



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/01/2012

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
2012/01/03	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	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
2012/01/03	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	AL7T 2012/02/02			Index Future	413.0820	413.0460	(0.009)	0.0000	0.0000	16
2012/01/03	AL7T 2012/05/03			Index Future	418.9960	418.9470	(0.012)	0.0000	0.0000	0
2012/01/03	ALBI 2012/02/02			Index Future	375.9060	375.7500	(0.041)	0.0000	0.0000	1,038
2012/01/03	ALBI 2012/05/03			Index Future	381.2880	381.1190	(0.044)	0.0000	0.0000	0
2012/01/03	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	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
2012/01/03	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	CAAN 2012/03/30			Can-Do Future	0.3576	0.3295	(7.858)	0.0000	0.0000	100,000
2012/01/03	CAAO 2012/03/30			Can-Do Future	0.1023	0.1149	12.317	0.0000	0.0000	100,000
2012/01/03	CAAS 2012/01/31			Can-Do Future	0.1475	0.1379	(6.508)	0.0000	0.0000	12,500
2012/01/03	CAAT 2012/02/29			Can-Do Future	0.1163	0.1113	(4.299)	0.0000	0.0000	12,500
2012/01/03	CAAU 2012/01/31			Can-Do Future	0.0409	0.0454	11.002	0.0000	0.0000	19,481
2012/01/03	CAAV 2012/02/29			Can-Do Future	0.0738	0.0825	11.789	0.0000	0.0000	12,987
2012/01/03	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/03	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/03	GOVI 2012/02/02			GOVI	377.1510	377.0200	(0.035)	0.0000	0.0000	184
2012/01/03	GOVI 2012/02/02	369.00	Call	GOVI	81,510.0000	80,200.0000	(1.607)	0	0	0
2012/01/03	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GOVI 2012/02/02	369.01	Call	GOVI	81,410.0000	80,100.0000	(1.609)	0	0	0
2012/01/03	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GOVI 2012/02/02	368.99	Call	GOVI	81,610.0000	80,300.0000	(1.605)	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
2012/01/03	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GOVI 2012/05/03			GOVI	382.5510	382.4070	(0.038)	0.0000	0.0000	0
2012/01/03	GOVI 2012/05/03	382.00	Call	GOVI	5,510.0000	4,070.0000	(26.134)	0	0	0
2012/01/03	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GOVI 2012/05/03	382.01	Call	GOVI	5,410.0000	3,970.0000	(26.617)	0	0	0
2012/01/03	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GOVI 2012/05/03	381.99	Call	GOVI	5,610.0000	4,170.0000	(25.668)	0	0	0
2012/01/03	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/03	IGOV 2012/02/02			Index Future	167.4220	167.5580	0.081	0.0000	0.0000	508
2012/01/03	IGOV 2012/05/03			Index Future	169.8190	169.9520	0.078	0.0000	0.0000	0
2012/01/03	ILBI 2012/02/02			Index Future	454.4130	454.4370	0.005	0.0000	0.0000	88
2012/01/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/03	JBAF 2012/01/18			Jibar Tradeable Future	5.5800	5.5900	0.179	0.0000	0.0000	101
2012/01/03	JBAF 2012/02/15			Jibar Tradeable Future	5.5700	5.5900	0.359	0.0000	0.0000	0
2012/01/03	JBAF 2012/03/20			Jibar Tradeable Future	5.5600	5.5700	0.180	0.0000	0.0000	2,390
2012/01/03	JBAF 2012/04/18			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	0
2012/01/03	JBAF 2012/05/16			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	0
2012/01/03	JBAF 2012/06/20			Jibar Tradeable Future	5.5400	5.5500	0.181	0.0000	0.0000	2,890
2012/01/03	JBAF 2012/09/19			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	44,760
2012/01/03	JBAF 2012/12/19			Jibar Tradeable Future	5.7100	5.7000	(0.175)	0.0000	0.0000	990
2012/01/03	JBAF 2013/03/20			Jibar Tradeable Future	5.9600	5.9400	(0.336)	0.0000	0.0000	790

