



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/04/2012

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
2012/04/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	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
2012/04/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	AL7T 2012/05/03			Index Future	422.6710	422.5400	(0.031)	0.0000	0.0000	13
2012/04/13	AL7T 2012/08/02			Index Future	428.6900	428.5480	(0.033)	0.0000	0.0000	0
2012/04/13	ALBI 2012/05/03			Index Future	383.8980	384.0300	0.034	0.0000	0.0000	899
2012/04/13	ALBI 2012/08/02			Index Future	389.3650	389.4910	0.032	0.0000	0.0000	118
2012/04/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	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
2012/04/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	CAAW2012/04/20			Any day expiry	7.9065	7.9395	0.417	0.0000	0.0000	0
2012/04/13	CAAW2012/04/20	8.10	Call	Any day expiry	21.0000	21.0000	0.000	0	0	0
2012/04/13	CAAW2012/04/20	8.10	Put	Any day expiry	215.0000	182.0000	(15.349)	0	0	0
2012/04/13	CAAW2012/04/20	8.15	Call	Any day expiry	15.0000	15.0000	0.000	0	0	0
2012/04/13	CAAW2012/04/20	8.15	Put	Any day expiry	259.0000	226.0000	(12.741)	0	0	0
2012/04/13	CAAW2012/04/20	8.05	Call	Any day expiry	29.0000	30.0000	3.448	0	0	0
2012/04/13	CAAW2012/04/20	8.05	Put	Any day expiry	173.0000	141.0000	(18.497)	0	0	0
2012/04/13	CAAY 2012/04/30			Can-Do Future	0.0736	0.0832	13.043	0.0000	0.0000	12,500
2012/04/13	CAAZ 2012/06/18			Can-Do Future	0.1441	0.1551	7.634	0.0000	0.0000	5,670
2012/04/13	CABA 2012/06/18			Can-Do Future	0.2008	0.2033	1.245	0.0000	0.0000	8,000
2012/04/13	CABB 2012/06/18			Can-Do Future	0.0123	0.0120	(2.439)	0.0000	0.0000	8,000
2012/04/13	CABC 2012/06/18			Can-Do Future	0.2178	0.2166	(0.551)	0.0000	0.0000	16,000
2012/04/13	CABD 2012/06/18			Can-Do Future	0.0068	0.0061	(10.294)	0.0000	0.0000	16,000
2012/04/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/04/13	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
2012/04/13	DAAE 2012/04/30			Any day expiry	6.5428	6.5534	0.162	0.0000	0.0000	1,000
2012/04/13	DAAE 2012/04/30	6.50	Call	Any day expiry	90.0000	95.0000	5.556	0	0	0
2012/04/13	DAAE 2012/04/30	6.50	Put	Any day expiry	47.0000	42.0000	(10.638)	0	0	0
2012/04/13	DAAE 2012/04/30	6.55	Call	Any day expiry	61.0000	64.0000	4.918	0	0	0
2012/04/13	DAAE 2012/04/30	6.55	Put	Any day expiry	68.0000	61.0000	(10.294)	0	0	0
2012/04/13	DAAE 2012/04/30	6.45	Call	Any day expiry	125.0000	131.0000	4.800	0	0	0
2012/04/13	DAAE 2012/04/30	6.45	Put	Any day expiry	32.0000	28.0000	(12.500)	0	0	0
2012/04/13	DAAF 2012/04/30			Any day expiry	8.2511	8.2336	(0.212)	0.0000	0.0000	1,000
2012/04/13	DAAF 2012/04/30	8.00	Call	Any day expiry	266.0000	249.0000	(6.391)	0	0	0
2012/04/13	DAAF 2012/04/30	8.00	Put	Any day expiry	15.0000	15.0000	0.000	0	0	0
2012/04/13	DAAF 2012/04/30	8.05	Call	Any day expiry	222.0000	206.0000	(7.207)	0	0	0
2012/04/13	DAAF 2012/04/30	8.05	Put	Any day expiry	21.0000	22.0000	4.762	0	0	0
2012/04/13	DAAF 2012/04/30	7.95	Call	Any day expiry	311.0000	294.0000	(5.466)	0	0	0
2012/04/13	DAAF 2012/04/30	7.95	Put	Any day expiry	10.0000	10.0000	0.000	0	0	0
2012/04/13	GOVI 2012/05/03			GOVI	384.9850	385.0690	0.022	0.0000	0.0000	204
2012/04/13	GOVI 2012/05/03	382.00	Call	GOVI	29,850.0000	30,690.0000	2.814	0	0	0
2012/04/13	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GOVI 2012/05/03	382.01	Call	GOVI	29,750.0000	30,590.0000	2.824	0	0	0
2012/04/13	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GOVI 2012/05/03	381.99	Call	GOVI	29,950.0000	30,790.0000	2.805	0	0	0
2012/04/13	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GOVI 2012/08/02			GOVI	390.4670	390.5440	0.020	0.0000	0.0000	26
2012/04/13	GOVI 2012/08/02	390.00	Call	GOVI	4,670.0000	5,440.0000	16.488	0	0	0
2012/04/13	GOVI 2012/08/02	390.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GOVI 2012/08/02	390.01	Call	GOVI	4,570.0000	5,340.0000	16.849	0	0	0
2012/04/13	GOVI 2012/08/02	390.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GOVI 2012/08/02	389.99	Call	GOVI	4,770.0000	5,540.0000	16.143	0	0	0
2012/04/13	GOVI 2012/08/02	389.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/04/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/04/13	IGOV 2012/05/03			Index Future	172.7160	172.9340	0.126	0.0000	0.0000	563
2012/04/13	IGOV 2012/08/02			Index Future	175.1750	175.3930	0.124	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
2012/04/13	ILBI	2012/05/03			Index Future	467.8600	468.0000	0.030	0.0000	0.0000	0
2012/04/13	ILBI	2012/08/02			Index Future	474.5080	474.6500	0.030	0.0000	0.0000	169
