



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 06/03/2012

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
2012/03/06	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	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
2012/03/06	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	AL7T 2012/05/03			Index Future	422.5510	422.7930	0.057	0.0000	0.0000	16
2012/03/06	AL7T 2012/08/02			Index Future	428.7910	429.0330	0.056	0.0000	0.0000	0
2012/03/06	ALBI 2012/05/03			Index Future	384.9000	384.6950	(0.053)	0.0000	0.0000	898
2012/03/06	ALBI 2012/08/02			Index Future	390.5840	390.3720	(0.054)	0.0000	0.0000	118
2012/03/06	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	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
2012/03/06	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	CAAN 2012/03/30			Can-Do Future	0.0246	0.0293	19.106	0.0000	0.0000	0
2012/03/06	CAAO 2012/03/30			Can-Do Future	0.2171	0.1882	(13.312)	0.0000	0.0000	100,000
2012/03/06	CAAW2012/04/20			Any day expiry	7.6074	7.6900	1.086	0.0000	0.0000	0
2012/03/06	CAAW2012/04/20	8.10	Call	Any day expiry	46.0000	59.0000	28.261	0	0	0
2012/03/06	CAAW2012/04/20	8.10	Put	Any day expiry	539.0000	469.0000	(12.987)	0	0	0
2012/03/06	CAAW2012/04/20	8.15	Call	Any day expiry	41.0000	52.0000	26.829	0	0	0
2012/03/06	CAAW2012/04/20	8.15	Put	Any day expiry	584.0000	512.0000	(12.329)	0	0	0
2012/03/06	CAAW2012/04/20	8.05	Call	Any day expiry	52.0000	67.0000	28.846	0	0	0
2012/03/06	CAAW2012/04/20	8.05	Put	Any day expiry	495.0000	427.0000	(13.737)	0	0	0
2012/03/06	CAAX 2012/03/30			Can-Do Future	0.0250	0.0312	24.800	0.0000	0.0000	12,500
2012/03/06	CAAY 2012/04/30			Can-Do Future	0.0388	0.0453	16.753	0.0000	0.0000	12,500
2012/03/06	CAAZ 2012/06/18			Can-Do Future	0.0588	0.0718	22.109	0.0000	0.0000	5,670
2012/03/06	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/06	DAAA 2012/03/29			Any day expiry	7.5833	7.6655	1.084	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
2012/03/06	DAAA 2012/03/29	7.90	Call	Any day expiry	34.0000	49.0000	44.118	0	0	0
2012/03/06	DAAA 2012/03/29	7.90	Put	Any day expiry	351.0000	284.0000	(19.088)	0	0	0
2012/03/06	DAAA 2012/03/29	7.95	Call	Any day expiry	28.0000	40.0000	42.857	0	0	0
2012/03/06	DAAA 2012/03/29	7.95	Put	Any day expiry	395.0000	325.0000	(17.722)	0	0	0
2012/03/06	DAAA 2012/03/29	7.85	Call	Any day expiry	42.0000	59.0000	40.476	0	0	0
2012/03/06	DAAA 2012/03/29	7.85	Put	Any day expiry	309.0000	244.0000	(21.036)	0	0	0
2012/03/06	GOVI 2012/05/03			GOVI	385.8830	385.6660	(0.056)	0.0000	0.0000	215
2012/03/06	GOVI 2012/05/03	382.00	Call	GOVI	38,830.0000	36,660.0000	(5.588)	0	0	0
2012/03/06	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GOVI 2012/05/03	382.01	Call	GOVI	38,730.0000	36,560.0000	(5.603)	0	0	0
2012/03/06	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GOVI 2012/05/03	381.99	Call	GOVI	38,930.0000	36,760.0000	(5.574)	0	0	0
2012/03/06	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GOVI 2012/08/02			GOVI	391.5820	391.3580	(0.057)	0.0000	0.0000	0
2012/03/06	GOVI 2012/08/02	390.00	Call	GOVI	15,820.0000	13,580.0000	(14.159)	0	0	0
2012/03/06	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GOVI 2012/08/02	390.01	Call	GOVI	15,720.0000	13,480.0000	(14.249)	0	0	0
2012/03/06	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GOVI 2012/08/02	389.99	Call	GOVI	15,920.0000	13,680.0000	(14.070)	0	0	0
2012/03/06	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/06	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/06	IGOV 2012/05/03			Index Future	171.2450	171.2560	0.006	0.0000	0.0000	515
2012/03/06	IGOV 2012/08/02			Index Future	173.7740	173.7840	0.006	0.0000	0.0000	0
2012/03/06	ILBI 2012/05/03			Index Future	462.8480	464.1280	0.277	0.0000	0.0000	0
2012/03/06	ILBI 2012/08/02			Index Future	471.2610	472.5440	0.272	0.0000	0.0000	152
2012/03/06	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/06	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/06	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/06	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
2012/03/06	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/06	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/06	JBAF 2012/03/20			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	2,390
2012/03/06	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/06	JBAF 2012/05/16			Jibar Tradeable Future	5.6300	5.6400	0.178	0.0000	0.0000	0
2012/03/06	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6600	(0.352)	0.0000	0.0000	2,890
