



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/03/2012

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
2012/03/08	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	1409 2041/02/28			Price Contribution	100.0000	100.0000	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
2012/03/08	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	AL7T 2012/05/03			Index Future	423.0880	424.1660	0.255	0.0000	0.0000	16
2012/03/08	AL7T 2012/08/02			Index Future	429.3250	430.4040	0.251	0.0000	0.0000	0
2012/03/08	ALBI 2012/05/03			Index Future	384.9600	385.8420	0.229	0.0000	0.0000	898
2012/03/08	ALBI 2012/08/02			Index Future	390.6350	391.5160	0.226	0.0000	0.0000	118
2012/03/08	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C209 2036/03/31			Price Contribution	6.2500	6.2500	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
2012/03/08	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	CAAN 2012/03/30			Can-Do Future	0.0279	0.0172	(38.351)	0.0000	0.0000	0
2012/03/08	CAAO 2012/03/30			Can-Do Future	0.1825	0.2225	21.918	0.0000	0.0000	100,000
2012/03/08	CAAW2012/04/20			Any day expiry	7.7040	7.5845	(1.551)	0.0000	0.0000	0
2012/03/08	CAAW2012/04/20	8.10	Call	Any day expiry	59.0000	40.0000	(32.203)	0	0	0
2012/03/08	CAAW2012/04/20	8.10	Put	Any day expiry	455.0000	556.0000	22.198	0	0	0
2012/03/08	CAAW2012/04/20	8.15	Call	Any day expiry	53.0000	36.0000	(32.075)	0	0	0
2012/03/08	CAAW2012/04/20	8.15	Put	Any day expiry	499.0000	602.0000	20.641	0	0	0
2012/03/08	CAAW2012/04/20	8.05	Call	Any day expiry	67.0000	46.0000	(31.343)	0	0	0
2012/03/08	CAAW2012/04/20	8.05	Put	Any day expiry	413.0000	512.0000	23.971	0	0	0
2012/03/08	CAAX 2012/03/30			Can-Do Future	0.0312	0.0197	(36.859)	0.0000	0.0000	12,500
2012/03/08	CAAY 2012/04/30			Can-Do Future	0.0465	0.0373	(19.785)	0.0000	0.0000	12,500
2012/03/08	CAAZ 2012/06/18			Can-Do Future	0.0735	0.0560	(23.810)	0.0000	0.0000	5,670
2012/03/08	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/08	DAAA 2012/03/29			Any day expiry	7.6794	7.5602	(1.552)	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
2012/03/08	DAAA 2012/03/29	7.90	Call	Any day expiry	49.0000	27.0000	(44.898)	0	0	0
2012/03/08	DAAA 2012/03/29	7.90	Put	Any day expiry	270.0000	367.0000	35.926	0	0	0
2012/03/08	DAAA 2012/03/29	7.95	Call	Any day expiry	40.0000	22.0000	(45.000)	0	0	0
2012/03/08	DAAA 2012/03/29	7.95	Put	Any day expiry	311.0000	412.0000	32.476	0	0	0
2012/03/08	DAAA 2012/03/29	7.85	Call	Any day expiry	59.0000	34.0000	(42.373)	0	0	0
2012/03/08	DAAA 2012/03/29	7.85	Put	Any day expiry	230.0000	324.0000	40.870	0	0	0
2012/03/08	GOVI 2012/05/03			GOVI	385.9180	386.7720	0.221	0.0000	0.0000	215
2012/03/08	GOVI 2012/05/03	382.00	Call	GOVI	39,180.0000	47,720.0000	21.797	0	0	0
2012/03/08	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GOVI 2012/05/03	382.01	Call	GOVI	39,080.0000	47,620.0000	21.853	0	0	0
2012/03/08	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GOVI 2012/05/03	381.99	Call	GOVI	39,280.0000	47,820.0000	21.741	0	0	0
2012/03/08	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GOVI 2012/08/02			GOVI	391.6070	392.4600	0.218	0.0000	0.0000	0
2012/03/08	GOVI 2012/08/02	390.00	Call	GOVI	16,070.0000	24,600.0000	53.080	0	0	0
2012/03/08	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GOVI 2012/08/02	390.01	Call	GOVI	15,970.0000	24,500.0000	53.413	0	0	0
2012/03/08	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GOVI 2012/08/02	389.99	Call	GOVI	16,170.0000	24,700.0000	52.752	0	0	0
2012/03/08	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/08	IGOV 2012/05/03			Index Future	171.0850	171.3990	0.184	0.0000	0.0000	515
2012/03/08	IGOV 2012/08/02			Index Future	173.6070	173.9200	0.180	0.0000	0.0000	0
2012/03/08	ILBI 2012/05/03			Index Future	464.1280	464.1280	0.000	0.0000	0.0000	0
2012/03/08	ILBI 2012/08/02			Index Future	472.5440	472.5440	0.000	0.0000	0.0000	152
2012/03/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	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
2012/03/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/08	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/08	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/08	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	0
2012/03/08	JBAF 2012/06/20			Jibar Tradeable Future	5.6600	5.6500	(0.177)	0.0000	0.0000	2,890
2012/03/08	JBAF 2012/07/18			Jibar Tradeable Future	5.7000	5.6700	(0.526)	0.0000	0.0000	0
2012/03/08	JBAF 2012/08/15			Jibar Tradeable Future	5.7400	5.7000	(0.697)	0.0000	0.0000	0
