



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 22/05/2012

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
2012/05/22	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	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
2012/05/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	AL7T 2012/08/02			Index Future	437.4060	438.0710	0.152	0.0000	0.0000	13
2012/05/22	AL7T 2012/11/01			Index Future	443.8990	444.5590	0.149	0.0000	0.0000	0
2012/05/22	ALBI 2012/08/02			Index Future	395.2360	395.8270	0.150	0.0000	0.0000	1,004
2012/05/22	ALBI 2012/11/01			Index Future	401.1030	401.6890	0.146	0.0000	0.0000	0
2012/05/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	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
2012/05/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	CAAZ 2012/06/18			Can-Do Future	0.2624	0.2553	(2.706)	0.0000	0.0000	5,670
2012/05/22	CABA 2012/06/18			Can-Do Future	0.0000	0.0000	0.000	0.0000	0.0000	0
2012/05/22	CABB 2012/06/18			Can-Do Future	0.0049	0.0048	(2.041)	0.0000	0.0000	8,000
2012/05/22	CABC 2012/06/18			Can-Do Future	0.0460	0.0497	8.043	0.0000	0.0000	0
2012/05/22	CABD 2012/06/18			Can-Do Future	0.0003	0.0002	(33.333)	0.0000	0.0000	16,000
2012/05/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/05/22	DAAH 2012/06/28			Any day expiry	8.3180	8.2827	(0.424)	0.0000	0.0000	2,360
2012/05/22	DAAH 2012/06/28	8.50	Call	Any day expiry	139.0000	117.0000	(15.827)	0	0	0
2012/05/22	DAAH 2012/06/28	8.50	Put	Any day expiry	321.0000	334.0000	4.050	0	0	0
2012/05/22	DAAH 2012/06/28	8.51	Call	Any day expiry	136.0000	115.0000	(15.441)	0	0	0
2012/05/22	DAAH 2012/06/28	8.51	Put	Any day expiry	328.0000	342.0000	4.268	0	0	0
2012/05/22	DAAH 2012/06/28	8.49	Call	Any day expiry	142.0000	120.0000	(15.493)	0	0	0
2012/05/22	DAAH 2012/06/28	8.49	Put	Any day expiry	314.0000	327.0000	4.140	0	0	0
2012/05/22	DAAH 2012/06/28	8.25	Put	Any day expiry	165.0000	171.0000	3.636	0	0	0
2012/05/22	DAAH 2012/06/28	8.25	Call	Any day expiry	233.0000	204.0000	(12.446)	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
2012/05/22	DAAH 2012/06/28	7.40	Call	Any day expiry	922.0000	887.0000	(3.796)	0	0	0
2012/05/22	DAAH 2012/06/28	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	0
2012/05/22	DAUS 2012/05/31			Any day expiry	8.2816	8.2468	(0.420)	0.0000	0.0000	0
2012/05/22	DAUS 2012/05/31	7.75	Call	Any day expiry	534.0000	499.0000	(6.554)	0	0	0
2012/05/22	DAUS 2012/05/31	7.75	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/05/22	DAUS 2012/05/31	7.76	Call	Any day expiry	524.0000	489.0000	(6.679)	0	0	0
2012/05/22	DAUS 2012/05/31	7.76	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/05/22	DAUS 2012/05/31	7.74	Call	Any day expiry	544.0000	509.0000	(6.434)	0	0	0
2012/05/22	DAUS 2012/05/31	7.74	Put	Any day expiry	2.0000	2.0000	0.000	0	0	0
2012/05/22	DAUS 2012/05/31	7.40	Call	Any day expiry	882.0000	847.0000	(3.968)	0	0	0
2012/05/22	DAUS 2012/05/31	7.40	Put	Any day expiry	0.0000	0.0000	0.000	0	0	0
2012/05/22	DAUS 2012/05/31	8.25	Put	Any day expiry	88.0000	93.0000	5.682	0	0	0
2012/05/22	DAUS 2012/05/31	8.25	Call	Any day expiry	120.0000	90.0000	(25.000)	0	0	0
2012/05/22	DAUS 2012/05/31	7.72	Call	Any day expiry	564.0000	529.0000	(6.206)	0	0	0
2012/05/22	DAUS 2012/05/31	7.72	Put	Any day expiry	2.0000	2.0000	0.000	0	0	4,110
2012/05/22	DAUS 2012/05/31	8.51	Put	Any day expiry	266.0000	287.0000	7.895	0	0	0
2012/05/22	DAUS 2012/05/31	8.51	Call	Any day expiry	38.0000	24.0000	(36.842)	0	0	4,110
2012/05/22	DAUS 2012/06/29			Any day expiry	8.3192	8.2839	(0.424)	0.0000	0.0000	0
2012/05/22	DAUS 2012/06/29	7.75	Call	Any day expiry	591.0000	555.0000	(6.091)	0	0	0
2012/05/22	DAUS 2012/06/29	7.75	Put	Any day expiry	22.0000	21.0000	(4.545)	0	0	0
2012/05/22	DAUS 2012/06/29	7.76	Call	Any day expiry	582.0000	546.0000	(6.186)	0	0	0
2012/05/22	DAUS 2012/06/29	7.76	Put	Any day expiry	23.0000	22.0000	(4.348)	0	0	0
2012/05/22	DAUS 2012/06/29	7.74	Call	Any day expiry	600.0000	564.0000	(6.000)	0	0	0
2012/05/22	DAUS 2012/06/29	7.74	Put	Any day expiry	21.0000	20.0000	(4.762)	0	0	0
2012/05/22	DAUS 2012/06/29	7.40	Call	Any day expiry	923.0000	888.0000	(3.792)	0	0	0
2012/05/22	DAUS 2012/06/29	7.40	Put	Any day expiry	4.0000	4.0000	0.000	0	0	0
2012/05/22	DAUS 2012/06/29	8.25	Put	Any day expiry	168.0000	174.0000	3.571	0	0	0
2012/05/22	DAUS 2012/06/29	8.25	Call	Any day expiry	237.0000	208.0000	(12.236)	0	0	0
2012/05/22	DAUS 2012/06/29	7.72	Call	Any day expiry	618.0000	582.0000	(5.825)	0	0	0
2012/05/22	DAUS 2012/06/29	7.72	Put	Any day expiry	19.0000	18.0000	(5.263)	0	0	5,480
2012/05/22	DAUS 2012/06/29	8.51	Put	Any day expiry	330.0000	344.0000	4.242	0	0	0
2012/05/22	DAUS 2012/06/29	8.51	Call	Any day expiry	139.0000	118.0000	(15.108)	0	0	5,480
2012/05/22	DAUS 2012/07/31			Any day expiry	8.3572	8.3218	(0.424)	0.0000	0.0000	0
2012/05/22	DAUS 2012/07/31	7.80	Call	Any day expiry	615.0000	577.0000	(6.179)	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
