



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/04/2012

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
2012/04/04	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	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
2012/04/04	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	AL7T 2012/05/03			Index Future	422.9930	421.0160	(0.467)	0.0000	0.0000	16
2012/04/04	AL7T 2012/08/02			Index Future	429.0650	427.0530	(0.469)	0.0000	0.0000	0
2012/04/04	ALBI 2012/05/03			Index Future	384.1890	382.4380	(0.456)	0.0000	0.0000	899
2012/04/04	ALBI 2012/08/02			Index Future	389.7040	387.9220	(0.457)	0.0000	0.0000	118
2012/04/04	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	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
2012/04/04	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	CAAW2012/04/20			Any day expiry	7.6931	7.8330	1.819	0.0000	0.0000	0
2012/04/04	CAAW2012/04/20	8.10	Call	Any day expiry	14.0000	27.0000	92.857	0	0	0
2012/04/04	CAAW2012/04/20	8.10	Put	Any day expiry	421.0000	294.0000	(30.166)	0	0	0
2012/04/04	CAAW2012/04/20	8.15	Call	Any day expiry	11.0000	21.0000	90.909	0	0	0
2012/04/04	CAAW2012/04/20	8.15	Put	Any day expiry	468.0000	338.0000	(27.778)	0	0	0
2012/04/04	CAAW2012/04/20	8.05	Call	Any day expiry	17.0000	34.0000	100.000	0	0	0
2012/04/04	CAAW2012/04/20	8.05	Put	Any day expiry	374.0000	251.0000	(32.888)	0	0	0
2012/04/04	CAAY 2012/04/30			Can-Do Future	0.0386	0.0657	70.207	0.0000	0.0000	12,500
2012/04/04	CAAZ 2012/06/18			Can-Do Future	0.0896	0.1222	36.384	0.0000	0.0000	5,670
2012/04/04	CABA 2012/06/18			Can-Do Future	0.1799	0.1989	10.561	0.0000	0.0000	8,000
2012/04/04	CABB 2012/06/18			Can-Do Future	0.0301	0.0200	(33.555)	0.0000	0.0000	8,000
2012/04/04	CABC 2012/06/18			Can-Do Future	0.1089	0.1228	12.764	0.0000	0.0000	16,000
2012/04/04	CABD 2012/06/18			Can-Do Future	0.0147	0.0110	(25.170)	0.0000	0.0000	16,000
2012/04/04	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/04	CS33 2033/09/15			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
2012/04/04	GOVI 2012/05/03			GOVI	385.2420	383.5310	(0.444)	0.0000	0.0000	201
2012/04/04	GOVI 2012/05/03	382.00	Call	GOVI	32,420.0000	15,310.0000	(52.776)	0	0	0
2012/04/04	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/04	GOVI 2012/05/03	382.01	Call	GOVI	32,320.0000	15,210.0000	(52.939)	0	0	0
2012/04/04	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/04	GOVI 2012/05/03	381.99	Call	GOVI	32,520.0000	15,410.0000	(52.614)	0	0	0
2012/04/04	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/04	GOVI 2012/08/02			GOVI	390.7720	389.0300	(0.446)	0.0000	0.0000	0
2012/04/04	GOVI 2012/08/02	390.00	Call	GOVI	7,720.0000	0.0000	(100.000)	0	0	0
2012/04/04	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	9,700.0000	100.000	0	0	0
2012/04/04	GOVI 2012/08/02	390.01	Call	GOVI	7,620.0000	0.0000	(100.000)	0	0	0
2012/04/04	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	9,800.0000	100.000	0	0	0
2012/04/04	GOVI 2012/08/02	389.99	Call	GOVI	7,820.0000	0.0000	(100.000)	0	0	0
2012/04/04	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	9,600.0000	100.000	0	0	0
2012/04/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/04	IGOV 2012/05/03			Index Future	172.9690	172.9860	0.010	0.0000	0.0000	550
2012/04/04	IGOV 2012/08/02			Index Future	175.4520	175.4670	0.009	0.0000	0.0000	0
2012/04/04	ILBI 2012/05/03			Index Future	463.9020	467.0050	0.669	0.0000	0.0000	0
2012/04/04	ILBI 2012/08/02			Index Future	470.5320	473.6390	0.660	0.0000	0.0000	152
2012/04/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/04	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/04	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6300	0.178	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
2012/04/04	JBAF 2012/06/20			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	2,890
2012/04/04	JBAF 2012/07/18			Jibar Tradeable Future	5.6600	5.6700	0.177	0.0000	0.0000	0
2012/04/04	JBAF 2012/08/15			Jibar Tradeable Future	5.6900	5.7000	0.176	0.0000	0.0000	0
2012/04/04	JBAF 2012/09/19			Jibar Tradeable Future	5.7400	5.7600	0.348	0.0000	0.0000	44,760
2012/04/04	JBAF 2012/12/19			Jibar Tradeable Future	5.8700	5.9000	0.511	0.0000	0.0000	840
2012/04/04	JBAF 2013/03/20			Jibar Tradeable Future	6.0500	6.1100	0.992	0.0000	0.0000	790
2012/04/04	JBAF 2013/06/19			Jibar Tradeable Future	6.2500	6.3100	0.960	0.0000	0.0000	500
2012/04/04	JBAF 2013/09/18			Jibar Tradeable Future	6.4500	6.5200	1.085	0.0000	0.0000	1,700
2012/04/04	JBAF 2013/12/18			Jibar Tradeable Future	6.6500	6.7400	1.353	0.0000	0.0000	1,500