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/03	JBAF 2013/06/19			Jibar Tradeable Future	6.2300	6.2100	(0.321)	0.0000	0.0000	1,250
2012/01/03	JBAF 2013/09/18			Jibar Tradeable Future	6.5100	6.4900	(0.307)	0.0000	0.0000	1,500
2012/01/03	JBAF 2013/12/18			Jibar Tradeable Future	6.7600	6.7300	(0.444)	0.0000	0.0000	0
2012/01/03	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/03	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/03	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/03	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/03	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/03	OTH1 2012/02/02			Index Future	368.8350	368.5550	(0.076)	0.0000	0.0000	0
2012/01/03	R157 2012/02/02			Bond Future	6.7570	6.7660	0.133	0.0000	0.0000	10,866
2012/01/03	R157 2012/02/02	8.50	Call	Bond Future	6,008.0000	5,976.0000	(0.533)	0	0	0
2012/01/03	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R157 2012/02/02	8.55	Call	Bond Future	6,175.0000	6,143.0000	(0.518)	0	0	0
2012/01/03	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R157 2012/02/02	8.45	Call	Bond Future	5,841.0000	5,809.0000	(0.548)	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
2012/01/03	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R157 2012/02/02	6.55	Call	Bond Future	310.0000	268.0000	(13.548)	0	0	0
2012/01/03	R157 2012/02/02	6.55	Put	Bond Future	1,050.0000	1,040.0000	(0.952)	0	0	0
2012/01/03	R157 2012/02/02	6.00	Put	Bond Future	2,754.0000	2,779.0000	0.908	0	0	0
2012/01/03	R157 2012/02/02	6.00	Call	Bond Future	21.0000	14.0000	(33.333)	0	0	130
2012/01/03	R157 2012/02/02	7.05	Call	Bond Future	1,275.0000	1,221.0000	(4.235)	0	0	0
2012/01/03	R157 2012/02/02	7.05	Put	Bond Future	238.0000	216.0000	(9.244)	0	0	130
2012/01/03	R157 2012/02/02	6.25	Put	Bond Future	1,907.0000	1,919.0000	0.629	0	0	0
2012/01/03	R157 2012/02/02	6.25	Call	Bond Future	85.0000	65.0000	(23.529)	0	0	3,960
2012/01/03	R157 2012/02/02	6.45	Put	Bond Future	1,310.0000	1,307.0000	(0.229)	0	0	0
2012/01/03	R157 2012/02/02	6.45	Call	Bond Future	211.0000	176.0000	(16.588)	0	0	1,320
2012/01/03	R157 2012/02/02	6.65	Call	Bond Future	440.0000	391.0000	(11.136)	0	0	0
2012/01/03	R157 2012/02/02	6.65	Put	Bond Future	822.0000	805.0000	(2.068)	0	0	1,320
2012/01/03	R157 2012/02/02	7.20	Call	Bond Future	1,697.0000	1,647.0000	(2.946)	0	0	0
2012/01/03	R157 2012/02/02	7.20	Put	Bond Future	133.0000	115.0000	(13.534)	0	0	3,960
2012/01/03	R157 2012/05/03			Bond Future	6.8430	6.8540	0.161	0.0000	0.0000	0
2012/01/03	R157 2012/05/03	8.25	Call	Bond Future	4,650.0000	4,609.0000	(0.882)	0	0	0
2012/01/03	R157 2012/05/03	8.25	Put	Bond Future	107.0000	102.0000	(4.673)	0	0	0
2012/01/03	R157 2012/05/03	8.30	Call	Bond Future	4,796.0000	4,756.0000	(0.834)	0	0	0
2012/01/03	R157 2012/05/03	8.30	Put	Bond Future	95.0000	92.0000	(3.158)	0	0	0
2012/01/03	R157 2012/05/03	8.20	Call	Bond Future	4,506.0000	4,464.0000	(0.932)	0	0	0
2012/01/03	R157 2012/05/03	8.20	Put	Bond Future	120.0000	115.0000	(4.167)	0	0	0
2012/01/03	R157 2012/08/02			Bond Future	6.9080	6.9210	0.188	0.0000	0.0000	0
2012/01/03	R157 2012/08/02	8.00	Call	Bond Future	3,861.0000	3,818.0000	(1.114)	0	0	0
2012/01/03	R157 2012/08/02	8.00	Put	Bond Future	576.0000	573.0000	(0.521)	0	0	0
2012/01/03	R157 2012/08/02	8.05	Call	Bond Future	3,975.0000	3,932.0000	(1.082)	0	0	0
2012/01/03	R157 2012/08/02	8.05	Put	Bond Future	542.0000	539.0000	(0.554)	0	0	0
2012/01/03	R157 2012/08/02	7.95	Call	Bond Future	3,745.0000	3,702.0000	(1.148)	0	0	0