2012/05/22	DAUS 2012/07/31	7.80	Put	Any day expiry	58.0000	55.0000	(5.172)	0	0	0
2012/05/22	DAUS 2012/07/31	7.81	Call	Any day expiry	607.0000	569.0000	(6.260)	0	0	0
2012/05/22	DAUS 2012/07/31	7.81	Put	Any day expiry	60.0000	57.0000	(5.000)	0	0	0
2012/05/22	DAUS 2012/07/31	7.79	Call	Any day expiry	623.0000	585.0000	(6.100)	0	0	0
2012/05/22	DAUS 2012/07/31	7.79	Put	Any day expiry	56.0000	53.0000	(5.357)	0	0	0
2012/05/22	DAUS 2012/07/31	7.40	Call	Any day expiry	971.0000	933.0000	(3.913)	0	0	0
2012/05/22	DAUS 2012/07/31	7.40	Put	Any day expiry	14.0000	11.0000	(21.429)	0	0	0
2012/05/22	DAUS 2012/07/31	8.25	Put	Any day expiry	219.0000	223.0000	1.826	0	0	0
2012/05/22	DAUS 2012/07/31	8.25	Call	Any day expiry	326.0000	295.0000	(9.509)	0	0	0
2012/05/22	DAUS 2012/07/31	7.72	Call	Any day expiry	681.0000	643.0000	(5.580)	0	0	0
2012/05/22	DAUS 2012/07/31	7.72	Put	Any day expiry	44.0000	41.0000	(6.818)	0	0	4,800
2012/05/22	DAUS 2012/07/31	8.51	Put	Any day expiry	376.0000	386.0000	2.660	0	0	0
2012/05/22	DAUS 2012/07/31	8.51	Call	Any day expiry	223.0000	198.0000	(11.211)	0	0	4,800
2012/05/22	DAUS 2012/08/31			Any day expiry	8.3933	8.3580	(0.421)	0.0000	0.0000	0
2012/05/22	DAUS 2012/08/31	7.85	Call	Any day expiry	640.0000	603.0000	(5.781)	0	0	0
2012/05/22	DAUS 2012/08/31	7.85	Put	Any day expiry	97.0000	95.0000	(2.062)	0	0	0
2012/05/22	DAUS 2012/08/31	7.86	Call	Any day expiry	632.0000	595.0000	(5.854)	0	0	0
2012/05/22	DAUS 2012/08/31	7.86	Put	Any day expiry	99.0000	97.0000	(2.020)	0	0	0
2012/05/22	DAUS 2012/08/31	7.84	Call	Any day expiry	647.0000	610.0000	(5.719)	0	0	0
2012/05/22	DAUS 2012/08/31	7.84	Put	Any day expiry	94.0000	92.0000	(2.128)	0	0	0
2012/05/22	DAUS 2012/08/31	7.40	Call	Any day expiry	1,020.0000	982.0000	(3.725)	0	0	0
2012/05/22	DAUS 2012/08/31	7.40	Put	Any day expiry	27.0000	24.0000	(11.111)	0	0	0
2012/05/22	DAUS 2012/08/31	8.25	Put	Any day expiry	255.0000	260.0000	1.961	0	0	0
2012/05/22	DAUS 2012/08/31	8.25	Call	Any day expiry	398.0000	368.0000	(7.538)	0	0	0
2012/05/22	DAUS 2012/08/31	7.72	Call	Any day expiry	740.0000	702.0000	(5.135)	0	0	0
2012/05/22	DAUS 2012/08/31	7.72	Put	Any day expiry	67.0000	64.0000	(4.478)	0	0	6,170
2012/05/22	DAUS 2012/08/31	8.51	Put	Any day expiry	410.0000	420.0000	2.439	0	0	0
2012/05/22	DAUS 2012/08/31	8.51	Call	Any day expiry	293.0000	268.0000	(8.532)	0	0	6,170
2012/05/22	DAUS 2012/09/28			Any day expiry	8.4253	8.3901	(0.418)	0.0000	0.0000	0
2012/05/22	DAUS 2012/09/28	7.90	Call	Any day expiry	658.0000	623.0000	(5.319)	0	0	0
2012/05/22	DAUS 2012/09/28	7.90	Put	Any day expiry	133.0000	133.0000	0.000	0	0	0
2012/05/22	DAUS 2012/09/28	7.91	Call	Any day expiry	651.0000	616.0000	(5.376)	0	0	0
2012/05/22	DAUS 2012/09/28	7.91	Put	Any day expiry	136.0000	136.0000	0.000	0	0	0
2012/05/22	DAUS 2012/09/28	7.89	Call	Any day expiry	665.0000	630.0000	(5.263)	0	0	0
2012/05/22	DAUS 2012/09/28	7.89	Put	Any day expiry	130.0000	130.0000	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
2012/05/22	DAUS 2012/09/28	7.40	Call	Any day expiry	1,063.0000	1,026.0000	(3.481)	0	0	0
2012/05/22	DAUS 2012/09/28	7.40	Put	Any day expiry	38.0000	36.0000	(5.263)	0	0	0
2012/05/22	DAUS 2012/09/28	8.25	Put	Any day expiry	281.0000	287.0000	2.135	0	0	0
2012/05/22	DAUS 2012/09/28	8.25	Call	Any day expiry	456.0000	427.0000	(6.360)	0	0	0
2012/05/22	DAUS 2012/09/28	7.72	Call	Any day expiry	790.0000	754.0000	(4.557)	0	0	0
2012/05/22	DAUS 2012/09/28	7.72	Put	Any day expiry	85.0000	84.0000	(1.176)	0	0	7,540
2012/05/22	DAUS 2012/09/28	8.51	Put	Any day expiry	435.0000	444.0000	2.069	0	0	0
2012/05/22	DAUS 2012/09/28	8.51	Call	Any day expiry	350.0000	324.0000	(7.429)	0	0	7,540
2012/05/22	DAUS 2012/10/31			Any day expiry	8.4630	8.4278	(0.416)	0.0000	0.0000	0
2012/05/22	DAUS 2012/10/31	7.90	Call	Any day expiry	718.0000	684.0000	(4.735)	0	0	0
2012/05/22	DAUS 2012/10/31	7.90	Put	Any day expiry	155.0000	156.0000	0.645	0	0	0
2012/05/22	DAUS 2012/10/31	7.91	Call	Any day expiry	711.0000	677.0000	(4.782)	0	0	0
2012/05/22	DAUS 2012/10/31	7.91	Put	Any day expiry	158.0000	159.0000	0.633	0	0	0
2012/05/22	DAUS 2012/10/31	7.89	Call	Any day expiry	725.0000	690.0000	(4.828)	0	0	0
2012/05/22	DAUS 2012/10/31	7.89	Put	Any day expiry	152.0000	152.0000	0.000	0	0	0
2012/05/22	DAUS 2012/10/31	7.40	Call	Any day expiry	1,113.0000	1,076.0000	(3.324)	0	0	0
2012/05/22	DAUS 2012/10/31	7.40	Put	Any day expiry	50.0000	48.0000	(4.000)	0	0	0
2012/05/22	DAUS 2012/10/31	8.25	Put	Any day expiry	306.0000	313.0000	2.288	0	0	0
2012/05/22	DAUS 2012/10/31	8.25	Call	Any day expiry	519.0000	491.0000	(5.395)	0	0	0
2012/05/22	DAUS 2012/10/31	7.72	Call	Any day expiry	847.0000	811.0000	(4.250)	0	0	0
2012/05/22	DAUS 2012/10/31	7.72	Put	Any day expiry	104.0000	103.0000	(0.962)	0	0	8,220
2012/05/22	DAUS 2012/10/31	8.51	Call	Any day expiry	412.0000	387.0000	(6.068)	0	0	8,220