2012/04/13	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/04/13	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/04/13	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/04/13	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/04/13	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/04/13	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/04/13	JBAF	2012/04/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	0
2012/04/13	JBAF	2012/05/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/04/13	JBAF	2012/06/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	2,890
2012/04/13	JBAF	2012/07/18			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	0
2012/04/13	JBAF	2012/08/15			Jibar Tradeable Future	5.6700	5.6700	0.000	0.0000	0.0000	0
2012/04/13	JBAF	2012/09/19			Jibar Tradeable Future	5.7000	5.7000	0.000	0.0000	0.0000	44,760
2012/04/13	JBAF	2012/12/19			Jibar Tradeable Future	5.8200	5.8200	0.000	0.0000	0.0000	840
2012/04/13	JBAF	2013/03/20			Jibar Tradeable Future	5.9900	5.9900	0.000	0.0000	0.0000	790
2012/04/13	JBAF	2013/06/19			Jibar Tradeable Future	6.1800	6.1800	0.000	0.0000	0.0000	500
2012/04/13	JBAF	2013/09/18			Jibar Tradeable Future	6.3800	6.3800	0.000	0.0000	0.0000	1,700
2012/04/13	JBAF	2013/12/18			Jibar Tradeable Future	6.5800	6.5800	0.000	0.0000	0.0000	1,500
2012/04/13	JBAF	2014/03/19			Jibar Tradeable Future	6.7900	6.7900	0.000	0.0000	0.0000	0
2012/04/13	R157	2012/05/03			Bond Future	6.7120	6.7320	0.298	0.0000	0.0000	12,719
2012/04/13	R157	2012/05/03	8.25	Call	Bond Future	4,978.0000	4,911.0000	(1.346)	0	0	0
2012/04/13	R157	2012/05/03	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R157	2012/05/03	8.30	Call	Bond Future	5,135.0000	5,069.0000	(1.285)	0	0	0
2012/04/13	R157	2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R157	2012/05/03	8.20	Call	Bond Future	4,820.0000	4,754.0000	(1.369)	0	0	0
2012/04/13	R157	2012/05/03	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R157	2012/05/03	6.25	Put	Bond Future	1,562.0000	1,625.0000	4.033	0	0	0
2012/04/13	R157	2012/05/03	6.25	Call	Bond Future	13.0000	10.0000	(23.077)	0	0	1,500

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
2012/04/13	R157 2012/05/03	6.50	Call	Bond Future	106.0000	87.0000	(17.925)	0	0	1,500
2012/04/13	R157 2012/05/03	6.50	Put	Bond Future	813.0000	861.0000	5.904	0	0	1,500
2012/04/13	R157 2012/05/03	6.75	Call	Bond Future	424.0000	379.0000	(10.613)	0	0	1,500
2012/04/13	R157 2012/05/03	6.75	Put	Bond Future	298.0000	319.0000	7.047	0	0	1,500
2012/04/13	R157 2012/05/03	7.35	Call	Bond Future	2,102.0000	2,035.0000	(3.187)	0	0	0
2012/04/13	R157 2012/05/03	7.35	Put	Bond Future	4.0000	4.0000	0.000	0	0	1,500
2012/04/13	R157 2012/08/02			Bond Future	6.8000	6.8220	0.324	0.0000	0.0000	0
2012/04/13	R157 2012/08/02	8.00	Call	Bond Future	3,661.0000	3,596.0000	(1.775)	0	0	0
2012/04/13	R157 2012/08/02	8.00	Put	Bond Future	45.0000	47.0000	4.444	0	0	0
2012/04/13	R157 2012/08/02	8.05	Call	Bond Future	3,802.0000	3,736.0000	(1.736)	0	0	0
2012/04/13	R157 2012/08/02	8.05	Put	Bond Future	38.0000	40.0000	5.263	0	0	0
2012/04/13	R157 2012/08/02	7.95	Call	Bond Future	3,520.0000	3,455.0000	(1.847)	0	0	0
2012/04/13	R157 2012/08/02	7.95	Put	Bond Future	52.0000	54.0000	3.846	0	0	0
2012/04/13	R157 2012/11/01			Bond Future	6.8600	6.8850	0.364	0.0000	0.0000	0
2012/04/13	R157 2012/11/01	7.00	Call	Bond Future	1,398.0000	1,356.0000	(3.004)	0	0	0
2012/04/13	R157 2012/11/01	7.00	Put	Bond Future	1,003.0000	1,032.0000	2.891	0	0	0
2012/04/13	R157 2012/11/01	7.05	Call	Bond Future	1,479.0000	1,436.0000	(2.907)	0	0	0
2012/04/13	R157 2012/11/01	7.05	Put	Bond Future	944.0000	971.0000	2.860	0	0	0
2012/04/13	R157 2012/11/01	6.95	Call	Bond Future	1,320.0000	1,279.0000	(3.106)	0	0	0
2012/04/13	R157 2012/11/01	6.95	Put	Bond Future	1,066.0000	1,096.0000	2.814	0	0	0
2012/04/13	R157 2013/02/07			Bond Future	6.9270	6.9550	0.404	0.0000	0.0000	0
2012/04/13	R157 2013/02/07	6.75	Call	Bond Future	1,154.0000	1,120.0000	(2.946)	0	0	0
2012/04/13	R157 2013/02/07	6.75	Put	Bond Future	1,608.0000	1,645.0000	2.301	0	0	0
2012/04/13	R157 2013/02/07	6.80	Call	Bond Future	1,214.0000	1,178.0000	(2.965)	0	0	0
2012/04/13	R157 2013/02/07	6.80	Put	Bond Future	1,539.0000	1,575.0000	2.339	0	0	0
2012/04/13	R157 2013/02/07	6.70	Call	Bond Future	1,096.0000	1,062.0000	(3.102)	0	0	0
2012/04/13	R157 2013/02/07	6.70	Put	Bond Future	1,678.0000	1,716.0000	2.265	0	0	0
2012/04/13	R186 2012/05/03			Bond Future	8.4610	8.4450	(0.189)	0.0000	0.0000	30,792
2012/04/13	R186 2012/05/03	9.00	Call	Bond Future	5,049.0000	5,168.0000	2.357	0	0	0
2012/04/13	R186 2012/05/03	9.00	Put	Bond Future	189.0000	159.0000	(15.873)	0	0	0
2012/04/13	R186 2012/05/03	9.05	Call	Bond Future	5,445.0000	5,569.0000	2.277	0	0	0
2012/04/13	R186 2012/05/03	9.05	Put	Bond Future	149.0000	124.0000	(16.779)	0	0	0
2012/04/13	R186 2012/05/03	8.95	Call	Bond Future	4,659.0000	4,773.0000	2.447	0	0	0
2012/04/13	R186 2012/05/03	8.95	Put	Bond Future	238.0000	203.0000	(14.706)	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