2012/03/06	JBAF 2012/07/18			Jibar Tradeable Future	5.7100	5.7000	(0.175)	0.0000	0.0000	0
2012/03/06	JBAF 2012/08/15			Jibar Tradeable Future	5.7500	5.7400	(0.174)	0.0000	0.0000	0
2012/03/06	JBAF 2012/09/19			Jibar Tradeable Future	5.8200	5.8000	(0.344)	0.0000	0.0000	44,760
2012/03/06	JBAF 2012/12/19			Jibar Tradeable Future	6.0000	5.9900	(0.167)	0.0000	0.0000	940
2012/03/06	JBAF 2013/03/20			Jibar Tradeable Future	6.1900	6.1800	(0.162)	0.0000	0.0000	790
2012/03/06	JBAF 2013/06/19			Jibar Tradeable Future	6.3800	6.3700	(0.157)	0.0000	0.0000	1,250
2012/03/06	JBAF 2013/09/18			Jibar Tradeable Future	6.5700	6.5600	(0.152)	0.0000	0.0000	1,700
2012/03/06	JBAF 2013/12/18			Jibar Tradeable Future	6.7700	6.7700	0.000	0.0000	0.0000	2,000
2012/03/06	R157 2012/05/03			Bond Future	6.7420	6.7730	0.460	0.0000	0.0000	10,935
2012/03/06	R157 2012/05/03	8.25	Call	Bond Future	4,879.0000	4,776.0000	(2.111)	0	0	0
2012/03/06	R157 2012/05/03	8.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/06	R157 2012/05/03	8.30	Call	Bond Future	5,036.0000	4,933.0000	(2.045)	0	0	0
2012/03/06	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R157 2012/05/03	8.20	Call	Bond Future	4,722.0000	4,619.0000	(2.181)	0	0	0
2012/03/06	R157 2012/05/03	8.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/03/06	R157 2012/05/03	6.25	Put	Bond Future	1,760.0000	1,846.0000	4.886	0	0	0
2012/03/06	R157 2012/05/03	6.25	Call	Bond Future	112.0000	95.0000	(15.179)	0	0	1,500
2012/03/06	R157 2012/05/03	6.50	Call	Bond Future	300.0000	265.0000	(11.667)	0	0	0
2012/03/06	R157 2012/05/03	6.50	Put	Bond Future	1,107.0000	1,175.0000	6.143	0	0	1,500
2012/03/06	R157 2012/05/03	6.75	Call	Bond Future	641.0000	585.0000	(8.736)	0	0	0
2012/03/06	R157 2012/05/03	6.75	Put	Bond Future	614.0000	661.0000	7.655	0	0	1,500
2012/03/06	R157 2012/08/02			Bond Future	6.8120	6.8460	0.499	0.0000	0.0000	0
2012/03/06	R157 2012/08/02	8.00	Call	Bond Future	3,752.0000	3,658.0000	(2.505)	0	0	0
2012/03/06	R157 2012/08/02	8.00	Put	Bond Future	173.0000	183.0000	5.780	0	0	0
2012/03/06	R157 2012/08/02	8.05	Call	Bond Future	3,883.0000	3,788.0000	(2.447)	0	0	0
2012/03/06	R157 2012/08/02	8.05	Put	Bond Future	156.0000	165.0000	5.769	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
2012/03/06	R157 2012/08/02	7.95	Call	Bond Future	3,623.0000	3,529.0000	(2.595)	0	0	0
2012/03/06	R157 2012/08/02	7.95	Put	Bond Future	191.0000	202.0000	5.759	0	0	0
2012/03/06	R157 2012/11/01			Bond Future	6.8700	6.9080	0.553	0.0000	0.0000	0
2012/03/06	R157 2012/11/01	7.00	Call	Bond Future	1,606.0000	1,545.0000	(3.798)	0	0	0
2012/03/06	R157 2012/11/01	7.00	Put	Bond Future	1,240.0000	1,286.0000	3.710	0	0	0
2012/03/06	R157 2012/11/01	7.05	Call	Bond Future	1,687.0000	1,624.0000	(3.734)	0	0	0
2012/03/06	R157 2012/11/01	7.05	Put	Bond Future	1,180.0000	1,224.0000	3.729	0	0	0
2012/03/06	R157 2012/11/01	6.95	Call	Bond Future	1,528.0000	1,469.0000	(3.861)	0	0	0
2012/03/06	R157 2012/11/01	6.95	Put	Bond Future	1,302.0000	1,351.0000	3.763	0	0	0
2012/03/06	R157 2013/02/07			Bond Future	6.9060	6.9500	0.637	0.0000	0.0000	0
2012/03/06	R157 2013/02/07	6.75	Call	Bond Future	1,304.0000	1,250.0000	(4.141)	0	0	0
2012/03/06	R157 2013/02/07	6.75	Put	Bond Future	1,704.0000	1,762.0000	3.404	0	0	0
2012/03/06	R157 2013/02/07	6.80	Call	Bond Future	1,368.0000	1,313.0000	(4.020)	0	0	0
2012/03/06	R157 2013/02/07	6.80	Put	Bond Future	1,640.0000	1,697.0000	3.476	0	0	0
2012/03/06	R157 2013/02/07	6.70	Call	Bond Future	1,245.0000	1,193.0000	(4.177)	0	0	0
2012/03/06	R157 2013/02/07	6.70	Put	Bond Future	1,773.0000	1,834.0000	3.440	0	0	0
2012/03/06	R186 2012/05/03			Bond Future	8.3460	8.3710	0.300	8.3270	8.3270	27,598
2012/03/06	R186 2012/05/03	9.00	Call	Bond Future	6,447.0000	6,236.0000	(3.273)	0	0	0
2012/03/06	R186 2012/05/03	9.00	Put	Bond Future	511.0000	535.0000	4.697	0	0	0
2012/03/06	R186 2012/05/03	9.05	Call	Bond Future	6,818.0000	6,605.0000	(3.124)	0	0	0
2012/03/06	R186 2012/05/03	9.05	Put	Bond Future	446.0000	468.0000	4.933	0	0	0
2012/03/06	R186 2012/05/03	8.95	Call	Bond Future	6,080.0000	5,873.0000	(3.405)	0	0	0
2012/03/06	R186 2012/05/03	8.95	Put	Bond Future	583.0000	611.0000	4.803	0	0	0
2012/03/06	R186 2012/05/03	7.90	Put	Bond Future	5,081.0000	5,248.0000	3.287	0	0	0
2012/03/06	R186 2012/05/03	7.90	Call	Bond Future	770.0000	702.0000	(8.831)	0	0	2,250
2012/03/06	R186 2012/05/03	8.20	Put	Bond Future	3,084.0000	3,204.0000	3.891	0	0	0
2012/03/06	R186 2012/05/03	8.20	Call	Bond Future	1,697.0000	1,582.0000	(6.777)	0	0	750