2012/04/04	JBAF 2014/03/19			Jibar Tradeable Future	6.8700	6.9600	1.310	0.0000	0.0000	0
2012/04/04	R157 2012/05/03			Bond Future	6.7450	6.8310	1.275	0.0000	0.0000	12,679
2012/04/04	R157 2012/05/03	8.25	Call	Bond Future	4,868.0000	4,583.0000	(5.855)	0	0	0
2012/04/04	R157 2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R157 2012/05/03	8.30	Call	Bond Future	5,026.0000	4,741.0000	(5.671)	0	0	0
2012/04/04	R157 2012/05/03	8.30	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/04	R157 2012/05/03	8.20	Call	Bond Future	4,711.0000	4,425.0000	(6.071)	0	0	0
2012/04/04	R157 2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R157 2012/05/03	6.25	Put	Bond Future	1,690.0000	1,959.0000	15.917	0	0	0
2012/04/04	R157 2012/05/03	6.25	Call	Bond Future	32.0000	16.0000	(50.000)	0	0	1,500
2012/04/04	R157 2012/05/03	6.50	Call	Bond Future	151.0000	90.0000	(40.397)	0	0	1,500
2012/04/04	R157 2012/05/03	6.50	Put	Bond Future	968.0000	1,192.0000	23.140	0	0	1,500
2012/04/04	R157 2012/05/03	6.75	Call	Bond Future	457.0000	320.0000	(29.978)	0	0	1,500
2012/04/04	R157 2012/05/03	6.75	Put	Bond Future	440.0000	589.0000	33.864	0	0	1,500
2012/04/04	R157 2012/05/03	7.35	Call	Bond Future	2,010.0000	1,739.0000	(13.483)	0	0	0
2012/04/04	R157 2012/05/03	7.35	Put	Bond Future	22.0000	36.0000	63.636	0	0	1,500
2012/04/04	R157 2012/08/02			Bond Future	6.8320	6.9270	1.391	0.0000	0.0000	0
2012/04/04	R157 2012/08/02	8.00	Call	Bond Future	3,660.0000	3,400.0000	(7.104)	0	0	0
2012/04/04	R157 2012/08/02	8.00	Put	Bond Future	142.0000	173.0000	21.831	0	0	0
2012/04/04	R157 2012/08/02	8.05	Call	Bond Future	3,793.0000	3,529.0000	(6.960)	0	0	0
2012/04/04	R157 2012/08/02	8.05	Put	Bond Future	127.0000	155.0000	22.047	0	0	0
2012/04/04	R157 2012/08/02	7.95	Call	Bond Future	3,528.0000	3,270.0000	(7.313)	0	0	0
2012/04/04	R157 2012/08/02	7.95	Put	Bond Future	158.0000	191.0000	20.886	0	0	0
2012/04/04	R157 2012/11/01			Bond Future	6.8950	6.9990	1.508	0.0000	0.0000	0
2012/04/04	R157 2012/11/01	7.00	Call	Bond Future	1,470.0000	1,313.0000	(10.680)	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
2012/04/04	R157 2012/11/01	7.00	Put	Bond Future	1,174.0000	1,310.0000	11.584	0	0	0
2012/04/04	R157 2012/11/01	7.05	Call	Bond Future	1,550.0000	1,388.0000	(10.452)	0	0	0
2012/04/04	R157 2012/11/01	7.05	Put	Bond Future	1,114.0000	1,245.0000	11.759	0	0	0
2012/04/04	R157 2012/11/01	6.95	Call	Bond Future	1,394.0000	1,243.0000	(10.832)	0	0	0
2012/04/04	R157 2012/11/01	6.95	Put	Bond Future	1,239.0000	1,381.0000	11.461	0	0	0
2012/04/04	R157 2013/02/07			Bond Future	6.9630	7.0810	1.695	0.0000	0.0000	0
2012/04/04	R157 2013/02/07	6.75	Call	Bond Future	1,190.0000	1,059.0000	(11.008)	0	0	0
2012/04/04	R157 2013/02/07	6.75	Put	Bond Future	1,736.0000	1,905.0000	9.735	0	0	0
2012/04/04	R157 2013/02/07	6.80	Call	Bond Future	1,250.0000	1,114.0000	(10.880)	0	0	0
2012/04/04	R157 2013/02/07	6.80	Put	Bond Future	1,667.0000	1,832.0000	9.898	0	0	0
2012/04/04	R157 2013/02/07	6.70	Call	Bond Future	1,134.0000	1,006.0000	(11.287)	0	0	0
2012/04/04	R157 2013/02/07	6.70	Put	Bond Future	1,808.0000	1,981.0000	9.569	0	0	0
2012/04/04	R186 2012/05/03			Bond Future	8.4420	8.5220	0.948	0.0000	0.0000	30,792
2012/04/04	R186 2012/05/03	9.00	Call	Bond Future	5,260.0000	4,595.0000	(12.643)	0	0	0
2012/04/04	R186 2012/05/03	9.00	Put	Bond Future	223.0000	300.0000	34.529	0	0	0
2012/04/04	R186 2012/05/03	9.05	Call	Bond Future	5,652.0000	4,975.0000	(11.978)	0	0	0
2012/04/04	R186 2012/05/03	9.05	Put	Bond Future	180.0000	244.0000	35.556	0	0	0
2012/04/04	R186 2012/05/03	8.95	Call	Bond Future	4,873.0000	4,223.0000	(13.339)	0	0	0
2012/04/04	R186 2012/05/03	8.95	Put	Bond Future	275.0000	367.0000	33.455	0	0	0
2012/04/04	R186 2012/05/03	7.90	Put	Bond Future	5,391.0000	6,062.0000	12.447	0	0	0
2012/04/04	R186 2012/05/03	7.90	Call	Bond Future	181.0000	110.0000	(39.227)	0	0	2,250
2012/04/04	R186 2012/05/03	8.20	Put	Bond Future	3,000.0000	3,529.0000	17.633	0	0	0
2012/04/04	R186 2012/05/03	8.20	Call	Bond Future	714.0000	501.0000	(29.832)	0	0	750
2012/04/04	R186 2012/05/03	8.50	Call	Bond Future	1,896.0000	1,481.0000	(21.888)	0	0	0
2012/04/04	R186 2012/05/03	8.50	Put	Bond Future	1,357.0000	1,684.0000	24.097	0	0	750
2012/04/04	R186 2012/05/03	8.85	Call	Bond Future	4,123.0000	3,511.0000	(14.844)	0	0	0
2012/04/04	R186 2012/05/03	8.85	Put	Bond Future	409.0000	539.0000	31.785	0	0	2,250
2012/04/04	R186 2012/08/02			Bond Future	8.5250	8.6080	0.974	8.6500	8.6500	630
2012/04/04	R186 2012/08/02	8.75	Call	Bond Future	5,261.0000	4,806.0000	(8.649)	0	0	0
2012/04/04	R186 2012/08/02	8.75	Put	Bond Future	3,231.0000	3,531.0000	9.285	0	0	0