2012/04/13	R186 2012/05/03	7.90	Put	Bond Future	5,515.0000	5,365.0000	(2.720)	0	0	0
2012/04/13	R186 2012/05/03	7.90	Call	Bond Future	128.0000	127.0000	(0.781)	0	0	2,250
2012/04/13	R186 2012/05/03	8.20	Put	Bond Future	3,045.0000	2,906.0000	(4.565)	0	0	0
2012/04/13	R186 2012/05/03	8.20	Call	Bond Future	582.0000	592.0000	1.718	0	0	750
2012/04/13	R186 2012/05/03	8.50	Call	Bond Future	1,696.0000	1,742.0000	2.712	0	0	0
2012/04/13	R186 2012/05/03	8.50	Put	Bond Future	1,334.0000	1,231.0000	(7.721)	0	0	750
2012/04/13	R186 2012/05/03	8.85	Call	Bond Future	3,905.0000	4,006.0000	2.586	0	0	0
2012/04/13	R186 2012/05/03	8.85	Put	Bond Future	368.0000	320.0000	(13.043)	0	0	2,250
2012/04/13	R186 2012/08/02			Bond Future	8.5460	8.5290	(0.199)	0.0000	0.0000	630
2012/04/13	R186 2012/08/02	8.75	Call	Bond Future	4,559.0000	4,636.0000	1.689	0	0	0
2012/04/13	R186 2012/08/02	8.75	Put	Bond Future	2,721.0000	2,643.0000	(2.867)	0	0	0
2012/04/13	R186 2012/08/02	8.80	Call	Bond Future	4,826.0000	4,907.0000	1.678	0	0	0
2012/04/13	R186 2012/08/02	8.80	Put	Bond Future	2,544.0000	2,470.0000	(2.909)	0	0	0
2012/04/13	R186 2012/08/02	8.70	Call	Bond Future	4,302.0000	4,377.0000	1.743	0	0	0
2012/04/13	R186 2012/08/02	8.70	Put	Bond Future	2,911.0000	2,830.0000	(2.783)	0	0	0
2012/04/13	R186 2012/08/02	8.25	Put	Bond Future	5,097.0000	4,988.0000	(2.139)	0	0	0
2012/04/13	R186 2012/08/02	8.25	Call	Bond Future	2,354.0000	2,400.0000	1.954	0	0	8,750
2012/04/13	R186 2012/08/02	8.66	Call	Bond Future	4,103.0000	4,175.0000	1.755	0	0	0
2012/04/13	R186 2012/08/02	8.66	Put	Bond Future	3,071.0000	2,988.0000	(2.703)	0	0	276
2012/04/13	R186 2012/08/02	7.66	Put	Bond Future	9,314.0000	9,177.0000	(1.471)	0	0	0
2012/04/13	R186 2012/08/02	7.66	Call	Bond Future	819.0000	837.0000	2.198	0	0	276
2012/04/13	R186 2012/08/02	7.76	Put	Bond Future	8,489.0000	8,355.0000	(1.579)	0	0	0
2012/04/13	R186 2012/08/02	7.76	Call	Bond Future	997.0000	1,018.0000	2.106	0	0	43
2012/04/13	R186 2012/08/02	8.76	Call	Bond Future	4,611.0000	4,690.0000	1.713	0	0	0
2012/04/13	R186 2012/08/02	8.76	Put	Bond Future	2,684.0000	2,608.0000	(2.832)	0	0	43
2012/04/13	R186 2012/08/02	8.00	Put	Bond Future	6,697.0000	6,575.0000	(1.822)	0	0	0
2012/04/13	R186 2012/08/02	8.00	Call	Bond Future	1,564.0000	1,597.0000	2.110	0	0	199
2012/04/13	R186 2012/08/02	9.00	Call	Bond Future	5,961.0000	6,053.0000	1.543	0	0	0
2012/04/13	R186 2012/08/02	9.00	Put	Bond Future	1,927.0000	1,864.0000	(3.269)	0	0	199
2012/04/13	R186 2012/11/01			Bond Future	8.6190	8.6020	(0.197)	0.0000	0.0000	0
2012/04/13	R186 2012/11/01	8.75	Call	Bond Future	5,827.0000	5,899.0000	1.236	0	0	0
2012/04/13	R186 2012/11/01	8.75	Put	Bond Future	4,663.0000	4,583.0000	(1.716)	0	0	0
2012/04/13	R186 2012/11/01	8.80	Call	Bond Future	6,070.0000	6,144.0000	1.219	0	0	0
2012/04/13	R186 2012/11/01	8.80	Put	Bond Future	4,467.0000	4,389.0000	(1.746)	0	0	0
2012/04/13	R186 2012/11/01	8.70	Call	Bond Future	5,595.0000	5,665.0000	1.251	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
2012/04/13	R186 2012/11/01	8.70	Put	Bond Future	4,874.0000	4,791.0000	(1.703)	0	0	0
2012/04/13	R186 2013/02/07			Bond Future	8.6970	8.6800	(0.195)	0.0000	0.0000	0
2012/04/13	R186 2013/02/07	8.50	Call	Bond Future	5,319.0000	5,381.0000	1.166	0	0	0
2012/04/13	R186 2013/02/07	8.50	Put	Bond Future	7,066.0000	6,978.0000	(1.245)	0	0	0
2012/04/13	R186 2013/02/07	8.55	Call	Bond Future	5,523.0000	5,586.0000	1.141	0	0	0
2012/04/13	R186 2013/02/07	8.55	Put	Bond Future	6,823.0000	6,736.0000	(1.275)	0	0	0
2012/04/13	R186 2013/02/07	8.45	Call	Bond Future	5,119.0000	5,179.0000	1.172	0	0	0
2012/04/13	R186 2013/02/07	8.45	Put	Bond Future	7,315.0000	7,226.0000	(1.217)	0	0	0
2012/04/13	R189 2012/05/03			Bond Future	215.3712	215.3778	0.003	0.0000	0.0000	0
2012/04/13	R189 2012/05/03	215.00	Call	Bond Future	371.0000	378.0000	1.887	0	0	0
2012/04/13	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R189 2012/05/03	215.05	Call	Bond Future	321.0000	328.0000	2.181	0	0	0
2012/04/13	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R189 2012/05/03	214.95	Call	Bond Future	421.0000	428.0000	1.663	0	0	0
2012/04/13	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R197 2012/05/03			Bond Future	258.3459	258.3709	0.010	0.0000	0.0000	1,044
2012/04/13	R197 2012/05/03	251.00	Call	Bond Future	7,346.0000	7,371.0000	0.340	0	0	0
2012/04/13	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R197 2012/05/03	251.05	Call	Bond Future	7,296.0000	7,321.0000	0.343	0	0	0
2012/04/13	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R197 2012/05/03	250.95	Call	Bond Future	7,396.0000	7,421.0000	0.338	0	0	0
2012/04/13	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R201 2012/05/03			Bond Future	6.0310	6.0460	0.249	0.0000	0.0000	1,845
2012/04/13	R201 2012/05/03	7.75	Call	Bond Future	4,172.0000	4,135.0000	(0.887)	0	0	0