2012/03/08	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.7500	(0.691)	0.0000	0.0000	44,760
2012/03/08	JBAF 2012/12/19			Jibar Tradeable Future	5.9800	5.9100	(1.171)	0.0000	0.0000	940
2012/03/08	JBAF 2013/03/20			Jibar Tradeable Future	6.1700	6.0700	(1.621)	0.0000	0.0000	790
2012/03/08	JBAF 2013/06/19			Jibar Tradeable Future	6.3600	6.2600	(1.572)	0.0000	0.0000	1,250
2012/03/08	JBAF 2013/09/18			Jibar Tradeable Future	6.5500	6.4500	(1.527)	0.0000	0.0000	1,700
2012/03/08	JBAF 2013/12/18			Jibar Tradeable Future	6.7500	6.6600	(1.333)	0.0000	0.0000	2,000
2012/03/08	R157 2012/05/03			Bond Future	6.7530	6.7050	(0.711)	0.0000	0.0000	11,634
2012/03/08	R157 2012/05/03	8.25	Call	Bond Future	4,842.0000	5,002.0000	3.304	0	0	0
2012/03/08	R157 2012/05/03	8.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/03/08	R157 2012/05/03	8.30	Call	Bond Future	5,000.0000	5,159.0000	3.180	0	0	0
2012/03/08	R157 2012/05/03	8.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/08	R157 2012/05/03	8.20	Call	Bond Future	4,685.0000	4,844.0000	3.394	0	0	0
2012/03/08	R157 2012/05/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/08	R157 2012/05/03	6.25	Put	Bond Future	1,784.0000	1,644.0000	(7.848)	0	0	0
2012/03/08	R157 2012/05/03	6.25	Call	Bond Future	99.0000	119.0000	20.202	0	0	1,500
2012/03/08	R157 2012/05/03	6.50	Call	Bond Future	277.0000	321.0000	15.884	0	0	0
2012/03/08	R157 2012/05/03	6.50	Put	Bond Future	1,121.0000	1,005.0000	(10.348)	0	0	1,500
2012/03/08	R157 2012/05/03	6.75	Call	Bond Future	608.0000	686.0000	12.829	0	0	0
2012/03/08	R157 2012/05/03	6.75	Put	Bond Future	618.0000	536.0000	(13.269)	0	0	1,500
2012/03/08	R157 2012/08/02			Bond Future	6.8260	6.7740	(0.762)	0.0000	0.0000	0
2012/03/08	R157 2012/08/02	8.00	Call	Bond Future	3,722.0000	3,862.0000	3.761	0	0	0
2012/03/08	R157 2012/08/02	8.00	Put	Bond Future	186.0000	166.0000	(10.753)	0	0	0
2012/03/08	R157 2012/08/02	8.05	Call	Bond Future	3,852.0000	3,993.0000	3.660	0	0	0
2012/03/08	R157 2012/08/02	8.05	Put	Bond Future	168.0000	149.0000	(11.310)	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
2012/03/08	R157 2012/08/02	7.95	Call	Bond Future	3,594.0000	3,732.0000	3.840	0	0	0
2012/03/08	R157 2012/08/02	7.95	Put	Bond Future	205.0000	184.0000	(10.244)	0	0	0
2012/03/08	R157 2012/11/01			Bond Future	6.8850	6.8280	(0.828)	0.0000	0.0000	0
2012/03/08	R157 2012/11/01	7.00	Call	Bond Future	1,535.0000	1,622.0000	5.668	0	0	0
2012/03/08	R157 2012/11/01	7.00	Put	Bond Future	1,211.0000	1,137.0000	(6.111)	0	0	0
2012/03/08	R157 2012/11/01	7.05	Call	Bond Future	1,616.0000	1,705.0000	5.507	0	0	0
2012/03/08	R157 2012/11/01	7.05	Put	Bond Future	1,151.0000	1,079.0000	(6.255)	0	0	0
2012/03/08	R157 2012/11/01	6.95	Call	Bond Future	1,460.0000	1,544.0000	5.753	0	0	0
2012/03/08	R157 2012/11/01	6.95	Put	Bond Future	1,277.0000	1,200.0000	(6.030)	0	0	0
2012/03/08	R157 2013/02/07			Bond Future	6.9250	6.8630	(0.895)	0.0000	0.0000	0
2012/03/08	R157 2013/02/07	6.75	Call	Bond Future	1,240.0000	1,312.0000	5.806	0	0	0
2012/03/08	R157 2013/02/07	6.75	Put	Bond Future	1,688.0000	1,602.0000	(5.095)	0	0	0
2012/03/08	R157 2013/02/07	6.80	Call	Bond Future	1,301.0000	1,375.0000	5.688	0	0	0
2012/03/08	R157 2013/02/07	6.80	Put	Bond Future	1,621.0000	1,536.0000	(5.244)	0	0	0
2012/03/08	R157 2013/02/07	6.70	Call	Bond Future	1,182.0000	1,251.0000	5.838	0	0	0
2012/03/08	R157 2013/02/07	6.70	Put	Bond Future	1,759.0000	1,669.0000	(5.117)	0	0	0
2012/03/08	R186 2012/05/03			Bond Future	8.3470	8.3110	(0.431)	0.0000	0.0000	28,448
2012/03/08	R186 2012/05/03	9.00	Call	Bond Future	6,372.0000	6,654.0000	4.426	0	0	0
2012/03/08	R186 2012/05/03	9.00	Put	Bond Future	446.0000	388.0000	(13.004)	0	0	0
2012/03/08	R186 2012/05/03	9.05	Call	Bond Future	6,749.0000	7,037.0000	4.267	0	0	0
2012/03/08	R186 2012/05/03	9.05	Put	Bond Future	387.0000	335.0000	(13.437)	0	0	0
2012/03/08	R186 2012/05/03	8.95	Call	Bond Future	6,001.0000	6,276.0000	4.583	0	0	0
2012/03/08	R186 2012/05/03	8.95	Put	Bond Future	513.0000	448.0000	(12.671)	0	0	0
2012/03/08	R186 2012/05/03	7.90	Put	Bond Future	5,016.0000	4,740.0000	(5.502)	0	0	0
2012/03/08	R186 2012/05/03	7.90	Call	Bond Future	696.0000	760.0000	9.195	0	0	2,250
2012/03/08	R186 2012/05/03	8.20	Put	Bond Future	2,995.0000	2,779.0000	(7.212)	0	0	0
2012/03/08	R186 2012/05/03	8.20	Call	Bond Future	1,599.0000	1,723.0000	7.755	0	0	750
2012/03/08	R186 2012/05/03	8.50	Call	Bond Future	3,024.0000	3,217.0000	6.382	0	0	0
2012/03/08	R186 2012/05/03	8.50	Put	Bond Future	1,596.0000	1,449.0000	(9.211)	0	0	750
