



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/03/2012

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
2012/03/29	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	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
2012/03/29	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	AL7T 2012/05/03			Index Future	420.3650	420.8320	0.111	0.0000	0.0000	16
2012/03/29	AL7T 2012/08/02			Index Future	426.4320	426.8950	0.109	0.0000	0.0000	0
2012/03/29	ALBI 2012/05/03			Index Future	382.2730	382.6790	0.106	0.0000	0.0000	899
2012/03/29	ALBI 2012/08/02			Index Future	387.7900	388.1920	0.104	0.0000	0.0000	118
2012/03/29	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	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
2012/03/29	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	CAAN 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/03/29	CAAO 2012/03/30			Can-Do Future	0.1693	0.1454	(14.117)	0.0000	0.0000	100,000
2012/03/29	CAAW2012/04/20			Any day expiry	7.7135	7.7763	0.814	0.0000	0.0000	0
2012/03/29	CAAW2012/04/20	8.10	Call	Any day expiry	25.0000	32.0000	28.000	0	0	0
2012/03/29	CAAW2012/04/20	8.10	Put	Any day expiry	412.0000	356.0000	(13.592)	0	0	0
2012/03/29	CAAW2012/04/20	8.15	Call	Any day expiry	21.0000	26.0000	23.810	0	0	0
2012/03/29	CAAW2012/04/20	8.15	Put	Any day expiry	458.0000	400.0000	(12.664)	0	0	0
2012/03/29	CAAW2012/04/20	8.05	Call	Any day expiry	30.0000	38.0000	26.667	0	0	0
2012/03/29	CAAW2012/04/20	8.05	Put	Any day expiry	367.0000	312.0000	(14.986)	0	0	0
2012/03/29	CAAX 2012/03/30			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	12,500
2012/03/29	CAAY 2012/04/30			Can-Do Future	0.0480	0.0589	22.708	0.0000	0.0000	12,500
2012/03/29	CAAZ 2012/06/18			Can-Do Future	0.0985	0.1120	13.706	0.0000	0.0000	5,670
2012/03/29	CABA 2012/06/18			Can-Do Future	0.1016	0.1485	46.161	0.0000	0.0000	8,000
2012/03/29	CABB 2012/06/18			Can-Do Future	0.1055	0.0554	(47.488)	0.0000	0.0000	8,000
2012/03/29	CABC 2012/06/18			Can-Do Future	0.0778	0.0867	11.440	0.0000	0.0000	16,000
2012/03/29	CABD 2012/06/18			Can-Do Future	0.0389	0.0224	(42.416)	0.0000	0.0000	16,000
2012/03/29	CES1 2018/04/20			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
2012/03/29	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/29	DAAA 2012/03/29			Any day expiry	7.6925	7.7570	0.838	0.0000	0.0000	0
2012/03/29	DAAA 2012/03/29	7.90	Call	Any day expiry	1.0000	0.0000	(100.000)	0	0	0
2012/03/29	DAAA 2012/03/29	7.90	Put	Any day expiry	209.0000	143.0000	(31.579)	0	0	0
2012/03/29	DAAA 2012/03/29	7.95	Call	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/03/29	DAAA 2012/03/29	7.95	Put	Any day expiry	258.0000	193.0000	(25.194)	0	0	0
2012/03/29	DAAA 2012/03/29	7.85	Call	Any day expiry	2.0000	0.0000	(100.000)	0	0	0
2012/03/29	DAAA 2012/03/29	7.85	Put	Any day expiry	160.0000	93.0000	(41.875)	0	0	0
2012/03/29	DAAC 2012/03/30			Any day expiry	6.2829	6.3118	0.460	0.0000	0.0000	0
2012/03/29	DAAC 2012/03/30	6.28	Call	Any day expiry	34.0000	44.0000	29.412	0	0	0
2012/03/29	DAAC 2012/03/30	6.28	Put	Any day expiry	27.0000	8.0000	(70.370)	0	0	0
2012/03/29	DAAC 2012/03/30	6.33	Call	Any day expiry	13.0000	16.0000	23.077	0	0	0
2012/03/29	DAAC 2012/03/30	6.33	Put	Any day expiry	56.0000	30.0000	(46.429)	0	0	0
2012/03/29	DAAC 2012/03/30	6.23	Call	Any day expiry	69.0000	88.0000	27.536	0	0	0
2012/03/29	DAAC 2012/03/30	6.23	Put	Any day expiry	12.0000	2.0000	(83.333)	0	0	0
2012/03/29	DAAD 2012/03/30			Any day expiry	7.9660	7.9977	0.398	0.0000	0.0000	0
2012/03/29	DAAD 2012/03/30	7.99	Call	Any day expiry	19.0000	24.0000	26.316	0	0	0
2012/03/29	DAAD 2012/03/30	7.99	Put	Any day expiry	43.0000	16.0000	(62.791)	0	0	0
2012/03/29	DAAD 2012/03/30	8.04	Call	Any day expiry	8.0000	6.0000	(25.000)	0	0	0
2012/03/29	DAAD 2012/03/30	8.04	Put	Any day expiry	82.0000	48.0000	(41.463)	0	0	0
2012/03/29	DAAD 2012/03/30	7.94	Call	Any day expiry	42.0000	62.0000	47.619	0	0	0
2012/03/29	DAAD 2012/03/30	7.94	Put	Any day expiry	16.0000	4.0000	(75.000)	0	0	0
2012/03/29	GOVI 2012/05/03			GOVI	383.3640	383.7560	0.102	0.0000	0.0000	201
2012/03/29	GOVI 2012/05/03	382.00	Call	GOVI	13,640.0000	17,560.0000	28.739	0	0	0
2012/03/29	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/05/03	382.01	Call	GOVI	13,540.0000	17,460.0000	28.951	0	0	0
2012/03/29	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/05/03	381.99	Call	GOVI	13,740.0000	17,660.0000	28.530	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
2012/03/29	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/08/02			GOVI	388.8970	389.2850	0.100	0.0000	0.0000	0
2012/03/29	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/08/02	390.00	Put	GOVI	11,030.0000	7,150.0000	(35.177)	0	0	0
2012/03/29	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/08/02	390.01	Put	GOVI	11,130.0000	7,250.0000	(34.861)	0	0	0