2012/04/13	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R201 2012/05/03	7.80	Call	Bond Future	4,291.0000	4,253.0000	(0.886)	0	0	0
2012/04/13	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R201 2012/05/03	7.70	Call	Bond Future	4,054.0000	4,017.0000	(0.913)	0	0	0
2012/04/13	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R201 2012/08/02			Bond Future	6.0620	6.0790	0.280	0.0000	0.0000	0
2012/04/13	R201 2012/08/02	7.50	Call	Bond Future	3,193.0000	3,155.0000	(1.190)	0	0	0
2012/04/13	R201 2012/08/02	7.50	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/04/13	R201 2012/08/02	7.55	Call	Bond Future	3,301.0000	3,263.0000	(1.151)	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
2012/04/13	R201 2012/08/02	7.55	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2012/04/13	R201 2012/08/02	7.45	Call	Bond Future	3,086.0000	3,048.0000	(1.231)	0	0	0
2012/04/13	R201 2012/08/02	7.45	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2012/04/13	R201 2012/11/01			Bond Future	6.0380	6.0590	0.348	0.0000	0.0000	0
2012/04/13	R201 2012/11/01	6.50	Call	Bond Future	1,322.0000	1,291.0000	(2.345)	0	0	0
2012/04/13	R201 2012/11/01	6.50	Put	Bond Future	388.0000	400.0000	3.093	0	0	0
2012/04/13	R201 2012/11/01	6.55	Call	Bond Future	1,394.0000	1,362.0000	(2.296)	0	0	0
2012/04/13	R201 2012/11/01	6.55	Put	Bond Future	359.0000	370.0000	3.064	0	0	0
2012/04/13	R201 2012/11/01	6.45	Call	Bond Future	1,252.0000	1,221.0000	(2.476)	0	0	0
2012/04/13	R201 2012/11/01	6.45	Put	Bond Future	418.0000	430.0000	2.871	0	0	0
2012/04/13	R201 2013/02/07			Bond Future	5.9860	6.0090	0.384	0.0000	0.0000	0
2012/04/13	R201 2013/02/07	6.25	Call	Bond Future	1,122.0000	1,096.0000	(2.317)	0	0	0
2012/04/13	R201 2013/02/07	6.25	Put	Bond Future	652.0000	667.0000	2.301	0	0	0
2012/04/13	R201 2013/02/07	6.30	Call	Bond Future	1,176.0000	1,150.0000	(2.211)	0	0	0
2012/04/13	R201 2013/02/07	6.30	Put	Bond Future	617.0000	632.0000	2.431	0	0	0
2012/04/13	R201 2013/02/07	6.20	Call	Bond Future	1,068.0000	1,043.0000	(2.341)	0	0	0
2012/04/13	R201 2013/02/07	6.20	Put	Bond Future	687.0000	703.0000	2.329	0	0	0
2012/04/13	R202 2012/05/03			Bond Future	189.9547	190.2732	0.168	0.0000	0.0000	37,085
2012/04/13	R202 2012/05/03	190.00	Call	Bond Future	0.0000	273.0000	100.000	0	0	0
2012/04/13	R202 2012/05/03	190.00	Put	Bond Future	45.0000	0.0000	(100.000)	0	0	0
2012/04/13	R202 2012/05/03	190.05	Call	Bond Future	0.0000	223.0000	100.000	0	0	0
2012/04/13	R202 2012/05/03	190.05	Put	Bond Future	95.0000	0.0000	(100.000)	0	0	0
2012/04/13	R202 2012/05/03	189.95	Call	Bond Future	5.0000	323.0000	6360.000	0	0	0
2012/04/13	R202 2012/05/03	189.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R203 2012/05/03			Bond Future	7.3270	7.3360	0.123	0.0000	0.0000	3,923
2012/04/13	R203 2012/05/03	8.75	Call	Bond Future	6,132.0000	6,091.0000	(0.669)	0	0	0
2012/04/13	R203 2012/05/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R203 2012/05/03	8.80	Call	Bond Future	6,339.0000	6,299.0000	(0.631)	0	0	0
2012/04/13	R203 2012/05/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R203 2012/05/03	8.70	Call	Bond Future	5,924.0000	5,884.0000	(0.675)	0	0	0
2012/04/13	R203 2012/05/03	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R203 2012/05/03	7.00	Put	Bond Future	1,606.0000	1,631.0000	1.557	0	0	0
2012/04/13	R203 2012/05/03	7.00	Call	Bond Future	131.0000	116.0000	(11.450)	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
2012/04/13	R203 2012/05/03	7.15	Put	Bond Future	1,084.0000	1,100.0000	1.476	0	0	0
2012/04/13	R203 2012/05/03	7.15	Call	Bond Future	289.0000	264.0000	(8.651)	0	0	1,400
2012/04/13	R203 2012/05/03	7.45	Call	Bond Future	924.0000	884.0000	(4.329)	0	0	0
2012/04/13	R203 2012/05/03	7.45	Put	Bond Future	376.0000	376.0000	0.000	0	0	1,400
2012/04/13	R203 2012/05/03	7.80	Call	Bond Future	2,155.0000	2,112.0000	(1.995)	0	0	0
2012/04/13	R203 2012/05/03	7.80	Put	Bond Future	66.0000	63.0000	(4.545)	0	0	4,200
2012/04/13	R203 2012/08/02			Bond Future	7.4180	7.4290	0.148	0.0000	0.0000	0
2012/04/13	R203 2012/08/02	8.50	Call	Bond Future	4,720.0000	4,675.0000	(0.953)	0	0	0
2012/04/13	R203 2012/08/02	8.50	Put	Bond Future	216.0000	218.0000	0.926	0	0	0
2012/04/13	R203 2012/08/02	8.55	Call	Bond Future	4,899.0000	4,854.0000	(0.919)	0	0	0
2012/04/13	R203 2012/08/02	8.55	Put	Bond Future	193.0000	195.0000	1.036	0	0	0
2012/04/13	R203 2012/08/02	8.45	Call	Bond Future	4,540.0000	4,496.0000	(0.969)	0	0	0
2012/04/13	R203 2012/08/02	8.45	Put	Bond Future	239.0000	242.0000	1.255	0	0	0
2012/04/13	R203 2012/11/01			Bond Future	7.4930	7.5040	0.147	0.0000	0.0000	0
2012/04/13	R203 2012/11/01	7.75	Call	Bond Future	2,627.0000	2,596.0000	(1.180)	0	0	0
2012/04/13	R203 2012/11/01	7.75	Put	Bond Future	1,584.0000	1,598.0000	0.884	0	0	0