2012/04/04	R186 2012/08/02	8.80	Call	Bond Future	5,526.0000	5,058.0000	(8.469)	0	0	0
2012/04/04	R186 2012/08/02	8.80	Put	Bond Future	3,052.0000	3,339.0000	9.404	0	0	0
2012/04/04	R186 2012/08/02	8.70	Call	Bond Future	5,002.0000	4,560.0000	(8.836)	0	0	0
2012/04/04	R186 2012/08/02	8.70	Put	Bond Future	3,419.0000	3,732.0000	9.155	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
2012/04/04	R186 2012/08/02	8.25	Put	Bond Future	5,546.0000	5,978.0000	7.789	0	0	0
2012/04/04	R186 2012/08/02	8.25	Call	Bond Future	2,994.0000	2,672.0000	(10.755)	0	0	8,750
2012/04/04	R186 2012/08/02	8.66	Call	Bond Future	4,800.0000	4,367.0000	(9.021)	0	0	0
2012/04/04	R186 2012/08/02	8.66	Put	Bond Future	3,576.0000	3,898.0000	9.004	0	0	276
2012/04/04	R186 2012/08/02	7.66	Put	Bond Future	9,559.0000	10,141.0000	6.089	0	0	0
2012/04/04	R186 2012/08/02	7.66	Call	Bond Future	1,256.0000	1,083.0000	(13.774)	0	0	276
2012/04/04	R186 2012/08/02	7.76	Put	Bond Future	8,784.0000	9,342.0000	6.352	0	0	0
2012/04/04	R186 2012/08/02	7.76	Call	Bond Future	1,483.0000	1,286.0000	(13.284)	0	0	43
2012/04/04	R186 2012/08/02	8.76	Call	Bond Future	5,313.0000	4,856.0000	(8.602)	0	0	0
2012/04/04	R186 2012/08/02	8.76	Put	Bond Future	3,194.0000	3,492.0000	9.330	0	0	43
2012/04/04	R186 2012/11/01			Bond Future	8.5980	8.6830	0.989	0.0000	0.0000	0
2012/04/04	R186 2012/11/01	8.75	Call	Bond Future	6,096.0000	5,665.0000	(7.070)	0	0	0
2012/04/04	R186 2012/11/01	8.75	Put	Bond Future	4,744.0000	5,072.0000	6.914	0	0	0
2012/04/04	R186 2012/11/01	8.80	Call	Bond Future	6,342.0000	5,901.0000	(6.954)	0	0	0
2012/04/04	R186 2012/11/01	8.80	Put	Bond Future	4,551.0000	4,868.0000	6.966	0	0	0
2012/04/04	R186 2012/11/01	8.70	Call	Bond Future	5,863.0000	5,442.0000	(7.181)	0	0	0
2012/04/04	R186 2012/11/01	8.70	Put	Bond Future	4,953.0000	5,291.0000	6.824	0	0	0
2012/04/04	R186 2013/02/07			Bond Future	8.6740	8.7630	1.026	0.0000	0.0000	0
2012/04/04	R186 2013/02/07	8.50	Call	Bond Future	5,704.0000	5,320.0000	(6.732)	0	0	0
2012/04/04	R186 2013/02/07	8.50	Put	Bond Future	7,249.0000	7,643.0000	5.435	0	0	0
2012/04/04	R186 2013/02/07	8.55	Call	Bond Future	5,910.0000	5,517.0000	(6.650)	0	0	0
2012/04/04	R186 2013/02/07	8.55	Put	Bond Future	7,008.0000	7,393.0000	5.494	0	0	0
2012/04/04	R186 2013/02/07	8.45	Call	Bond Future	5,501.0000	5,126.0000	(6.817)	0	0	0
2012/04/04	R186 2013/02/07	8.45	Put	Bond Future	7,495.0000	7,899.0000	5.390	0	0	0
2012/04/04	R189 2012/05/03			Bond Future	215.3274	215.3341	0.003	0.0000	0.0000	0
2012/04/04	R189 2012/05/03	215.00	Call	Bond Future	327.0000	334.0000	2.141	0	0	0
2012/04/04	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R189 2012/05/03	215.05	Call	Bond Future	277.0000	284.0000	2.527	0	0	0
2012/04/04	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R189 2012/05/03	214.95	Call	Bond Future	377.0000	384.0000	1.857	0	0	0
2012/04/04	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R197 2012/05/03			Bond Future	257.0119	258.1999	0.462	0.0000	0.0000	1,044
2012/04/04	R197 2012/05/03	251.00	Call	Bond Future	6,012.0000	7,200.0000	19.760	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
2012/04/04	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R197 2012/05/03	251.05	Call	Bond Future	5,962.0000	7,150.0000	19.926	0	0	0
2012/04/04	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R197 2012/05/03	250.95	Call	Bond Future	6,062.0000	7,250.0000	19.597	0	0	0
2012/04/04	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R201 2012/05/03			Bond Future	6.0550	6.1370	1.354	0.0000	0.0000	1,845
2012/04/04	R201 2012/05/03	7.75	Call	Bond Future	4,113.0000	3,909.0000	(4.960)	0	0	0
2012/04/04	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R201 2012/05/03	7.80	Call	Bond Future	4,231.0000	4,027.0000	(4.822)	0	0	0
2012/04/04	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R201 2012/05/03	7.70	Call	Bond Future	3,994.0000	3,791.0000	(5.083)	0	0	0
2012/04/04	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R201 2012/08/02			Bond Future	6.0840	6.1760	1.512	0.0000	0.0000	0
2012/04/04	R201 2012/08/02	7.50	Call	Bond Future	3,169.0000	2,970.0000	(6.280)	0	0	0
2012/04/04	R201 2012/08/02	7.50	Put	Bond Future	30.0000	39.0000	30.000	0	0	0
2012/04/04	R201 2012/08/02	7.55	Call	Bond Future	3,274.0000	3,074.0000	(6.109)	0	0	0
2012/04/04	R201 2012/08/02	7.55	Put	Bond Future	27.0000	34.0000	25.926	0	0	0
2012/04/04	R201 2012/08/02	7.45	Call	Bond Future	3,065.0000	2,868.0000	(6.427)	0	0	0
2012/04/04	R201 2012/08/02	7.45	Put	Bond Future	35.0000	46.0000	31.429	0	0	0
2012/04/04	R201 2012/11/01			Bond Future	6.0620	6.1650	1.699	0.0000	0.0000	0