2012/03/08	R186 2012/05/03	8.85	Call	Bond Future	5,277.0000	5,537.0000	4.927	0	0	0
2012/03/08	R186 2012/05/03	8.85	Put	Bond Future	673.0000	593.0000	(11.887)	0	0	2,250
2012/03/08	R186 2012/08/02			Bond Future	8.4220	8.3840	(0.451)	0.0000	0.0000	360
2012/03/08	R186 2012/08/02	8.75	Call	Bond Future	6,244.0000	6,450.0000	3.299	0	0	0
2012/03/08	R186 2012/08/02	8.75	Put	Bond Future	3,268.0000	3,122.0000	(4.468)	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
2012/03/08	R186 2012/08/02	8.80	Call	Bond Future	6,519.0000	6,730.0000	3.237	0	0	0
2012/03/08	R186 2012/08/02	8.80	Put	Bond Future	3,099.0000	2,958.0000	(4.550)	0	0	0
2012/03/08	R186 2012/08/02	8.70	Call	Bond Future	5,974.0000	6,174.0000	3.348	0	0	0
2012/03/08	R186 2012/08/02	8.70	Put	Bond Future	3,444.0000	3,293.0000	(4.384)	0	0	0
2012/03/08	R186 2012/08/02	8.25	Put	Bond Future	5,432.0000	5,230.0000	(3.719)	0	0	0
2012/03/08	R186 2012/08/02	8.25	Call	Bond Future	3,827.0000	3,977.0000	3.920	0	0	8,750
2012/03/08	R186 2012/08/02	8.66	Call	Bond Future	5,762.0000	5,957.0000	3.384	0	0	0
2012/03/08	R186 2012/08/02	8.66	Put	Bond Future	3,592.0000	3,435.0000	(4.371)	0	0	276
2012/03/08	R186 2012/08/02	7.66	Put	Bond Future	9,187.0000	8,922.0000	(2.885)	0	0	0
2012/03/08	R186 2012/08/02	7.66	Call	Bond Future	1,830.0000	1,917.0000	4.754	0	0	276
2012/03/08	R186 2012/08/02	7.76	Put	Bond Future	8,458.0000	8,203.0000	(3.015)	0	0	0
2012/03/08	R186 2012/08/02	7.76	Call	Bond Future	2,104.0000	2,201.0000	4.610	0	0	43
2012/03/08	R186 2012/08/02	8.76	Call	Bond Future	6,299.0000	6,505.0000	3.270	0	0	0
2012/03/08	R186 2012/08/02	8.76	Put	Bond Future	3,234.0000	3,088.0000	(4.515)	0	0	43
2012/03/08	R186 2012/11/01			Bond Future	8.4900	8.4510	(0.459)	0.0000	0.0000	0
2012/03/08	R186 2012/11/01	8.75	Call	Bond Future	7,003.0000	7,201.0000	2.827	0	0	0
2012/03/08	R186 2012/11/01	8.75	Put	Bond Future	4,677.0000	4,520.0000	(3.357)	0	0	0
2012/03/08	R186 2012/11/01	8.80	Call	Bond Future	7,257.0000	7,460.0000	2.797	0	0	0
2012/03/08	R186 2012/11/01	8.80	Put	Bond Future	4,491.0000	4,340.0000	(3.362)	0	0	0
2012/03/08	R186 2012/11/01	8.70	Call	Bond Future	6,751.0000	6,945.0000	2.874	0	0	0
2012/03/08	R186 2012/11/01	8.70	Put	Bond Future	4,867.0000	4,706.0000	(3.308)	0	0	0
2012/03/08	R186 2013/02/07			Bond Future	8.5550	8.5150	(0.468)	0.0000	0.0000	0
2012/03/08	R186 2013/02/07	8.50	Call	Bond Future	6,455.0000	6,631.0000	2.727	0	0	0
2012/03/08	R186 2013/02/07	8.50	Put	Bond Future	6,946.0000	6,765.0000	(2.606)	0	0	0
2012/03/08	R186 2013/02/07	8.55	Call	Bond Future	6,681.0000	6,861.0000	2.694	0	0	0
2012/03/08	R186 2013/02/07	8.55	Put	Bond Future	6,726.0000	6,548.0000	(2.646)	0	0	0
2012/03/08	R186 2013/02/07	8.45	Call	Bond Future	6,241.0000	6,413.0000	2.756	0	0	0
2012/03/08	R186 2013/02/07	8.45	Put	Bond Future	7,182.0000	6,997.0000	(2.576)	0	0	0
2012/03/08	R189 2012/05/03			Bond Future	215.2059	215.3837	0.083	0.0000	0.0000	0
2012/03/08	R189 2012/05/03	215.00	Call	Bond Future	206.0000	384.0000	86.408	0	0	0
2012/03/08	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R189 2012/05/03	215.05	Call	Bond Future	156.0000	334.0000	114.103	0	0	0
2012/03/08	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R189 2012/05/03	214.95	Call	Bond Future	256.0000	434.0000	69.531	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
2012/03/08	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R197 2012/05/03			Bond Future	253.3097	254.2207	0.360	0.0000	0.0000	1,005
2012/03/08	R197 2012/05/03	251.00	Call	Bond Future	2,310.0000	3,221.0000	39.437	0	0	0
2012/03/08	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R197 2012/05/03	251.05	Call	Bond Future	2,260.0000	3,171.0000	40.310	0	0	0
2012/03/08	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R197 2012/05/03	250.95	Call	Bond Future	2,360.0000	3,271.0000	38.602	0	0	0
2012/03/08	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R201 2012/05/03			Bond Future	6.1170	6.0790	(0.621)	0.0000	0.0000	1,658
2012/03/08	R201 2012/05/03	7.75	Call	Bond Future	3,959.0000	4,053.0000	2.374	0	0	0
2012/03/08	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R201 2012/05/03	7.80	Call	Bond Future	4,077.0000	4,171.0000	2.306	0	0	0
2012/03/08	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R201 2012/05/03	7.70	Call	Bond Future	3,840.0000	3,935.0000	2.474	0	0	0
2012/03/08	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R201 2012/08/02			Bond Future	6.1330	6.0930	(0.652)	0.0000	0.0000	0