2012/03/29	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/29	GOVI 2012/08/02	389.99	Put	GOVI	10,930.0000	7,050.0000	(35.499)	0	0	0
2012/03/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/29	IGOV 2012/05/03			Index Future	171.3940	171.1170	(0.162)	0.0000	0.0000	550
2012/03/29	IGOV 2012/08/02			Index Future	173.8680	173.5830	(0.164)	0.0000	0.0000	0
2012/03/29	ILBI 2012/05/03			Index Future	463.4290	463.4290	0.000	0.0000	0.0000	0
2012/03/29	ILBI 2012/08/02			Index Future	470.0530	470.0530	0.000	0.0000	0.0000	152
2012/03/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/29	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/03/29	JBAF 2012/05/16			Jibar Tradeable Future	5.6500	5.6200	(0.531)	0.0000	0.0000	0
2012/03/29	JBAF 2012/06/20			Jibar Tradeable Future	5.6700	5.6400	(0.529)	0.0000	0.0000	2,890
2012/03/29	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.6600	(0.876)	0.0000	0.0000	0
2012/03/29	JBAF 2012/08/15			Jibar Tradeable Future	5.7500	5.6900	(1.043)	0.0000	0.0000	0
2012/03/29	JBAF 2012/09/19			Jibar Tradeable Future	5.8000	5.7400	(1.034)	0.0000	0.0000	44,760
2012/03/29	JBAF 2012/12/19			Jibar Tradeable Future	5.9600	5.8700	(1.510)	0.0000	0.0000	840
2012/03/29	JBAF 2013/03/20			Jibar Tradeable Future	6.1600	6.0800	(1.299)	0.0000	0.0000	790

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
2012/03/29	JBAF 2013/06/19			Jibar Tradeable Future	6.3700	6.3000	(1.099)	0.0000	0.0000	500
2012/03/29	JBAF 2013/09/18			Jibar Tradeable Future	6.5900	6.5200	(1.062)	0.0000	0.0000	1,700
2012/03/29	JBAF 2013/12/18			Jibar Tradeable Future	6.8300	6.7300	(1.464)	0.0000	0.0000	1,500
2012/03/29	JBAF 2014/03/19			Jibar Tradeable Future	7.0700	6.9400	(1.839)	0.0000	0.0000	0
2012/03/29	R157 2012/05/03			Bond Future	6.8520	6.8250	(0.394)	6.8470	6.8470	12,679
2012/03/29	R157 2012/05/03	8.25	Call	Bond Future	4,514.0000	4,603.0000	1.972	0	0	0
2012/03/29	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R157 2012/05/03	8.30	Call	Bond Future	4,671.0000	4,760.0000	1.905	0	0	0
2012/03/29	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R157 2012/05/03	8.20	Call	Bond Future	4,356.0000	4,445.0000	2.043	0	0	0
2012/03/29	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R157 2012/05/03	6.25	Put	Bond Future	2,037.0000	1,950.0000	(4.271)	0	0	0
2012/03/29	R157 2012/05/03	6.25	Call	Bond Future	24.0000	27.0000	12.500	0	0	1,500
2012/03/29	R157 2012/05/03	6.50	Call	Bond Future	111.0000	122.0000	9.910	0	0	1,500
2012/03/29	R157 2012/05/03	6.50	Put	Bond Future	1,283.0000	1,204.0000	(6.157)	0	0	1,500
2012/03/29	R157 2012/05/03	6.75	Call	Bond Future	343.0000	373.0000	8.746	0	0	1,500
2012/03/29	R157 2012/05/03	6.75	Put	Bond Future	681.0000	622.0000	(8.664)	0	0	1,500
2012/03/29	R157 2012/05/03	7.35	Call	Bond Future	1,695.0000	1,773.0000	4.602	0	0	0
2012/03/29	R157 2012/05/03	7.35	Put	Bond Future	62.0000	50.0000	(19.355)	0	0	1,500
2012/03/29	R157 2012/08/02			Bond Future	6.9460	6.9170	(0.418)	0.0000	0.0000	0
2012/03/29	R157 2012/08/02	8.00	Call	Bond Future	3,371.0000	3,445.0000	2.195	0	0	0
2012/03/29	R157 2012/08/02	8.00	Put	Bond Future	202.0000	188.0000	(6.931)	0	0	0
2012/03/29	R157 2012/08/02	8.05	Call	Bond Future	3,499.0000	3,574.0000	2.143	0	0	0
2012/03/29	R157 2012/08/02	8.05	Put	Bond Future	183.0000	169.0000	(7.650)	0	0	0
2012/03/29	R157 2012/08/02	7.95	Call	Bond Future	3,242.0000	3,316.0000	2.283	0	0	0
2012/03/29	R157 2012/08/02	7.95	Put	Bond Future	221.0000	206.0000	(6.787)	0	0	0
2012/03/29	R157 2012/11/01			Bond Future	7.0190	6.9890	(0.427)	0.0000	0.0000	0
2012/03/29	R157 2012/11/01	7.00	Call	Bond Future	1,306.0000	1,346.0000	3.063	0	0	0
2012/03/29	R157 2012/11/01	7.00	Put	Bond Future	1,359.0000	1,315.0000	(3.238)	0	0	0
2012/03/29	R157 2012/11/01	7.05	Call	Bond Future	1,378.0000	1,419.0000	2.975	0	0	0
2012/03/29	R157 2012/11/01	7.05	Put	Bond Future	1,291.0000	1,247.0000	(3.408)	0	0	0
2012/03/29	R157 2012/11/01	6.95	Call	Bond Future	1,237.0000	1,275.0000	3.072	0	0	0
2012/03/29	R157 2012/11/01	6.95	Put	Bond Future	1,431.0000	1,385.0000	(3.215)	0	0	0
2012/03/29	R157 2013/02/07			Bond Future	7.0960	7.0630	(0.465)	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
2012/03/29	R157 2013/02/07	6.75	Call	Bond Future	1,037.0000	1,070.0000	3.182	0	0	0
2012/03/29	R157 2013/02/07	6.75	Put	Bond Future	1,921.0000	1,871.0000	(2.603)	0	0	0
2012/03/29	R157 2013/02/07	6.80	Call	Bond Future	1,092.0000	1,125.0000	3.022	0	0	0
2012/03/29	R157 2013/02/07	6.80	Put	Bond Future	1,848.0000	1,797.0000	(2.760)	0	0	0
2012/03/29	R157 2013/02/07	6.70	Call	Bond Future	984.0000	1,016.0000	3.252	0	0	0
2012/03/29	R157 2013/02/07	6.70	Put	Bond Future	1,997.0000	1,945.0000	(2.604)	0	0	0
2012/03/29	R186 2012/05/03			Bond Future	8.5010	8.4900	(0.129)	8.5040	8.5040	28,842