2012/04/04	R201 2012/11/01	6.50	Call	Bond Future	1,357.0000	1,220.0000	(10.096)	0	0	0
2012/04/04	R201 2012/11/01	6.50	Put	Bond Future	472.0000	544.0000	15.254	0	0	0
2012/04/04	R201 2012/11/01	6.55	Call	Bond Future	1,427.0000	1,286.0000	(9.881)	0	0	0
2012/04/04	R201 2012/11/01	6.55	Put	Bond Future	441.0000	509.0000	15.420	0	0	0
2012/04/04	R201 2012/11/01	6.45	Call	Bond Future	1,289.0000	1,156.0000	(10.318)	0	0	0
2012/04/04	R201 2012/11/01	6.45	Put	Bond Future	504.0000	580.0000	15.079	0	0	0
2012/04/04	R201 2013/02/07			Bond Future	6.0090	6.1290	1.997	0.0000	0.0000	0
2012/04/04	R201 2013/02/07	6.25	Call	Bond Future	1,118.0000	996.0000	(10.912)	0	0	0
2012/04/04	R201 2013/02/07	6.25	Put	Bond Future	689.0000	781.0000	13.353	0	0	0
2012/04/04	R201 2013/02/07	6.30	Call	Bond Future	1,172.0000	1,047.0000	(10.666)	0	0	0
2012/04/04	R201 2013/02/07	6.30	Put	Bond Future	654.0000	743.0000	13.609	0	0	0
2012/04/04	R201 2013/02/07	6.20	Call	Bond Future	1,065.0000	946.0000	(11.174)	0	0	0
2012/04/04	R201 2013/02/07	6.20	Put	Bond Future	725.0000	820.0000	13.103	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/04/04	R202 2012/05/03			Bond Future	191.3132	191.0326	(0.147)	0.0000	0.0000	37,082
2012/04/04	R202 2012/05/03	190.00	Call	Bond Future	1,313.0000	1,033.0000	(21.325)	0	0	0
2012/04/04	R202 2012/05/03	190.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R202 2012/05/03	190.05	Call	Bond Future	1,263.0000	983.0000	(22.169)	0	0	0
2012/04/04	R202 2012/05/03	190.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R202 2012/05/03	189.95	Call	Bond Future	1,363.0000	1,083.0000	(20.543)	0	0	0
2012/04/04	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R203 2012/05/03			Bond Future	7.3190	7.3990	1.093	0.0000	0.0000	3,923
2012/04/04	R203 2012/05/03	8.75	Call	Bond Future	6,167.0000	5,810.0000	(5.789)	0	0	0
2012/04/04	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R203 2012/05/03	8.80	Call	Bond Future	6,375.0000	6,018.0000	(5.600)	0	0	0
2012/04/04	R203 2012/05/03	8.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/04	R203 2012/05/03	8.70	Call	Bond Future	5,960.0000	5,603.0000	(5.990)	0	0	0
2012/04/04	R203 2012/05/03	8.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2012/04/04	R203 2012/05/03	7.00	Put	Bond Future	1,612.0000	1,905.0000	18.176	0	0	0
2012/04/04	R203 2012/05/03	7.00	Call	Bond Future	173.0000	108.0000	(37.572)	0	0	4,200
2012/04/04	R203 2012/05/03	7.15	Put	Bond Future	1,110.0000	1,355.0000	22.072	0	0	0
2012/04/04	R203 2012/05/03	7.15	Call	Bond Future	350.0000	238.0000	(32.000)	0	0	1,400
2012/04/04	R203 2012/05/03	7.45	Call	Bond Future	1,001.0000	776.0000	(22.478)	0	0	0
2012/04/04	R203 2012/05/03	7.45	Put	Bond Future	417.0000	549.0000	31.655	0	0	1,400
2012/04/04	R203 2012/05/03	7.80	Call	Bond Future	2,213.0000	1,895.0000	(14.370)	0	0	0
2012/04/04	R203 2012/05/03	7.80	Put	Bond Future	88.0000	127.0000	44.318	0	0	4,200
2012/04/04	R203 2012/08/02			Bond Future	7.4070	7.4930	1.161	0.0000	0.0000	0
2012/04/04	R203 2012/08/02	8.50	Call	Bond Future	4,902.0000	4,588.0000	(6.406)	0	0	0
2012/04/04	R203 2012/08/02	8.50	Put	Bond Future	351.0000	405.0000	15.385	0	0	0
2012/04/04	R203 2012/08/02	8.55	Call	Bond Future	5,073.0000	4,755.0000	(6.268)	0	0	0
2012/04/04	R203 2012/08/02	8.55	Put	Bond Future	320.0000	369.0000	15.313	0	0	0
2012/04/04	R203 2012/08/02	8.45	Call	Bond Future	4,729.0000	4,418.0000	(6.576)	0	0	0
2012/04/04	R203 2012/08/02	8.45	Put	Bond Future	381.0000	437.0000	14.698	0	0	0
2012/04/04	R203 2012/11/01			Bond Future	7.4810	7.5720	1.216	0.0000	0.0000	0
2012/04/04	R203 2012/11/01	7.75	Call	Bond Future	2,777.0000	2,559.0000	(7.850)	0	0	0
2012/04/04	R203 2012/11/01	7.75	Put	Bond Future	1,685.0000	1,838.0000	9.080	0	0	0
2012/04/04	R203 2012/11/01	7.80	Call	Bond Future	2,900.0000	2,675.0000	(7.759)	0	0	0
2012/04/04	R203 2012/11/01	7.80	Put	Bond Future	1,606.0000	1,752.0000	9.091	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
2012/04/04	R203 2012/11/01	7.70	Call	Bond Future	2,658.0000	2,444.0000	(8.051)	0	0	0
2012/04/04	R203 2012/11/01	7.70	Put	Bond Future	1,768.0000	1,925.0000	8.880	0	0	0
2012/04/04	R203 2013/02/07			Bond Future	7.5620	7.6600	1.296	0.0000	0.0000	0
2012/04/04	R203 2013/02/07	6.50	Call	Bond Future	917.0000	820.0000	(10.578)	0	0	0
2012/04/04	R203 2013/02/07	6.50	Put	Bond Future	5,138.0000	5,420.0000	5.489	0	0	0
2012/04/04	R203 2013/02/07	6.55	Call	Bond Future	967.0000	866.0000	(10.445)	0	0	0
2012/04/04	R203 2013/02/07	6.55	Put	Bond Future	4,985.0000	5,263.0000	5.577	0	0	0
2012/04/04	R203 2013/02/07	6.45	Call	Bond Future	870.0000	777.0000	(10.690)	0	0	0