2012/03/08	R201 2012/08/02	7.50	Call	Bond Future	3,085.0000	3,169.0000	2.723	0	0	0
2012/03/08	R201 2012/08/02	7.50	Put	Bond Future	57.0000	51.0000	(10.526)	0	0	0
2012/03/08	R201 2012/08/02	7.55	Call	Bond Future	3,187.0000	3,272.0000	2.667	0	0	0
2012/03/08	R201 2012/08/02	7.55	Put	Bond Future	50.0000	45.0000	(10.000)	0	0	0
2012/03/08	R201 2012/08/02	7.45	Call	Bond Future	2,984.0000	3,067.0000	2.782	0	0	0
2012/03/08	R201 2012/08/02	7.45	Put	Bond Future	65.0000	58.0000	(10.769)	0	0	0
2012/03/08	R201 2012/11/01			Bond Future	6.1150	6.0690	(0.752)	0.0000	0.0000	0
2012/03/08	R201 2012/11/01	6.50	Call	Bond Future	1,335.0000	1,394.0000	4.419	0	0	0
2012/03/08	R201 2012/11/01	6.50	Put	Bond Future	557.0000	523.0000	(6.104)	0	0	0
2012/03/08	R201 2012/11/01	6.55	Call	Bond Future	1,402.0000	1,463.0000	4.351	0	0	0
2012/03/08	R201 2012/11/01	6.55	Put	Bond Future	524.0000	491.0000	(6.298)	0	0	0
2012/03/08	R201 2012/11/01	6.45	Call	Bond Future	1,269.0000	1,326.0000	4.492	0	0	0
2012/03/08	R201 2012/11/01	6.45	Put	Bond Future	592.0000	555.0000	(6.250)	0	0	0
2012/03/08	R201 2013/02/07			Bond Future	6.0360	5.9860	(0.828)	0.0000	0.0000	0
2012/03/08	R201 2013/02/07	6.25	Call	Bond Future	1,127.0000	1,178.0000	4.525	0	0	0
2012/03/08	R201 2013/02/07	6.25	Put	Bond Future	746.0000	708.0000	(5.094)	0	0	0
2012/03/08	R201 2013/02/07	6.30	Call	Bond Future	1,181.0000	1,233.0000	4.403	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
2012/03/08	R201 2013/02/07	6.30	Put	Bond Future	711.0000	674.0000	(5.204)	0	0	0
2012/03/08	R201 2013/02/07	6.20	Call	Bond Future	1,075.0000	1,124.0000	4.558	0	0	0
2012/03/08	R201 2013/02/07	6.20	Put	Bond Future	783.0000	743.0000	(5.109)	0	0	0
2012/03/08	R202 2012/05/03			Bond Future	189.7727	189.7658	(0.004)	0.0000	0.0000	36,952
2012/03/08	R202 2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R202 2012/05/03	190.00	Put	Bond Future	227.0000	234.0000	3.084	0	0	0
2012/03/08	R202 2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R202 2012/05/03	190.05	Put	Bond Future	277.0000	284.0000	2.527	0	0	0
2012/03/08	R202 2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R202 2012/05/03	189.95	Put	Bond Future	177.0000	184.0000	3.955	0	0	0
2012/03/08	R203 2012/05/03			Bond Future	7.3280	7.2850	(0.587)	0.0000	0.0000	3,856
2012/03/08	R203 2012/05/03	8.75	Call	Bond Future	6,132.0000	6,323.0000	3.115	0	0	0
2012/03/08	R203 2012/05/03	8.75	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2012/03/08	R203 2012/05/03	8.80	Call	Bond Future	6,338.0000	6,529.0000	3.014	0	0	0
2012/03/08	R203 2012/05/03	8.80	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/03/08	R203 2012/05/03	8.70	Call	Bond Future	5,926.0000	6,117.0000	3.223	0	0	0
2012/03/08	R203 2012/05/03	8.70	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2012/03/08	R203 2012/05/03	7.00	Put	Bond Future	1,842.0000	1,696.0000	(7.926)	0	0	0
2012/03/08	R203 2012/05/03	7.00	Call	Bond Future	362.0000	409.0000	12.983	0	0	4,200
2012/03/08	R203 2012/05/03	7.15	Put	Bond Future	1,378.0000	1,252.0000	(9.144)	0	0	0
2012/03/08	R203 2012/05/03	7.15	Call	Bond Future	578.0000	645.0000	11.592	0	0	1,400
2012/03/08	R203 2012/05/03	7.45	Call	Bond Future	1,236.0000	1,346.0000	8.900	0	0	0
2012/03/08	R203 2012/05/03	7.45	Put	Bond Future	692.0000	610.0000	(11.850)	0	0	1,400
2012/03/08	R203 2012/05/03	7.80	Call	Bond Future	2,342.0000	2,494.0000	6.490	0	0	0
2012/03/08	R203 2012/05/03	7.80	Put	Bond Future	257.0000	217.0000	(15.564)	0	0	4,200
2012/03/08	R203 2012/08/02			Bond Future	7.4070	7.3620	(0.608)	0.0000	0.0000	0
2012/03/08	R203 2012/08/02	8.50	Call	Bond Future	5,004.0000	5,162.0000	3.157	0	0	0
2012/03/08	R203 2012/08/02	8.50	Put	Bond Future	453.0000	418.0000	(7.726)	0	0	0
2012/03/08	R203 2012/08/02	8.55	Call	Bond Future	5,171.0000	5,331.0000	3.094	0	0	0
2012/03/08	R203 2012/08/02	8.55	Put	Bond Future	418.0000	385.0000	(7.895)	0	0	0
2012/03/08	R203 2012/08/02	8.45	Call	Bond Future	4,835.0000	4,991.0000	3.226	0	0	0
2012/03/08	R203 2012/08/02	8.45	Put	Bond Future	487.0000	450.0000	(7.598)	0	0	0
2012/03/08	R203 2012/11/01			Bond Future	7.4790	7.4320	(0.628)	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
2012/03/08	R203 2012/11/01	7.75	Call	Bond Future	2,872.0000	2,982.0000	3.830	0	0	0
2012/03/08	R203 2012/11/01	7.75	Put	Bond Future	1,771.0000	1,689.0000	(4.630)	0	0	0
2012/03/08	R203 2012/11/01	7.80	Call	Bond Future	2,993.0000	3,105.0000	3.742	0	0	0
2012/03/08	R203 2012/11/01	7.80	Put	Bond Future	1,691.0000	1,611.0000	(4.731)	0	0	0