2012/03/06	R186 2012/05/03	8.50	Call	Bond Future	3,138.0000	2,977.0000	(5.131)	0	0	0
2012/03/06	R186 2012/05/03	8.50	Put	Bond Future	1,700.0000	1,774.0000	4.353	0	0	750
2012/03/06	R186 2012/05/03	8.85	Call	Bond Future	5,365.0000	5,166.0000	(3.709)	0	0	0
2012/03/06	R186 2012/05/03	8.85	Put	Bond Future	752.0000	788.0000	4.787	0	0	2,250
2012/03/06	R186 2012/08/02			Bond Future	8.4200	8.4460	0.309	0.0000	0.0000	360
2012/03/06	R186 2012/08/02	8.75	Call	Bond Future	6,236.0000	6,073.0000	(2.614)	0	0	0
2012/03/06	R186 2012/08/02	8.75	Put	Bond Future	3,241.0000	3,318.0000	2.376	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
2012/03/06	R186 2012/08/02	8.80	Call	Bond Future	6,512.0000	6,346.0000	(2.549)	0	0	0
2012/03/06	R186 2012/08/02	8.80	Put	Bond Future	3,073.0000	3,147.0000	2.408	0	0	0
2012/03/06	R186 2012/08/02	8.70	Call	Bond Future	5,966.0000	5,806.0000	(2.682)	0	0	0
2012/03/06	R186 2012/08/02	8.70	Put	Bond Future	3,418.0000	3,498.0000	2.341	0	0	0
2012/03/06	R186 2012/08/02	8.25	Put	Bond Future	5,402.0000	5,517.0000	2.129	0	0	0
2012/03/06	R186 2012/08/02	8.25	Call	Bond Future	3,815.0000	3,690.0000	(3.277)	0	0	8,750
2012/03/06	R186 2012/08/02	8.66	Call	Bond Future	5,753.0000	5,596.0000	(2.729)	0	0	0
2012/03/06	R186 2012/08/02	8.66	Put	Bond Future	3,564.0000	3,647.0000	2.329	0	0	276
2012/03/06	R186 2012/08/02	7.66	Put	Bond Future	9,156.0000	9,318.0000	1.769	0	0	0
2012/03/06	R186 2012/08/02	7.66	Call	Bond Future	1,818.0000	1,740.0000	(4.290)	0	0	276
2012/03/06	R186 2012/08/02	7.76	Put	Bond Future	8,427.0000	8,581.0000	1.827	0	0	0
2012/03/06	R186 2012/08/02	7.76	Call	Bond Future	2,091.0000	2,005.0000	(4.113)	0	0	43
2012/03/06	R186 2012/08/02	8.76	Call	Bond Future	6,291.0000	6,127.0000	(2.607)	0	0	0
2012/03/06	R186 2012/08/02	8.76	Put	Bond Future	3,207.0000	3,283.0000	2.370	0	0	43
2012/03/06	R186 2012/11/01			Bond Future	8.4880	8.5140	0.306	0.0000	0.0000	0
2012/03/06	R186 2012/11/01	8.75	Call	Bond Future	7,003.0000	6,853.0000	(2.142)	0	0	0
2012/03/06	R186 2012/11/01	8.75	Put	Bond Future	4,659.0000	4,745.0000	1.846	0	0	0
2012/03/06	R186 2012/11/01	8.80	Call	Bond Future	7,258.0000	7,105.0000	(2.108)	0	0	0
2012/03/06	R186 2012/11/01	8.80	Put	Bond Future	4,474.0000	4,557.0000	1.855	0	0	0
2012/03/06	R186 2012/11/01	8.70	Call	Bond Future	6,751.0000	6,604.0000	(2.177)	0	0	0
2012/03/06	R186 2012/11/01	8.70	Put	Bond Future	4,849.0000	4,938.0000	1.835	0	0	0
2012/03/06	R186 2013/02/07			Bond Future	8.5520	8.5800	0.327	0.0000	0.0000	0
2012/03/06	R186 2013/02/07	8.50	Call	Bond Future	6,507.0000	6,368.0000	(2.136)	0	0	0
2012/03/06	R186 2013/02/07	8.50	Put	Bond Future	6,972.0000	7,082.0000	1.578	0	0	0
2012/03/06	R186 2013/02/07	8.55	Call	Bond Future	6,733.0000	6,592.0000	(2.094)	0	0	0
2012/03/06	R186 2013/02/07	8.55	Put	Bond Future	6,751.0000	6,859.0000	1.600	0	0	0
2012/03/06	R186 2013/02/07	8.45	Call	Bond Future	6,293.0000	6,158.0000	(2.145)	0	0	0
2012/03/06	R186 2013/02/07	8.45	Put	Bond Future	7,207.0000	7,321.0000	1.582	0	0	0
2012/03/06	R189 2012/05/03			Bond Future	215.2986	215.2744	(0.011)	0.0000	0.0000	0
2012/03/06	R189 2012/05/03	215.00	Call	Bond Future	299.0000	274.0000	(8.361)	0	0	0
2012/03/06	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R189 2012/05/03	215.05	Call	Bond Future	249.0000	224.0000	(10.040)	0	0	0
2012/03/06	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R189 2012/05/03	214.95	Call	Bond Future	349.0000	324.0000	(7.163)	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
2012/03/06	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R197 2012/05/03			Bond Future	253.3503	253.3390	(0.004)	0.0000	0.0000	1,005
2012/03/06	R197 2012/05/03	251.00	Call	Bond Future	2,350.0000	2,339.0000	(0.468)	0	0	0
2012/03/06	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R197 2012/05/03	251.05	Call	Bond Future	2,300.0000	2,289.0000	(0.478)	0	0	0
2012/03/06	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R197 2012/05/03	250.95	Call	Bond Future	2,400.0000	2,389.0000	(0.458)	0	0	0
2012/03/06	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R201 2012/05/03			Bond Future	6.1030	6.1350	0.524	0.0000	0.0000	968
2012/03/06	R201 2012/05/03	7.75	Call	Bond Future	3,993.0000	3,914.0000	(1.978)	0	0	0
2012/03/06	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R201 2012/05/03	7.80	Call	Bond Future	4,112.0000	4,032.0000	(1.946)	0	0	0
2012/03/06	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R201 2012/05/03	7.70	Call	Bond Future	3,875.0000	3,796.0000	(2.039)	0	0	0