2012/04/04	R203 2013/02/07	6.45	Put	Bond Future	5,295.0000	5,581.0000	5.401	0	0	0
2012/04/04	R204 2012/05/03			Bond Future	7.6250	7.7000	0.984	0.0000	0.0000	3,656
2012/04/04	R204 2012/05/03	8.75	Call	Bond Future	5,636.0000	5,249.0000	(6.867)	0	0	0
2012/04/04	R204 2012/05/03	8.75	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2012/04/04	R204 2012/05/03	8.80	Call	Bond Future	5,876.0000	5,489.0000	(6.586)	0	0	0
2012/04/04	R204 2012/05/03	8.80	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2012/04/04	R204 2012/05/03	8.70	Call	Bond Future	5,395.0000	5,009.0000	(7.155)	0	0	0
2012/04/04	R204 2012/05/03	8.70	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2012/04/04	R204 2012/05/03	7.00	Put	Bond Future	3,346.0000	3,716.0000	11.058	0	0	0
2012/04/04	R204 2012/05/03	7.00	Call	Bond Future	40.0000	22.0000	(45.000)	0	0	550
2012/04/04	R204 2012/05/03	7.75	Call	Bond Future	1,178.0000	935.0000	(20.628)	0	0	0
2012/04/04	R204 2012/05/03	7.75	Put	Bond Future	532.0000	677.0000	27.256	0	0	550
2012/04/04	R204 2012/08/02			Bond Future	7.7160	7.7950	1.024	0.0000	0.0000	0
2012/04/04	R204 2012/08/02	8.50	Call	Bond Future	4,568.0000	4,261.0000	(6.721)	0	0	0
2012/04/04	R204 2012/08/02	8.50	Put	Bond Future	737.0000	824.0000	11.805	0	0	0
2012/04/04	R204 2012/08/02	8.55	Call	Bond Future	4,755.0000	4,443.0000	(6.562)	0	0	0
2012/04/04	R204 2012/08/02	8.55	Put	Bond Future	685.0000	768.0000	12.117	0	0	0
2012/04/04	R204 2012/08/02	8.45	Call	Bond Future	4,384.0000	4,082.0000	(6.889)	0	0	0
2012/04/04	R204 2012/08/02	8.45	Put	Bond Future	792.0000	884.0000	11.616	0	0	0
2012/04/04	R204 2012/11/01			Bond Future	7.7920	7.8750	1.065	0.0000	0.0000	0
2012/04/04	R204 2012/11/01	8.00	Call	Bond Future	3,181.0000	2,951.0000	(7.230)	0	0	0
2012/04/04	R204 2012/11/01	8.00	Put	Bond Future	2,183.0000	2,353.0000	7.787	0	0	0
2012/04/04	R204 2012/11/01	8.05	Call	Bond Future	3,321.0000	3,085.0000	(7.106)	0	0	0
2012/04/04	R204 2012/11/01	8.05	Put	Bond Future	2,085.0000	2,249.0000	7.866	0	0	0
2012/04/04	R204 2012/11/01	7.95	Call	Bond Future	3,048.0000	2,823.0000	(7.382)	0	0	0
2012/04/04	R204 2012/11/01	7.95	Put	Bond Future	2,289.0000	2,463.0000	7.602	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
2012/04/04	R204 2013/02/07			Bond Future	7.8730	7.9610	1.118	0.0000	0.0000	0
2012/04/04	R204 2013/02/07	8.00	Call	Bond Future	3,438.0000	3,215.0000	(6.486)	0	0	0
2012/04/04	R204 2013/02/07	8.00	Put	Bond Future	2,851.0000	3,035.0000	6.454	0	0	0
2012/04/04	R204 2013/02/07	8.05	Call	Bond Future	3,566.0000	3,339.0000	(6.366)	0	0	0
2012/04/04	R204 2013/02/07	8.05	Put	Bond Future	2,749.0000	2,929.0000	6.548	0	0	0
2012/04/04	R204 2013/02/07	7.95	Call	Bond Future	3,316.0000	3,098.0000	(6.574)	0	0	0
2012/04/04	R204 2013/02/07	7.95	Put	Bond Future	2,960.0000	3,149.0000	6.385	0	0	0
2012/04/04	R206 2012/05/03			Bond Future	5.8180	5.9010	1.427	0.0000	0.0000	1,000
2012/04/04	R206 2012/05/03	7.50	Call	Bond Future	2,669.0000	2,535.0000	(5.021)	0	0	0
2012/04/04	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R206 2012/05/03	7.55	Call	Bond Future	2,747.0000	2,613.0000	(4.878)	0	0	0
2012/04/04	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R206 2012/05/03	7.45	Call	Bond Future	2,591.0000	2,457.0000	(5.172)	0	0	0
2012/04/04	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R206 2012/08/02			Bond Future	5.8220	5.9210	1.700	0.0000	0.0000	0
2012/04/04	R206 2012/08/02	7.25	Call	Bond Future	1,959.0000	1,826.0000	(6.789)	0	0	0
2012/04/04	R206 2012/08/02	7.25	Put	Bond Future	11.0000	15.0000	36.364	0	0	0
2012/04/04	R206 2012/08/02	7.30	Call	Bond Future	2,024.0000	1,891.0000	(6.571)	0	0	0
2012/04/04	R206 2012/08/02	7.30	Put	Bond Future	9.0000	12.0000	33.333	0	0	0
2012/04/04	R206 2012/08/02	7.20	Call	Bond Future	1,893.0000	1,761.0000	(6.973)	0	0	0
2012/04/04	R206 2012/08/02	7.20	Put	Bond Future	12.0000	17.0000	41.667	0	0	0
2012/04/04	R206 2012/11/01			Bond Future	5.7210	5.8410	2.098	0.0000	0.0000	0
2012/04/04	R206 2012/11/01	6.00	Call	Bond Future	619.0000	536.0000	(13.409)	0	0	0
2012/04/04	R206 2012/11/01	6.00	Put	Bond Future	298.0000	353.0000	18.456	0	0	0
2012/04/04	R206 2012/11/01	6.05	Call	Bond Future	656.0000	571.0000	(12.957)	0	0	0
2012/04/04	R206 2012/11/01	6.05	Put	Bond Future	277.0000	331.0000	19.495	0	0	0
2012/04/04	R206 2012/11/01	5.95	Call	Bond Future	583.0000	503.0000	(13.722)	0	0	0
2012/04/04	R206 2012/11/01	5.95	Put	Bond Future	319.0000	378.0000	18.495	0	0	0
2012/04/04	R206 2013/02/07			Bond Future	5.5090	5.6660	2.850	0.0000	0.0000	0
2012/04/04	R206 2013/02/07	6.00	Call	Bond Future	667.0000	575.0000	(13.793)	0	0	0