2012/01/03	R157 2012/08/02	7.95	Put	Bond Future	608.0000	605.0000	(0.493)	0	0	0
2012/01/03	R157 2012/11/01			Bond Future	6.9810	6.9970	0.229	0.0000	0.0000	0
2012/01/03	R157 2012/11/01	7.00	Call	Bond Future	1,961.0000	1,925.0000	(1.836)	0	0	0
2012/01/03	R157 2012/11/01	7.00	Put	Bond Future	1,908.0000	1,917.0000	0.472	0	0	0
2012/01/03	R157 2012/11/01	7.05	Call	Bond Future	2,036.0000	2,000.0000	(1.768)	0	0	0
2012/01/03	R157 2012/11/01	7.05	Put	Bond Future	1,842.0000	1,851.0000	0.489	0	0	0
2012/01/03	R157 2012/11/01	6.95	Call	Bond Future	1,889.0000	1,854.0000	(1.853)	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
2012/01/03	R157 2012/11/01	6.95	Put	Bond Future	1,976.0000	1,986.0000	0.506	0	0	0
2012/01/03	R186 2012/02/02			Bond Future	8.5020	8.5210	0.223	0.0000	0.0000	27,833
2012/01/03	R186 2012/02/02	9.00	Call	Bond Future	5,150.0000	4,914.0000	(4.583)	0	0	0
2012/01/03	R186 2012/02/02	9.00	Put	Bond Future	628.0000	569.0000	(9.395)	0	0	100
2012/01/03	R186 2012/02/02	9.05	Call	Bond Future	5,507.0000	5,273.0000	(4.249)	0	0	0
2012/01/03	R186 2012/02/02	9.05	Put	Bond Future	545.0000	488.0000	(10.459)	0	0	0
2012/01/03	R186 2012/02/02	8.95	Call	Bond Future	4,802.0000	4,564.0000	(4.956)	0	0	0
2012/01/03	R186 2012/02/02	8.95	Put	Bond Future	722.0000	661.0000	(8.449)	0	0	0
2012/01/03	R186 2012/02/02	7.75	Put	Bond Future	7,564.0000	7,678.0000	1.507	0	0	0
2012/01/03	R186 2012/02/02	7.75	Call	Bond Future	220.0000	157.0000	(28.636)	0	0	6,000
2012/01/03	R186 2012/02/02	6.75	Put	Bond Future	18,171.0000	18,347.0000	0.969	0	0	0
2012/01/03	R186 2012/02/02	6.75	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	6,000
2012/01/03	R186 2012/02/02	8.00	Put	Bond Future	5,384.0000	5,445.0000	1.133	0	0	0
2012/01/03	R186 2012/02/02	8.00	Call	Bond Future	554.0000	437.0000	(21.119)	0	0	100
2012/01/03	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R186 2012/02/02	13.25	Call	Bond Future	34,372.0000	34,194.0000	(0.518)	0	0	0
2012/01/03	R186 2012/02/02	98.00	Call	Bond Future	106,146.0000	105,969.0000	(0.167)	0	0	0
2012/01/03	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R186 2012/05/03			Bond Future	8.5870	8.6070	0.233	0.0000	0.0000	0
2012/01/03	R186 2012/05/03	9.00	Call	Bond Future	6,409.0000	6,225.0000	(2.871)	0	0	0
2012/01/03	R186 2012/05/03	9.00	Put	Bond Future	2,712.0000	2,711.0000	(0.037)	0	0	0
2012/01/03	R186 2012/05/03	9.05	Call	Bond Future	6,692.0000	6,506.0000	(2.779)	0	0	0
2012/01/03	R186 2012/05/03	9.05	Put	Bond Future	2,559.0000	2,556.0000	(0.117)	0	0	0
2012/01/03	R186 2012/05/03	8.95	Call	Bond Future	6,131.0000	5,949.0000	(2.969)	0	0	0
2012/01/03	R186 2012/05/03	8.95	Put	Bond Future	2,873.0000	2,874.0000	0.035	0	0	0
2012/01/03	R186 2012/08/02			Bond Future	8.6640	8.6850	0.242	0.0000	0.0000	0
2012/01/03	R186 2012/08/02	8.75	Call	Bond Future	5,877.0000	5,724.0000	(2.603)	0	0	0
2012/01/03	R186 2012/08/02	8.75	Put	Bond Future	5,107.0000	5,143.0000	0.705	0	0	0
2012/01/03	R186 2012/08/02	8.80	Call	Bond Future	6,116.0000	5,960.0000	(2.551)	0	0	0
2012/01/03	R186 2012/08/02	8.80	Put	Bond Future	4,902.0000	4,935.0000	0.673	0	0	0
2012/01/03	R186 2012/08/02	8.70	Call	Bond Future	5,649.0000	5,498.0000	(2.673)	0	0	0
2012/01/03	R186 2012/08/02	8.70	Put	Bond Future	5,326.0000	5,364.0000	0.713	0	0	0
2012/01/03	R186 2012/11/01			Bond Future	8.7420	8.7650	0.263	0.0000	0.0000	0
2012/01/03	R186 2012/11/01	8.75	Call	Bond Future	6,537.0000	6,388.0000	(2.279)	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
2012/01/03	R186 2012/11/01	8.75	Put	Bond Future	6,466.0000	6,520.0000	0.835	0	0	0