2012/03/29	R186 2012/05/03	9.00	Call	Bond Future	4,888.0000	4,959.0000	1.453	0	0	0
2012/03/29	R186 2012/05/03	9.00	Put	Bond Future	399.0000	368.0000	(7.769)	0	0	0
2012/03/29	R186 2012/05/03	9.05	Call	Bond Future	5,260.0000	5,334.0000	1.407	0	0	0
2012/03/29	R186 2012/05/03	9.05	Put	Bond Future	335.0000	308.0000	(8.060)	0	0	0
2012/03/29	R186 2012/05/03	8.95	Call	Bond Future	4,525.0000	4,592.0000	1.481	0	0	0
2012/03/29	R186 2012/05/03	8.95	Put	Bond Future	475.0000	440.0000	(7.368)	0	0	0
2012/03/29	R186 2012/05/03	7.90	Put	Bond Future	5,966.0000	5,864.0000	(1.710)	0	0	0
2012/03/29	R186 2012/05/03	7.90	Call	Bond Future	208.0000	208.0000	0.000	0	0	2,250
2012/03/29	R186 2012/05/03	8.20	Put	Bond Future	3,553.0000	3,458.0000	(2.674)	0	0	0
2012/03/29	R186 2012/05/03	8.20	Call	Bond Future	719.0000	726.0000	0.974	0	0	750
2012/03/29	R186 2012/05/03	8.50	Call	Bond Future	1,792.0000	1,819.0000	1.507	0	0	0
2012/03/29	R186 2012/05/03	8.50	Put	Bond Future	1,801.0000	1,726.0000	(4.164)	0	0	750
2012/03/29	R186 2012/05/03	8.85	Call	Bond Future	3,827.0000	3,885.0000	1.516	0	0	0
2012/03/29	R186 2012/05/03	8.85	Put	Bond Future	661.0000	617.0000	(6.657)	0	0	2,250
2012/03/29	R186 2012/08/02			Bond Future	8.5840	8.5730	(0.128)	8.5990	8.5990	630
2012/03/29	R186 2012/08/02	8.75	Call	Bond Future	5,034.0000	5,075.0000	0.814	0	0	0
2012/03/29	R186 2012/08/02	8.75	Put	Bond Future	3,542.0000	3,483.0000	(1.666)	0	0	0
2012/03/29	R186 2012/08/02	8.80	Call	Bond Future	5,289.0000	5,332.0000	0.813	0	0	0
2012/03/29	R186 2012/08/02	8.80	Put	Bond Future	3,352.0000	3,296.0000	(1.671)	0	0	0
2012/03/29	R186 2012/08/02	8.70	Call	Bond Future	4,791.0000	4,830.0000	0.814	0	0	0
2012/03/29	R186 2012/08/02	8.70	Put	Bond Future	3,745.0000	3,684.0000	(1.629)	0	0	0
2012/03/29	R186 2012/08/02	8.25	Put	Bond Future	5,982.0000	5,906.0000	(1.270)	0	0	0
2012/03/29	R186 2012/08/02	8.25	Call	Bond Future	2,893.0000	2,917.0000	0.830	0	0	8,750
2012/03/29	R186 2012/08/02	8.66	Call	Bond Future	4,600.0000	4,638.0000	0.826	0	0	0
2012/03/29	R186 2012/08/02	8.66	Put	Bond Future	3,913.0000	3,851.0000	(1.584)	0	0	276
2012/03/29	R186 2012/08/02	7.66	Put	Bond Future	10,083.0000	9,993.0000	(0.893)	0	0	0
2012/03/29	R186 2012/08/02	7.66	Call	Bond Future	1,243.0000	1,253.0000	0.805	0	0	276

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
2012/03/29	R186 2012/08/02	7.76	Put	Bond Future	9,289.0000	9,201.0000	(0.947)	0	0	0
2012/03/29	R186 2012/08/02	7.76	Call	Bond Future	1,451.0000	1,463.0000	0.827	0	0	43
2012/03/29	R186 2012/08/02	8.76	Call	Bond Future	5,085.0000	5,126.0000	0.806	0	0	0
2012/03/29	R186 2012/08/02	8.76	Put	Bond Future	3,504.0000	3,445.0000	(1.684)	0	0	43
2012/03/29	R186 2012/11/01			Bond Future	8.6590	8.6470	(0.139)	0.0000	0.0000	0
2012/03/29	R186 2012/11/01	8.75	Call	Bond Future	5,902.0000	5,948.0000	0.779	0	0	0
2012/03/29	R186 2012/11/01	8.75	Put	Bond Future	5,096.0000	5,035.0000	(1.197)	0	0	0
2012/03/29	R186 2012/11/01	8.80	Call	Bond Future	6,139.0000	6,187.0000	0.782	0	0	0
2012/03/29	R186 2012/11/01	8.80	Put	Bond Future	4,893.0000	4,834.0000	(1.206)	0	0	0
2012/03/29	R186 2012/11/01	8.70	Call	Bond Future	5,677.0000	5,721.0000	0.775	0	0	0
2012/03/29	R186 2012/11/01	8.70	Put	Bond Future	5,313.0000	5,250.0000	(1.186)	0	0	0
2012/03/29	R186 2013/02/07			Bond Future	8.7360	8.7240	(0.137)	0.0000	0.0000	0
2012/03/29	R186 2013/02/07	8.50	Call	Bond Future	5,516.0000	5,556.0000	0.725	0	0	0
2012/03/29	R186 2013/02/07	8.50	Put	Bond Future	7,604.0000	7,539.0000	(0.855)	0	0	0
2012/03/29	R186 2013/02/07	8.55	Call	Bond Future	5,716.0000	5,757.0000	0.717	0	0	0
2012/03/29	R186 2013/02/07	8.55	Put	Bond Future	7,357.0000	7,293.0000	(0.870)	0	0	0
2012/03/29	R186 2013/02/07	8.45	Call	Bond Future	5,319.0000	5,358.0000	0.733	0	0	0
2012/03/29	R186 2013/02/07	8.45	Put	Bond Future	7,856.0000	7,790.0000	(0.840)	0	0	0
2012/03/29	R189 2012/05/03			Bond Future	215.2758	215.2824	0.003	0.0000	0.0000	0
2012/03/29	R189 2012/05/03	215.00	Call	Bond Future	276.0000	282.0000	2.174	0	0	0
2012/03/29	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R189 2012/05/03	215.05	Call	Bond Future	226.0000	232.0000	2.655	0	0	0
2012/03/29	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R189 2012/05/03	214.95	Call	Bond Future	326.0000	332.0000	1.840	0	0	0
2012/03/29	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R197 2012/05/03			Bond Future	254.9621	254.9876	0.010	0.0000	0.0000	1,019
2012/03/29	R197 2012/05/03	251.00	Call	Bond Future	3,962.0000	3,988.0000	0.656	0	0	0
2012/03/29	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R197 2012/05/03	251.05	Call	Bond Future	3,912.0000	3,938.0000	0.665	0	0	0
2012/03/29	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R197 2012/05/03	250.95	Call	Bond Future	4,012.0000	4,038.0000	0.648	0	0	0