2012/03/06	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R201 2012/08/02			Bond Future	6.1170	6.1530	0.589	0.0000	0.0000	0
2012/03/06	R201 2012/08/02	7.50	Call	Bond Future	3,108.0000	3,031.0000	(2.477)	0	0	0
2012/03/06	R201 2012/08/02	7.50	Put	Bond Future	44.0000	48.0000	9.091	0	0	0
2012/03/06	R201 2012/08/02	7.55	Call	Bond Future	3,211.0000	3,133.0000	(2.429)	0	0	0
2012/03/06	R201 2012/08/02	7.55	Put	Bond Future	38.0000	42.0000	10.526	0	0	0
2012/03/06	R201 2012/08/02	7.45	Call	Bond Future	3,006.0000	2,929.0000	(2.562)	0	0	0
2012/03/06	R201 2012/08/02	7.45	Put	Bond Future	51.0000	55.0000	7.843	0	0	0
2012/03/06	R201 2012/11/01			Bond Future	6.0950	6.1360	0.673	0.0000	0.0000	0
2012/03/06	R201 2012/11/01	6.50	Call	Bond Future	1,368.0000	1,313.0000	(4.020)	0	0	0
2012/03/06	R201 2012/11/01	6.50	Put	Bond Future	550.0000	578.0000	5.091	0	0	0
2012/03/06	R201 2012/11/01	6.55	Call	Bond Future	1,436.0000	1,379.0000	(3.969)	0	0	0
2012/03/06	R201 2012/11/01	6.55	Put	Bond Future	517.0000	543.0000	5.029	0	0	0
2012/03/06	R201 2012/11/01	6.45	Call	Bond Future	1,302.0000	1,249.0000	(4.071)	0	0	0
2012/03/06	R201 2012/11/01	6.45	Put	Bond Future	584.0000	614.0000	5.137	0	0	0
2012/03/06	R201 2013/02/07			Bond Future	6.0120	6.0600	0.798	0.0000	0.0000	0
2012/03/06	R201 2013/02/07	6.25	Call	Bond Future	1,119.0000	1,068.0000	(4.558)	0	0	0
2012/03/06	R201 2013/02/07	6.25	Put	Bond Future	695.0000	730.0000	5.036	0	0	0
2012/03/06	R201 2013/02/07	6.30	Call	Bond Future	1,173.0000	1,122.0000	(4.348)	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
2012/03/06	R201 2013/02/07	6.30	Put	Bond Future	660.0000	695.0000	5.303	0	0	0
2012/03/06	R201 2013/02/07	6.20	Call	Bond Future	1,065.0000	1,016.0000	(4.601)	0	0	0
2012/03/06	R201 2013/02/07	6.20	Put	Bond Future	730.0000	767.0000	5.068	0	0	0
2012/03/06	R202 2012/05/03			Bond Future	190.0997	190.0919	(0.004)	0.0000	0.0000	36,952
2012/03/06	R202 2012/05/03	190.00	Call	Bond Future	100.0000	92.0000	(8.000)	0	0	0
2012/03/06	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R202 2012/05/03	190.05	Call	Bond Future	50.0000	42.0000	(16.000)	0	0	0
2012/03/06	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R202 2012/05/03	189.95	Call	Bond Future	150.0000	142.0000	(5.333)	0	0	0
2012/03/06	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R203 2012/05/03			Bond Future	7.3320	7.3470	0.205	0.0000	0.0000	3,536
2012/03/06	R203 2012/05/03	8.75	Call	Bond Future	6,115.0000	6,048.0000	(1.096)	0	0	0
2012/03/06	R203 2012/05/03	8.75	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2012/03/06	R203 2012/05/03	8.80	Call	Bond Future	6,321.0000	6,254.0000	(1.060)	0	0	0
2012/03/06	R203 2012/05/03	8.80	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/03/06	R203 2012/05/03	8.70	Call	Bond Future	5,909.0000	5,842.0000	(1.134)	0	0	0
2012/03/06	R203 2012/05/03	8.70	Put	Bond Future	8.0000	8.0000	0.000	0	0	0
2012/03/06	R203 2012/05/03	7.00	Put	Bond Future	1,873.0000	1,916.0000	2.296	0	0	0
2012/03/06	R203 2012/05/03	7.00	Call	Bond Future	375.0000	351.0000	(6.400)	0	0	4,200
2012/03/06	R203 2012/05/03	7.15	Put	Bond Future	1,410.0000	1,445.0000	2.482	0	0	0
2012/03/06	R203 2012/05/03	7.15	Call	Bond Future	592.0000	560.0000	(5.405)	0	0	1,400
2012/03/06	R203 2012/05/03	7.45	Call	Bond Future	1,246.0000	1,199.0000	(3.772)	0	0	0
2012/03/06	R203 2012/05/03	7.45	Put	Bond Future	720.0000	740.0000	2.778	0	0	1,400
2012/03/06	R203 2012/05/03	7.80	Call	Bond Future	2,342.0000	2,282.0000	(2.562)	0	0	0
2012/03/06	R203 2012/05/03	7.80	Put	Bond Future	275.0000	282.0000	2.545	0	0	4,200
2012/03/06	R203 2012/08/02			Bond Future	7.4100	7.4260	0.216	0.0000	0.0000	0
2012/03/06	R203 2012/08/02	8.50	Call	Bond Future	4,992.0000	4,931.0000	(1.222)	0	0	0
2012/03/06	R203 2012/08/02	8.50	Put	Bond Future	454.0000	462.0000	1.762	0	0	0
2012/03/06	R203 2012/08/02	8.55	Call	Bond Future	5,159.0000	5,097.0000	(1.202)	0	0	0
2012/03/06	R203 2012/08/02	8.55	Put	Bond Future	419.0000	425.0000	1.432	0	0	0
2012/03/06	R203 2012/08/02	8.45	Call	Bond Future	4,827.0000	4,766.0000	(1.264)	0	0	0
2012/03/06	R203 2012/08/02	8.45	Put	Bond Future	492.0000	499.0000	1.423	0	0	0
2012/03/06	R203 2012/11/01			Bond Future	7.4830	7.5000	0.227	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
2012/03/06	R203 2012/11/01	7.75	Call	Bond Future	2,885.0000	2,840.0000	(1.560)	0	0	0
2012/03/06	R203 2012/11/01	7.75	Put	Bond Future	1,801.0000	1,825.0000	1.333	0	0	0
2012/03/06	R203 2012/11/01	7.80	Call	Bond Future	3,006.0000	2,960.0000	(1.530)	0	0	0
2012/03/06	R203 2012/11/01	7.80	Put	Bond Future	1,720.0000	1,744.0000	1.395	0	0	0