2012/03/08	R203 2012/11/01	7.70	Call	Bond Future	2,753.0000	2,860.0000	3.887	0	0	0
2012/03/08	R203 2012/11/01	7.70	Put	Bond Future	1,854.0000	1,769.0000	(4.585)	0	0	0
2012/03/08	R203 2013/02/07			Bond Future	7.5450	7.4960	(0.649)	0.0000	0.0000	0
2012/03/08	R203 2013/02/07	6.50	Call	Bond Future	949.0000	997.0000	5.058	0	0	0
2012/03/08	R203 2013/02/07	6.50	Put	Bond Future	5,104.0000	4,962.0000	(2.782)	0	0	0
2012/03/08	R203 2013/02/07	6.55	Call	Bond Future	1,003.0000	1,053.0000	4.985	0	0	0
2012/03/08	R203 2013/02/07	6.55	Put	Bond Future	4,955.0000	4,814.0000	(2.846)	0	0	0
2012/03/08	R203 2013/02/07	6.45	Call	Bond Future	900.0000	946.0000	5.111	0	0	0
2012/03/08	R203 2013/02/07	6.45	Put	Bond Future	5,259.0000	5,115.0000	(2.738)	0	0	0
2012/03/08	R204 2012/05/03			Bond Future	7.6200	7.5770	(0.564)	0.0000	0.0000	3,396
2012/03/08	R204 2012/05/03	8.75	Call	Bond Future	5,691.0000	5,908.0000	3.813	0	0	0
2012/03/08	R204 2012/05/03	8.75	Put	Bond Future	32.0000	26.0000	(18.750)	0	0	0
2012/03/08	R204 2012/05/03	8.80	Call	Bond Future	5,926.0000	6,144.0000	3.679	0	0	0
2012/03/08	R204 2012/05/03	8.80	Put	Bond Future	26.0000	21.0000	(19.231)	0	0	0
2012/03/08	R204 2012/05/03	8.70	Call	Bond Future	5,457.0000	5,671.0000	3.922	0	0	0
2012/03/08	R204 2012/05/03	8.70	Put	Bond Future	40.0000	31.0000	(22.500)	0	0	0
2012/03/08	R204 2012/05/03	7.00	Put	Bond Future	3,436.0000	3,236.0000	(5.821)	0	0	0
2012/03/08	R204 2012/05/03	7.00	Call	Bond Future	156.0000	179.0000	14.744	0	0	550
2012/03/08	R204 2012/05/03	7.75	Call	Bond Future	1,491.0000	1,619.0000	8.585	0	0	0
2012/03/08	R204 2012/05/03	7.75	Put	Bond Future	819.0000	724.0000	(11.600)	0	0	550
2012/03/08	R204 2012/08/02			Bond Future	7.7020	7.6580	(0.571)	0.0000	0.0000	0
2012/03/08	R204 2012/08/02	8.50	Call	Bond Future	4,785.0000	4,947.0000	3.386	0	0	0
2012/03/08	R204 2012/08/02	8.50	Put	Bond Future	884.0000	825.0000	(6.674)	0	0	0
2012/03/08	R204 2012/08/02	8.55	Call	Bond Future	4,968.0000	5,133.0000	3.321	0	0	0
2012/03/08	R204 2012/08/02	8.55	Put	Bond Future	828.0000	773.0000	(6.643)	0	0	0
2012/03/08	R204 2012/08/02	8.45	Call	Bond Future	4,604.0000	4,764.0000	3.475	0	0	0
2012/03/08	R204 2012/08/02	8.45	Put	Bond Future	942.0000	881.0000	(6.476)	0	0	0
2012/03/08	R204 2012/11/01			Bond Future	7.7760	7.7300	(0.592)	0.0000	0.0000	0
2012/03/08	R204 2012/11/01	8.00	Call	Bond Future	3,391.0000	3,514.0000	3.627	0	0	0
2012/03/08	R204 2012/11/01	8.00	Put	Bond Future	2,316.0000	2,216.0000	(4.318)	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
2012/03/08	R204 2012/11/01	8.05	Call	Bond Future	3,530.0000	3,656.0000	3.569	0	0	0
2012/03/08	R204 2012/11/01	8.05	Put	Bond Future	2,216.0000	2,120.0000	(4.332)	0	0	0
2012/03/08	R204 2012/11/01	7.95	Call	Bond Future	3,254.0000	3,374.0000	3.688	0	0	0
2012/03/08	R204 2012/11/01	7.95	Put	Bond Future	2,417.0000	2,315.0000	(4.220)	0	0	0
2012/03/08	R204 2013/02/07			Bond Future	7.8430	7.7950	(0.612)	0.0000	0.0000	0
2012/03/08	R204 2013/02/07	8.00	Call	Bond Future	3,609.0000	3,728.0000	3.297	0	0	0
2012/03/08	R204 2013/02/07	8.00	Put	Bond Future	2,883.0000	2,778.0000	(3.642)	0	0	0
2012/03/08	R204 2013/02/07	8.05	Call	Bond Future	3,738.0000	3,860.0000	3.264	0	0	0
2012/03/08	R204 2013/02/07	8.05	Put	Bond Future	2,782.0000	2,681.0000	(3.630)	0	0	0
2012/03/08	R204 2013/02/07	7.95	Call	Bond Future	3,481.0000	3,598.0000	3.361	0	0	0
2012/03/08	R204 2013/02/07	7.95	Put	Bond Future	2,985.0000	2,879.0000	(3.551)	0	0	0
2012/03/08	R206 2012/05/03			Bond Future	5.9870	5.9430	(0.735)	0.0000	0.0000	890
2012/03/08	R206 2012/05/03	7.50	Call	Bond Future	2,397.0000	2,468.0000	2.962	0	0	0
2012/03/08	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R206 2012/05/03	7.55	Call	Bond Future	2,475.0000	2,546.0000	2.869	0	0	0
2012/03/08	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R206 2012/05/03	7.45	Call	Bond Future	2,319.0000	2,390.0000	3.062	0	0	0
2012/03/08	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R206 2012/08/02			Bond Future	5.9930	5.9420	(0.851)	0.0000	0.0000	0
2012/03/08	R206 2012/08/02	7.25	Call	Bond Future	1,747.0000	1,812.0000	3.721	0	0	0
2012/03/08	R206 2012/08/02	7.25	Put	Bond Future	35.0000	30.0000	(14.286)	0	0	0
2012/03/08	R206 2012/08/02	7.30	Call	Bond Future	1,810.0000	1,876.0000	3.646	0	0	0
2012/03/08	R206 2012/08/02	7.30	Put	Bond Future	31.0000	26.0000	(16.129)	0	0	0
2012/03/08	R206 2012/08/02	7.20	Call	Bond Future	1,685.0000	1,749.0000	3.798	0	0	0
2012/03/08	R206 2012/08/02	7.20	Put	Bond Future	40.0000	34.0000	(15.000)	0	0	0