2012/01/03	R186 2012/11/01	8.80	Call	Bond Future	6,765.0000	6,613.0000	(2.247)	0	0	0
2012/01/03	R186 2012/11/01	8.80	Put	Bond Future	6,255.0000	6,306.0000	0.815	0	0	0
2012/01/03	R186 2012/11/01	8.70	Call	Bond Future	6,321.0000	6,174.0000	(2.326)	0	0	0
2012/01/03	R186 2012/11/01	8.70	Put	Bond Future	6,693.0000	6,748.0000	0.822	0	0	0
2012/01/03	R189 2012/02/02			Bond Future	218.8910	218.8910	0.000	0.0000	0.0000	0
2012/01/03	R189 2012/02/02	218.00	Call	Bond Future	891.0000	891.0000	0.000	0	0	0
2012/01/03	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R189 2012/02/02	218.05	Call	Bond Future	841.0000	841.0000	0.000	0	0	0
2012/01/03	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R189 2012/02/02	217.95	Call	Bond Future	941.0000	941.0000	0.000	0	0	0
2012/01/03	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R197 2012/02/02			Bond Future	246.6701	246.6861	0.006	0.0000	0.0000	965
2012/01/03	R197 2012/02/02	237.00	Call	Bond Future	9,670.0000	9,686.0000	0.165	0	0	0
2012/01/03	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R197 2012/02/02	237.05	Call	Bond Future	9,620.0000	9,636.0000	0.166	0	0	0
2012/01/03	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R197 2012/02/02	236.95	Call	Bond Future	9,720.0000	9,736.0000	0.165	0	0	0
2012/01/03	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R201 2012/02/02			Bond Future	6.2690	6.2780	0.144	0.0000	0.0000	3,124
2012/01/03	R201 2012/02/02	8.25	Call	Bond Future	5,172.0000	5,148.0000	(0.464)	0	0	0
2012/01/03	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R201 2012/02/02	8.30	Call	Bond Future	5,299.0000	5,275.0000	(0.453)	0	0	0
2012/01/03	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R201 2012/02/02	8.20	Call	Bond Future	5,046.0000	5,021.0000	(0.495)	0	0	0
2012/01/03	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R201 2012/05/03			Bond Future	6.3190	6.3310	0.190	0.0000	0.0000	0
2012/01/03	R201 2012/05/03	7.75	Call	Bond Future	3,529.0000	3,496.0000	(0.935)	0	0	0
2012/01/03	R201 2012/05/03	7.75	Put	Bond Future	70.0000	67.0000	(4.286)	0	0	0
2012/01/03	R201 2012/05/03	7.80	Call	Bond Future	3,639.0000	3,607.0000	(0.879)	0	0	0
2012/01/03	R201 2012/05/03	7.80	Put	Bond Future	62.0000	60.0000	(3.226)	0	0	0
2012/01/03	R201 2012/05/03	7.70	Call	Bond Future	3,419.0000	3,386.0000	(0.965)	0	0	0
2012/01/03	R201 2012/05/03	7.70	Put	Bond Future	79.0000	75.0000	(5.063)	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
2012/01/03	R201 2012/08/02			Bond Future	6.3400	6.3540	0.221	0.0000	0.0000	0
2012/01/03	R201 2012/08/02	7.50	Call	Bond Future	2,916.0000	2,883.0000	(1.132)	0	0	0
2012/01/03	R201 2012/08/02	7.50	Put	Bond Future	354.0000	352.0000	(0.565)	0	0	0
2012/01/03	R201 2012/08/02	7.55	Call	Bond Future	3,003.0000	2,970.0000	(1.099)	0	0	0
2012/01/03	R201 2012/08/02	7.55	Put	Bond Future	332.0000	331.0000	(0.301)	0	0	0
2012/01/03	R201 2012/08/02	7.45	Call	Bond Future	2,828.0000	2,795.0000	(1.167)	0	0	0
2012/01/03	R201 2012/08/02	7.45	Put	Bond Future	375.0000	373.0000	(0.533)	0	0	0
2012/01/03	R201 2012/11/01			Bond Future	6.3550	6.3730	0.283	0.0000	0.0000	0
2012/01/03	R201 2012/11/01	6.50	Call	Bond Future	1,614.0000	1,585.0000	(1.797)	0	0	0
2012/01/03	R201 2012/11/01	6.50	Put	Bond Future	1,322.0000	1,329.0000	0.530	0	0	0
2012/01/03	R201 2012/11/01	6.55	Call	Bond Future	1,671.0000	1,642.0000	(1.735)	0	0	0
2012/01/03	R201 2012/11/01	6.55	Put	Bond Future	1,279.0000	1,286.0000	0.547	0	0	0
2012/01/03	R201 2012/11/01	6.45	Call	Bond Future	1,560.0000	1,532.0000	(1.795)	0	0	0