2012/04/04	R206 2013/02/07	6.00	Put	Bond Future	226.0000	275.0000	21.681	0	0	0
2012/04/04	R206 2013/02/07	6.05	Call	Bond Future	698.0000	605.0000	(13.324)	0	0	0
2012/04/04	R206 2013/02/07	6.05	Put	Bond Future	212.0000	261.0000	23.113	0	0	0
2012/04/04	R206 2013/02/07	5.95	Call	Bond Future	636.0000	547.0000	(13.994)	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
2012/04/04	R206 2013/02/07	5.95	Put	Bond Future	240.0000	292.0000	21.667	0	0	0
2012/04/04	R207 2012/05/03			Bond Future	7.8500	7.9250	0.955	0.0000	0.0000	21,736
2012/04/04	R207 2012/05/03	8.75	Call	Bond Future	4,872.0000	4,462.0000	(8.415)	0	0	0
2012/04/04	R207 2012/05/03	8.75	Put	Bond Future	17.0000	24.0000	41.176	0	0	0
2012/04/04	R207 2012/05/03	8.80	Call	Bond Future	5,128.0000	4,717.0000	(8.015)	0	0	0
2012/04/04	R207 2012/05/03	8.80	Put	Bond Future	12.0000	18.0000	50.000	0	0	0
2012/04/04	R207 2012/05/03	8.70	Call	Bond Future	4,616.0000	4,209.0000	(8.817)	0	0	0
2012/04/04	R207 2012/05/03	8.70	Put	Bond Future	23.0000	32.0000	39.130	0	0	0
2012/04/04	R207 2012/05/03	7.45	Put	Bond Future	2,440.0000	2,792.0000	14.426	0	0	0
2012/04/04	R207 2012/05/03	7.45	Call	Bond Future	179.0000	115.0000	(35.754)	0	0	2,400
2012/04/04	R207 2012/05/03	7.65	Put	Bond Future	1,563.0000	1,851.0000	18.426	0	0	0
2012/04/04	R207 2012/05/03	7.65	Call	Bond Future	441.0000	312.0000	(29.252)	0	0	800
2012/04/04	R207 2012/05/03	8.00	Call	Bond Future	1,376.0000	1,106.0000	(19.622)	0	0	0
2012/04/04	R207 2012/05/03	8.00	Put	Bond Future	545.0000	692.0000	26.972	0	0	800
2012/04/04	R207 2012/05/03	8.30	Call	Bond Future	2,632.0000	2,272.0000	(13.678)	0	0	0
2012/04/04	R207 2012/05/03	8.30	Put	Bond Future	165.0000	222.0000	34.545	0	0	2,400
2012/04/04	R207 2012/08/02			Bond Future	7.9410	8.0200	0.995	0.0000	0.0000	0
2012/04/04	R207 2012/08/02	8.75	Call	Bond Future	5,064.0000	4,731.0000	(6.576)	0	0	0
2012/04/04	R207 2012/08/02	8.75	Put	Bond Future	813.0000	906.0000	11.439	0	0	0
2012/04/04	R207 2012/08/02	8.80	Call	Bond Future	5,263.0000	4,925.0000	(6.422)	0	0	0
2012/04/04	R207 2012/08/02	8.80	Put	Bond Future	757.0000	845.0000	11.625	0	0	0
2012/04/04	R207 2012/08/02	8.70	Call	Bond Future	4,867.0000	4,539.0000	(6.739)	0	0	0
2012/04/04	R207 2012/08/02	8.70	Put	Bond Future	872.0000	970.0000	11.239	0	0	0
2012/04/04	R207 2012/11/01			Bond Future	8.0150	8.0970	1.023	0.0000	0.0000	0
2012/04/04	R207 2012/11/01	8.25	Call	Bond Future	3,653.0000	3,402.0000	(6.871)	0	0	0
2012/04/04	R207 2012/11/01	8.25	Put	Bond Future	2,429.0000	2,608.0000	7.369	0	0	0
2012/04/04	R207 2012/11/01	8.30	Call	Bond Future	3,805.0000	3,548.0000	(6.754)	0	0	0
2012/04/04	R207 2012/11/01	8.30	Put	Bond Future	2,323.0000	2,496.0000	7.447	0	0	0
2012/04/04	R207 2012/11/01	8.20	Call	Bond Future	3,504.0000	3,259.0000	(6.992)	0	0	0
2012/04/04	R207 2012/11/01	8.20	Put	Bond Future	2,539.0000	2,723.0000	7.247	0	0	0
2012/04/04	R207 2013/02/07			Bond Future	8.0950	8.1810	1.062	0.0000	0.0000	0
2012/04/04	R207 2013/02/07	8.25	Call	Bond Future	3,924.0000	3,682.0000	(6.167)	0	0	0
2012/04/04	R207 2013/02/07	8.25	Put	Bond Future	3,141.0000	3,334.0000	6.145	0	0	0
2012/04/04	R207 2013/02/07	8.30	Call	Bond Future	4,065.0000	3,818.0000	(6.076)	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
2012/04/04	R207 2013/02/07	8.30	Put	Bond Future	3,031.0000	3,219.0000	6.203	0	0	0
2012/04/04	R207 2013/02/07	8.20	Call	Bond Future	3,790.0000	3,553.0000	(6.253)	0	0	0
2012/04/04	R207 2013/02/07	8.20	Put	Bond Future	3,259.0000	3,457.0000	6.075	0	0	0
2012/04/04	R208 2012/05/03			Bond Future	7.9120	7.9810	0.872	0.0000	0.0000	10,000
2012/04/04	R208 2012/05/03	9.00	Call	Bond Future	6,262.0000	5,851.0000	(6.563)	0	0	0
2012/04/04	R208 2012/05/03	9.00	Put	Bond Future	7.0000	9.0000	28.571	0	0	0
2012/04/04	R208 2012/05/03	9.05	Call	Bond Future	6,534.0000	6,123.0000	(6.290)	0	0	0
2012/04/04	R208 2012/05/03	9.05	Put	Bond Future	4.0000	7.0000	75.000	0	0	0
2012/04/04	R208 2012/05/03	8.95	Call	Bond Future	5,989.0000	5,579.0000	(6.846)	0	0	0
2012/04/04	R208 2012/05/03	8.95	Put	Bond Future	9.0000	13.0000	44.444	0	0	0
2012/04/04	R208 2012/05/03	7.50	Put	Bond Future	2,705.0000	3,056.0000	12.976	0	0	0
2012/04/04	R208 2012/05/03	7.50	Call	Bond Future	188.0000	125.0000	(33.511)	0	0	3,000
2012/04/04	R208 2012/05/03	7.70	Put	Bond Future	1,747.0000	2,034.0000	16.428	0	0	0
2012/04/04	R208 2012/05/03	7.70	Call	Bond Future	462.0000	336.0000	(27.273)	0	0	1,000
2012/04/04	R208 2012/05/03	8.05	Call	Bond Future	1,449.0000	1,183.0000	(18.357)	0	0	0
2012/04/04	R208 2012/05/03	8.05	Put	Bond Future	625.0000	772.0000	23.520	0	0	1,000