2012/04/13	R203 2012/11/01	7.80	Call	Bond Future	2,749.0000	2,717.0000	(1.164)	0	0	0
2012/04/13	R203 2012/11/01	7.80	Put	Bond Future	1,504.0000	1,517.0000	0.864	0	0	0
2012/04/13	R203 2012/11/01	7.70	Call	Bond Future	2,507.0000	2,477.0000	(1.197)	0	0	0
2012/04/13	R203 2012/11/01	7.70	Put	Bond Future	1,666.0000	1,681.0000	0.900	0	0	0
2012/04/13	R203 2013/02/07			Bond Future	7.5770	7.5890	0.158	0.0000	0.0000	0
2012/04/13	R203 2013/02/07	6.50	Call	Bond Future	759.0000	746.0000	(1.713)	0	0	0
2012/04/13	R203 2013/02/07	6.50	Put	Bond Future	5,038.0000	5,072.0000	0.675	0	0	0
2012/04/13	R203 2013/02/07	6.55	Call	Bond Future	805.0000	791.0000	(1.739)	0	0	0
2012/04/13	R203 2013/02/07	6.55	Put	Bond Future	4,881.0000	4,913.0000	0.656	0	0	0
2012/04/13	R203 2013/02/07	6.45	Call	Bond Future	716.0000	702.0000	(1.955)	0	0	0
2012/04/13	R203 2013/02/07	6.45	Put	Bond Future	5,199.0000	5,232.0000	0.635	0	0	0
2012/04/13	R204 2012/05/03			Bond Future	7.6330	7.6420	0.118	0.0000	0.0000	3,658
2012/04/13	R204 2012/05/03	8.75	Call	Bond Future	5,592.0000	5,546.0000	(0.823)	0	0	0
2012/04/13	R204 2012/05/03	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/13	R204 2012/05/03	8.80	Call	Bond Future	5,833.0000	5,786.0000	(0.806)	0	0	0
2012/04/13	R204 2012/05/03	8.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/04/13	R204 2012/05/03	8.70	Call	Bond Future	5,351.0000	5,304.0000	(0.878)	0	0	0
2012/04/13	R204 2012/05/03	8.70	Put	Bond Future	2.0000	1.0000	(50.000)	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
2012/04/13	R204 2012/05/03	7.00	Put	Bond Future	3,371.0000	3,412.0000	1.216	0	0	0
2012/04/13	R204 2012/05/03	7.00	Call	Bond Future	23.0000	18.0000	(21.739)	0	0	550
2012/04/13	R204 2012/05/03	7.75	Call	Bond Future	1,080.0000	1,034.0000	(4.259)	0	0	0
2012/04/13	R204 2012/05/03	7.75	Put	Bond Future	476.0000	476.0000	0.000	0	0	550
2012/04/13	R204 2012/08/02			Bond Future	7.7270	7.7360	0.116	0.0000	0.0000	0
2012/04/13	R204 2012/08/02	8.50	Call	Bond Future	4,302.0000	4,260.0000	(0.976)	0	0	0
2012/04/13	R204 2012/08/02	8.50	Put	Bond Future	526.0000	529.0000	0.570	0	0	0
2012/04/13	R204 2012/08/02	8.55	Call	Bond Future	4,496.0000	4,453.0000	(0.956)	0	0	0
2012/04/13	R204 2012/08/02	8.55	Put	Bond Future	482.0000	484.0000	0.415	0	0	0
2012/04/13	R204 2012/08/02	8.45	Call	Bond Future	4,110.0000	4,069.0000	(0.998)	0	0	0
2012/04/13	R204 2012/08/02	8.45	Put	Bond Future	573.0000	577.0000	0.698	0	0	0
2012/04/13	R204 2012/11/01			Bond Future	7.8030	7.8140	0.141	0.0000	0.0000	0
2012/04/13	R204 2012/11/01	8.00	Call	Bond Future	3,073.0000	3,037.0000	(1.171)	0	0	0
2012/04/13	R204 2012/11/01	8.00	Put	Bond Future	2,128.0000	2,145.0000	0.799	0	0	0
2012/04/13	R204 2012/11/01	8.05	Call	Bond Future	3,212.0000	3,175.0000	(1.152)	0	0	0
2012/04/13	R204 2012/11/01	8.05	Put	Bond Future	2,029.0000	2,045.0000	0.789	0	0	0
2012/04/13	R204 2012/11/01	7.95	Call	Bond Future	2,937.0000	2,901.0000	(1.226)	0	0	0
2012/04/13	R204 2012/11/01	7.95	Put	Bond Future	2,231.0000	2,248.0000	0.762	0	0	0
2012/04/13	R204 2013/02/07			Bond Future	7.8860	7.8970	0.139	0.0000	0.0000	0
2012/04/13	R204 2013/02/07	8.00	Call	Bond Future	3,239.0000	3,206.0000	(1.019)	0	0	0
2012/04/13	R204 2013/02/07	8.00	Put	Bond Future	2,712.0000	2,730.0000	0.664	0	0	0
2012/04/13	R204 2013/02/07	8.05	Call	Bond Future	3,367.0000	3,334.0000	(0.980)	0	0	0
2012/04/13	R204 2013/02/07	8.05	Put	Bond Future	2,610.0000	2,628.0000	0.690	0	0	0
2012/04/13	R204 2013/02/07	7.95	Call	Bond Future	3,117.0000	3,085.0000	(1.027)	0	0	0
2012/04/13	R204 2013/02/07	7.95	Put	Bond Future	2,821.0000	2,840.0000	0.674	0	0	0
2012/04/13	R206 2012/05/03			Bond Future	5.7580	5.7780	0.347	0.0000	0.0000	1,000
2012/04/13	R206 2012/05/03	7.50	Call	Bond Future	2,766.0000	2,734.0000	(1.157)	0	0	0
2012/04/13	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R206 2012/05/03	7.55	Call	Bond Future	2,844.0000	2,812.0000	(1.125)	0	0	0
2012/04/13	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R206 2012/05/03	7.45	Call	Bond Future	2,688.0000	2,656.0000	(1.190)	0	0	0
2012/04/13	R206 2012/05/03	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R206 2012/08/02			Bond Future	5.7590	5.7850	0.451	0.0000	0.0000	0
2012/04/13	R206 2012/08/02	7.25	Call	Bond Future	2,036.0000	2,000.0000	(1.768)	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
2012/04/13	R206 2012/08/02	7.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/13	R206 2012/08/02	7.30	Call	Bond Future	2,103.0000	2,067.0000	(1.712)	0	0	0
2012/04/13	R206 2012/08/02	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R206 2012/08/02	7.20	Call	Bond Future	1,969.0000	1,933.0000	(1.828)	0	0	0
2012/04/13	R206 2012/08/02	7.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2012/04/13	R206 2012/11/01			Bond Future	5.6450	5.6780	0.585	0.0000	0.0000	0
2012/04/13	R206 2012/11/01	6.00	Call	Bond Future	620.0000	594.0000	(4.194)	0	0	0