2012/03/29	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R201 2012/05/03			Bond Future	6.1580	6.1320	(0.422)	0.0000	0.0000	1,658

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
2012/03/29	R201	2012/05/03	7.75	Call	Bond Future	3,857.0000	3,921.0000	1.659	0	0	0
2012/03/29	R201	2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R201	2012/05/03	7.80	Call	Bond Future	3,975.0000	4,040.0000	1.635	0	0	0
2012/03/29	R201	2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R201	2012/05/03	7.70	Call	Bond Future	3,739.0000	3,803.0000	1.712	0	0	0
2012/03/29	R201	2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R201	2012/08/02			Bond Future	6.1950	6.1660	(0.468)	0.0000	0.0000	0
2012/03/29	R201	2012/08/02	7.50	Call	Bond Future	2,942.0000	3,002.0000	2.039	0	0	0
2012/03/29	R201	2012/08/02	7.50	Put	Bond Future	54.0000	49.0000	(9.259)	0	0	0
2012/03/29	R201	2012/08/02	7.55	Call	Bond Future	3,044.0000	3,105.0000	2.004	0	0	0
2012/03/29	R201	2012/08/02	7.55	Put	Bond Future	47.0000	43.0000	(8.511)	0	0	0
2012/03/29	R201	2012/08/02	7.45	Call	Bond Future	2,840.0000	2,900.0000	2.113	0	0	0
2012/03/29	R201	2012/08/02	7.45	Put	Bond Future	61.0000	55.0000	(9.836)	0	0	0
2012/03/29	R201	2012/11/01			Bond Future	6.1860	6.1550	(0.501)	0.0000	0.0000	0
2012/03/29	R201	2012/11/01	6.50	Call	Bond Future	1,216.0000	1,253.0000	3.043	0	0	0
2012/03/29	R201	2012/11/01	6.50	Put	Bond Future	582.0000	556.0000	(4.467)	0	0	0
2012/03/29	R201	2012/11/01	6.55	Call	Bond Future	1,281.0000	1,319.0000	2.966	0	0	0
2012/03/29	R201	2012/11/01	6.55	Put	Bond Future	547.0000	522.0000	(4.570)	0	0	0
2012/03/29	R201	2012/11/01	6.45	Call	Bond Future	1,154.0000	1,190.0000	3.120	0	0	0
2012/03/29	R201	2012/11/01	6.45	Put	Bond Future	621.0000	594.0000	(4.348)	0	0	0
2012/03/29	R201	2013/02/07			Bond Future	6.1440	6.1100	(0.553)	0.0000	0.0000	0
2012/03/29	R201	2013/02/07	6.25	Call	Bond Future	996.0000	1,027.0000	3.112	0	0	0
2012/03/29	R201	2013/02/07	6.25	Put	Bond Future	807.0000	778.0000	(3.594)	0	0	0
2012/03/29	R201	2013/02/07	6.30	Call	Bond Future	1,045.0000	1,077.0000	3.062	0	0	0
2012/03/29	R201	2013/02/07	6.30	Put	Bond Future	768.0000	739.0000	(3.776)	0	0	0
2012/03/29	R201	2013/02/07	6.20	Call	Bond Future	948.0000	978.0000	3.165	0	0	0
2012/03/29	R201	2013/02/07	6.20	Put	Bond Future	848.0000	818.0000	(3.538)	0	0	0
2012/03/29	R202	2012/05/03			Bond Future	189.3565	188.4863	(0.460)	0.0000	0.0000	36,952
2012/03/29	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R202	2012/05/03	190.00	Put	Bond Future	643.0000	1,514.0000	135.459	0	0	0
2012/03/29	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R202	2012/05/03	190.05	Put	Bond Future	693.0000	1,564.0000	125.685	0	0	0
2012/03/29	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R202	2012/05/03	189.95	Put	Bond Future	593.0000	1,464.0000	146.880	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
2012/03/29	R203 2012/05/03			Bond Future	7.4250	7.3980	(0.364)	0.0000	0.0000	3,524
2012/03/29	R203 2012/05/03	8.75	Call	Bond Future	5,696.0000	5,815.0000	2.089	0	0	0
2012/03/29	R203 2012/05/03	8.75	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/03/29	R203 2012/05/03	8.80	Call	Bond Future	5,902.0000	6,022.0000	2.033	0	0	0
2012/03/29	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R203 2012/05/03	8.70	Call	Bond Future	5,488.0000	5,608.0000	2.187	0	0	0
2012/03/29	R203 2012/05/03	8.70	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/29	R203 2012/05/03	7.00	Put	Bond Future	2,056.0000	1,949.0000	(5.204)	0	0	0
2012/03/29	R203 2012/05/03	7.00	Call	Bond Future	144.0000	157.0000	9.028	0	0	4,200
2012/03/29	R203 2012/05/03	7.15	Put	Bond Future	1,516.0000	1,418.0000	(6.464)	0	0	0
2012/03/29	R203 2012/05/03	7.15	Call	Bond Future	283.0000	306.0000	8.127	0	0	1,400
2012/03/29	R203 2012/05/03	7.45	Call	Bond Future	807.0000	861.0000	6.691	0	0	0
2012/03/29	R203 2012/05/03	7.45	Put	Bond Future	696.0000	630.0000	(9.483)	0	0	1,400
2012/03/29	R203 2012/05/03	7.80	Call	Bond Future	1,859.0000	1,950.0000	4.895	0	0	0
2012/03/29	R203 2012/05/03	7.80	Put	Bond Future	207.0000	178.0000	(14.010)	0	0	4,200
2012/03/29	R203 2012/08/02			Bond Future	7.5170	7.4890	(0.372)	0.0000	0.0000	0
2012/03/29	R203 2012/08/02	8.50	Call	Bond Future	4,534.0000	4,628.0000	2.073	0	0	0
2012/03/29	R203 2012/08/02	8.50	Put	Bond Future	453.0000	427.0000	(5.740)	0	0	0
2012/03/29	R203 2012/08/02	8.55	Call	Bond Future	4,703.0000	4,798.0000	2.020	0	0	0
2012/03/29	R203 2012/08/02	8.55	Put	Bond Future	420.0000	395.0000	(5.952)	0	0	0
2012/03/29	R203 2012/08/02	8.45	Call	Bond Future	4,367.0000	4,459.0000	2.107	0	0	0
2012/03/29	R203 2012/08/02	8.45	Put	Bond Future	488.0000	461.0000	(5.533)	0	0	0
2012/03/29	R203 2012/11/01			Bond Future	7.5970	7.5680	(0.382)	0.0000	0.0000	0
2012/03/29	R203 2012/11/01	7.75	Call	Bond Future	2,521.0000	2,582.0000	2.420	0	0	0
2012/03/29	R203 2012/11/01	7.75	Put	Bond Future	1,901.0000	1,844.0000	(2.998)	0	0	0
