	0
2011/12/12	R208 2012/11/01	8.20	Put	Bond Future	4,325.0000	4,601.0000	6.382	0	0	0
2011/12/12	R209 2012/02/02			Bond Future	8.9010	8.9770	0.854	0.0000	0.0000	2,931
2011/12/12	R209 2012/02/02	9.00	Call	Bond Future	2,818.0000	2,430.0000	(13.769)	0	0	0
2011/12/12	R209 2012/02/02	9.00	Put	Bond Future	2,055.0000	2,254.0000	9.684	0	0	0

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2011/12/12	R209 2012/02/02	9.05	Call	Bond Future	3,031.0000	2,629.0000	(13.263)	0	0	0
2011/12/12	R209 2012/02/02	9.05	Put	Bond Future	1,888.0000	2,073.0000	9.799	0	0	0
2011/12/12	R209 2012/02/02	8.95	Call	Bond Future	2,612.0000	2,240.0000	(14.242)	0	0	0
2011/12/12	R209 2012/02/02	8.95	Put	Bond Future	2,233.0000	2,448.0000	9.628	0	0	0
2011/12/12	R209 2012/05/03			Bond Future	8.9730	9.0510	0.869	0.0000	0.0000	0
2011/12/12	R209 2012/05/03	9.00	Call	Bond Future	3,990.0000	3,639.0000	(8.797)	0	0	0
2011/12/12	R209 2012/05/03	9.00	Put	Bond Future	3,784.0000	4,026.0000	6.395	0	0	0
2011/12/12	R209 2012/05/03	9.05	Call	Bond Future	4,183.0000	3,824.0000	(8.582)	0	0	0
2011/12/12	R209 2012/05/03	9.05	Put	Bond Future	3,597.0000	3,832.0000	6.533	0	0	0
2011/12/12	R209 2012/05/03	8.95	Call	Bond Future	3,801.0000	3,460.0000	(8.971)	0	0	0
2011/12/12	R209 2012/05/03	8.95	Put	Bond Future	3,978.0000	4,230.0000	6.335	0	0	0
2011/12/12	R209 2012/08/02			Bond Future	9.0410	9.1210	0.885	0.0000	0.0000	0
2011/12/12	R209 2012/08/02	9.25	Call	Bond Future	5,793.0000	5,417.0000	(6.491)	0	0	0
2011/12/12	R209 2012/08/02	9.25	Put	Bond Future	4,239.0000	4,464.0000	5.308	0	0	0
2011/12/12	R209 2012/08/02	9.30	Call	Bond Future	6,001.0000	5,618.0000	(6.382)	0	0	0
2011/12/12	R209 2012/08/02	9.30	Put	Bond Future	4,083.0000	4,301.0000	5.339	0	0	0
2011/12/12	R209 2012/08/02	9.20	Call	Bond Future	5,597.0000	5,228.0000	(6.593)	0	0	0
2011/12/12	R209 2012/08/02	9.20	Put	Bond Future	4,410.0000	4,642.0000	5.261	0	0	0
2011/12/12	R209 2012/11/01			Bond Future	9.1120	9.1940	0.900	0.0000	0.0000	0
2011/12/12	R209 2012/11/01	9.00	Call	Bond Future	5,297.0000	4,963.0000	(6.305)	0	0	0
2011/12/12	R209 2012/11/01	9.00	Put	Bond Future	6,141.0000	6,415.0000	4.462	0	0	0
2011/12/12	R209 2012/11/01	9.05	Call	Bond Future	5,475.0000	5,134.0000	(6.228)	0	0	0
2011/12/12	R209 2012/11/01	9.05	Put	Bond Future	5,940.0000	6,207.0000	4.495	0	0	0
2011/12/12	R209 2012/11/01	8.95	Call	Bond Future	5,122.0000	4,794.0000	(6.404)	0	0	0
2011/12/12	R209 2012/11/01	8.95	Put	Bond Future	6,348.0000	6,628.0000	4.411	0	0	0
2011/12/12	R210 2012/02/02			Bond Future	138.1539	138.7077	0.401	0.0000	0.0000	755
2011/12/12	R210 2012/02/02	131.00	Call	Bond Future	7,154.0000	7,708.0000	7.744	0	0	0
2011/12/12	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R210 2012/02/02	131.05	Call	Bond Future	7,104.0000	7,658.0000	7.798	0	0	0
2011/12/12	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R210 2012/02/02	130.95	Call	Bond Future	7,204.0000	7,758.0000	7.690	0	0	0
2011/12/12	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02			Bond Future	115.6616	115.6618	0.000	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