2012/04/13	R206 2012/11/01	6.00	Put	Bond Future	211.0000	223.0000	5.687	0	0	0
2012/04/13	R206 2012/11/01	6.05	Call	Bond Future	661.0000	634.0000	(4.085)	0	0	0
2012/04/13	R206 2012/11/01	6.05	Put	Bond Future	195.0000	206.0000	5.641	0	0	0
2012/04/13	R206 2012/11/01	5.95	Call	Bond Future	581.0000	556.0000	(4.303)	0	0	0
2012/04/13	R206 2012/11/01	5.95	Put	Bond Future	230.0000	243.0000	5.652	0	0	0
2012/04/13	R206 2013/02/07			Bond Future	5.4190	5.4600	0.757	0.0000	0.0000	0
2012/04/13	R206 2013/02/07	6.00	Call	Bond Future	724.0000	697.0000	(3.729)	0	0	0
2012/04/13	R206 2013/02/07	6.00	Put	Bond Future	202.0000	212.0000	4.950	0	0	0
2012/04/13	R206 2013/02/07	6.05	Call	Bond Future	756.0000	730.0000	(3.439)	0	0	0
2012/04/13	R206 2013/02/07	6.05	Put	Bond Future	189.0000	200.0000	5.820	0	0	0
2012/04/13	R206 2013/02/07	5.95	Call	Bond Future	692.0000	666.0000	(3.757)	0	0	0
2012/04/13	R206 2013/02/07	5.95	Put	Bond Future	215.0000	226.0000	5.116	0	0	0
2012/04/13	R207 2012/05/03			Bond Future	7.8430	7.8520	0.115	0.0000	0.0000	21,736
2012/04/13	R207 2012/05/03	8.75	Call	Bond Future	4,902.0000	4,851.0000	(1.040)	0	0	0
2012/04/13	R207 2012/05/03	8.75	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2012/04/13	R207 2012/05/03	8.80	Call	Bond Future	5,160.0000	5,109.0000	(0.988)	0	0	0
2012/04/13	R207 2012/05/03	8.80	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2012/04/13	R207 2012/05/03	8.70	Call	Bond Future	4,643.0000	4,592.0000	(1.098)	0	0	0
2012/04/13	R207 2012/05/03	8.70	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2012/04/13	R207 2012/05/03	7.45	Put	Bond Future	2,362.0000	2,395.0000	1.397	0	0	0
2012/04/13	R207 2012/05/03	7.45	Call	Bond Future	140.0000	123.0000	(12.143)	0	0	2,400
2012/04/13	R207 2012/05/03	7.65	Put	Bond Future	1,466.0000	1,484.0000	1.228	0	0	0
2012/04/13	R207 2012/05/03	7.65	Call	Bond Future	383.0000	351.0000	(8.355)	0	0	800
2012/04/13	R207 2012/05/03	8.00	Call	Bond Future	1,327.0000	1,276.0000	(3.843)	0	0	0
2012/04/13	R207 2012/05/03	8.00	Put	Bond Future	457.0000	456.0000	(0.219)	0	0	800
2012/04/13	R207 2012/05/03	8.30	Call	Bond Future	2,622.0000	2,568.0000	(2.059)	0	0	0
2012/04/13	R207 2012/05/03	8.30	Put	Bond Future	116.0000	113.0000	(2.586)	0	0	2,400

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
2012/04/13	R207 2012/08/02			Bond Future	7.9350	7.9450	0.126	0.0000	0.0000	0
2012/04/13	R207 2012/08/02	8.75	Call	Bond Future	4,842.0000	4,792.0000	(1.033)	0	0	0
2012/04/13	R207 2012/08/02	8.75	Put	Bond Future	559.0000	563.0000	0.716	0	0	0
2012/04/13	R207 2012/08/02	8.80	Call	Bond Future	5,051.0000	5,001.0000	(0.990)	0	0	0
2012/04/13	R207 2012/08/02	8.80	Put	Bond Future	513.0000	517.0000	0.780	0	0	0
2012/04/13	R207 2012/08/02	8.70	Call	Bond Future	4,636.0000	4,587.0000	(1.057)	0	0	0
2012/04/13	R207 2012/08/02	8.70	Put	Bond Future	608.0000	613.0000	0.822	0	0	0
2012/04/13	R207 2012/11/01			Bond Future	8.0090	8.0190	0.125	0.0000	0.0000	0
2012/04/13	R207 2012/11/01	8.25	Call	Bond Future	3,534.0000	3,497.0000	(1.047)	0	0	0
2012/04/13	R207 2012/11/01	8.25	Put	Bond Future	2,279.0000	2,294.0000	0.658	0	0	0
2012/04/13	R207 2012/11/01	8.30	Call	Bond Future	3,687.0000	3,649.0000	(1.031)	0	0	0
2012/04/13	R207 2012/11/01	8.30	Put	Bond Future	2,174.0000	2,188.0000	0.644	0	0	0
2012/04/13	R207 2012/11/01	8.20	Call	Bond Future	3,384.0000	3,347.0000	(1.093)	0	0	0
2012/04/13	R207 2012/11/01	8.20	Put	Bond Future	2,388.0000	2,403.0000	0.628	0	0	0
2012/04/13	R207 2013/02/07			Bond Future	8.0900	8.1010	0.136	0.0000	0.0000	0
2012/04/13	R207 2013/02/07	8.25	Call	Bond Future	3,735.0000	3,699.0000	(0.964)	0	0	0
2012/04/13	R207 2013/02/07	8.25	Put	Bond Future	2,926.0000	2,946.0000	0.684	0	0	0
2012/04/13	R207 2013/02/07	8.30	Call	Bond Future	3,877.0000	3,840.0000	(0.954)	0	0	0
2012/04/13	R207 2013/02/07	8.30	Put	Bond Future	2,818.0000	2,836.0000	0.639	0	0	0
2012/04/13	R207 2013/02/07	8.20	Call	Bond Future	3,600.0000	3,564.0000	(1.000)	0	0	0
2012/04/13	R207 2013/02/07	8.20	Put	Bond Future	3,043.0000	3,063.0000	0.657	0	0	0
2012/04/13	R208 2012/05/03			Bond Future	7.9350	7.9390	0.050	0.0000	0.0000	10,019
2012/04/13	R208 2012/05/03	9.00	Call	Bond Future	6,121.0000	6,096.0000	(0.408)	0	0	0
2012/04/13	R208 2012/05/03	9.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2012/04/13	R208 2012/05/03	9.05	Call	Bond Future	6,394.0000	6,370.0000	(0.375)	0	0	0
2012/04/13	R208 2012/05/03	9.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/04/13	R208 2012/05/03	8.95	Call	Bond Future	5,847.0000	5,822.0000	(0.428)	0	0	0
2012/04/13	R208 2012/05/03	8.95	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2012/04/13	R208 2012/05/03	7.50	Put	Bond Future	2,786.0000	2,796.0000	0.359	0	0	0
2012/04/13	R208 2012/05/03	7.50	Call	Bond Future	131.0000	117.0000	(10.687)	0	0	3,000