2012/03/08	R206 2012/11/01			Bond Future	5.9220	5.8620	(1.013)	0.0000	0.0000	0
2012/03/08	R206 2012/11/01	6.00	Call	Bond Future	513.0000	550.0000	7.212	0	0	0
2012/03/08	R206 2012/11/01	6.00	Put	Bond Future	423.0000	391.0000	(7.565)	0	0	0
2012/03/08	R206 2012/11/01	6.05	Call	Bond Future	545.0000	583.0000	6.972	0	0	0
2012/03/08	R206 2012/11/01	6.05	Put	Bond Future	398.0000	367.0000	(7.789)	0	0	0
2012/03/08	R206 2012/11/01	5.95	Call	Bond Future	482.0000	517.0000	7.261	0	0	0
2012/03/08	R206 2012/11/01	5.95	Put	Bond Future	450.0000	416.0000	(7.556)	0	0	0
2012/03/08	R206 2013/02/07			Bond Future	5.7070	5.6330	(1.297)	0.0000	0.0000	0
2012/03/08	R206 2013/02/07	6.00	Call	Bond Future	582.0000	622.0000	6.873	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
2012/03/08	R206 2013/02/07	6.00	Put	Bond Future	319.0000	293.0000	(8.150)	0	0	0
2012/03/08	R206 2013/02/07	6.05	Call	Bond Future	610.0000	651.0000	6.721	0	0	0
2012/03/08	R206 2013/02/07	6.05	Put	Bond Future	302.0000	277.0000	(8.278)	0	0	0
2012/03/08	R206 2013/02/07	5.95	Call	Bond Future	554.0000	593.0000	7.040	0	0	0
2012/03/08	R206 2013/02/07	5.95	Put	Bond Future	336.0000	308.0000	(8.333)	0	0	0
2012/03/08	R207 2012/05/03			Bond Future	7.8390	7.8020	(0.472)	0.0000	0.0000	25,293
2012/03/08	R207 2012/05/03	8.75	Call	Bond Future	5,018.0000	5,208.0000	3.786	0	0	0
2012/03/08	R207 2012/05/03	8.75	Put	Bond Future	102.0000	85.0000	(16.667)	0	0	0
2012/03/08	R207 2012/05/03	8.80	Call	Bond Future	5,261.0000	5,453.0000	3.649	0	0	0
2012/03/08	R207 2012/05/03	8.80	Put	Bond Future	84.0000	70.0000	(16.667)	0	0	0
2012/03/08	R207 2012/05/03	8.70	Call	Bond Future	4,774.0000	4,962.0000	3.938	0	0	0
2012/03/08	R207 2012/05/03	8.70	Put	Bond Future	119.0000	101.0000	(15.126)	0	0	0
2012/03/08	R207 2012/05/03	7.45	Put	Bond Future	2,643.0000	2,481.0000	(6.129)	0	0	0
2012/03/08	R207 2012/05/03	7.45	Call	Bond Future	444.0000	488.0000	9.910	0	0	2,400
2012/03/08	R207 2012/05/03	7.65	Put	Bond Future	1,855.0000	1,717.0000	(7.439)	0	0	0
2012/03/08	R207 2012/05/03	7.65	Call	Bond Future	794.0000	863.0000	8.690	0	0	800
2012/03/08	R207 2012/05/03	8.00	Call	Bond Future	1,770.0000	1,889.0000	6.723	0	0	0
2012/03/08	R207 2012/05/03	8.00	Put	Bond Future	878.0000	790.0000	(10.023)	0	0	800
2012/03/08	R207 2012/05/03	8.30	Call	Bond Future	2,932.0000	3,088.0000	5.321	0	0	0
2012/03/08	R207 2012/05/03	8.30	Put	Bond Future	404.0000	354.0000	(12.376)	0	0	2,400
2012/03/08	R207 2012/08/02			Bond Future	7.9230	7.8840	(0.492)	0.0000	0.0000	0
2012/03/08	R207 2012/08/02	8.75	Call	Bond Future	5,319.0000	5,474.0000	2.914	0	0	0
2012/03/08	R207 2012/08/02	8.75	Put	Bond Future	971.0000	914.0000	(5.870)	0	0	0
2012/03/08	R207 2012/08/02	8.80	Call	Bond Future	5,515.0000	5,672.0000	2.847	0	0	0
2012/03/08	R207 2012/08/02	8.80	Put	Bond Future	912.0000	857.0000	(6.031)	0	0	0
2012/03/08	R207 2012/08/02	8.70	Call	Bond Future	5,125.0000	5,277.0000	2.966	0	0	0
2012/03/08	R207 2012/08/02	8.70	Put	Bond Future	1,032.0000	973.0000	(5.717)	0	0	0
2012/03/08	R207 2012/11/01			Bond Future	7.9940	7.9550	(0.488)	0.0000	0.0000	0
2012/03/08	R207 2012/11/01	8.25	Call	Bond Future	3,851.0000	3,965.0000	2.960	0	0	0
2012/03/08	R207 2012/11/01	8.25	Put	Bond Future	2,517.0000	2,426.0000	(3.615)	0	0	0
2012/03/08	R207 2012/11/01	8.30	Call	Bond Future	4,003.0000	4,120.0000	2.923	0	0	0
2012/03/08	R207 2012/11/01	8.30	Put	Bond Future	2,411.0000	2,323.0000	(3.650)	0	0	0
2012/03/08	R207 2012/11/01	8.20	Call	Bond Future	3,701.0000	3,813.0000	3.026	0	0	0
2012/03/08	R207 2012/11/01	8.20	Put	Bond Future	2,626.0000	2,532.0000	(3.580)	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
2012/03/08	R207 2013/02/07			Bond Future	8.0620	8.0220	(0.496)	0.0000	0.0000	0
2012/03/08	R207 2013/02/07	8.25	Call	Bond Future	4,127.0000	4,237.0000	2.665	0	0	0
2012/03/08	R207 2013/02/07	8.25	Put	Bond Future	3,176.0000	3,082.0000	(2.960)	0	0	0
2012/03/08	R207 2013/02/07	8.30	Call	Bond Future	4,269.0000	4,381.0000	2.624	0	0	0
2012/03/08	R207 2013/02/07	8.30	Put	Bond Future	3,067.0000	2,975.0000	(3.000)	0	0	0
2012/03/08	R207 2013/02/07	8.20	Call	Bond Future	3,987.0000	4,094.0000	2.684	0	0	0
2012/03/08	R207 2013/02/07	8.20	Put	Bond Future	3,288.0000	3,191.0000	(2.950)	0	0	0
2012/03/08	R208 2012/05/03			Bond Future	7.9080	7.8610	(0.594)	0.0000	0.0000	9,515
2012/03/08	R208 2012/05/03	9.00	Call	Bond Future	6,336.0000	6,606.0000	4.261	0	0	0
2012/03/08	R208 2012/05/03	9.00	Put	Bond Future	57.0000	44.0000	(22.807)	0	0	0
2012/03/08	R208 2012/05/03	9.05	Call	Bond Future	6,600.0000	6,872.0000	4.121	0	0	0