2012/05/22	DAUS 2012/10/31	8.51	Put	Any day expiry	459.0000	469.0000	2.179	0	0	0
2012/05/22	DAUS 2012/11/30			Any day expiry	8.4971	8.4620	(0.413)	0.0000	0.0000	0
2012/05/22	DAUS 2012/11/30	8.50	Call	Any day expiry	469.0000	445.0000	(5.117)	0	0	0
2012/05/22	DAUS 2012/11/30	8.50	Put	Any day expiry	472.0000	483.0000	2.331	0	0	0
2012/05/22	DAUS 2012/11/30	8.51	Call	Any day expiry	465.0000	441.0000	(5.161)	0	0	8,440
2012/05/22	DAUS 2012/11/30	8.51	Put	Any day expiry	478.0000	489.0000	2.301	0	0	0
2012/05/22	DAUS 2012/11/30	8.49	Call	Any day expiry	473.0000	448.0000	(5.285)	0	0	0
2012/05/22	DAUS 2012/11/30	8.49	Put	Any day expiry	466.0000	476.0000	2.146	0	0	0
2012/05/22	DAUS 2012/11/30	7.72	Call	Any day expiry	896.0000	861.0000	(3.906)	0	0	0
2012/05/22	DAUS 2012/11/30	7.72	Put	Any day expiry	119.0000	119.0000	0.000	0	0	8,440
2012/05/22	DAUS 2012/12/27			Any day expiry	8.5271	8.4921	(0.410)	0.0000	0.0000	0
2012/05/22	DAUS 2012/12/27	8.50	Call	Any day expiry	514.0000	490.0000	(4.669)	0	0	0
2012/05/22	DAUS 2012/12/27	8.50	Put	Any day expiry	487.0000	498.0000	2.259	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
2012/05/22	DAUS 2012/12/27	8.51	Call	Any day expiry	510.0000	486.0000	(4.706)	0	0	7,530
2012/05/22	DAUS 2012/12/27	8.51	Put	Any day expiry	493.0000	504.0000	2.231	0	0	0
2012/05/22	DAUS 2012/12/27	8.49	Call	Any day expiry	518.0000	493.0000	(4.826)	0	0	0
2012/05/22	DAUS 2012/12/27	8.49	Put	Any day expiry	481.0000	491.0000	2.079	0	0	0
2012/05/22	DAUS 2012/12/27	7.72	Call	Any day expiry	937.0000	904.0000	(3.522)	0	0	0
2012/05/22	DAUS 2012/12/27	7.72	Put	Any day expiry	130.0000	132.0000	1.538	0	0	7,530
2012/05/22	GOVI 2012/08/02			GOVI	396.3740	396.9340	0.141	0.0000	0.0000	236
2012/05/22	GOVI 2012/08/02	390.00	Call	GOVI	63,740.0000	69,340.0000	8.786	0	0	0
2012/05/22	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GOVI 2012/08/02	390.01	Call	GOVI	63,640.0000	69,240.0000	8.799	0	0	0
2012/05/22	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GOVI 2012/08/02	389.99	Call	GOVI	63,840.0000	69,440.0000	8.772	0	0	0
2012/05/22	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GOVI 2012/11/01			GOVI	402.2570	402.8130	0.138	0.0000	0.0000	0
2012/05/22	GOVI 2012/11/01	402.00	Call	GOVI	2,570.0000	8,130.0000	216.342	0	0	0
2012/05/22	GOVI 2012/11/01	402.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GOVI 2012/11/01	402.01	Call	GOVI	2,470.0000	8,030.0000	225.101	0	0	0
2012/05/22	GOVI 2012/11/01	402.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GOVI 2012/11/01	401.99	Call	GOVI	2,670.0000	8,230.0000	208.240	0	0	0
2012/05/22	GOVI 2012/11/01	401.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/05/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/05/22	IGOV 2012/08/02			Index Future	173.9710	173.8640	(0.062)	0.0000	0.0000	563
2012/05/22	IGOV 2012/11/01			Index Future	176.5530	176.4390	(0.065)	0.0000	0.0000	0
2012/05/22	ILBI 2012/08/02			Index Future	478.1960	478.1960	0.000	0.0000	0.0000	169
2012/05/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/05/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/05/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/05/22	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
2012/05/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/05/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/05/22	JBAF 2012/06/20			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	2,890
2012/05/22	JBAF 2012/07/18			Jibar Tradeable Future	5.5500	5.5700	0.360	0.0000	0.0000	0
2012/05/22	JBAF 2012/08/15			Jibar Tradeable Future	5.5300	5.5600	0.542	0.0000	0.0000	0
2012/05/22	JBAF 2012/09/19			Jibar Tradeable Future	5.5000	5.5600	1.091	0.0000	0.0000	44,760
2012/05/22	JBAF 2012/10/17			Jibar Tradeable Future	5.5000	5.5600	1.091	0.0000	0.0000	0
2012/05/22	JBAF 2012/11/21			Jibar Tradeable Future	5.4900	5.5600	1.275	0.0000	0.0000	0
2012/05/22	JBAF 2012/12/19			Jibar Tradeable Future	5.5000	5.5600	1.091	0.0000	0.0000	840
2012/05/22	JBAF 2013/03/20			Jibar Tradeable Future	5.5500	5.6000	0.901	0.0000	0.0000	790
2012/05/22	JBAF 2013/06/19			Jibar Tradeable Future	5.6700	5.7300	1.058	0.0000	0.0000	500
2012/05/22	JBAF 2013/09/18			Jibar Tradeable Future	5.8300	5.8900	1.029	0.0000	0.0000	1,700
2012/05/22	JBAF 2013/12/18			Jibar Tradeable Future	6.0000	6.0700	1.167	0.0000	0.0000	1,500
2012/05/22	JBAF 2014/03/19			Jibar Tradeable Future	6.2000	6.2500	0.806	0.0000	0.0000	0
2012/05/22	R157 2012/08/02			Bond Future	6.3940	6.3660	(0.438)	6.3800	6.3210	15,170
2012/05/22	R157 2012/08/02	8.00	Call	Bond Future	4,873.0000	4,960.0000	1.785	0	0	0
2012/05/22	R157 2012/08/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R157 2012/08/02	8.05	Call	Bond Future	5,021.0000	5,108.0000	1.733	0	0	0
2012/05/22	R157 2012/08/02	8.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/05/22	R157 2012/08/02	7.95	Call	Bond Future	4,725.0000	4,812.0000	1.841	0	0	0