2012/04/13	R208 2012/05/03	7.70	Put	Bond Future	1,784.0000	1,784.0000	0.000	0	0	0
2012/04/13	R208 2012/05/03	7.70	Call	Bond Future	361.0000	337.0000	(6.648)	0	0	1,000
2012/04/13	R208 2012/05/03	8.05	Call	Bond Future	1,291.0000	1,255.0000	(2.789)	0	0	0
2012/04/13	R208 2012/05/03	8.05	Put	Bond Future	605.0000	593.0000	(1.983)	0	0	1,000

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
2012/04/13	R208 2012/05/03	8.35	Call	Bond Future	2,618.0000	2,584.0000	(1.299)	0	0	0
2012/04/13	R208 2012/05/03	8.35	Put	Bond Future	171.0000	161.0000	(5.848)	0	0	3,000
2012/04/13	R208 2012/08/02			Bond Future	8.0190	8.0240	0.062	0.0000	0.0000	0
2012/04/13	R208 2012/08/02	8.75	Call	Bond Future	4,883.0000	4,853.0000	(0.614)	0	0	0
2012/04/13	R208 2012/08/02	8.75	Put	Bond Future	731.0000	730.0000	(0.137)	0	0	0
2012/04/13	R208 2012/08/02	8.80	Call	Bond Future	5,101.0000	5,070.0000	(0.608)	0	0	0
2012/04/13	R208 2012/08/02	8.80	Put	Bond Future	673.0000	672.0000	(0.149)	0	0	0
2012/04/13	R208 2012/08/02	8.70	Call	Bond Future	4,668.0000	4,638.0000	(0.643)	0	0	0
2012/04/13	R208 2012/08/02	8.70	Put	Bond Future	792.0000	791.0000	(0.126)	0	0	0
2012/04/13	R208 2012/11/01			Bond Future	8.0910	8.0960	0.062	0.0000	0.0000	0
2012/04/13	R208 2012/11/01	8.25	Call	Bond Future	3,580.0000	3,556.0000	(0.670)	0	0	0
2012/04/13	R208 2012/11/01	8.25	Put	Bond Future	2,679.0000	2,683.0000	0.149	0	0	0
2012/04/13	R208 2012/11/01	8.30	Call	Bond Future	3,739.0000	3,715.0000	(0.642)	0	0	0
2012/04/13	R208 2012/11/01	8.30	Put	Bond Future	2,557.0000	2,561.0000	0.156	0	0	0
2012/04/13	R208 2012/11/01	8.20	Call	Bond Future	3,427.0000	3,404.0000	(0.671)	0	0	0
2012/04/13	R208 2012/11/01	8.20	Put	Bond Future	2,808.0000	2,814.0000	0.214	0	0	0
2012/04/13	R208 2013/02/07			Bond Future	8.1670	8.1730	0.073	0.0000	0.0000	0
2012/04/13	R208 2013/02/07	8.00	Call	Bond Future	3,200.0000	3,178.0000	(0.688)	0	0	0
2012/04/13	R208 2013/02/07	8.00	Put	Bond Future	4,133.0000	4,144.0000	0.266	0	0	0
2012/04/13	R208 2013/02/07	8.05	Call	Bond Future	3,331.0000	3,309.0000	(0.660)	0	0	0
2012/04/13	R208 2013/02/07	8.05	Put	Bond Future	3,983.0000	3,994.0000	0.276	0	0	0
2012/04/13	R208 2013/02/07	7.95	Call	Bond Future	3,072.0000	3,050.0000	(0.716)	0	0	0
2012/04/13	R208 2013/02/07	7.95	Put	Bond Future	4,286.0000	4,297.0000	0.257	0	0	0
2012/04/13	R209 2012/05/03			Bond Future	8.9230	8.8870	(0.403)	0.0000	0.0000	3,050
2012/04/13	R209 2012/05/03	9.00	Call	Bond Future	1,632.0000	1,768.0000	8.333	0	0	0
2012/04/13	R209 2012/05/03	9.00	Put	Bond Future	1,041.0000	898.0000	(13.737)	0	0	0
2012/04/13	R209 2012/05/03	9.05	Call	Bond Future	1,859.0000	2,008.0000	8.015	0	0	0
2012/04/13	R209 2012/05/03	9.05	Put	Bond Future	888.0000	758.0000	(14.640)	0	0	0
2012/04/13	R209 2012/05/03	8.95	Call	Bond Future	1,422.0000	1,545.0000	8.650	0	0	0
2012/04/13	R209 2012/05/03	8.95	Put	Bond Future	1,214.0000	1,058.0000	(12.850)	0	0	0
2012/04/13	R209 2012/08/02			Bond Future	8.9980	8.9610	(0.411)	0.0000	0.0000	0
2012/04/13	R209 2012/08/02	9.25	Call	Bond Future	4,202.0000	4,364.0000	3.855	0	0	0
2012/04/13	R209 2012/08/02	9.25	Put	Bond Future	2,321.0000	2,200.0000	(5.213)	0	0	0
2012/04/13	R209 2012/08/02	9.30	Call	Bond Future	4,423.0000	4,590.0000	3.776	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
2012/04/13	R209 2012/08/02	9.30	Put	Bond Future	2,178.0000	2,062.0000	(5.326)	0	0	0
2012/04/13	R209 2012/08/02	9.20	Call	Bond Future	3,986.0000	4,142.0000	3.914	0	0	0
2012/04/13	R209 2012/08/02	9.20	Put	Bond Future	2,472.0000	2,345.0000	(5.138)	0	0	0
2012/04/13	R209 2012/11/01			Bond Future	9.0640	9.0260	(0.419)	0.0000	0.0000	0
2012/04/13	R209 2012/11/01	9.00	Call	Bond Future	4,400.0000	4,538.0000	3.136	0	0	0
2012/04/13	R209 2012/11/01	9.00	Put	Bond Future	4,884.0000	4,735.0000	(3.051)	0	0	0
2012/04/13	R209 2012/11/01	9.05	Call	Bond Future	4,581.0000	4,722.0000	3.078	0	0	0
2012/04/13	R209 2012/11/01	9.05	Put	Bond Future	4,686.0000	4,541.0000	(3.094)	0	0	0
2012/04/13	R209 2012/11/01	8.95	Call	Bond Future	4,223.0000	4,357.0000	3.173	0	0	0
2012/04/13	R209 2012/11/01	8.95	Put	Bond Future	5,089.0000	4,936.0000	(3.006)	0	0	0
2012/04/13	R209 2013/02/07			Bond Future	9.1340	9.0950	(0.427)	0.0000	0.0000	0
2012/04/13	R209 2013/02/07	9.00	Call	Bond Future	5,018.0000	5,157.0000	2.770	0	0	0
2012/04/13	R209 2013/02/07	9.00	Put	Bond Future	6,024.0000	5,873.0000	(2.507)	0	0	0
2012/04/13	R209 2013/02/07	9.05	Call	Bond Future	5,192.0000	5,335.0000	2.754	0	0	0
2012/04/13	R209 2013/02/07	9.05	Put	Bond Future	5,820.0000	5,673.0000	(2.526)	0	0	0
2012/04/13	R209 2013/02/07	8.95	Call	Bond Future	4,846.0000	4,982.0000	2.806	0	0	0
2012/04/13	R209 2013/02/07	8.95	Put	Bond Future	6,234.0000	6,079.0000	(2.486)	0	0	0
2012/04/13	R210 2012/05/03			Bond Future	140.5144	140.8970	0.272	0.0000	0.0000	925
2012/04/13	R210 2012/05/03	139.00	Call	Bond Future	1,514.0000	1,897.0000	25.297	0	0	0