2012/03/29	R203 2012/11/01	7.80	Call	Bond Future	2,637.0000	2,700.0000	2.389	0	0	0
2012/03/29	R203 2012/11/01	7.80	Put	Bond Future	1,816.0000	1,761.0000	(3.029)	0	0	0
2012/03/29	R203 2012/11/01	7.70	Call	Bond Future	2,412.0000	2,471.0000	2.446	0	0	0
2012/03/29	R203 2012/11/01	7.70	Put	Bond Future	1,994.0000	1,935.0000	(2.959)	0	0	0
2012/03/29	R203 2013/02/07			Bond Future	7.6830	7.6530	(0.390)	0.0000	0.0000	0
2012/03/29	R203 2013/02/07	6.50	Call	Bond Future	805.0000	830.0000	3.106	0	0	0
2012/03/29	R203 2013/02/07	6.50	Put	Bond Future	5,494.0000	5,403.0000	(1.656)	0	0	0
2012/03/29	R203 2013/02/07	6.55	Call	Bond Future	850.0000	876.0000	3.059	0	0	0
2012/03/29	R203 2013/02/07	6.55	Put	Bond Future	5,336.0000	5,246.0000	(1.687)	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
2012/03/29	R203 2013/02/07	6.45	Call	Bond Future	762.0000	786.0000	3.150	0	0	0
2012/03/29	R203 2013/02/07	6.45	Put	Bond Future	5,655.0000	5,563.0000	(1.627)	0	0	0
2012/03/29	R204 2012/05/03			Bond Future	7.7310	7.7090	(0.285)	0.0000	0.0000	3,396
2012/03/29	R204 2012/05/03	8.75	Call	Bond Future	5,100.0000	5,211.0000	2.176	0	0	0
2012/03/29	R204 2012/05/03	8.75	Put	Bond Future	15.0000	13.0000	(13.333)	0	0	0
2012/03/29	R204 2012/05/03	8.80	Call	Bond Future	5,338.0000	5,449.0000	2.079	0	0	0
2012/03/29	R204 2012/05/03	8.80	Put	Bond Future	12.0000	10.0000	(16.667)	0	0	0
2012/03/29	R204 2012/05/03	8.70	Call	Bond Future	4,863.0000	4,972.0000	2.241	0	0	0
2012/03/29	R204 2012/05/03	8.70	Put	Bond Future	20.0000	16.0000	(20.000)	0	0	0
2012/03/29	R204 2012/05/03	7.00	Put	Bond Future	3,893.0000	3,782.0000	(2.851)	0	0	0
2012/03/29	R204 2012/05/03	7.00	Call	Bond Future	39.0000	41.0000	5.128	0	0	550
2012/03/29	R204 2012/05/03	7.75	Call	Bond Future	964.0000	1,011.0000	4.876	0	0	0
2012/03/29	R204 2012/05/03	7.75	Put	Bond Future	866.0000	800.0000	(7.621)	0	0	550
2012/03/29	R204 2012/08/02			Bond Future	7.8250	7.8030	(0.281)	0.0000	0.0000	0
2012/03/29	R204 2012/08/02	8.50	Call	Bond Future	4,202.0000	4,276.0000	1.761	0	0	0
2012/03/29	R204 2012/08/02	8.50	Put	Bond Future	914.0000	879.0000	(3.829)	0	0	0
2012/03/29	R204 2012/08/02	8.55	Call	Bond Future	4,380.0000	4,456.0000	1.735	0	0	0
2012/03/29	R204 2012/08/02	8.55	Put	Bond Future	854.0000	821.0000	(3.864)	0	0	0
2012/03/29	R204 2012/08/02	8.45	Call	Bond Future	4,027.0000	4,099.0000	1.788	0	0	0
2012/03/29	R204 2012/08/02	8.45	Put	Bond Future	978.0000	941.0000	(3.783)	0	0	0
2012/03/29	R204 2012/11/01			Bond Future	7.9060	7.8830	(0.291)	0.0000	0.0000	0
2012/03/29	R204 2012/11/01	8.00	Call	Bond Future	2,948.0000	3,002.0000	1.832	0	0	0
2012/03/29	R204 2012/11/01	8.00	Put	Bond Future	2,498.0000	2,442.0000	(2.242)	0	0	0
2012/03/29	R204 2012/11/01	8.05	Call	Bond Future	3,079.0000	3,134.0000	1.786	0	0	0
2012/03/29	R204 2012/11/01	8.05	Put	Bond Future	2,391.0000	2,336.0000	(2.300)	0	0	0
2012/03/29	R204 2012/11/01	7.95	Call	Bond Future	2,823.0000	2,875.0000	1.842	0	0	0
2012/03/29	R204 2012/11/01	7.95	Put	Bond Future	2,612.0000	2,554.0000	(2.221)	0	0	0
2012/03/29	R204 2013/02/07			Bond Future	7.9900	7.9670	(0.288)	0.0000	0.0000	0
2012/03/29	R204 2013/02/07	8.00	Call	Bond Future	3,154.0000	3,205.0000	1.617	0	0	0
2012/03/29	R204 2013/02/07	8.00	Put	Bond Future	3,108.0000	3,053.0000	(1.770)	0	0	0
2012/03/29	R204 2013/02/07	8.05	Call	Bond Future	3,272.0000	3,324.0000	1.589	0	0	0
2012/03/29	R204 2013/02/07	8.05	Put	Bond Future	2,996.0000	2,942.0000	(1.802)	0	0	0
2012/03/29	R204 2013/02/07	7.95	Call	Bond Future	3,039.0000	3,088.0000	1.612	0	0	0
2012/03/29	R204 2013/02/07	7.95	Put	Bond Future	3,224.0000	3,166.0000	(1.799)	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
2012/03/29	R206 2012/05/03			Bond Future	5.9220	5.8840	(0.642)	0.0000	0.0000	890
2012/03/29	R206 2012/05/03	7.50	Call	Bond Future	2,502.0000	2,563.0000	2.438	0	0	0
2012/03/29	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R206 2012/05/03	7.55	Call	Bond Future	2,579.0000	2,641.0000	2.404	0	0	0
2012/03/29	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R206 2012/05/03	7.45	Call	Bond Future	2,424.0000	2,485.0000	2.517	0	0	0
2012/03/29	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R206 2012/08/02			Bond Future	5.9390	5.8960	(0.724)	0.0000	0.0000	0
2012/03/29	R206 2012/08/02	7.25	Call	Bond Future	1,810.0000	1,866.0000	3.094	0	0	0
2012/03/29	R206 2012/08/02	7.25	Put	Bond Future	23.0000	20.0000	(13.043)	0	0	0
2012/03/29	R206 2012/08/02	7.30	Call	Bond Future	1,874.0000	1,931.0000	3.042	0	0	0
2012/03/29	R206 2012/08/02	7.30	Put	Bond Future	20.0000	18.0000	(10.000)	0	0	0
2012/03/29	R206 2012/08/02	7.20	Call	Bond Future	1,746.0000	1,802.0000	3.207	0	0	0
2012/03/29	R206 2012/08/02	7.20	Put	Bond Future	27.0000	23.0000	(14.815)	0	0	0
2012/03/29	R206 2012/11/01			Bond Future	5.8610	5.8100	(0.870)	0.0000	0.0000	0