2012/03/06	R203 2012/11/01	7.70	Call	Bond Future	2,766.0000	2,722.0000	(1.591)	0	0	0
2012/03/06	R203 2012/11/01	7.70	Put	Bond Future	1,884.0000	1,909.0000	1.327	0	0	0
2012/03/06	R203 2013/02/07			Bond Future	7.5480	7.5660	0.238	0.0000	0.0000	0
2012/03/06	R203 2013/02/07	6.50	Call	Bond Future	1,002.0000	981.0000	(2.096)	0	0	0
2012/03/06	R203 2013/02/07	6.50	Put	Bond Future	5,169.0000	5,218.0000	0.948	0	0	0
2012/03/06	R203 2013/02/07	6.55	Call	Bond Future	1,057.0000	1,035.0000	(2.081)	0	0	0
2012/03/06	R203 2013/02/07	6.55	Put	Bond Future	5,020.0000	5,068.0000	0.956	0	0	0
2012/03/06	R203 2013/02/07	6.45	Call	Bond Future	953.0000	932.0000	(2.204)	0	0	0
2012/03/06	R203 2013/02/07	6.45	Put	Bond Future	5,324.0000	5,373.0000	0.920	0	0	0
2012/03/06	R204 2012/05/03			Bond Future	7.6340	7.6380	0.052	0.0000	0.0000	3,146
2012/03/06	R204 2012/05/03	8.75	Call	Bond Future	5,627.0000	5,605.0000	(0.391)	0	0	0
2012/03/06	R204 2012/05/03	8.75	Put	Bond Future	41.0000	40.0000	(2.439)	0	0	0
2012/03/06	R204 2012/05/03	8.80	Call	Bond Future	5,860.0000	5,838.0000	(0.375)	0	0	0
2012/03/06	R204 2012/05/03	8.80	Put	Bond Future	33.0000	32.0000	(3.030)	0	0	0
2012/03/06	R204 2012/05/03	8.70	Call	Bond Future	5,394.0000	5,372.0000	(0.408)	0	0	0
2012/03/06	R204 2012/05/03	8.70	Put	Bond Future	50.0000	49.0000	(2.000)	0	0	0
2012/03/06	R204 2012/05/03	7.00	Put	Bond Future	3,523.0000	3,537.0000	0.397	0	0	0
2012/03/06	R204 2012/05/03	7.00	Call	Bond Future	170.0000	163.0000	(4.118)	0	0	550
2012/03/06	R204 2012/05/03	7.75	Call	Bond Future	1,501.0000	1,479.0000	(1.466)	0	0	0
2012/03/06	R204 2012/05/03	7.75	Put	Bond Future	902.0000	901.0000	(0.111)	0	0	550
2012/03/06	R204 2012/08/02			Bond Future	7.7170	7.7210	0.052	0.0000	0.0000	0
2012/03/06	R204 2012/08/02	8.50	Call	Bond Future	4,718.0000	4,697.0000	(0.445)	0	0	0
2012/03/06	R204 2012/08/02	8.50	Put	Bond Future	892.0000	891.0000	(0.112)	0	0	0
2012/03/06	R204 2012/08/02	8.55	Call	Bond Future	4,901.0000	4,879.0000	(0.449)	0	0	0
2012/03/06	R204 2012/08/02	8.55	Put	Bond Future	837.0000	835.0000	(0.239)	0	0	0
2012/03/06	R204 2012/08/02	8.45	Call	Bond Future	4,538.0000	4,517.0000	(0.463)	0	0	0
2012/03/06	R204 2012/08/02	8.45	Put	Bond Future	951.0000	950.0000	(0.105)	0	0	0
2012/03/06	R204 2012/11/01			Bond Future	7.7910	7.7960	0.064	0.0000	0.0000	0
2012/03/06	R204 2012/11/01	8.00	Call	Bond Future	3,364.0000	3,345.0000	(0.565)	0	0	0
2012/03/06	R204 2012/11/01	8.00	Put	Bond Future	2,361.0000	2,366.0000	0.212	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
2012/03/06	R204 2012/11/01	8.05	Call	Bond Future	3,502.0000	3,482.0000	(0.571)	0	0	0
2012/03/06	R204 2012/11/01	8.05	Put	Bond Future	2,261.0000	2,265.0000	0.177	0	0	0
2012/03/06	R204 2012/11/01	7.95	Call	Bond Future	3,228.0000	3,209.0000	(0.589)	0	0	0
2012/03/06	R204 2012/11/01	7.95	Put	Bond Future	2,464.0000	2,469.0000	0.203	0	0	0
2012/03/06	R204 2013/02/07			Bond Future	7.8580	7.8640	0.076	0.0000	0.0000	0
2012/03/06	R204 2013/02/07	8.00	Call	Bond Future	3,615.0000	3,595.0000	(0.553)	0	0	0
2012/03/06	R204 2013/02/07	8.00	Put	Bond Future	2,958.0000	2,966.0000	0.270	0	0	0
2012/03/06	R204 2013/02/07	8.05	Call	Bond Future	3,744.0000	3,724.0000	(0.534)	0	0	0
2012/03/06	R204 2013/02/07	8.05	Put	Bond Future	2,858.0000	2,865.0000	0.245	0	0	0
2012/03/06	R204 2013/02/07	7.95	Call	Bond Future	3,488.0000	3,468.0000	(0.573)	0	0	0
2012/03/06	R204 2013/02/07	7.95	Put	Bond Future	3,062.0000	3,070.0000	0.261	0	0	0
2012/03/06	R206 2012/05/03			Bond Future	5.9780	6.0000	0.368	0.0000	0.0000	300
2012/03/06	R206 2012/05/03	7.50	Call	Bond Future	2,411.0000	2,376.0000	(1.452)	0	0	0
2012/03/06	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R206 2012/05/03	7.55	Call	Bond Future	2,489.0000	2,454.0000	(1.406)	0	0	0
2012/03/06	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R206 2012/05/03	7.45	Call	Bond Future	2,333.0000	2,298.0000	(1.500)	0	0	0
2012/03/06	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R206 2012/08/02			Bond Future	5.9800	6.0070	0.452	0.0000	0.0000	0
2012/03/06	R206 2012/08/02	7.25	Call	Bond Future	1,754.0000	1,718.0000	(2.052)	0	0	0
2012/03/06	R206 2012/08/02	7.25	Put	Bond Future	24.0000	25.0000	4.167	0	0	0
2012/03/06	R206 2012/08/02	7.30	Call	Bond Future	1,818.0000	1,782.0000	(1.980)	0	0	0
2012/03/06	R206 2012/08/02	7.30	Put	Bond Future	21.0000	22.0000	4.762	0	0	0
2012/03/06	R206 2012/08/02	7.20	Call	Bond Future	1,690.0000	1,655.0000	(2.071)	0	0	0
2012/03/06	R206 2012/08/02	7.20	Put	Bond Future	27.0000	30.0000	11.111	0	0	0