2012/04/04	R208 2012/05/03	8.35	Call	Bond Future	2,781.0000	2,426.0000	(12.765)	0	0	0
2012/04/04	R208 2012/05/03	8.35	Put	Bond Future	196.0000	254.0000	29.592	0	0	3,000
2012/04/04	R208 2012/08/02			Bond Future	7.9930	8.0660	0.913	0.0000	0.0000	0
2012/04/04	R208 2012/08/02	8.75	Call	Bond Future	5,273.0000	4,945.0000	(6.220)	0	0	0
2012/04/04	R208 2012/08/02	8.75	Put	Bond Future	969.0000	1,067.0000	10.114	0	0	0
2012/04/04	R208 2012/08/02	8.80	Call	Bond Future	5,484.0000	5,151.0000	(6.072)	0	0	0
2012/04/04	R208 2012/08/02	8.80	Put	Bond Future	904.0000	998.0000	10.398	0	0	0
2012/04/04	R208 2012/08/02	8.70	Call	Bond Future	5,065.0000	4,742.0000	(6.377)	0	0	0
2012/04/04	R208 2012/08/02	8.70	Put	Bond Future	1,037.0000	1,140.0000	9.932	0	0	0
2012/04/04	R208 2012/11/01			Bond Future	8.0630	8.1390	0.943	0.0000	0.0000	0
2012/04/04	R208 2012/11/01	8.25	Call	Bond Future	3,802.0000	3,552.0000	(6.575)	0	0	0
2012/04/04	R208 2012/11/01	8.25	Put	Bond Future	2,741.0000	2,924.0000	6.676	0	0	0
2012/04/04	R208 2012/11/01	8.30	Call	Bond Future	3,963.0000	3,708.0000	(6.435)	0	0	0
2012/04/04	R208 2012/11/01	8.30	Put	Bond Future	2,621.0000	2,799.0000	6.791	0	0	0
2012/04/04	R208 2012/11/01	8.20	Call	Bond Future	3,648.0000	3,404.0000	(6.689)	0	0	0
2012/04/04	R208 2012/11/01	8.20	Put	Bond Future	2,869.0000	3,058.0000	6.588	0	0	0
2012/04/04	R208 2013/02/07			Bond Future	8.1370	8.2170	0.983	0.0000	0.0000	0
2012/04/04	R208 2013/02/07	8.00	Call	Bond Future	3,487.0000	3,268.0000	(6.280)	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
2012/04/04	R208 2013/02/07	8.00	Put	Bond Future	4,253.0000	4,478.0000	5.290	0	0	0
2012/04/04	R208 2013/02/07	8.05	Call	Bond Future	3,620.0000	3,396.0000	(6.188)	0	0	0
2012/04/04	R208 2013/02/07	8.05	Put	Bond Future	4,105.0000	4,325.0000	5.359	0	0	0
2012/04/04	R208 2013/02/07	7.95	Call	Bond Future	3,357.0000	3,143.0000	(6.375)	0	0	0
2012/04/04	R208 2013/02/07	7.95	Put	Bond Future	4,404.0000	4,634.0000	5.223	0	0	0
2012/04/04	R209 2012/05/03			Bond Future	8.9030	8.9680	0.730	0.0000	0.0000	3,028
2012/04/04	R209 2012/05/03	9.00	Call	Bond Future	1,813.0000	1,507.0000	(16.878)	0	0	0
2012/04/04	R209 2012/05/03	9.00	Put	Bond Future	1,067.0000	1,262.0000	18.276	0	0	0
2012/04/04	R209 2012/05/03	9.05	Call	Bond Future	2,045.0000	1,717.0000	(16.039)	0	0	0
2012/04/04	R209 2012/05/03	9.05	Put	Bond Future	919.0000	1,092.0000	18.825	0	0	0
2012/04/04	R209 2012/05/03	8.95	Call	Bond Future	1,598.0000	1,313.0000	(17.835)	0	0	0
2012/04/04	R209 2012/05/03	8.95	Put	Bond Future	1,235.0000	1,451.0000	17.490	0	0	0
2012/04/04	R209 2012/08/02			Bond Future	8.9770	9.0430	0.735	0.0000	0.0000	0
2012/04/04	R209 2012/08/02	9.25	Call	Bond Future	4,757.0000	4,440.0000	(6.664)	0	0	0
2012/04/04	R209 2012/08/02	9.25	Put	Bond Future	2,716.0000	2,901.0000	6.811	0	0	0
2012/04/04	R209 2012/08/02	9.30	Call	Bond Future	4,975.0000	4,650.0000	(6.533)	0	0	0
2012/04/04	R209 2012/08/02	9.30	Put	Bond Future	2,570.0000	2,747.0000	6.887	0	0	0
2012/04/04	R209 2012/08/02	9.20	Call	Bond Future	4,542.0000	4,233.0000	(6.803)	0	0	0
2012/04/04	R209 2012/08/02	9.20	Put	Bond Future	2,868.0000	3,061.0000	6.729	0	0	0
2012/04/04	R209 2012/11/01			Bond Future	9.0420	9.1110	0.763	0.0000	0.0000	0
2012/04/04	R209 2012/11/01	9.00	Call	Bond Future	4,648.0000	4,371.0000	(5.960)	0	0	0
2012/04/04	R209 2012/11/01	9.00	Put	Bond Future	4,966.0000	5,208.0000	4.873	0	0	0
2012/04/04	R209 2012/11/01	9.05	Call	Bond Future	4,836.0000	4,552.0000	(5.873)	0	0	0
2012/04/04	R209 2012/11/01	9.05	Put	Bond Future	4,776.0000	5,010.0000	4.899	0	0	0
2012/04/04	R209 2012/11/01	8.95	Call	Bond Future	4,469.0000	4,198.0000	(6.064)	0	0	0
2012/04/04	R209 2012/11/01	8.95	Put	Bond Future	5,169.0000	5,416.0000	4.778	0	0	0
2012/04/04	R209 2013/02/07			Bond Future	9.1110	9.1820	0.779	0.0000	0.0000	0
2012/04/04	R209 2013/02/07	9.00	Call	Bond Future	5,316.0000	5,039.0000	(5.211)	0	0	0
2012/04/04	R209 2013/02/07	9.00	Put	Bond Future	6,151.0000	6,401.0000	4.064	0	0	0
2012/04/04	R209 2013/02/07	9.05	Call	Bond Future	5,492.0000	5,210.0000	(5.135)	0	0	0
2012/04/04	R209 2013/02/07	9.05	Put	Bond Future	5,949.0000	6,193.0000	4.102	0	0	0
2012/04/04	R209 2013/02/07	8.95	Call	Bond Future	5,142.0000	4,871.0000	(5.270)	0	0	0
2012/04/04	R209 2013/02/07	8.95	Put	Bond Future	6,358.0000	6,614.0000	4.026	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
2012/04/04	R210 2012/05/03			Bond Future	141.8884	140.9777	(0.642)	0.0000	0.0000	925
2012/04/04	R210 2012/05/03	139.00	Call	Bond Future	2,888.0000	1,978.0000	(31.510)	0	0	0
2012/04/04	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R210 2012/05/03	139.05	Call	Bond Future	2,838.0000	1,928.0000	(32.065)	0	0	0