2012/05/22	R157 2012/08/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R157 2012/08/02	6.15	Put	Bond Future	1,022.0000	959.0000	(6.164)	0	0	0
2012/05/22	R157 2012/08/02	6.15	Call	Bond Future	259.0000	283.0000	9.266	0	0	3,750
2012/05/22	R157 2012/08/02	6.35	Put	Bond Future	638.0000	589.0000	(7.680)	0	0	0
2012/05/22	R157 2012/08/02	6.35	Call	Bond Future	501.0000	539.0000	7.585	0	0	1,250
2012/05/22	R157 2012/08/02	6.55	Call	Bond Future	849.0000	902.0000	6.243	0	0	0
2012/05/22	R157 2012/08/02	6.55	Put	Bond Future	364.0000	330.0000	(9.341)	0	0	1,250
2012/05/22	R157 2012/08/02	6.95	Call	Bond Future	1,809.0000	1,884.0000	4.146	0	0	0
2012/05/22	R157 2012/08/02	6.95	Put	Bond Future	93.0000	81.0000	(12.903)	0	0	3,750
2012/05/22	R157 2012/11/01			Bond Future	6.4350	6.4060	(0.451)	0.0000	0.0000	0
2012/05/22	R157 2012/11/01	7.00	Call	Bond Future	1,955.0000	2,016.0000	3.120	0	0	0
2012/05/22	R157 2012/11/01	7.00	Put	Bond Future	351.0000	329.0000	(6.268)	0	0	0
2012/05/22	R157 2012/11/01	7.05	Call	Bond Future	2,064.0000	2,126.0000	3.004	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
2012/05/22	R157 2012/11/01	7.05	Put	Bond Future	320.0000	299.0000	(6.563)	0	0	0
2012/05/22	R157 2012/11/01	6.95	Call	Bond Future	1,848.0000	1,907.0000	3.193	0	0	0
2012/05/22	R157 2012/11/01	6.95	Put	Bond Future	385.0000	361.0000	(6.234)	0	0	0
2012/05/22	R157 2013/02/07			Bond Future	6.4860	6.4520	(0.524)	0.0000	0.0000	0
2012/05/22	R157 2013/02/07	6.75	Call	Bond Future	1,520.0000	1,571.0000	3.355	0	0	0
2012/05/22	R157 2013/02/07	6.75	Put	Bond Future	839.0000	802.0000	(4.410)	0	0	0
2012/05/22	R157 2013/02/07	6.80	Call	Bond Future	1,600.0000	1,652.0000	3.250	0	0	0
2012/05/22	R157 2013/02/07	6.80	Put	Bond Future	791.0000	755.0000	(4.551)	0	0	0
2012/05/22	R157 2013/02/07	6.70	Call	Bond Future	1,443.0000	1,492.0000	3.396	0	0	0
2012/05/22	R157 2013/02/07	6.70	Put	Bond Future	891.0000	852.0000	(4.377)	0	0	0
2012/05/22	R186 2012/08/02			Bond Future	8.3430	8.3160	(0.324)	8.3210	8.3150	34,789
2012/05/22	R186 2012/08/02	8.75	Call	Bond Future	4,734.0000	4,908.0000	3.676	0	0	0
2012/05/22	R186 2012/08/02	8.75	Put	Bond Future	1,024.0000	946.0000	(7.617)	0	0	2,700
2012/05/22	R186 2012/08/02	8.80	Call	Bond Future	5,066.0000	5,246.0000	3.553	0	0	0
2012/05/22	R186 2012/08/02	8.80	Put	Bond Future	912.0000	840.0000	(7.895)	0	0	0
2012/05/22	R186 2012/08/02	8.70	Call	Bond Future	4,411.0000	4,578.0000	3.786	0	0	0
2012/05/22	R186 2012/08/02	8.70	Put	Bond Future	1,148.0000	1,063.0000	(7.404)	0	0	0
2012/05/22	R186 2012/08/02	8.25	Put	Bond Future	2,875.0000	2,723.0000	(5.287)	0	0	0
2012/05/22	R186 2012/08/02	8.25	Call	Bond Future	2,003.0000	2,103.0000	4.993	0	0	8,750
2012/05/22	R186 2012/08/02	8.66	Call	Bond Future	4,159.0000	4,321.0000	3.895	0	0	0
2012/05/22	R186 2012/08/02	8.66	Put	Bond Future	1,255.0000	1,165.0000	(7.171)	0	0	276
2012/05/22	R186 2012/08/02	7.66	Put	Bond Future	7,030.0000	6,805.0000	(3.201)	0	0	0
2012/05/22	R186 2012/08/02	7.66	Call	Bond Future	407.0000	434.0000	6.634	0	0	276
2012/05/22	R186 2012/08/02	7.76	Put	Bond Future	6,185.0000	5,969.0000	(3.492)	0	0	0
2012/05/22	R186 2012/08/02	7.76	Call	Bond Future	564.0000	600.0000	6.383	0	0	43
2012/05/22	R186 2012/08/02	8.76	Call	Bond Future	4,800.0000	4,975.0000	3.646	0	0	0
2012/05/22	R186 2012/08/02	8.76	Put	Bond Future	1,001.0000	924.0000	(7.692)	0	0	43
2012/05/22	R186 2012/08/02	8.00	Put	Bond Future	4,378.0000	4,190.0000	(4.294)	0	0	0
2012/05/22	R186 2012/08/02	8.00	Call	Bond Future	1,116.0000	1,180.0000	5.735	0	0	1,099
2012/05/22	R186 2012/08/02	9.00	Call	Bond Future	6,466.0000	6,668.0000	3.124	0	0	0
2012/05/22	R186 2012/08/02	9.00	Put	Bond Future	561.0000	511.0000	(8.913)	0	0	199
2012/05/22	R186 2012/08/02	7.70	Put	Bond Future	6,686.0000	6,465.0000	(3.305)	0	0	0
2012/05/22	R186 2012/08/02	7.70	Call	Bond Future	465.0000	496.0000	6.667	0	0	2,700
2012/05/22	R186 2012/08/02	8.30	Call	Bond Future	2,220.0000	2,328.0000	4.865	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
2012/05/22	R186 2012/08/02	8.30	Put	Bond Future	2,622.0000	2,478.0000	(5.492)	0	0	900
2012/05/22	R186 2012/11/01			Bond Future	8.4170	8.3900	(0.321)	0.0000	0.0000	0
2012/05/22	R186 2012/11/01	8.75	Call	Bond Future	5,873.0000	6,017.0000	2.452	0	0	0
2012/05/22	R186 2012/11/01	8.75	Put	Bond Future	2,882.0000	2,778.0000	(3.609)	0	0	0
2012/05/22	R186 2012/11/01	8.80	Call	Bond Future	6,147.0000	6,295.0000	2.408	0	0	0
2012/05/22	R186 2012/11/01	8.80	Put	Bond Future	2,716.0000	2,617.0000	(3.645)	0	0	0
2012/05/22	R186 2012/11/01	8.70	Call	Bond Future	5,604.0000	5,744.0000	2.498	0	0	0
2012/05/22	R186 2012/11/01	8.70	Put	Bond Future	3,055.0000	2,947.0000	(3.535)	0	0	0
2012/05/22	R186 2013/02/07			Bond Future	8.4980	8.4690	(0.341)	0.0000	0.0000	0
2012/05/22	R186 2013/02/07	8.50	Call	Bond Future	5,385.0000	5,512.0000	2.358	0	0	0
2012/05/22	R186 2013/02/07	8.50	Put	Bond Future	5,367.0000	5,234.0000	(2.478)	0	0	0
2012/05/22	R186 2013/02/07	8.55	Call	Bond Future	5,612.0000	5,742.0000	2.316	0	0	0