2012/03/06	R206 2012/11/01			Bond Future	5.9070	5.9400	0.559	0.0000	0.0000	0
2012/03/06	R206 2012/11/01	6.00	Call	Bond Future	518.0000	496.0000	(4.247)	0	0	0
2012/03/06	R206 2012/11/01	6.00	Put	Bond Future	411.0000	427.0000	3.893	0	0	0
2012/03/06	R206 2012/11/01	6.05	Call	Bond Future	551.0000	529.0000	(3.993)	0	0	0
2012/03/06	R206 2012/11/01	6.05	Put	Bond Future	387.0000	403.0000	4.134	0	0	0
2012/03/06	R206 2012/11/01	5.95	Call	Bond Future	486.0000	466.0000	(4.115)	0	0	0
2012/03/06	R206 2012/11/01	5.95	Put	Bond Future	437.0000	455.0000	4.119	0	0	0
2012/03/06	R206 2013/02/07			Bond Future	5.6830	5.7280	0.792	0.0000	0.0000	0
2012/03/06	R206 2013/02/07	6.00	Call	Bond Future	573.0000	548.0000	(4.363)	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
2012/03/06	R206 2013/02/07	6.00	Put	Bond Future	289.0000	304.0000	5.190	0	0	0
2012/03/06	R206 2013/02/07	6.05	Call	Bond Future	602.0000	576.0000	(4.319)	0	0	0
2012/03/06	R206 2013/02/07	6.05	Put	Bond Future	273.0000	287.0000	5.128	0	0	0
2012/03/06	R206 2013/02/07	5.95	Call	Bond Future	545.0000	521.0000	(4.404)	0	0	0
2012/03/06	R206 2013/02/07	5.95	Put	Bond Future	305.0000	322.0000	5.574	0	0	0
2012/03/06	R207 2012/05/03			Bond Future	7.8640	7.8580	(0.076)	0.0000	0.0000	24,823
2012/03/06	R207 2012/05/03	8.75	Call	Bond Future	4,901.0000	4,928.0000	0.551	0	0	0
2012/03/06	R207 2012/05/03	8.75	Put	Bond Future	124.0000	118.0000	(4.839)	0	0	0
2012/03/06	R207 2012/05/03	8.80	Call	Bond Future	5,142.0000	5,169.0000	0.525	0	0	0
2012/03/06	R207 2012/05/03	8.80	Put	Bond Future	104.0000	98.0000	(5.769)	0	0	0
2012/03/06	R207 2012/05/03	8.70	Call	Bond Future	4,661.0000	4,687.0000	0.558	0	0	0
2012/03/06	R207 2012/05/03	8.70	Put	Bond Future	146.0000	138.0000	(5.479)	0	0	0
2012/03/06	R207 2012/05/03	7.45	Put	Bond Future	2,777.0000	2,742.0000	(1.260)	0	0	0
2012/03/06	R207 2012/05/03	7.45	Call	Bond Future	438.0000	437.0000	(0.228)	0	0	2,400
2012/03/06	R207 2012/05/03	7.65	Put	Bond Future	1,976.0000	1,945.0000	(1.569)	0	0	0
2012/03/06	R207 2012/05/03	7.65	Call	Bond Future	776.0000	778.0000	0.258	0	0	800
2012/03/06	R207 2012/05/03	8.00	Call	Bond Future	1,721.0000	1,730.0000	0.523	0	0	0
2012/03/06	R207 2012/05/03	8.00	Put	Bond Future	968.0000	943.0000	(2.583)	0	0	800
2012/03/06	R207 2012/05/03	8.30	Call	Bond Future	2,851.0000	2,868.0000	0.596	0	0	0
2012/03/06	R207 2012/05/03	8.30	Put	Bond Future	462.0000	446.0000	(3.463)	0	0	2,400
2012/03/06	R207 2012/08/02			Bond Future	7.9480	7.9420	(0.075)	0.0000	0.0000	0
2012/03/06	R207 2012/08/02	8.75	Call	Bond Future	5,213.0000	5,231.0000	0.345	0	0	0
2012/03/06	R207 2012/08/02	8.75	Put	Bond Future	1,000.0000	985.0000	(1.500)	0	0	0
2012/03/06	R207 2012/08/02	8.80	Call	Bond Future	5,408.0000	5,426.0000	0.333	0	0	0
2012/03/06	R207 2012/08/02	8.80	Put	Bond Future	940.0000	925.0000	(1.596)	0	0	0
2012/03/06	R207 2012/08/02	8.70	Call	Bond Future	5,021.0000	5,038.0000	0.339	0	0	0
2012/03/06	R207 2012/08/02	8.70	Put	Bond Future	1,064.0000	1,048.0000	(1.504)	0	0	0
2012/03/06	R207 2012/11/01			Bond Future	8.0210	8.0140	(0.087)	0.0000	0.0000	0
2012/03/06	R207 2012/11/01	8.25	Call	Bond Future	3,803.0000	3,818.0000	0.394	0	0	0
2012/03/06	R207 2012/11/01	8.25	Put	Bond Future	2,611.0000	2,589.0000	(0.843)	0	0	0
2012/03/06	R207 2012/11/01	8.30	Call	Bond Future	3,953.0000	3,968.0000	0.379	0	0	0
2012/03/06	R207 2012/11/01	8.30	Put	Bond Future	2,503.0000	2,481.0000	(0.879)	0	0	0
2012/03/06	R207 2012/11/01	8.20	Call	Bond Future	3,656.0000	3,670.0000	0.383	0	0	0
2012/03/06	R207 2012/11/01	8.20	Put	Bond Future	2,723.0000	2,700.0000	(0.845)	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
2012/03/06	R207 2013/02/07			Bond Future	8.0890	8.0830	(0.074)	0.0000	0.0000	0
2012/03/06	R207 2013/02/07	8.25	Call	Bond Future	4,101.0000	4,113.0000	0.293	0	0	0
2012/03/06	R207 2013/02/07	8.25	Put	Bond Future	3,287.0000	3,269.0000	(0.548)	0	0	0
2012/03/06	R207 2013/02/07	8.30	Call	Bond Future	4,243.0000	4,254.0000	0.259	0	0	0
2012/03/06	R207 2013/02/07	8.30	Put	Bond Future	3,178.0000	3,159.0000	(0.598)	0	0	0
2012/03/06	R207 2013/02/07	8.20	Call	Bond Future	3,963.0000	3,974.0000	0.278	0	0	0
2012/03/06	R207 2013/02/07	8.20	Put	Bond Future	3,401.0000	3,382.0000	(0.559)	0	0	0
2012/03/06	R208 2012/05/03			Bond Future	7.9430	7.9270	(0.201)	0.0000	0.0000	9,125
2012/03/06	R208 2012/05/03	9.00	Call	Bond Future	6,144.0000	6,232.0000	1.432	0	0	0
2012/03/06	R208 2012/05/03	9.00	Put	Bond Future	75.0000	67.0000	(10.667)	0	0	0