2012/04/13	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R210 2012/05/03	139.05	Call	Bond Future	1,464.0000	1,847.0000	26.161	0	0	0
2012/04/13	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R210 2012/05/03	138.95	Call	Bond Future	1,564.0000	1,947.0000	24.488	0	0	0
2012/04/13	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R211 2012/05/03			Bond Future	119.3648	119.4531	0.074	0.0000	0.0000	480
2012/04/13	R211 2012/05/03	118.20	Call	Bond Future	1,165.0000	1,253.0000	7.554	0	0	0
2012/04/13	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R211 2012/05/03	118.25	Call	Bond Future	1,115.0000	1,203.0000	7.892	0	0	0
2012/04/13	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R211 2012/05/03	118.15	Call	Bond Future	1,215.0000	1,303.0000	7.243	0	0	0
2012/04/13	R211 2012/05/03	118.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R212 2012/05/03			Bond Future	117.8835	118.1983	0.267	0.0000	0.0000	2,902
2012/04/13	R212 2012/05/03	115.30	Call	Bond Future	2,583.0000	2,898.0000	12.195	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
2012/04/13	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R212 2012/05/03	115.35	Call	Bond Future	2,533.0000	2,848.0000	12.436	0	0	0
2012/04/13	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R212 2012/05/03	115.25	Call	Bond Future	2,633.0000	2,948.0000	11.964	0	0	0
2012/04/13	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R213 2012/05/03			Bond Future	8.8240	8.8030	(0.238)	0.0000	0.0000	4,435
2012/04/13	R213 2012/05/03	9.25	Call	Bond Future	3,581.0000	3,703.0000	3.407	0	0	0
2012/04/13	R213 2012/05/03	9.25	Put	Bond Future	293.0000	248.0000	(15.358)	0	0	0
2012/04/13	R213 2012/05/03	9.30	Call	Bond Future	3,898.0000	4,027.0000	3.309	0	0	0
2012/04/13	R213 2012/05/03	9.30	Put	Bond Future	237.0000	199.0000	(16.034)	0	0	0
2012/04/13	R213 2012/05/03	9.20	Call	Bond Future	3,271.0000	3,387.0000	3.546	0	0	0
2012/04/13	R213 2012/05/03	9.20	Put	Bond Future	359.0000	307.0000	(14.485)	0	0	0
2012/04/13	R213 2012/08/02			Bond Future	8.9010	8.8800	(0.236)	0.0000	0.0000	0
2012/04/13	R213 2012/08/02	9.25	Call	Bond Future	4,724.0000	4,818.0000	1.990	0	0	0
2012/04/13	R213 2012/08/02	9.25	Put	Bond Future	2,055.0000	1,985.0000	(3.406)	0	0	0
2012/04/13	R213 2012/08/02	9.30	Call	Bond Future	4,965.0000	5,061.0000	1.934	0	0	0
2012/04/13	R213 2012/08/02	9.30	Put	Bond Future	1,925.0000	1,856.0000	(3.584)	0	0	0
2012/04/13	R213 2012/08/02	9.20	Call	Bond Future	4,489.0000	4,580.0000	2.027	0	0	0
2012/04/13	R213 2012/08/02	9.20	Put	Bond Future	2,195.0000	2,121.0000	(3.371)	0	0	0
2012/04/13	R213 2012/11/01			Bond Future	8.9720	8.9500	(0.245)	0.0000	0.0000	0
2012/04/13	R213 2012/11/01	9.00	Call	Bond Future	4,825.0000	4,905.0000	1.658	0	0	0
2012/04/13	R213 2012/11/01	9.00	Put	Bond Future	4,609.0000	4,519.0000	(1.953)	0	0	0
2012/04/13	R213 2012/11/01	9.05	Call	Bond Future	5,024.0000	5,106.0000	1.632	0	0	0
2012/04/13	R213 2012/11/01	9.05	Put	Bond Future	4,425.0000	4,336.0000	(2.011)	0	0	0
2012/04/13	R213 2012/11/01	8.95	Call	Bond Future	4,636.0000	4,714.0000	1.682	0	0	0
2012/04/13	R213 2012/11/01	8.95	Put	Bond Future	4,806.0000	4,714.0000	(1.914)	0	0	0
2012/04/13	R213 2013/02/07			Bond Future	9.0490	9.0270	(0.243)	0.0000	0.0000	0
2012/04/13	R213 2013/02/07	9.00	Call	Bond Future	5,354.0000	5,432.0000	1.457	0	0	0
2012/04/13	R213 2013/02/07	9.00	Put	Bond Future	5,728.0000	5,638.0000	(1.571)	0	0	0
2012/04/13	R213 2013/02/07	9.05	Call	Bond Future	5,539.0000	5,619.0000	1.444	0	0	0
2012/04/13	R213 2013/02/07	9.05	Put	Bond Future	5,531.0000	5,444.0000	(1.573)	0	0	0
2012/04/13	R213 2013/02/07	8.95	Call	Bond Future	5,172.0000	5,249.0000	1.489	0	0	0
2012/04/13	R213 2013/02/07	8.95	Put	Bond Future	5,931.0000	5,840.0000	(1.534)	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
2012/04/13	R214 2012/05/03			Bond Future	8.9820	8.9460	(0.401)	0.0000	0.0000	1,530
2012/04/13	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/05/03	8.80	Put	Bond Future	1,485.0000	1,195.0000	(19.529)	0	0	0
2012/04/13	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/05/03	8.81	Put	Bond Future	1,402.0000	1,112.0000	(20.685)	0	0	0
2012/04/13	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/05/03	8.79	Put	Bond Future	1,568.0000	1,278.0000	(18.495)	0	0	0
2012/04/13	R214 2012/08/02			Bond Future	9.0550	9.0180	(0.409)	0.0000	0.0000	0
2012/04/13	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/08/02	8.80	Put	Bond Future	2,065.0000	1,771.0000	(14.237)	0	0	0
2012/04/13	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/08/02	8.81	Put	Bond Future	1,982.0000	1,688.0000	(14.834)	0	0	0
2012/04/13	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/04/13	R214 2012/08/02	8.79	Put	Bond Future	2,148.0000	1,854.0000	(13.687)	0	0	0
<b>Total</b>										<b>312401.00</b>