2012/05/22	R186 2013/02/07	8.55	Put	Bond Future	5,147.0000	5,017.0000	(2.526)	0	0	0
2012/05/22	R186 2013/02/07	8.45	Call	Bond Future	5,163.0000	5,286.0000	2.382	0	0	0
2012/05/22	R186 2013/02/07	8.45	Put	Bond Future	5,594.0000	5,457.0000	(2.449)	0	0	0
2012/05/22	R189 2012/08/02			Bond Future	218.8454	218.8487	0.001	0.0000	0.0000	44
2012/05/22	R189 2012/08/02	218.00	Call	Bond Future	845.0000	849.0000	0.473	0	0	0
2012/05/22	R189 2012/08/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R189 2012/08/02	218.05	Call	Bond Future	795.0000	799.0000	0.503	0	0	0
2012/05/22	R189 2012/08/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R189 2012/08/02	217.95	Call	Bond Future	895.0000	899.0000	0.447	0	0	0
2012/05/22	R189 2012/08/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R197 2012/08/02			Bond Future	256.2321	256.2546	0.009	0.0000	0.0000	1,409
2012/05/22	R197 2012/08/02	257.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R197 2012/08/02	257.00	Put	Bond Future	768.0000	745.0000	(2.995)	0	0	0
2012/05/22	R197 2012/08/02	257.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R197 2012/08/02	257.05	Put	Bond Future	818.0000	795.0000	(2.812)	0	0	0
2012/05/22	R197 2012/08/02	256.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R197 2012/08/02	256.95	Put	Bond Future	718.0000	695.0000	(3.203)	0	0	0
2012/05/22	R201 2012/08/02			Bond Future	5.7390	5.7060	(0.575)	0.0000	0.0000	2,704
2012/05/22	R201 2012/08/02	7.50	Call	Bond Future	3,922.0000	3,997.0000	1.912	0	0	0
2012/05/22	R201 2012/08/02	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R201 2012/08/02	7.55	Call	Bond Future	4,030.0000	4,106.0000	1.886	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
2012/05/22	R201	2012/08/02	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R201	2012/08/02	7.45	Call	Bond Future	3,813.0000	3,888.0000	1.967	0	0	0
2012/05/22	R201	2012/08/02	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R201	2012/11/01			Bond Future	5.7030	5.6680	(0.614)	0.0000	0.0000	0
2012/05/22	R201	2012/11/01	6.50	Call	Bond Future	1,727.0000	1,788.0000	3.532	0	0	0
2012/05/22	R201	2012/11/01	6.50	Put	Bond Future	109.0000	98.0000	(10.092)	0	0	0
2012/05/22	R201	2012/11/01	6.55	Call	Bond Future	1,815.0000	1,877.0000	3.416	0	0	0
2012/05/22	R201	2012/11/01	6.55	Put	Bond Future	96.0000	87.0000	(9.375)	0	0	0
2012/05/22	R201	2012/11/01	6.45	Call	Bond Future	1,640.0000	1,700.0000	3.659	0	0	0
2012/05/22	R201	2012/11/01	6.45	Put	Bond Future	122.0000	111.0000	(9.016)	0	0	0
2012/05/22	R201	2013/02/07			Bond Future	5.6450	5.6030	(0.744)	0.0000	0.0000	0
2012/05/22	R201	2013/02/07	6.25	Call	Bond Future	1,387.0000	1,442.0000	3.965	0	0	0
2012/05/22	R201	2013/02/07	6.25	Put	Bond Future	305.0000	284.0000	(6.885)	0	0	0
2012/05/22	R201	2013/02/07	6.30	Call	Bond Future	1,454.0000	1,510.0000	3.851	0	0	0
2012/05/22	R201	2013/02/07	6.30	Put	Bond Future	283.0000	264.0000	(6.714)	0	0	0
2012/05/22	R201	2013/02/07	6.20	Call	Bond Future	1,322.0000	1,375.0000	4.009	0	0	0
2012/05/22	R201	2013/02/07	6.20	Put	Bond Future	329.0000	306.0000	(6.991)	0	0	0
2012/05/22	R202	2012/08/02			Bond Future	186.6946	186.7134	0.010	0.0000	0.0000	40,005
2012/05/22	R202	2012/08/02	191.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R202	2012/08/02	191.00	Put	Bond Future	4,305.0000	4,287.0000	(0.418)	0	0	0
2012/05/22	R202	2012/08/02	191.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R202	2012/08/02	191.05	Put	Bond Future	4,355.0000	4,337.0000	(0.413)	0	0	0
2012/05/22	R202	2012/08/02	190.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R202	2012/08/02	190.95	Put	Bond Future	4,255.0000	4,237.0000	(0.423)	0	0	0
2012/05/22	R203	2012/08/02			Bond Future	6.9870	6.9600	(0.386)	0.0000	0.0000	3,883
2012/05/22	R203	2012/08/02	8.50	Call	Bond Future	6,373.0000	6,490.0000	1.836	0	0	0
2012/05/22	R203	2012/08/02	8.50	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/05/22	R203	2012/08/02	8.55	Call	Bond Future	6,574.0000	6,691.0000	1.780	0	0	0
2012/05/22	R203	2012/08/02	8.55	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/05/22	R203	2012/08/02	8.45	Call	Bond Future	6,171.0000	6,288.0000	1.896	0	0	0
2012/05/22	R203	2012/08/02	8.45	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2012/05/22	R203	2012/08/02	6.60	Put	Bond Future	2,028.0000	1,933.0000	(4.684)	0	0	0
2012/05/22	R203	2012/08/02	6.60	Call	Bond Future	319.0000	342.0000	7.210	0	0	4,200

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
2012/05/22	R203 2012/08/02	6.85	Put	Bond Future	1,275.0000	1,200.0000	(5.882)	0	0	0
2012/05/22	R203 2012/08/02	6.85	Call	Bond Future	674.0000	717.0000	6.380	0	0	1,400
2012/05/22	R203 2012/08/02	7.15	Call	Bond Future	1,353.0000	1,421.0000	5.026	0	0	0
2012/05/22	R203 2012/08/02	7.15	Put	Bond Future	643.0000	593.0000	(7.776)	0	0	1,400
2012/05/22	R203 2012/08/02	7.55	Call	Bond Future	2,634.0000	2,731.0000	3.683	0	0	0