2012/01/03	R201 2012/11/01	6.45	Put	Bond Future	1,369.0000	1,377.0000	0.584	0	0	0
2012/01/03	R202 2012/02/02			Bond Future	186.2931	186.6030	0.166	0.0000	0.0000	36,743
2012/01/03	R202 2012/02/02	177.00	Call	Bond Future	9,293.0000	9,603.0000	3.336	0	0	0
2012/01/03	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R202 2012/02/02	177.05	Call	Bond Future	9,243.0000	9,553.0000	3.354	0	0	0
2012/01/03	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R202 2012/02/02	176.95	Call	Bond Future	9,343.0000	9,653.0000	3.318	0	0	0
2012/01/03	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R203 2012/02/02			Bond Future	7.3970	7.4060	0.122	0.0000	0.0000	3,586
2012/01/03	R203 2012/02/02	8.75	Call	Bond Future	6,038.0000	5,995.0000	(0.712)	0	0	0
2012/01/03	R203 2012/02/02	8.75	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2012/01/03	R203 2012/02/02	8.80	Call	Bond Future	6,251.0000	6,209.0000	(0.672)	0	0	0
2012/01/03	R203 2012/02/02	8.80	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2012/01/03	R203 2012/02/02	8.70	Call	Bond Future	5,824.0000	5,780.0000	(0.755)	0	0	0
2012/01/03	R203 2012/02/02	8.70	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2012/01/03	R203 2012/02/02	6.95	Put	Bond Future	2,296.0000	2,298.0000	0.087	0	0	0
2012/01/03	R203 2012/02/02	6.95	Call	Bond Future	202.0000	162.0000	(19.802)	0	0	2,640
2012/01/03	R203 2012/02/02	7.20	Put	Bond Future	1,416.0000	1,395.0000	(1.483)	0	0	0
2012/01/03	R203 2012/02/02	7.20	Call	Bond Future	500.0000	437.0000	(12.600)	0	0	880
2012/01/03	R203 2012/02/02	7.35	Call	Bond Future	782.0000	709.0000	(9.335)	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
2012/01/03	R203 2012/02/02	7.35	Put	Bond Future	1,000.0000	968.0000	(3.200)	0	0	880
2012/01/03	R203 2012/02/02	7.95	Call	Bond Future	2,674.0000	2,608.0000	(2.468)	0	0	0
2012/01/03	R203 2012/02/02	7.95	Put	Bond Future	154.0000	129.0000	(16.234)	0	0	2,640
2012/01/03	R203 2012/05/03			Bond Future	7.4890	7.4990	0.134	0.0000	0.0000	0
2012/01/03	R203 2012/05/03	8.75	Call	Bond Future	5,684.0000	5,630.0000	(0.950)	0	0	0
2012/01/03	R203 2012/05/03	8.75	Put	Bond Future	274.0000	264.0000	(3.650)	0	0	0
2012/01/03	R203 2012/05/03	8.80	Call	Bond Future	5,866.0000	5,813.0000	(0.904)	0	0	0
2012/01/03	R203 2012/05/03	8.80	Put	Bond Future	249.0000	240.0000	(3.614)	0	0	0
2012/01/03	R203 2012/05/03	8.70	Call	Bond Future	5,503.0000	5,449.0000	(0.981)	0	0	0
2012/01/03	R203 2012/05/03	8.70	Put	Bond Future	301.0000	291.0000	(3.322)	0	0	0
2012/01/03	R203 2012/08/02			Bond Future	7.5680	7.5790	0.145	0.0000	0.0000	0
2012/01/03	R203 2012/08/02	8.50	Call	Bond Future	4,895.0000	4,841.0000	(1.103)	0	0	0
2012/01/03	R203 2012/08/02	8.50	Put	Bond Future	1,031.0000	1,023.0000	(0.776)	0	0	0
2012/01/03	R203 2012/08/02	8.55	Call	Bond Future	5,042.0000	4,988.0000	(1.071)	0	0	0
2012/01/03	R203 2012/08/02	8.55	Put	Bond Future	975.0000	968.0000	(0.718)	0	0	0
2012/01/03	R203 2012/08/02	8.45	Call	Bond Future	4,744.0000	4,691.0000	(1.117)	0	0	0
2012/01/03	R203 2012/08/02	8.45	Put	Bond Future	1,082.0000	1,076.0000	(0.555)	0	0	0
2012/01/03	R203 2012/11/01			Bond Future	7.6530	7.6660	0.170	0.0000	0.0000	0
2012/01/03	R203 2012/11/01	7.75	Call	Bond Future	2,968.0000	2,922.0000	(1.550)	0	0	0
2012/01/03	R203 2012/11/01	7.75	Put	Bond Future	2,576.0000	2,582.0000	0.233	0	0	0
2012/01/03	R203 2012/11/01	7.80	Call	Bond Future	3,079.0000	3,033.0000	(1.494)	0	0	0
2012/01/03	R203 2012/11/01	7.80	Put	Bond Future	2,485.0000	2,492.0000	0.282	0	0	0
2012/01/03	R203 2012/11/01	7.70	Call	Bond Future	2,863.0000	2,817.0000	(1.607)	0	0	0