2012/03/08	R208 2012/05/03	9.05	Put	Bond Future	46.0000	35.0000	(23.913)	0	0	0
2012/03/08	R208 2012/05/03	8.95	Call	Bond Future	6,071.0000	6,340.0000	4.431	0	0	0
2012/03/08	R208 2012/05/03	8.95	Put	Bond Future	67.0000	53.0000	(20.896)	0	0	0
2012/03/08	R208 2012/05/03	7.50	Put	Bond Future	2,940.0000	2,718.0000	(7.551)	0	0	0
2012/03/08	R208 2012/05/03	7.50	Call	Bond Future	447.0000	508.0000	13.647	0	0	3,000
2012/03/08	R208 2012/05/03	7.70	Put	Bond Future	2,071.0000	1,884.0000	(9.029)	0	0	0
2012/03/08	R208 2012/05/03	7.70	Call	Bond Future	810.0000	906.0000	11.852	0	0	1,000
2012/03/08	R208 2012/05/03	8.05	Call	Bond Future	1,827.0000	1,992.0000	9.031	0	0	0
2012/03/08	R208 2012/05/03	8.05	Put	Bond Future	979.0000	861.0000	(12.053)	0	0	1,000
2012/03/08	R208 2012/05/03	8.35	Call	Bond Future	3,060.0000	3,276.0000	7.059	0	0	0
2012/03/08	R208 2012/05/03	8.35	Put	Bond Future	451.0000	384.0000	(14.856)	0	0	3,000
2012/03/08	R208 2012/08/02			Bond Future	7.9830	7.9350	(0.601)	0.0000	0.0000	0
2012/03/08	R208 2012/08/02	8.75	Call	Bond Future	5,525.0000	5,729.0000	3.692	0	0	0
2012/03/08	R208 2012/08/02	8.75	Put	Bond Future	1,162.0000	1,084.0000	(6.713)	0	0	0
2012/03/08	R208 2012/08/02	8.80	Call	Bond Future	5,732.0000	5,939.0000	3.611	0	0	0
2012/03/08	R208 2012/08/02	8.80	Put	Bond Future	1,094.0000	1,019.0000	(6.856)	0	0	0
2012/03/08	R208 2012/08/02	8.70	Call	Bond Future	5,321.0000	5,521.0000	3.759	0	0	0
2012/03/08	R208 2012/08/02	8.70	Put	Bond Future	1,234.0000	1,152.0000	(6.645)	0	0	0
2012/03/08	R208 2012/11/01			Bond Future	8.0520	8.0020	(0.621)	0.0000	0.0000	0
2012/03/08	R208 2012/11/01	8.25	Call	Bond Future	4,039.0000	4,197.0000	3.912	0	0	0
2012/03/08	R208 2012/11/01	8.25	Put	Bond Future	2,915.0000	2,787.0000	(4.391)	0	0	0
2012/03/08	R208 2012/11/01	8.30	Call	Bond Future	4,200.0000	4,362.0000	3.857	0	0	0
2012/03/08	R208 2012/11/01	8.30	Put	Bond Future	2,795.0000	2,670.0000	(4.472)	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
2012/03/08	R208 2012/11/01	8.20	Call	Bond Future	3,881.0000	4,036.0000	3.994	0	0	0
2012/03/08	R208 2012/11/01	8.20	Put	Bond Future	3,039.0000	2,908.0000	(4.311)	0	0	0
2012/03/08	R208 2013/02/07			Bond Future	8.1160	8.0640	(0.641)	0.0000	0.0000	0
2012/03/08	R208 2013/02/07	8.00	Call	Bond Future	3,632.0000	3,772.0000	3.855	0	0	0
2012/03/08	R208 2013/02/07	8.00	Put	Bond Future	4,281.0000	4,131.0000	(3.504)	0	0	0
2012/03/08	R208 2013/02/07	8.05	Call	Bond Future	3,767.0000	3,909.0000	3.770	0	0	0
2012/03/08	R208 2013/02/07	8.05	Put	Bond Future	4,136.0000	3,987.0000	(3.603)	0	0	0
2012/03/08	R208 2013/02/07	7.95	Call	Bond Future	3,500.0000	3,636.0000	3.886	0	0	0
2012/03/08	R208 2013/02/07	7.95	Put	Bond Future	4,431.0000	4,276.0000	(3.498)	0	0	0
2012/03/08	R209 2012/05/03			Bond Future	8.8160	8.7750	(0.465)	0.0000	0.0000	2,113
2012/03/08	R209 2012/05/03	9.00	Call	Bond Future	2,796.0000	2,985.0000	6.760	0	0	0
2012/03/08	R209 2012/05/03	9.00	Put	Bond Future	1,371.0000	1,236.0000	(9.847)	0	0	0
2012/03/08	R209 2012/05/03	9.05	Call	Bond Future	3,035.0000	3,234.0000	6.557	0	0	0
2012/03/08	R209 2012/05/03	9.05	Put	Bond Future	1,230.0000	1,105.0000	(10.163)	0	0	0
2012/03/08	R209 2012/05/03	8.95	Call	Bond Future	2,565.0000	2,744.0000	6.979	0	0	0
2012/03/08	R209 2012/05/03	8.95	Put	Bond Future	1,523.0000	1,378.0000	(9.521)	0	0	0
2012/03/08	R209 2012/08/02			Bond Future	8.8830	8.8410	(0.473)	0.0000	0.0000	0
2012/03/08	R209 2012/08/02	9.25	Call	Bond Future	5,594.0000	5,790.0000	3.504	0	0	0
2012/03/08	R209 2012/08/02	9.25	Put	Bond Future	2,828.0000	2,697.0000	(4.632)	0	0	0
2012/03/08	R209 2012/08/02	9.30	Call	Bond Future	5,819.0000	6,019.0000	3.437	0	0	0
2012/03/08	R209 2012/08/02	9.30	Put	Bond Future	2,690.0000	2,562.0000	(4.758)	0	0	0
2012/03/08	R209 2012/08/02	9.20	Call	Bond Future	5,372.0000	5,563.0000	3.555	0	0	0
2012/03/08	R209 2012/08/02	9.20	Put	Bond Future	2,973.0000	2,837.0000	(4.575)	0	0	0
2012/03/08	R209 2012/11/01			Bond Future	8.9450	8.9020	(0.481)	0.0000	0.0000	0
2012/03/08	R209 2012/11/01	9.00	Call	Bond Future	5,335.0000	5,508.0000	3.243	0	0	0
2012/03/08	R209 2012/11/01	9.00	Put	Bond Future	4,915.0000	4,757.0000	(3.215)	0	0	0
2012/03/08	R209 2012/11/01	9.05	Call	Bond Future	5,531.0000	5,707.0000	3.182	0	0	0
2012/03/08	R209 2012/11/01	9.05	Put	Bond Future	4,732.0000	4,577.0000	(3.276)	0	0	0
2012/03/08	R209 2012/11/01	8.95	Call	Bond Future	5,148.0000	5,317.0000	3.283	0	0	0
2012/03/08	R209 2012/11/01	8.95	Put	Bond Future	5,110.0000	4,947.0000	(3.190)	0	0	0