2012/03/29	R206 2012/11/01	6.00	Call	Bond Future	537.0000	569.0000	5.959	0	0	0
2012/03/29	R206 2012/11/01	6.00	Put	Bond Future	377.0000	350.0000	(7.162)	0	0	0
2012/03/29	R206 2012/11/01	6.05	Call	Bond Future	571.0000	604.0000	5.779	0	0	0
2012/03/29	R206 2012/11/01	6.05	Put	Bond Future	354.0000	328.0000	(7.345)	0	0	0
2012/03/29	R206 2012/11/01	5.95	Call	Bond Future	505.0000	536.0000	6.139	0	0	0
2012/03/29	R206 2012/11/01	5.95	Put	Bond Future	403.0000	375.0000	(6.948)	0	0	0
2012/03/29	R206 2013/02/07			Bond Future	5.6750	5.6140	(1.075)	0.0000	0.0000	0
2012/03/29	R206 2013/02/07	6.00	Call	Bond Future	590.0000	623.0000	5.593	0	0	0
2012/03/29	R206 2013/02/07	6.00	Put	Bond Future	298.0000	277.0000	(7.047)	0	0	0
2012/03/29	R206 2013/02/07	6.05	Call	Bond Future	618.0000	653.0000	5.663	0	0	0
2012/03/29	R206 2013/02/07	6.05	Put	Bond Future	282.0000	262.0000	(7.092)	0	0	0
2012/03/29	R206 2013/02/07	5.95	Call	Bond Future	562.0000	594.0000	5.694	0	0	0
2012/03/29	R206 2013/02/07	5.95	Put	Bond Future	315.0000	292.0000	(7.302)	0	0	0
2012/03/29	R207 2012/05/03			Bond Future	7.9500	7.9290	(0.264)	0.0000	0.0000	21,226
2012/03/29	R207 2012/05/03	8.75	Call	Bond Future	4,356.0000	4,463.0000	2.456	0	0	0
2012/03/29	R207 2012/05/03	8.75	Put	Bond Future	56.0000	47.0000	(16.071)	0	0	0
2012/03/29	R207 2012/05/03	8.80	Call	Bond Future	4,605.0000	4,714.0000	2.367	0	0	0
2012/03/29	R207 2012/05/03	8.80	Put	Bond Future	44.0000	37.0000	(15.909)	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
2012/03/29	R207 2012/05/03	8.70	Call	Bond Future	4,109.0000	4,214.0000	2.555	0	0	0
2012/03/29	R207 2012/05/03	8.70	Put	Bond Future	71.0000	59.0000	(16.901)	0	0	0
2012/03/29	R207 2012/05/03	7.45	Put	Bond Future	2,978.0000	2,869.0000	(3.660)	0	0	0
2012/03/29	R207 2012/05/03	7.45	Call	Bond Future	162.0000	170.0000	4.938	0	0	2,400
2012/03/29	R207 2012/05/03	7.65	Put	Bond Future	2,055.0000	1,958.0000	(4.720)	0	0	0
2012/03/29	R207 2012/05/03	7.65	Call	Bond Future	378.0000	397.0000	5.026	0	0	800
2012/03/29	R207 2012/05/03	8.00	Call	Bond Future	1,154.0000	1,204.0000	4.333	0	0	0
2012/03/29	R207 2012/05/03	8.00	Put	Bond Future	878.0000	812.0000	(7.517)	0	0	800
2012/03/29	R207 2012/05/03	8.30	Call	Bond Future	2,253.0000	2,333.0000	3.551	0	0	0
2012/03/29	R207 2012/05/03	8.30	Put	Bond Future	341.0000	305.0000	(10.557)	0	0	2,400
2012/03/29	R207 2012/08/02			Bond Future	8.0440	8.0220	(0.273)	0.0000	0.0000	0
2012/03/29	R207 2012/08/02	8.75	Call	Bond Future	4,686.0000	4,766.0000	1.707	0	0	0
2012/03/29	R207 2012/08/02	8.75	Put	Bond Future	990.0000	952.0000	(3.838)	0	0	0
2012/03/29	R207 2012/08/02	8.80	Call	Bond Future	4,877.0000	4,959.0000	1.681	0	0	0
2012/03/29	R207 2012/08/02	8.80	Put	Bond Future	926.0000	890.0000	(3.888)	0	0	0
2012/03/29	R207 2012/08/02	8.70	Call	Bond Future	4,497.0000	4,576.0000	1.757	0	0	0
2012/03/29	R207 2012/08/02	8.70	Put	Bond Future	1,056.0000	1,017.0000	(3.693)	0	0	0
2012/03/29	R207 2012/11/01			Bond Future	8.1220	8.0990	(0.283)	0.0000	0.0000	0
2012/03/29	R207 2012/11/01	8.25	Call	Bond Future	3,355.0000	3,415.0000	1.788	0	0	0
2012/03/29	R207 2012/11/01	8.25	Put	Bond Future	2,691.0000	2,631.0000	(2.230)	0	0	0
2012/03/29	R207 2012/11/01	8.30	Call	Bond Future	3,499.0000	3,560.0000	1.743	0	0	0
2012/03/29	R207 2012/11/01	8.30	Put	Bond Future	2,577.0000	2,518.0000	(2.289)	0	0	0
2012/03/29	R207 2012/11/01	8.20	Call	Bond Future	3,218.0000	3,276.0000	1.802	0	0	0
2012/03/29	R207 2012/11/01	8.20	Put	Bond Future	2,813.0000	2,751.0000	(2.204)	0	0	0
2012/03/29	R207 2013/02/07			Bond Future	8.2050	8.1820	(0.280)	0.0000	0.0000	0
2012/03/29	R207 2013/02/07	8.25	Call	Bond Future	3,643.0000	3,699.0000	1.537	0	0	0
2012/03/29	R207 2013/02/07	8.25	Put	Bond Future	3,416.0000	3,356.0000	(1.756)	0	0	0
2012/03/29	R207 2013/02/07	8.30	Call	Bond Future	3,778.0000	3,835.0000	1.509	0	0	0
2012/03/29	R207 2013/02/07	8.30	Put	Bond Future	3,301.0000	3,241.0000	(1.818)	0	0	0
2012/03/29	R207 2013/02/07	8.20	Call	Bond Future	3,515.0000	3,570.0000	1.565	0	0	0
2012/03/29	R207 2013/02/07	8.20	Put	Bond Future	3,540.0000	3,479.0000	(1.723)	0	0	0
2012/03/29	R208 2012/05/03			Bond Future	8.0160	7.9990	(0.212)	0.0000	0.0000	9,510
2012/03/29	R208 2012/05/03	9.00	Call	Bond Future	5,660.0000	5,757.0000	1.714	0	0	0
2012/03/29	R208 2012/05/03	9.00	Put	Bond Future	27.0000	23.0000	(14.815)	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
2012/03/29	R208 2012/05/03	9.05	Call	Bond Future	5,928.0000	6,026.0000	1.653	0	0	0
2012/03/29	R208 2012/05/03	9.05	Put	Bond Future	21.0000	17.0000	(19.048)	0	0	0
2012/03/29	R208 2012/05/03	8.95	Call	Bond Future	5,392.0000	5,488.0000	1.780	0	0	0
2012/03/29	R208 2012/05/03	8.95	Put	Bond Future	35.0000	29.0000	(17.143)	0	0	0
2012/03/29	R208 2012/05/03	7.50	Put	Bond Future	3,306.0000	3,210.0000	(2.904)	0	0	0