2012/01/03	R203 2012/11/01	7.70	Put	Bond Future	2,673.0000	2,679.0000	0.224	0	0	0
2012/01/03	R204 2012/02/02			Bond Future	7.6750	7.6940	0.248	0.0000	0.0000	3,543
2012/01/03	R204 2012/02/02	9.00	Call	Bond Future	6,764.0000	6,659.0000	(1.552)	0	0	0
2012/01/03	R204 2012/02/02	9.00	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2012/01/03	R204 2012/02/02	9.05	Call	Bond Future	7,005.0000	6,902.0000	(1.470)	0	0	0
2012/01/03	R204 2012/02/02	9.05	Put	Bond Future	7.0000	5.0000	(28.571)	0	0	0
2012/01/03	R204 2012/02/02	8.95	Call	Bond Future	6,522.0000	6,417.0000	(1.610)	0	0	0
2012/01/03	R204 2012/02/02	8.95	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2012/01/03	R204 2012/02/02	7.25	Put	Bond Future	2,609.0000	2,644.0000	1.342	0	0	0
2012/01/03	R204 2012/02/02	7.25	Call	Bond Future	316.0000	250.0000	(20.886)	0	0	540
2012/01/03	R204 2012/02/02	8.00	Call	Bond Future	2,178.0000	2,048.0000	(5.969)	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
2012/01/03	R204 2012/02/02	8.00	Put	Bond Future	467.0000	438.0000	(6.210)	0	0	540
2012/01/03	R204 2012/02/02	7.50	Call	Bond Future	701.0000	602.0000	(14.123)	0	0	0
2012/01/03	R204 2012/02/02	7.50	Put	Bond Future	1,637.0000	1,639.0000	0.122	0	0	0
2012/01/03	R204 2012/05/03			Bond Future	7.7660	7.7870	0.270	0.0000	0.0000	0
2012/01/03	R204 2012/05/03	8.75	Call	Bond Future	5,542.0000	5,429.0000	(2.039)	0	0	0
2012/01/03	R204 2012/05/03	8.75	Put	Bond Future	637.0000	632.0000	(0.785)	0	0	0
2012/01/03	R204 2012/05/03	8.80	Call	Bond Future	5,735.0000	5,622.0000	(1.970)	0	0	0
2012/01/03	R204 2012/05/03	8.80	Put	Bond Future	589.0000	584.0000	(0.849)	0	0	0
2012/01/03	R204 2012/05/03	8.70	Call	Bond Future	5,347.0000	5,234.0000	(2.113)	0	0	0
2012/01/03	R204 2012/05/03	8.70	Put	Bond Future	684.0000	679.0000	(0.731)	0	0	0
2012/01/03	R204 2012/08/02			Bond Future	7.8480	7.8700	0.280	0.0000	0.0000	0
2012/01/03	R204 2012/08/02	8.50	Call	Bond Future	4,754.0000	4,656.0000	(2.061)	0	0	0
2012/01/03	R204 2012/08/02	8.50	Put	Bond Future	1,581.0000	1,592.0000	0.696	0	0	0
2012/01/03	R204 2012/08/02	8.55	Call	Bond Future	4,919.0000	4,819.0000	(2.033)	0	0	0
2012/01/03	R204 2012/08/02	8.55	Put	Bond Future	1,507.0000	1,517.0000	0.664	0	0	0
2012/01/03	R204 2012/08/02	8.45	Call	Bond Future	4,592.0000	4,494.0000	(2.134)	0	0	0
2012/01/03	R204 2012/08/02	8.45	Put	Bond Future	1,658.0000	1,669.0000	0.663	0	0	0
2012/01/03	R204 2012/11/01			Bond Future	7.9320	7.9570	0.315	0.0000	0.0000	0
2012/01/03	R204 2012/11/01	8.00	Call	Bond Future	3,576.0000	3,491.0000	(2.377)	0	0	0
2012/01/03	R204 2012/11/01	8.00	Put	Bond Future	3,251.0000	3,286.0000	1.077	0	0	0
2012/01/03	R204 2012/11/01	8.05	Call	Bond Future	3,706.0000	3,619.0000	(2.348)	0	0	0
2012/01/03	R204 2012/11/01	8.05	Put	Bond Future	3,143.0000	3,176.0000	1.050	0	0	0
2012/01/03	R204 2012/11/01	7.95	Call	Bond Future	3,454.0000	3,370.0000	(2.432)	0	0	0
2012/01/03	R204 2012/11/01	7.95	Put	Bond Future	3,368.0000	3,403.0000	1.039	0	0	0
2012/01/03	R206 2012/02/02			Bond Future	6.0430	6.0530	0.165	0.0000	0.0000	300
2012/01/03	R206 2012/02/02	8.00	Call	Bond Future	3,509.0000	3,490.0000	(0.541)	0	0	0
2012/01/03	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R206 2012/02/02	8.05	Call	Bond Future	3,596.0000	3,578.0000	(0.501)	0	0	0
2012/01/03	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R206 2012/02/02	7.95	Call	Bond Future	3,421.0000	3,403.0000	(0.526)	0	0	0
2012/01/03	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R206 2012/05/03			Bond Future	6.0860	6.1000	0.230	0.0000	0.0000	0