2011/12/12	R211 2012/02/02	110.50	Call	Bond Future	5,162.0000	5,162.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02	110.55	Call	Bond Future	5,112.0000	5,112.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02	110.45	Call	Bond Future	5,212.0000	5,212.0000	0.000	0	0	0
2011/12/12	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R212 2012/02/02			Bond Future	112.1424	112.1463	0.003	0.0000	0.0000	2,677
2011/12/12	R212 2012/02/02	108.50	Call	Bond Future	3,642.0000	3,646.0000	0.110	0	0	0
2011/12/12	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R212 2012/02/02	108.55	Call	Bond Future	3,592.0000	3,596.0000	0.111	0	0	0
2011/12/12	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R212 2012/02/02	108.45	Call	Bond Future	3,692.0000	3,696.0000	0.108	0	0	0
2011/12/12	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/12/12	R213 2012/02/02			Bond Future	8.9080	8.9940	0.965	0.0000	0.0000	487
2011/12/12	R213 2012/02/02	9.00	Call	Bond Future	2,844.0000	2,412.0000	(15.190)	0	0	0
2011/12/12	R213 2012/02/02	9.00	Put	Bond Future	2,123.0000	2,365.0000	11.399	0	0	0
2011/12/12	R213 2012/02/02	9.05	Call	Bond Future	3,060.0000	2,612.0000	(14.641)	0	0	0
2011/12/12	R213 2012/02/02	9.05	Put	Bond Future	1,951.0000	2,177.0000	11.584	0	0	0
2011/12/12	R213 2012/02/02	8.95	Call	Bond Future	2,636.0000	2,221.0000	(15.744)	0	0	0
2011/12/12	R213 2012/02/02	8.95	Put	Bond Future	2,306.0000	2,565.0000	11.232	0	0	0
2011/12/12	R213 2012/05/03			Bond Future	8.9850	9.0730	0.979	0.0000	0.0000	0
2011/12/12	R213 2012/05/03	9.25	Call	Bond Future	5,050.0000	4,608.0000	(8.752)	0	0	0
2011/12/12	R213 2012/05/03	9.25	Put	Bond Future	3,028.0000	3,266.0000	7.860	0	0	0
2011/12/12	R213 2012/05/03	9.30	Call	Bond Future	5,270.0000	4,818.0000	(8.577)	0	0	0
2011/12/12	R213 2012/05/03	9.30	Put	Bond Future	2,875.0000	3,103.0000	7.930	0	0	0
2011/12/12	R213 2012/05/03	9.20	Call	Bond Future	4,836.0000	4,404.0000	(8.933)	0	0	0
2011/12/12	R213 2012/05/03	9.20	Put	Bond Future	3,190.0000	3,438.0000	7.774	0	0	0
2011/12/12	R213 2012/08/02			Bond Future	9.0590	9.1500	1.005	0.0000	0.0000	0
2011/12/12	R213 2012/08/02	9.25	Call	Bond Future	5,838.0000	5,415.0000	(7.246)	0	0	0
2011/12/12	R213 2012/08/02	9.25	Put	Bond Future	4,394.0000	4,664.0000	6.145	0	0	0
2011/12/12	R213 2012/08/02	9.30	Call	Bond Future	6,050.0000	5,619.0000	(7.124)	0	0	0
2011/12/12	R213 2012/08/02	9.30	Put	Bond Future	4,234.0000	4,496.0000	6.188	0	0	0
2011/12/12	R213 2012/08/02	9.20	Call	Bond Future	5,639.0000	5,224.0000	(7.359)	0	0	0



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2011/12/12	R213 2012/08/02	9.20	Put	Bond Future	4,569.0000	4,847.0000	6.084	0	0	0
2011/12/12	R213 2012/11/01			Bond Future	9.1380	9.2320	1.029	0.0000	0.0000	0
2011/12/12	R213 2012/11/01	9.00	Call	Bond Future	5,314.0000	4,937.0000	(7.094)	0	0	0
2011/12/12	R213 2012/11/01	9.00	Put	Bond Future	6,366.0000	6,694.0000	5.152	0	0	0
2011/12/12	R213 2012/11/01	9.05	Call	Bond Future	5,493.0000	5,109.0000	(6.991)	0	0	0
2011/12/12	R213 2012/11/01	9.05	Put	Bond Future	6,162.0000	6,483.0000	5.209	0	0	0
2011/12/12	R213 2012/11/01	8.95	Call	Bond Future	5,137.0000	4,768.0000	(7.183)	0	0	0
2011/12/12	R213 2012/11/01	8.95	Put	Bond Future	6,575.0000	6,911.0000	5.110	0	0	0
2011/12/12	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	0.0000	0.0000	0
<b>Total</b>										<b>594795.00</b>