2012/05/22	R203 2012/08/02	7.55	Put	Bond Future	207.0000	186.0000	(10.145)	0	0	4,200
2012/05/22	R203 2012/11/01			Bond Future	7.0490	7.0210	(0.397)	0.0000	0.0000	0
2012/05/22	R203 2012/11/01	7.75	Call	Bond Future	3,481.0000	3,567.0000	2.471	0	0	0
2012/05/22	R203 2012/11/01	7.75	Put	Bond Future	604.0000	573.0000	(5.132)	0	0	0
2012/05/22	R203 2012/11/01	7.80	Call	Bond Future	3,637.0000	3,725.0000	2.420	0	0	0
2012/05/22	R203 2012/11/01	7.80	Put	Bond Future	559.0000	530.0000	(5.188)	0	0	0
2012/05/22	R203 2012/11/01	7.70	Call	Bond Future	3,327.0000	3,411.0000	2.525	0	0	0
2012/05/22	R203 2012/11/01	7.70	Put	Bond Future	652.0000	619.0000	(5.061)	0	0	0
2012/05/22	R203 2013/02/07			Bond Future	7.1220	7.0920	(0.421)	0.0000	0.0000	0
2012/05/22	R203 2013/02/07	6.50	Call	Bond Future	969.0000	1,003.0000	3.509	0	0	0
2012/05/22	R203 2013/02/07	6.50	Put	Bond Future	3,467.0000	3,382.0000	(2.452)	0	0	0
2012/05/22	R203 2013/02/07	6.55	Call	Bond Future	1,035.0000	1,071.0000	3.478	0	0	0
2012/05/22	R203 2013/02/07	6.55	Put	Bond Future	3,329.0000	3,246.0000	(2.493)	0	0	0
2012/05/22	R203 2013/02/07	6.45	Call	Bond Future	905.0000	938.0000	3.646	0	0	0
2012/05/22	R203 2013/02/07	6.45	Put	Bond Future	3,606.0000	3,521.0000	(2.357)	0	0	0
2012/05/22	R204 2012/08/02			Bond Future	7.2950	7.2690	(0.356)	0.0000	0.0000	4,101
2012/05/22	R204 2012/08/02	8.50	Call	Bond Future	5,999.0000	6,128.0000	2.150	0	0	0
2012/05/22	R204 2012/08/02	8.50	Put	Bond Future	33.0000	29.0000	(12.121)	0	0	0
2012/05/22	R204 2012/08/02	8.55	Call	Bond Future	6,231.0000	6,361.0000	2.086	0	0	0
2012/05/22	R204 2012/08/02	8.55	Put	Bond Future	27.0000	24.0000	(11.111)	0	0	0
2012/05/22	R204 2012/08/02	8.45	Call	Bond Future	5,767.0000	5,895.0000	2.220	0	0	0
2012/05/22	R204 2012/08/02	8.45	Put	Bond Future	40.0000	35.0000	(12.500)	0	0	0
2012/05/22	R204 2012/11/01			Bond Future	7.3610	7.3340	(0.367)	0.0000	0.0000	0
2012/05/22	R204 2012/11/01	8.00	Call	Bond Future	3,973.0000	4,066.0000	2.341	0	0	0
2012/05/22	R204 2012/11/01	8.00	Put	Bond Future	867.0000	826.0000	(4.729)	0	0	0
2012/05/22	R204 2012/11/01	8.05	Call	Bond Future	4,151.0000	4,247.0000	2.313	0	0	0
2012/05/22	R204 2012/11/01	8.05	Put	Bond Future	807.0000	769.0000	(4.709)	0	0	0
2012/05/22	R204 2012/11/01	7.95	Call	Bond Future	3,797.0000	3,889.0000	2.423	0	0	0
2012/05/22	R204 2012/11/01	7.95	Put	Bond Future	930.0000	888.0000	(4.516)	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
2012/05/22	R204 2013/02/07			Bond Future	7.4360	7.4060	(0.403)	0.0000	0.0000	0
2012/05/22	R204 2013/02/07	8.00	Call	Bond Future	4,121.0000	4,212.0000	2.208	0	0	0
2012/05/22	R204 2013/02/07	8.00	Put	Bond Future	1,482.0000	1,430.0000	(3.509)	0	0	0
2012/05/22	R204 2013/02/07	8.05	Call	Bond Future	4,278.0000	4,371.0000	2.174	0	0	0
2012/05/22	R204 2013/02/07	8.05	Put	Bond Future	1,409.0000	1,359.0000	(3.549)	0	0	0
2012/05/22	R204 2013/02/07	7.95	Call	Bond Future	3,966.0000	4,056.0000	2.269	0	0	0
2012/05/22	R204 2013/02/07	7.95	Put	Bond Future	1,557.0000	1,505.0000	(3.340)	0	0	0
2012/05/22	R206 2012/08/02			Bond Future	5.3660	5.3440	(0.410)	0.0000	0.0000	1,781
2012/05/22	R206 2012/08/02	7.25	Call	Bond Future	2,581.0000	2,612.0000	1.201	0	0	0
2012/05/22	R206 2012/08/02	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R206 2012/08/02	7.30	Call	Bond Future	2,648.0000	2,679.0000	1.171	0	0	0
2012/05/22	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R206 2012/08/02	7.20	Call	Bond Future	2,514.0000	2,544.0000	1.193	0	0	0
2012/05/22	R206 2012/08/02	7.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R206 2012/11/01			Bond Future	5.2180	5.1930	(0.479)	0.0000	0.0000	0
2012/05/22	R206 2012/11/01	6.00	Call	Bond Future	940.0000	966.0000	2.766	0	0	0
2012/05/22	R206 2012/11/01	6.00	Put	Bond Future	36.0000	33.0000	(8.333)	0	0	0
2012/05/22	R206 2012/11/01	6.05	Call	Bond Future	992.0000	1,019.0000	2.722	0	0	0
2012/05/22	R206 2012/11/01	6.05	Put	Bond Future	31.0000	29.0000	(6.452)	0	0	0
2012/05/22	R206 2012/11/01	5.95	Call	Bond Future	889.0000	914.0000	2.812	0	0	0
2012/05/22	R206 2012/11/01	5.95	Put	Bond Future	43.0000	39.0000	(9.302)	0	0	0
2012/05/22	R206 2013/02/07			Bond Future	4.9520	4.9180	(0.687)	0.0000	0.0000	0
2012/05/22	R206 2013/02/07	6.00	Call	Bond Future	1,006.0000	1,032.0000	2.584	0	0	0
2012/05/22	R206 2013/02/07	6.00	Put	Bond Future	61.0000	56.0000	(8.197)	0	0	0
2012/05/22	R206 2013/02/07	6.05	Call	Bond Future	1,044.0000	1,071.0000	2.586	0	0	0
2012/05/22	R206 2013/02/07	6.05	Put	Bond Future	54.0000	51.0000	(5.556)	0	0	0
2012/05/22	R206 2013/02/07	5.95	Call	Bond Future	967.0000	993.0000	2.689	0	0	0
2012/05/22	R206 2013/02/07	5.95	Put	Bond Future	67.0000	62.0000	(7.463)	0	0	0
2012/05/22	R207 2012/08/02			Bond Future	7.6100	7.5830	(0.355)	0.0000	0.0000	27,509
2012/05/22	R207 2012/08/02	8.75	Call	Bond Future	6,119.0000	6,261.0000	2.321	0	0	0
2012/05/22	R207 2012/08/02	8.75	Put	Bond Future	58.0000	51.0000	(12.069)	0	0	0