2012/04/04	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R210 2012/05/03	138.95	Call	Bond Future	2,938.0000	2,028.0000	(30.973)	0	0	0
2012/04/04	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R211 2012/05/03			Bond Future	119.2873	119.2947	0.006	0.0000	0.0000	480
2012/04/04	R211 2012/05/03	118.20	Call	Bond Future	1,087.0000	1,095.0000	0.736	0	0	0
2012/04/04	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R211 2012/05/03	118.25	Call	Bond Future	1,037.0000	1,045.0000	0.771	0	0	0
2012/04/04	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R211 2012/05/03	118.15	Call	Bond Future	1,137.0000	1,145.0000	0.704	0	0	0
2012/04/04	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R212 2012/05/03			Bond Future	117.9065	117.8167	(0.076)	0.0000	0.0000	3,252
2012/04/04	R212 2012/05/03	115.30	Call	Bond Future	2,607.0000	2,517.0000	(3.452)	0	0	0
2012/04/04	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R212 2012/05/03	115.35	Call	Bond Future	2,557.0000	2,467.0000	(3.520)	0	0	0
2012/04/04	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R212 2012/05/03	115.25	Call	Bond Future	2,657.0000	2,567.0000	(3.387)	0	0	0
2012/04/04	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R213 2012/05/03			Bond Future	8.7940	8.8690	0.853	0.0000	0.0000	4,435
2012/04/04	R213 2012/05/03	9.25	Call	Bond Future	3,860.0000	3,357.0000	(13.031)	0	0	0
2012/04/04	R213 2012/05/03	9.25	Put	Bond Future	333.0000	426.0000	27.928	0	0	0
2012/04/04	R213 2012/05/03	9.30	Call	Bond Future	4,176.0000	3,659.0000	(12.380)	0	0	0
2012/04/04	R213 2012/05/03	9.30	Put	Bond Future	276.0000	355.0000	28.623	0	0	0
2012/04/04	R213 2012/05/03	9.20	Call	Bond Future	3,552.0000	3,063.0000	(13.767)	0	0	0
2012/04/04	R213 2012/05/03	9.20	Put	Bond Future	400.0000	507.0000	26.750	0	0	0
2012/04/04	R213 2012/08/02			Bond Future	8.8700	8.9470	0.868	0.0000	0.0000	0
2012/04/04	R213 2012/08/02	9.25	Call	Bond Future	5,336.0000	4,940.0000	(7.421)	0	0	0
2012/04/04	R213 2012/08/02	9.25	Put	Bond Future	2,424.0000	2,631.0000	8.540	0	0	0
2012/04/04	R213 2012/08/02	9.30	Call	Bond Future	5,572.0000	5,168.0000	(7.251)	0	0	0
2012/04/04	R213 2012/08/02	9.30	Put	Bond Future	2,288.0000	2,487.0000	8.698	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
2012/04/04	R213 2012/08/02	9.20	Call	Bond Future	5,103.0000	4,716.0000	(7.584)	0	0	0
2012/04/04	R213 2012/08/02	9.20	Put	Bond Future	2,565.0000	2,781.0000	8.421	0	0	0
2012/04/04	R213 2012/11/01			Bond Future	8.9400	9.0190	0.884	0.0000	0.0000	0
2012/04/04	R213 2012/11/01	9.00	Call	Bond Future	5,100.0000	4,763.0000	(6.608)	0	0	0
2012/04/04	R213 2012/11/01	9.00	Put	Bond Future	4,636.0000	4,909.0000	5.889	0	0	0
2012/04/04	R213 2012/11/01	9.05	Call	Bond Future	5,302.0000	4,957.0000	(6.507)	0	0	0
2012/04/04	R213 2012/11/01	9.05	Put	Bond Future	4,455.0000	4,720.0000	5.948	0	0	0
2012/04/04	R213 2012/11/01	8.95	Call	Bond Future	4,908.0000	4,579.0000	(6.703)	0	0	0
2012/04/04	R213 2012/11/01	8.95	Put	Bond Future	4,830.0000	5,111.0000	5.818	0	0	0
2012/04/04	R213 2013/02/07			Bond Future	9.0150	9.0970	0.910	0.0000	0.0000	0
2012/04/04	R213 2013/02/07	9.00	Call	Bond Future	5,772.0000	5,437.0000	(5.804)	0	0	0
2012/04/04	R213 2013/02/07	9.00	Put	Bond Future	5,887.0000	6,175.0000	4.892	0	0	0
2012/04/04	R213 2013/02/07	9.05	Call	Bond Future	5,967.0000	5,625.0000	(5.732)	0	0	0
2012/04/04	R213 2013/02/07	9.05	Put	Bond Future	5,700.0000	5,981.0000	4.930	0	0	0
2012/04/04	R213 2013/02/07	8.95	Call	Bond Future	5,588.0000	5,259.0000	(5.888)	0	0	0
2012/04/04	R213 2013/02/07	8.95	Put	Bond Future	6,087.0000	6,382.0000	4.846	0	0	0
2012/04/04	R214 2012/05/03			Bond Future	8.9530	9.0170	0.715	0.0000	0.0000	1,530
2012/04/04	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/05/03	8.80	Put	Bond Future	1,252.0000	1,765.0000	40.974	0	0	0
2012/04/04	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/05/03	8.81	Put	Bond Future	1,169.0000	1,682.0000	43.884	0	0	0
2012/04/04	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/05/03	8.79	Put	Bond Future	1,335.0000	1,848.0000	38.427	0	0	0
2012/04/04	R214 2012/08/02			Bond Future	9.0230	9.0900	0.743	0.0000	0.0000	0
2012/04/04	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/08/02	8.80	Put	Bond Future	1,811.0000	2,341.0000	29.266	0	0	0
2012/04/04	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/08/02	8.81	Put	Bond Future	1,728.0000	2,258.0000	30.671	0	0	0
2012/04/04	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/04	R214 2012/08/02	8.79	Put	Bond Future	1,894.0000	2,424.0000	27.983	0	0	0
Total										310211.00