2012/03/06	R208 2012/05/03	9.05	Call	Bond Future	6,405.0000	6,495.0000	1.405	0	0	0
2012/03/06	R208 2012/05/03	9.05	Put	Bond Future	61.0000	56.0000	(8.197)	0	0	0
2012/03/06	R208 2012/05/03	8.95	Call	Bond Future	5,882.0000	5,969.0000	1.479	0	0	0
2012/03/06	R208 2012/05/03	8.95	Put	Bond Future	88.0000	79.0000	(10.227)	0	0	0
2012/03/06	R208 2012/05/03	7.50	Put	Bond Future	3,133.0000	3,050.0000	(2.649)	0	0	0
2012/03/06	R208 2012/05/03	7.50	Call	Bond Future	430.0000	443.0000	3.023	0	0	3,000
2012/03/06	R208 2012/05/03	7.70	Put	Bond Future	2,246.0000	2,172.0000	(3.295)	0	0	0
2012/03/06	R208 2012/05/03	7.70	Call	Bond Future	775.0000	797.0000	2.839	0	0	1,000
2012/03/06	R208 2012/05/03	8.05	Call	Bond Future	1,743.0000	1,788.0000	2.582	0	0	0
2012/03/06	R208 2012/05/03	8.05	Put	Bond Future	1,105.0000	1,054.0000	(4.615)	0	0	1,000
2012/03/06	R208 2012/05/03	8.35	Call	Bond Future	2,931.0000	2,995.0000	2.184	0	0	0
2012/03/06	R208 2012/05/03	8.35	Put	Bond Future	532.0000	500.0000	(6.015)	0	0	3,000
2012/03/06	R208 2012/08/02			Bond Future	8.0190	8.0020	(0.212)	0.0000	0.0000	0
2012/03/06	R208 2012/08/02	8.75	Call	Bond Future	5,366.0000	5,431.0000	1.211	0	0	0
2012/03/06	R208 2012/08/02	8.75	Put	Bond Future	1,214.0000	1,179.0000	(2.883)	0	0	0
2012/03/06	R208 2012/08/02	8.80	Call	Bond Future	5,570.0000	5,637.0000	1.203	0	0	0
2012/03/06	R208 2012/08/02	8.80	Put	Bond Future	1,142.0000	1,110.0000	(2.802)	0	0	0
2012/03/06	R208 2012/08/02	8.70	Call	Bond Future	5,164.0000	5,228.0000	1.239	0	0	0
2012/03/06	R208 2012/08/02	8.70	Put	Bond Future	1,288.0000	1,253.0000	(2.717)	0	0	0
2012/03/06	R208 2012/11/01			Bond Future	8.0890	8.0710	(0.223)	0.0000	0.0000	0
2012/03/06	R208 2012/11/01	8.25	Call	Bond Future	3,940.0000	3,991.0000	1.294	0	0	0
2012/03/06	R208 2012/11/01	8.25	Put	Bond Future	3,027.0000	2,976.0000	(1.685)	0	0	0
2012/03/06	R208 2012/11/01	8.30	Call	Bond Future	4,098.0000	4,150.0000	1.269	0	0	0
2012/03/06	R208 2012/11/01	8.30	Put	Bond Future	2,904.0000	2,854.0000	(1.722)	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
2012/03/06	R208 2012/11/01	8.20	Call	Bond Future	3,785.0000	3,834.0000	1.295	0	0	0
2012/03/06	R208 2012/11/01	8.20	Put	Bond Future	3,155.0000	3,101.0000	(1.712)	0	0	0
2012/03/06	R208 2013/02/07			Bond Future	8.1540	8.1360	(0.221)	0.0000	0.0000	0
2012/03/06	R208 2013/02/07	8.00	Call	Bond Future	3,605.0000	3,649.0000	1.221	0	0	0
2012/03/06	R208 2013/02/07	8.00	Put	Bond Future	4,465.0000	4,409.0000	(1.254)	0	0	0
2012/03/06	R208 2013/02/07	8.05	Call	Bond Future	3,743.0000	3,788.0000	1.202	0	0	0
2012/03/06	R208 2013/02/07	8.05	Put	Bond Future	4,323.0000	4,268.0000	(1.272)	0	0	0
2012/03/06	R208 2013/02/07	7.95	Call	Bond Future	3,476.0000	3,518.0000	1.208	0	0	0
2012/03/06	R208 2013/02/07	7.95	Put	Bond Future	4,618.0000	4,560.0000	(1.256)	0	0	0
2012/03/06	R209 2012/05/03			Bond Future	8.8190	8.8340	0.170	0.0000	0.0000	2,033
2012/03/06	R209 2012/05/03	9.00	Call	Bond Future	2,841.0000	2,751.0000	(3.168)	0	0	0
2012/03/06	R209 2012/05/03	9.00	Put	Bond Future	1,439.0000	1,467.0000	1.946	0	0	0
2012/03/06	R209 2012/05/03	9.05	Call	Bond Future	3,079.0000	2,986.0000	(3.020)	0	0	0
2012/03/06	R209 2012/05/03	9.05	Put	Bond Future	1,297.0000	1,322.0000	1.928	0	0	0
2012/03/06	R209 2012/05/03	8.95	Call	Bond Future	2,612.0000	2,525.0000	(3.331)	0	0	0
2012/03/06	R209 2012/05/03	8.95	Put	Bond Future	1,593.0000	1,624.0000	1.946	0	0	0
2012/03/06	R209 2012/08/02			Bond Future	8.8860	8.9010	0.169	0.0000	0.0000	0
2012/03/06	R209 2012/08/02	9.25	Call	Bond Future	5,618.0000	5,532.0000	(1.531)	0	0	0
2012/03/06	R209 2012/08/02	9.25	Put	Bond Future	2,876.0000	2,906.0000	1.043	0	0	0
2012/03/06	R209 2012/08/02	9.30	Call	Bond Future	5,843.0000	5,755.0000	(1.506)	0	0	0
2012/03/06	R209 2012/08/02	9.30	Put	Bond Future	2,737.0000	2,765.0000	1.023	0	0	0
2012/03/06	R209 2012/08/02	9.20	Call	Bond Future	5,397.0000	5,312.0000	(1.575)	0	0	0
2012/03/06	R209 2012/08/02	9.20	Put	Bond Future	3,022.0000	3,053.0000	1.026	0	0	0
2012/03/06	R209 2012/11/01			Bond Future	8.9480	8.9640	0.179	0.0000	0.0000	0
2012/03/06	R209 2012/11/01	9.00	Call	Bond Future	5,301.0000	5,224.0000	(1.453)	0	0	0
2012/03/06	R209 2012/11/01	9.00	Put	Bond Future	4,904.0000	4,949.0000	0.918	0	0	0
2012/03/06	R209 2012/11/01	9.05	Call	Bond Future	5,497.0000	5,418.0000	(1.437)	0	0	0
2012/03/06	R209 2012/11/01	9.05	Put	Bond Future	4,721.0000	4,765.0000	0.932	0	0	0
2012/03/06	R209 2012/11/01	8.95	Call	Bond Future	5,114.0000	5,038.0000	(1.486)	0	0	0
2012/03/06	R209 2012/11/01	8.95	Put	Bond Future	5,099.0000	5,145.0000	0.902	0	0	0