2012/05/22	R207 2012/08/02	8.80	Call	Bond Future	6,364.0000	6,507.0000	2.247	0	0	0
2012/05/22	R207 2012/08/02	8.80	Put	Bond Future	48.0000	42.0000	(12.500)	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
2012/05/22	R207 2012/08/02	8.70	Call	Bond Future	5,874.0000	6,015.0000	2.400	0	0	0
2012/05/22	R207 2012/08/02	8.70	Put	Bond Future	69.0000	61.0000	(11.594)	0	0	0
2012/05/22	R207 2012/11/01			Bond Future	7.6790	7.6510	(0.365)	0.0000	0.0000	0
2012/05/22	R207 2012/11/01	8.25	Call	Bond Future	4,116.0000	4,217.0000	2.454	0	0	0
2012/05/22	R207 2012/11/01	8.25	Put	Bond Future	1,108.0000	1,059.0000	(4.422)	0	0	0
2012/05/22	R207 2012/11/01	8.30	Call	Bond Future	4,302.0000	4,405.0000	2.394	0	0	0
2012/05/22	R207 2012/11/01	8.30	Put	Bond Future	1,037.0000	989.0000	(4.629)	0	0	0
2012/05/22	R207 2012/11/01	8.20	Call	Bond Future	3,934.0000	4,033.0000	2.517	0	0	0
2012/05/22	R207 2012/11/01	8.20	Put	Bond Future	1,185.0000	1,134.0000	(4.304)	0	0	0
2012/05/22	R207 2013/02/07			Bond Future	7.7580	7.7290	(0.374)	0.0000	0.0000	0
2012/05/22	R207 2013/02/07	8.25	Call	Bond Future	4,288.0000	4,381.0000	2.169	0	0	0
2012/05/22	R207 2013/02/07	8.25	Put	Bond Future	1,774.0000	1,717.0000	(3.213)	0	0	0
2012/05/22	R207 2013/02/07	8.30	Call	Bond Future	4,454.0000	4,549.0000	2.133	0	0	0
2012/05/22	R207 2013/02/07	8.30	Put	Bond Future	1,689.0000	1,634.0000	(3.256)	0	0	0
2012/05/22	R207 2013/02/07	8.20	Call	Bond Future	4,124.0000	4,215.0000	2.207	0	0	0
2012/05/22	R207 2013/02/07	8.20	Put	Bond Future	1,862.0000	1,802.0000	(3.222)	0	0	0
2012/05/22	R208 2012/08/02			Bond Future	7.6680	7.6410	(0.352)	0.0000	0.0000	9,382
2012/05/22	R208 2012/08/02	8.75	Call	Bond Future	6,317.0000	6,469.0000	2.406	0	0	0
2012/05/22	R208 2012/08/02	8.75	Put	Bond Future	84.0000	73.0000	(13.095)	0	0	0
2012/05/22	R208 2012/08/02	8.80	Call	Bond Future	6,578.0000	6,732.0000	2.341	0	0	0
2012/05/22	R208 2012/08/02	8.80	Put	Bond Future	69.0000	61.0000	(11.594)	0	0	0
2012/05/22	R208 2012/08/02	8.70	Call	Bond Future	6,055.0000	6,206.0000	2.494	0	0	0
2012/05/22	R208 2012/08/02	8.70	Put	Bond Future	98.0000	86.0000	(12.245)	0	0	0
2012/05/22	R208 2012/08/02	7.20	Put	Bond Future	3,302.0000	3,169.0000	(4.028)	0	0	0
2012/05/22	R208 2012/08/02	7.20	Call	Bond Future	435.0000	464.0000	6.667	0	0	3,450
2012/05/22	R208 2012/08/02	7.50	Put	Bond Future	2,012.0000	1,905.0000	(5.318)	0	0	0
2012/05/22	R208 2012/08/02	7.50	Call	Bond Future	995.0000	1,051.0000	5.628	0	0	1,150
2012/05/22	R208 2012/08/02	7.80	Call	Bond Future	1,889.0000	1,977.0000	4.659	0	0	0
2012/05/22	R208 2012/08/02	7.80	Put	Bond Future	1,099.0000	1,025.0000	(6.733)	0	0	1,150
2012/05/22	R208 2012/08/02	8.25	Call	Bond Future	3,786.0000	3,915.0000	3.407	0	0	0
2012/05/22	R208 2012/08/02	8.25	Put	Bond Future	366.0000	333.0000	(9.016)	0	0	3,450
2012/05/22	R208 2012/11/01			Bond Future	7.7340	7.7070	(0.349)	0.0000	0.0000	0
2012/05/22	R208 2012/11/01	8.25	Call	Bond Future	4,257.0000	4,361.0000	2.443	0	0	0
2012/05/22	R208 2012/11/01	8.25	Put	Bond Future	1,291.0000	1,237.0000	(4.183)	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
2012/05/22	R208 2012/11/01	8.30	Call	Bond Future	4,453.0000	4,560.0000	2.403	0	0	0
2012/05/22	R208 2012/11/01	8.30	Put	Bond Future	1,206.0000	1,155.0000	(4.229)	0	0	0
2012/05/22	R208 2012/11/01	8.20	Call	Bond Future	4,064.0000	4,165.0000	2.485	0	0	0
2012/05/22	R208 2012/11/01	8.20	Put	Bond Future	1,381.0000	1,323.0000	(4.200)	0	0	0
2012/05/22	R208 2013/02/07			Bond Future	7.8070	7.7790	(0.359)	0.0000	0.0000	0
2012/05/22	R208 2013/02/07	8.00	Call	Bond Future	3,728.0000	3,814.0000	2.307	0	0	0
2012/05/22	R208 2013/02/07	8.00	Put	Bond Future	2,635.0000	2,562.0000	(2.770)	0	0	0
2012/05/22	R208 2013/02/07	8.05	Call	Bond Future	3,890.0000	3,978.0000	2.262	0	0	0
2012/05/22	R208 2013/02/07	8.05	Put	Bond Future	2,517.0000	2,445.0000	(2.861)	0	0	0
2012/05/22	R208 2013/02/07	7.95	Call	Bond Future	3,572.0000	3,656.0000	2.352	0	0	0
2012/05/22	R208 2013/02/07	7.95	Put	Bond Future	2,761.0000	2,685.0000	(2.753)	0	0	0
2012/05/22	R209 2012/08/02			Bond Future	8.9530	8.9270	(0.290)	0.0000	0.0000	3,099
2012/05/22	R209 2012/08/02	9.25	Call	Bond Future	3,435.0000	3,558.0000	3.581	0	0	0
2012/05/22	R209 2012/08/02	9.25	Put	Bond Future	1,210.0000	1,133.0000	(6.364)	0	0	0
2012/05/22	R209 2012/08/02	9.30	Call	Bond Future	3,682.0000	3,810.0000	3.476	0	0	0
2012/05/22	R209 2012/08/02	9.30	Put	Bond Future	1,093.0000	1,021.0000	(6.587)	0	0	0
2012/05/22	R209 2012/08/02	9.20	Call	Bond Future	3,195.0000	3,312.0000	3.662	0	0	0
2012/05/22	R209 2012/08/02	9.20	Put	Bond Future	1,337.0000	1,254.0000	(6.208)	0	0	0
2012/05/22	R209 2012/11/01			Bond Future	9.0240	8.9970	(0.299)	0.0000	0.0000	0
2012/05/22	R209 2012/11/01	9.00	Call	Bond Future	3,629.0000	3,725.0000	2.645	0	0	0
2012/05/22	R209 2012/11/01	9.00	Put	Bond Future	3,811.0000	3,702.0000	(2.860)	0	0	0
2012/05/22	R209 2012/11/01	9.05	Call	Bond Future	3,817.0000	3,916.0000	2.594	0	0	0