2012/03/29	R208 2012/05/03	7.50	Call	Bond Future	167.0000	172.0000	2.994	0	0	3,000
2012/03/29	R208 2012/05/03	7.70	Put	Bond Future	2,298.0000	2,210.0000	(3.829)	0	0	0
2012/03/29	R208 2012/05/03	7.70	Call	Bond Future	391.0000	404.0000	3.325	0	0	1,000
2012/03/29	R208 2012/05/03	8.05	Call	Bond Future	1,202.0000	1,242.0000	3.328	0	0	0
2012/03/29	R208 2012/05/03	8.05	Put	Bond Future	1,000.0000	938.0000	(6.200)	0	0	1,000
2012/03/29	R208 2012/05/03	8.35	Call	Bond Future	2,359.0000	2,426.0000	2.840	0	0	0
2012/03/29	R208 2012/05/03	8.35	Put	Bond Future	396.0000	362.0000	(8.586)	0	0	3,000
2012/03/29	R208 2012/08/02			Bond Future	8.1000	8.0830	(0.210)	0.0000	0.0000	0
2012/03/29	R208 2012/08/02	8.75	Call	Bond Future	4,855.0000	4,918.0000	1.298	0	0	0
2012/03/29	R208 2012/08/02	8.75	Put	Bond Future	1,175.0000	1,139.0000	(3.064)	0	0	0
2012/03/29	R208 2012/08/02	8.80	Call	Bond Future	5,056.0000	5,121.0000	1.286	0	0	0
2012/03/29	R208 2012/08/02	8.80	Put	Bond Future	1,101.0000	1,067.0000	(3.088)	0	0	0
2012/03/29	R208 2012/08/02	8.70	Call	Bond Future	4,656.0000	4,718.0000	1.332	0	0	0
2012/03/29	R208 2012/08/02	8.70	Put	Bond Future	1,252.0000	1,215.0000	(2.955)	0	0	0
2012/03/29	R208 2012/11/01			Bond Future	8.1740	8.1570	(0.208)	0.0000	0.0000	0
2012/03/29	R208 2012/11/01	8.25	Call	Bond Future	3,517.0000	3,562.0000	1.279	0	0	0
2012/03/29	R208 2012/11/01	8.25	Put	Bond Future	3,088.0000	3,036.0000	(1.684)	0	0	0
2012/03/29	R208 2012/11/01	8.30	Call	Bond Future	3,669.0000	3,715.0000	1.254	0	0	0
2012/03/29	R208 2012/11/01	8.30	Put	Bond Future	2,959.0000	2,908.0000	(1.724)	0	0	0
2012/03/29	R208 2012/11/01	8.20	Call	Bond Future	3,372.0000	3,415.0000	1.275	0	0	0
2012/03/29	R208 2012/11/01	8.20	Put	Bond Future	3,225.0000	3,171.0000	(1.674)	0	0	0
2012/03/29	R208 2013/02/07			Bond Future	8.2510	8.2340	(0.206)	0.0000	0.0000	0
2012/03/29	R208 2013/02/07	8.00	Call	Bond Future	3,220.0000	3,257.0000	1.149	0	0	0
2012/03/29	R208 2013/02/07	8.00	Put	Bond Future	4,617.0000	4,560.0000	(1.235)	0	0	0
2012/03/29	R208 2013/02/07	8.05	Call	Bond Future	3,346.0000	3,385.0000	1.166	0	0	0
2012/03/29	R208 2013/02/07	8.05	Put	Bond Future	4,463.0000	4,408.0000	(1.232)	0	0	0
2012/03/29	R208 2013/02/07	7.95	Call	Bond Future	3,097.0000	3,133.0000	1.162	0	0	0
2012/03/29	R208 2013/02/07	7.95	Put	Bond Future	4,776.0000	4,718.0000	(1.214)	0	0	0
2012/03/29	R209 2012/05/03			Bond Future	8.9710	8.9500	(0.234)	0.0000	0.0000	2,998

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
2012/03/29	R209 2012/05/03	9.00	Call	Bond Future	1,676.0000	1,741.0000	3.878	0	0	0
2012/03/29	R209 2012/05/03	9.00	Put	Bond Future	1,454.0000	1,358.0000	(6.602)	0	0	0
2012/03/29	R209 2012/05/03	9.05	Call	Bond Future	1,883.0000	1,955.0000	3.824	0	0	0
2012/03/29	R209 2012/05/03	9.05	Put	Bond Future	1,281.0000	1,192.0000	(6.948)	0	0	0
2012/03/29	R209 2012/05/03	8.95	Call	Bond Future	1,483.0000	1,542.0000	3.978	0	0	0
2012/03/29	R209 2012/05/03	8.95	Put	Bond Future	1,644.0000	1,542.0000	(6.204)	0	0	0
2012/03/29	R209 2012/08/02			Bond Future	9.0450	9.0240	(0.232)	0.0000	0.0000	0
2012/03/29	R209 2012/08/02	9.25	Call	Bond Future	4,573.0000	4,653.0000	1.749	0	0	0
2012/03/29	R209 2012/08/02	9.25	Put	Bond Future	3,049.0000	2,970.0000	(2.591)	0	0	0
2012/03/29	R209 2012/08/02	9.30	Call	Bond Future	4,783.0000	4,865.0000	1.714	0	0	0
2012/03/29	R209 2012/08/02	9.30	Put	Bond Future	2,895.0000	2,818.0000	(2.660)	0	0	0
2012/03/29	R209 2012/08/02	9.20	Call	Bond Future	4,367.0000	4,444.0000	1.763	0	0	0
2012/03/29	R209 2012/08/02	9.20	Put	Bond Future	3,210.0000	3,128.0000	(2.555)	0	0	0
2012/03/29	R209 2012/11/01			Bond Future	9.1120	9.0900	(0.241)	0.0000	0.0000	0
2012/03/29	R209 2012/11/01	9.00	Call	Bond Future	4,450.0000	4,522.0000	1.618	0	0	0
2012/03/29	R209 2012/11/01	9.00	Put	Bond Future	5,294.0000	5,201.0000	(1.757)	0	0	0
2012/03/29	R209 2012/11/01	9.05	Call	Bond Future	4,625.0000	4,699.0000	1.600	0	0	0
2012/03/29	R209 2012/11/01	9.05	Put	Bond Future	5,090.0000	5,000.0000	(1.768)	0	0	0
2012/03/29	R209 2012/11/01	8.95	Call	Bond Future	4,278.0000	4,348.0000	1.636	0	0	0
2012/03/29	R209 2012/11/01	8.95	Put	Bond Future	5,504.0000	5,409.0000	(1.726)	0	0	0
2012/03/29	R209 2013/02/07			Bond Future	9.1820	9.1600	(0.240)	0.0000	0.0000	0
2012/03/29	R209 2013/02/07	9.00	Call	Bond Future	5,144.0000	5,217.0000	1.419	0	0	0
2012/03/29	R209 2013/02/07	9.00	Put	Bond Future	6,506.0000	6,416.0000	(1.383)	0	0	0
2012/03/29	R209 2013/02/07	9.05	Call	Bond Future	5,315.0000	5,389.0000	1.392	0	0	0
2012/03/29	R209 2013/02/07	9.05	Put	Bond Future	6,298.0000	6,210.0000	(1.397)	0	0	0
2012/03/29	R209 2013/02/07	8.95	Call	Bond Future	4,977.0000	5,048.0000	1.427	0	0	0
2012/03/29	R209 2013/02/07	8.95	Put	Bond Future	6,720.0000	6,628.0000	(1.369)	0	0	0
2012/03/29	R210 2012/05/03			Bond Future	140.1076	139.9392	(0.120)	0.0000	0.0000	820