2012/01/03	R206 2012/05/03	7.50	Call	Bond Future	2,278.0000	2,254.0000	(1.054)	0	0	0
2012/01/03	R206 2012/05/03	7.50	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/03	R206 2012/05/03	7.55	Call	Bond Future	2,351.0000	2,327.0000	(1.021)	0	0	0
2012/01/03	R206 2012/05/03	7.55	Put	Bond Future	35.0000	34.0000	(2.857)	0	0	0
2012/01/03	R206 2012/05/03	7.45	Call	Bond Future	2,205.0000	2,181.0000	(1.088)	0	0	0
2012/01/03	R206 2012/05/03	7.45	Put	Bond Future	45.0000	44.0000	(2.222)	0	0	0
2012/01/03	R206 2012/08/02			Bond Future	6.0810	6.0980	0.280	0.0000	0.0000	0
2012/01/03	R206 2012/08/02	7.25	Call	Bond Future	1,831.0000	1,807.0000	(1.311)	0	0	0
2012/01/03	R206 2012/08/02	7.25	Put	Bond Future	240.0000	239.0000	(0.417)	0	0	0
2012/01/03	R206 2012/08/02	7.30	Call	Bond Future	1,884.0000	1,860.0000	(1.274)	0	0	0
2012/01/03	R206 2012/08/02	7.30	Put	Bond Future	226.0000	225.0000	(0.442)	0	0	0
2012/01/03	R206 2012/08/02	7.20	Call	Bond Future	1,779.0000	1,755.0000	(1.349)	0	0	0
2012/01/03	R206 2012/08/02	7.20	Put	Bond Future	255.0000	255.0000	0.000	0	0	0
2012/01/03	R206 2012/11/01			Bond Future	6.0420	6.0670	0.414	0.0000	0.0000	0
2012/01/03	R206 2012/11/01	6.00	Call	Bond Future	927.0000	907.0000	(2.157)	0	0	0
2012/01/03	R206 2012/11/01	6.00	Put	Bond Future	975.0000	984.0000	0.923	0	0	0
2012/01/03	R206 2012/11/01	6.05	Call	Bond Future	958.0000	938.0000	(2.088)	0	0	0
2012/01/03	R206 2012/11/01	6.05	Put	Bond Future	949.0000	958.0000	0.948	0	0	0
2012/01/03	R206 2012/11/01	5.95	Call	Bond Future	898.0000	878.0000	(2.227)	0	0	0
2012/01/03	R206 2012/11/01	5.95	Put	Bond Future	1,004.0000	1,012.0000	0.797	0	0	0
2012/01/03	R207 2012/02/02			Bond Future	7.9250	7.9340	0.114	0.0000	0.0000	43,515
2012/01/03	R207 2012/02/02	9.00	Call	Bond Future	5,873.0000	5,816.0000	(0.971)	0	0	0
2012/01/03	R207 2012/02/02	9.00	Put	Bond Future	17.0000	11.0000	(35.294)	0	0	0
2012/01/03	R207 2012/02/02	9.05	Call	Bond Future	6,130.0000	6,075.0000	(0.897)	0	0	0
2012/01/03	R207 2012/02/02	9.05	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2012/01/03	R207 2012/02/02	8.95	Call	Bond Future	5,615.0000	5,558.0000	(1.015)	0	0	0
2012/01/03	R207 2012/02/02	8.95	Put	Bond Future	21.0000	15.0000	(28.571)	0	0	0
2012/01/03	R207 2012/02/02	7.35	Put	Bond Future	3,455.0000	3,474.0000	0.550	0	0	0
2012/01/03	R207 2012/02/02	7.35	Call	Bond Future	127.0000	95.0000	(25.197)	0	0	1,920
2012/01/03	R207 2012/02/02	7.65	Put	Bond Future	2,019.0000	2,004.0000	(0.743)	0	0	0
2012/01/03	R207 2012/02/02	7.65	Call	Bond Future	445.0000	379.0000	(14.831)	0	0	640
2012/01/03	R207 2012/02/02	7.85	Call	Bond Future	854.0000	769.0000	(9.953)	0	0	0
2012/01/03	R207 2012/02/02	7.85	Put	Bond Future	1,280.0000	1,246.0000	(2.656)	0	0	640
2012/01/03	R207 2012/02/02	8.50	Call	Bond Future	3,348.0000	3,271.0000	(2.300)	0	0	0
2012/01/03	R207 2012/02/02	8.50	Put	Bond Future	158.0000	132.0000	(16.456)	0	0	1,920
2012/01/03	R207 2012/05/03			Bond Future	8.0170	8.0280	0.137	0.0000	0.0000	10

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
2012/01/03	R207 2012/05/03	8.75	Call	Bond Future	4,946.0000	4,868.0000	(1.577)	0	0	0
2012/01/03	R207 2012/05/03	8.75	Put	Bond Future	1,016.0000	998.0000	(1.772)	0	0	0
2012/01/03	R207 2012/05/03	8.80	Call	Bond Future	5,142.0000	5,064.0000	(1.517)	0	0	0
2012/01/03	R207 2012/05/03	8.80	Put	Bond Future	951.0000	934.0000	(1.788)	0	0	0
2012/01/03	R207 2012/05/03	8.70	Call	Bond Future	4,753.0000	4,674.0000	(1.662)	0	0	0
2012/01/03	R207 2012/05/03	8.70	Put	Bond Future	1,084.0000	1,066.0000	(1.661)	0	0	0