2012/03/06	R209 2013/02/07			Bond Future	9.0090	9.0250	0.178	0.0000	0.0000	0
2012/03/06	R209 2013/02/07	9.00	Call	Bond Future	6,001.0000	5,927.0000	(1.233)	0	0	0
2012/03/06	R209 2013/02/07	9.00	Put	Bond Future	6,069.0000	6,116.0000	0.774	0	0	0
2012/03/06	R209 2013/02/07	9.05	Call	Bond Future	6,191.0000	6,116.0000	(1.211)	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
2012/03/06	R209 2013/02/07	9.05	Put	Bond Future	5,881.0000	5,927.0000	0.782	0	0	0
2012/03/06	R209 2013/02/07	8.95	Call	Bond Future	5,820.0000	5,748.0000	(1.237)	0	0	0
2012/03/06	R209 2013/02/07	8.95	Put	Bond Future	6,270.0000	6,319.0000	0.781	0	0	0
2012/03/06	R210 2012/05/03			Bond Future	140.5830	140.3922	(0.136)	0.0000	0.0000	840
2012/03/06	R210 2012/05/03	139.00	Call	Bond Future	1,583.0000	1,392.0000	(12.066)	0	0	0
2012/03/06	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R210 2012/05/03	139.05	Call	Bond Future	1,533.0000	1,342.0000	(12.459)	0	0	0
2012/03/06	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R210 2012/05/03	138.95	Call	Bond Future	1,633.0000	1,442.0000	(11.696)	0	0	0
2012/03/06	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R211 2012/05/03			Bond Future	118.4617	118.4523	(0.008)	0.0000	0.0000	480
2012/03/06	R211 2012/05/03	118.20	Call	Bond Future	262.0000	252.0000	(3.817)	0	0	0
2012/03/06	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R211 2012/05/03	118.25	Call	Bond Future	212.0000	202.0000	(4.717)	0	0	0
2012/03/06	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R211 2012/05/03	118.15	Call	Bond Future	312.0000	302.0000	(3.205)	0	0	0
2012/03/06	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R212 2012/05/03			Bond Future	116.0107	116.3071	0.256	0.0000	0.0000	2,842
2012/03/06	R212 2012/05/03	115.30	Call	Bond Future	711.0000	1,007.0000	41.632	0	0	0
2012/03/06	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R212 2012/05/03	115.35	Call	Bond Future	661.0000	957.0000	44.781	0	0	0
2012/03/06	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R212 2012/05/03	115.25	Call	Bond Future	761.0000	1,057.0000	38.896	0	0	0
2012/03/06	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/06	R213 2012/05/03			Bond Future	8.7210	8.7300	0.103	0.0000	0.0000	1,126
2012/03/06	R213 2012/05/03	9.25	Call	Bond Future	4,771.0000	4,701.0000	(1.467)	0	0	0
2012/03/06	R213 2012/05/03	9.25	Put	Bond Future	658.0000	660.0000	0.304	0	0	0
2012/03/06	R213 2012/05/03	9.30	Call	Bond Future	5,069.0000	4,997.0000	(1.420)	0	0	0
2012/03/06	R213 2012/05/03	9.30	Put	Bond Future	582.0000	583.0000	0.172	0	0	0
2012/03/06	R213 2012/05/03	9.20	Call	Bond Future	4,479.0000	4,409.0000	(1.563)	0	0	0
2012/03/06	R213 2012/05/03	9.20	Put	Bond Future	741.0000	744.0000	0.405	0	0	0
2012/03/06	R213 2012/08/02			Bond Future	8.7890	8.7990	0.114	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
2012/03/06	R213 2012/08/02	9.25	Call	Bond Future	6,173.0000	6,108.0000	(1.053)	0	0	0
2012/03/06	R213 2012/08/02	9.25	Put	Bond Future	2,620.0000	2,634.0000	0.534	0	0	0
2012/03/06	R213 2012/08/02	9.30	Call	Bond Future	6,413.0000	6,347.0000	(1.029)	0	0	0
2012/03/06	R213 2012/08/02	9.30	Put	Bond Future	2,488.0000	2,502.0000	0.563	0	0	0
2012/03/06	R213 2012/08/02	9.20	Call	Bond Future	5,935.0000	5,871.0000	(1.078)	0	0	0
2012/03/06	R213 2012/08/02	9.20	Put	Bond Future	2,756.0000	2,772.0000	0.581	0	0	0
2012/03/06	R213 2012/11/01			Bond Future	8.8560	8.8660	0.113	0.0000	0.0000	0
2012/03/06	R213 2012/11/01	9.00	Call	Bond Future	5,799.0000	5,744.0000	(0.948)	0	0	0
2012/03/06	R213 2012/11/01	9.00	Put	Bond Future	4,679.0000	4,703.0000	0.513	0	0	0
2012/03/06	R213 2012/11/01	9.05	Call	Bond Future	6,008.0000	5,952.0000	(0.932)	0	0	0
2012/03/06	R213 2012/11/01	9.05	Put	Bond Future	4,505.0000	4,527.0000	0.488	0	0	0
2012/03/06	R213 2012/11/01	8.95	Call	Bond Future	5,594.0000	5,540.0000	(0.965)	0	0	0
2012/03/06	R213 2012/11/01	8.95	Put	Bond Future	4,861.0000	4,885.0000	0.494	0	0	0
2012/03/06	R213 2013/02/07			Bond Future	8.9220	8.9330	0.123	0.0000	0.0000	0
2012/03/06	R213 2013/02/07	9.00	Call	Bond Future	6,397.0000	6,341.0000	(0.875)	0	0	0
2012/03/06	R213 2013/02/07	9.00	Put	Bond Future	5,796.0000	5,825.0000	0.500	0	0	0
2012/03/06	R213 2013/02/07	9.05	Call	Bond Future	6,597.0000	6,540.0000	(0.864)	0	0	0
2012/03/06	R213 2013/02/07	9.05	Put	Bond Future	5,614.0000	5,643.0000	0.517	0	0	0
2012/03/06	R213 2013/02/07	8.95	Call	Bond Future	6,205.0000	6,150.0000	(0.886)	0	0	0
2012/03/06	R213 2013/02/07	8.95	Put	Bond Future	5,989.0000	6,019.0000	0.501	0	0	0

Total

361961.00