2012/03/29	R210 2012/05/03	139.00	Call	Bond Future	1,108.0000	939.0000	(15.253)	0	0	0
2012/03/29	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R210 2012/05/03	139.05	Call	Bond Future	1,058.0000	889.0000	(15.974)	0	0	0
2012/03/29	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R210 2012/05/03	138.95	Call	Bond Future	1,158.0000	989.0000	(14.594)	0	0	0
2012/03/29	R210 2012/05/03	138.95	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
2012/03/29	R211 2012/05/03			Bond Future	118.4702	118.4780	0.007	0.0000	0.0000	480
2012/03/29	R211 2012/05/03	118.20	Call	Bond Future	270.0000	278.0000	2.963	0	0	0
2012/03/29	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R211 2012/05/03	118.25	Call	Bond Future	220.0000	228.0000	3.636	0	0	0
2012/03/29	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R211 2012/05/03	118.15	Call	Bond Future	320.0000	328.0000	2.500	0	0	0
2012/03/29	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R212 2012/05/03			Bond Future	116.5059	116.5175	0.010	0.0000	0.0000	2,752
2012/03/29	R212 2012/05/03	115.30	Call	Bond Future	1,206.0000	1,217.0000	0.912	0	0	0
2012/03/29	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R212 2012/05/03	115.35	Call	Bond Future	1,156.0000	1,167.0000	0.952	0	0	0
2012/03/29	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R212 2012/05/03	115.25	Call	Bond Future	1,256.0000	1,267.0000	0.876	0	0	0
2012/03/29	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R213 2012/05/03			Bond Future	8.8570	8.8460	(0.124)	0.0000	0.0000	4,359
2012/03/29	R213 2012/05/03	9.25	Call	Bond Future	3,547.0000	3,599.0000	1.466	0	0	0
2012/03/29	R213 2012/05/03	9.25	Put	Bond Future	521.0000	486.0000	(6.718)	0	0	0
2012/03/29	R213 2012/05/03	9.30	Call	Bond Future	3,843.0000	3,899.0000	1.457	0	0	0
2012/03/29	R213 2012/05/03	9.30	Put	Bond Future	444.0000	413.0000	(6.982)	0	0	0
2012/03/29	R213 2012/05/03	9.20	Call	Bond Future	3,260.0000	3,308.0000	1.472	0	0	0
2012/03/29	R213 2012/05/03	9.20	Put	Bond Future	610.0000	570.0000	(6.557)	0	0	0
2012/03/29	R213 2012/08/02			Bond Future	8.9330	8.9220	(0.123)	0.0000	0.0000	0
2012/03/29	R213 2012/08/02	9.25	Call	Bond Future	5,152.0000	5,191.0000	0.757	0	0	0
2012/03/29	R213 2012/08/02	9.25	Put	Bond Future	2,734.0000	2,687.0000	(1.719)	0	0	0
2012/03/29	R213 2012/08/02	9.30	Call	Bond Future	5,380.0000	5,420.0000	0.743	0	0	0
2012/03/29	R213 2012/08/02	9.30	Put	Bond Future	2,590.0000	2,544.0000	(1.776)	0	0	0
2012/03/29	R213 2012/08/02	9.20	Call	Bond Future	4,928.0000	4,965.0000	0.751	0	0	0
2012/03/29	R213 2012/08/02	9.20	Put	Bond Future	2,884.0000	2,835.0000	(1.699)	0	0	0
2012/03/29	R213 2012/11/01			Bond Future	9.0050	8.9940	(0.122)	0.0000	0.0000	0
2012/03/29	R213 2012/11/01	9.00	Call	Bond Future	4,933.0000	4,966.0000	0.669	0	0	0
2012/03/29	R213 2012/11/01	9.00	Put	Bond Future	4,971.0000	4,920.0000	(1.026)	0	0	0
2012/03/29	R213 2012/11/01	9.05	Call	Bond Future	5,127.0000	5,162.0000	0.683	0	0	0
2012/03/29	R213 2012/11/01	9.05	Put	Bond Future	4,782.0000	4,732.0000	(1.046)	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
2012/03/29	R213 2012/11/01	8.95	Call	Bond Future	4,747.0000	4,780.0000	0.695	0	0	0
2012/03/29	R213 2012/11/01	8.95	Put	Bond Future	5,172.0000	5,120.0000	(1.005)	0	0	0
2012/03/29	R213 2013/02/07			Bond Future	9.0810	9.0700	(0.121)	0.0000	0.0000	0
2012/03/29	R213 2013/02/07	9.00	Call	Bond Future	5,549.0000	5,583.0000	0.613	0	0	0
2012/03/29	R213 2013/02/07	9.00	Put	Bond Future	6,166.0000	6,117.0000	(0.795)	0	0	0
2012/03/29	R213 2013/02/07	9.05	Call	Bond Future	5,731.0000	5,766.0000	0.611	0	0	0
2012/03/29	R213 2013/02/07	9.05	Put	Bond Future	5,966.0000	5,918.0000	(0.805)	0	0	0
2012/03/29	R213 2013/02/07	8.95	Call	Bond Future	5,371.0000	5,404.0000	0.614	0	0	0
2012/03/29	R213 2013/02/07	8.95	Put	Bond Future	6,373.0000	6,322.0000	(0.800)	0	0	0
2012/03/29	R214 2012/05/03			Bond Future	9.0200	8.9990	(0.233)	0.0000	0.0000	1,500
2012/03/29	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/05/03	8.80	Put	Bond Future	1,789.0000	1,621.0000	(9.391)	0	0	0
2012/03/29	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/05/03	8.81	Put	Bond Future	1,706.0000	1,538.0000	(9.848)	0	0	0
2012/03/29	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/05/03	8.79	Put	Bond Future	1,872.0000	1,704.0000	(8.974)	0	0	0
2012/03/29	R214 2012/08/02			Bond Future	9.0910	9.0700	(0.231)	0.0000	0.0000	0
2012/03/29	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/08/02	8.80	Put	Bond Future	2,349.0000	2,183.0000	(7.067)	0	0	0
2012/03/29	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/08/02	8.81	Put	Bond Future	2,266.0000	2,101.0000	(7.282)	0	0	0
2012/03/29	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/29	R214 2012/08/02	8.79	Put	Bond Future	2,432.0000	2,266.0000	(6.826)	0	0	0
Total										417909.00