2012/03/08	R209 2013/02/07			Bond Future	9.0060	8.9620	(0.489)	0.0000	0.0000	0
2012/03/08	R209 2013/02/07	9.00	Call	Bond Future	6,010.0000	6,183.0000	2.879	0	0	0
2012/03/08	R209 2013/02/07	9.00	Put	Bond Future	6,056.0000	5,894.0000	(2.675)	0	0	0
2012/03/08	R209 2013/02/07	9.05	Call	Bond Future	6,200.0000	6,377.0000	2.855	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
2012/03/08	R209 2013/02/07	9.05	Put	Bond Future	5,867.0000	5,709.0000	(2.693)	0	0	0
2012/03/08	R209 2013/02/07	8.95	Call	Bond Future	5,829.0000	5,998.0000	2.899	0	0	0
2012/03/08	R209 2013/02/07	8.95	Put	Bond Future	6,256.0000	6,090.0000	(2.653)	0	0	0
2012/03/08	R210 2012/05/03			Bond Future	140.3780	140.5578	0.128	0.0000	0.0000	840
2012/03/08	R210 2012/05/03	139.00	Call	Bond Future	1,378.0000	1,558.0000	13.062	0	0	0
2012/03/08	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R210 2012/05/03	139.05	Call	Bond Future	1,328.0000	1,508.0000	13.554	0	0	0
2012/03/08	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R210 2012/05/03	138.95	Call	Bond Future	1,428.0000	1,608.0000	12.605	0	0	0
2012/03/08	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R211 2012/05/03			Bond Future	118.4262	118.6358	0.177	0.0000	0.0000	480
2012/03/08	R211 2012/05/03	118.20	Call	Bond Future	226.0000	436.0000	92.920	0	0	0
2012/03/08	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R211 2012/05/03	118.25	Call	Bond Future	176.0000	386.0000	119.318	0	0	0
2012/03/08	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R211 2012/05/03	118.15	Call	Bond Future	276.0000	486.0000	76.087	0	0	0
2012/03/08	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R212 2012/05/03			Bond Future	116.0921	116.2883	0.169	0.0000	0.0000	2,842
2012/03/08	R212 2012/05/03	115.30	Call	Bond Future	792.0000	988.0000	24.747	0	0	0
2012/03/08	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R212 2012/05/03	115.35	Call	Bond Future	742.0000	938.0000	26.415	0	0	0
2012/03/08	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R212 2012/05/03	115.25	Call	Bond Future	842.0000	1,038.0000	23.278	0	0	0
2012/03/08	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/08	R213 2012/05/03			Bond Future	8.7120	8.6710	(0.471)	0.0000	0.0000	1,266
2012/03/08	R213 2012/05/03	9.25	Call	Bond Future	4,781.0000	5,038.0000	5.375	0	0	0
2012/03/08	R213 2012/05/03	9.25	Put	Bond Future	595.0000	519.0000	(12.773)	0	0	0
2012/03/08	R213 2012/05/03	9.30	Call	Bond Future	5,083.0000	5,347.0000	5.194	0	0	0
2012/03/08	R213 2012/05/03	9.30	Put	Bond Future	524.0000	455.0000	(13.168)	0	0	0
2012/03/08	R213 2012/05/03	9.20	Call	Bond Future	4,485.0000	4,734.0000	5.552	0	0	0
2012/03/08	R213 2012/05/03	9.20	Put	Bond Future	675.0000	591.0000	(12.444)	0	0	0
2012/03/08	R213 2012/08/02			Bond Future	8.7810	8.7390	(0.478)	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
2012/03/08	R213 2012/08/02	9.25	Call	Bond Future	6,221.0000	6,431.0000	3.376	0	0	0
2012/03/08	R213 2012/08/02	9.25	Put	Bond Future	2,604.0000	2,478.0000	(4.839)	0	0	0
2012/03/08	R213 2012/08/02	9.30	Call	Bond Future	6,462.0000	6,677.0000	3.327	0	0	0
2012/03/08	R213 2012/08/02	9.30	Put	Bond Future	2,473.0000	2,353.0000	(4.852)	0	0	0
2012/03/08	R213 2012/08/02	9.20	Call	Bond Future	5,983.0000	6,188.0000	3.426	0	0	0
2012/03/08	R213 2012/08/02	9.20	Put	Bond Future	2,740.0000	2,610.0000	(4.745)	0	0	0
2012/03/08	R213 2012/11/01			Bond Future	8.8470	8.8040	(0.486)	0.0000	0.0000	0
2012/03/08	R213 2012/11/01	9.00	Call	Bond Future	5,775.0000	5,958.0000	3.169	0	0	0
2012/03/08	R213 2012/11/01	9.00	Put	Bond Future	4,585.0000	4,429.0000	(3.402)	0	0	0
2012/03/08	R213 2012/11/01	9.05	Call	Bond Future	5,984.0000	6,172.0000	3.142	0	0	0
2012/03/08	R213 2012/11/01	9.05	Put	Bond Future	4,410.0000	4,259.0000	(3.424)	0	0	0
2012/03/08	R213 2012/11/01	8.95	Call	Bond Future	5,574.0000	5,754.0000	3.229	0	0	0
2012/03/08	R213 2012/11/01	8.95	Put	Bond Future	4,770.0000	4,611.0000	(3.333)	0	0	0
2012/03/08	R213 2013/02/07			Bond Future	8.9140	8.8690	(0.505)	0.0000	0.0000	0
2012/03/08	R213 2013/02/07	9.00	Call	Bond Future	6,396.0000	6,582.0000	2.908	0	0	0
2012/03/08	R213 2013/02/07	9.00	Put	Bond Future	5,733.0000	5,569.0000	(2.861)	0	0	0
2012/03/08	R213 2013/02/07	9.05	Call	Bond Future	6,597.0000	6,787.0000	2.880	0	0	0
2012/03/08	R213 2013/02/07	9.05	Put	Bond Future	5,552.0000	5,392.0000	(2.882)	0	0	0
2012/03/08	R213 2013/02/07	8.95	Call	Bond Future	6,205.0000	6,387.0000	2.933	0	0	0
2012/03/08	R213 2013/02/07	8.95	Put	Bond Future	5,927.0000	5,759.0000	(2.834)	0	0	0

Total

366440.00