2012/05/22	R209 2012/11/01	9.05	Put	Bond Future	3,620.0000	3,514.0000	(2.928)	0	0	0
2012/05/22	R209 2012/11/01	8.95	Call	Bond Future	3,446.0000	3,538.0000	2.670	0	0	0
2012/05/22	R209 2012/11/01	8.95	Put	Bond Future	4,010.0000	3,897.0000	(2.818)	0	0	0
2012/05/22	R209 2013/02/07			Bond Future	9.1010	9.0730	(0.308)	0.0000	0.0000	0
2012/05/22	R209 2013/02/07	9.00	Call	Bond Future	4,436.0000	4,533.0000	2.187	0	0	0
2012/05/22	R209 2013/02/07	9.00	Put	Bond Future	5,197.0000	5,084.0000	(2.174)	0	0	0
2012/05/22	R209 2013/02/07	9.05	Call	Bond Future	4,615.0000	4,715.0000	2.167	0	0	0
2012/05/22	R209 2013/02/07	9.05	Put	Bond Future	4,997.0000	4,888.0000	(2.181)	0	0	0
2012/05/22	R209 2013/02/07	8.95	Call	Bond Future	4,260.0000	4,355.0000	2.230	0	0	0
2012/05/22	R209 2013/02/07	8.95	Put	Bond Future	5,402.0000	5,287.0000	(2.129)	0	0	0
2012/05/22	R210 2012/08/02			Bond Future	141.3487	140.6337	(0.506)	0.0000	0.0000	925

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
2012/05/22	R210	2012/08/02	143.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R210	2012/08/02	143.00	Put	Bond Future	1,651.0000	2,366.0000	43.307	0	0	0
2012/05/22	R210	2012/08/02	143.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R210	2012/08/02	143.05	Put	Bond Future	1,701.0000	2,416.0000	42.034	0	0	0
2012/05/22	R210	2012/08/02	142.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R210	2012/08/02	142.95	Put	Bond Future	1,601.0000	2,316.0000	44.660	0	0	0
2012/05/22	R211	2012/08/02			Bond Future	119.6428	119.6490	0.005	0.0000	0.0000	480
2012/05/22	R211	2012/08/02	120.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R211	2012/08/02	120.00	Put	Bond Future	357.0000	351.0000	(1.681)	0	0	0
2012/05/22	R211	2012/08/02	120.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R211	2012/08/02	120.05	Put	Bond Future	407.0000	401.0000	(1.474)	0	0	0
2012/05/22	R211	2012/08/02	119.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R211	2012/08/02	119.95	Put	Bond Future	307.0000	301.0000	(1.954)	0	0	0
2012/05/22	R212	2012/08/02			Bond Future	117.3834	117.3938	0.009	0.0000	0.0000	2,962
2012/05/22	R212	2012/08/02	118.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R212	2012/08/02	118.00	Put	Bond Future	617.0000	606.0000	(1.783)	0	0	0
2012/05/22	R212	2012/08/02	118.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R212	2012/08/02	118.05	Put	Bond Future	667.0000	656.0000	(1.649)	0	0	0
2012/05/22	R212	2012/08/02	117.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R212	2012/08/02	117.95	Put	Bond Future	567.0000	556.0000	(1.940)	0	0	0
2012/05/22	R213	2012/08/02			Bond Future	8.8000	8.7730	(0.307)	0.0000	0.0000	4,725
2012/05/22	R213	2012/08/02	9.25	Call	Bond Future	4,333.0000	4,483.0000	3.462	0	0	0
2012/05/22	R213	2012/08/02	9.25	Put	Bond Future	867.0000	802.0000	(7.497)	0	0	0
2012/05/22	R213	2012/08/02	9.30	Call	Bond Future	4,614.0000	4,769.0000	3.359	0	0	0
2012/05/22	R213	2012/08/02	9.30	Put	Bond Future	777.0000	717.0000	(7.722)	0	0	0
2012/05/22	R213	2012/08/02	9.20	Call	Bond Future	4,059.0000	4,204.0000	3.572	0	0	0
2012/05/22	R213	2012/08/02	9.20	Put	Bond Future	968.0000	898.0000	(7.231)	0	0	0
2012/05/22	R213	2012/11/01			Bond Future	8.8730	8.8470	(0.293)	0.0000	0.0000	0
2012/05/22	R213	2012/11/01	9.00	Call	Bond Future	4,278.0000	4,382.0000	2.431	0	0	0
2012/05/22	R213	2012/11/01	9.00	Put	Bond Future	3,292.0000	3,192.0000	(3.038)	0	0	0
2012/05/22	R213	2012/11/01	9.05	Call	Bond Future	4,488.0000	4,596.0000	2.406	0	0	0
2012/05/22	R213	2012/11/01	9.05	Put	Bond Future	3,118.0000	3,022.0000	(3.079)	0	0	0
2012/05/22	R213	2012/11/01	8.95	Call	Bond Future	4,073.0000	4,174.0000	2.480	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
2012/05/22	R213 2012/11/01	8.95	Put	Bond Future	3,473.0000	3,370.0000	(2.966)	0	0	0
2012/05/22	R213 2013/02/07			Bond Future	8.9560	8.9280	(0.313)	0.0000	0.0000	0
2012/05/22	R213 2013/02/07	9.00	Call	Bond Future	5,066.0000	5,174.0000	2.132	0	0	0
2012/05/22	R213 2013/02/07	9.00	Put	Bond Future	4,728.0000	4,620.0000	(2.284)	0	0	0
2012/05/22	R213 2013/02/07	9.05	Call	Bond Future	5,266.0000	5,377.0000	2.108	0	0	0
2012/05/22	R213 2013/02/07	9.05	Put	Bond Future	4,546.0000	4,441.0000	(2.310)	0	0	0
2012/05/22	R213 2013/02/07	8.95	Call	Bond Future	4,874.0000	4,979.0000	2.154	0	0	0
2012/05/22	R213 2013/02/07	8.95	Put	Bond Future	4,920.0000	4,809.0000	(2.256)	0	0	0
2012/05/22	R214 2012/08/02			Bond Future	8.9960	8.9600	(0.400)	0.0000	0.0000	1,530
2012/05/22	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R214 2012/08/02	8.80	Put	Bond Future	1,596.0000	1,307.0000	(18.108)	0	0	0
2012/05/22	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R214 2012/08/02	8.81	Put	Bond Future	1,513.0000	1,224.0000	(19.101)	0	0	0
2012/05/22	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/05/22	R214 2012/08/02	8.79	Put	Bond Future	1,679.0000	1,390.0000	(17.213)	0	0	0
<b>Total</b>										<b>393459.00</b>