2012/01/03	R207 2012/08/02			Bond Future	8.1020	8.1130	0.136	0.0000	0.0000	0
2012/01/03	R207 2012/08/02	8.75	Call	Bond Future	5,145.0000	5,078.0000	(1.302)	0	0	0
2012/01/03	R207 2012/08/02	8.75	Put	Bond Future	1,759.0000	1,751.0000	(0.455)	0	0	0
2012/01/03	R207 2012/08/02	8.80	Call	Bond Future	5,320.0000	5,253.0000	(1.259)	0	0	0
2012/01/03	R207 2012/08/02	8.80	Put	Bond Future	1,679.0000	1,671.0000	(0.476)	0	0	0
2012/01/03	R207 2012/08/02	8.70	Call	Bond Future	4,972.0000	4,906.0000	(1.327)	0	0	0
2012/01/03	R207 2012/08/02	8.70	Put	Bond Future	1,842.0000	1,835.0000	(0.380)	0	0	0
2012/01/03	R207 2012/11/01			Bond Future	8.1840	8.1960	0.147	0.0000	0.0000	0
2012/01/03	R207 2012/11/01	8.25	Call	Bond Future	3,901.0000	3,843.0000	(1.487)	0	0	0
2012/01/03	R207 2012/11/01	8.25	Put	Bond Future	3,559.0000	3,564.0000	0.140	0	0	0
2012/01/03	R207 2012/11/01	8.30	Call	Bond Future	4,040.0000	3,981.0000	(1.460)	0	0	0
2012/01/03	R207 2012/11/01	8.30	Put	Bond Future	3,440.0000	3,444.0000	0.116	0	0	0
2012/01/03	R207 2012/11/01	8.20	Call	Bond Future	3,769.0000	3,712.0000	(1.512)	0	0	0
2012/01/03	R207 2012/11/01	8.20	Put	Bond Future	3,686.0000	3,691.0000	0.136	0	0	0
2012/01/03	R208 2012/02/02			Bond Future	7.9570	7.9660	0.113	0.0000	0.0000	14,084
2012/01/03	R208 2012/02/02	9.00	Call	Bond Future	6,102.0000	6,042.0000	(0.983)	0	0	0
2012/01/03	R208 2012/02/02	9.00	Put	Bond Future	15.0000	9.0000	(40.000)	0	0	0
2012/01/03	R208 2012/02/02	9.05	Call	Bond Future	6,377.0000	6,318.0000	(0.925)	0	0	0
2012/01/03	R208 2012/02/02	9.05	Put	Bond Future	11.0000	7.0000	(36.364)	0	0	0
2012/01/03	R208 2012/02/02	8.95	Call	Bond Future	5,826.0000	5,765.0000	(1.047)	0	0	0
2012/01/03	R208 2012/02/02	8.95	Put	Bond Future	19.0000	12.0000	(36.842)	0	0	0
2012/01/03	R208 2012/02/02	7.45	Put	Bond Future	3,305.0000	3,325.0000	0.605	0	0	0
2012/01/03	R208 2012/02/02	7.45	Call	Bond Future	149.0000	114.0000	(23.490)	0	0	2,880
2012/01/03	R208 2012/02/02	7.70	Put	Bond Future	2,033.0000	2,020.0000	(0.639)	0	0	0
2012/01/03	R208 2012/02/02	7.70	Call	Bond Future	450.0000	382.0000	(15.111)	0	0	960
2012/01/03	R208 2012/02/02	7.90	Call	Bond Future	897.0000	808.0000	(9.922)	0	0	0
2012/01/03	R208 2012/02/02	7.90	Put	Bond Future	1,245.0000	1,211.0000	(2.731)	0	0	960
2012/01/03	R208 2012/02/02	8.55	Call	Bond Future	3,653.0000	3,575.0000	(2.135)	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
2012/01/03	R208 2012/02/02	8.55	Put	Bond Future	127.0000	104.0000	(18.110)	0	0	2,880
2012/01/03	R208 2012/05/03			Bond Future	8.0390	8.0490	0.124	0.0000	0.0000	0
2012/01/03	R208 2012/05/03	9.00	Call	Bond Future	6,235.0000	6,157.0000	(1.251)	0	0	0
2012/01/03	R208 2012/05/03	9.00	Put	Bond Future	739.0000	720.0000	(2.571)	0	0	0
2012/01/03	R208 2012/05/03	9.05	Call	Bond Future	6,453.0000	6,375.0000	(1.209)	0	0	0
2012/01/03	R208 2012/05/03	9.05	Put	Bond Future	682.0000	664.0000	(2.639)	0	0	0
2012/01/03	R208 2012/05/03	8.95	Call	Bond Future	6,014.0000	5,936.0000	(1.297)	0	0	0
2012/01/03	R208 2012/05/03	8.95	Put	Bond Future	793.0000	775.0000	(2.270)	0	0	0
2012/01/03	R208 2012/08/02			Bond Future	8.1130	8.1240	0.136	0.0000	0.0000	0
2012/01/03	R208 2012/08/02	8.75	Call	Bond Future	5,517.0000	5,445.0000	(1.305)	0	0	0
2012/01/03	R208 2012/08/02	8.75	Put	Bond Future	1,912.0000	1,904.0000	(0.418)	0	0	0
2012/01/03	R208 2012/08/02	8.80	Call	Bond Future	5,705.0000	5,632.0000	(1.280)	0	0	0
2012/01/03	R208 2012/08/02	8.80	Put	Bond Future	1,825.0000	1,816.0000	(0.493)	0	0	0
2012/01/03	R208 2012/08/02	8.70	Call	Bond Future	5,332.0000	5,260.0000	(1.350)	0	0	0
2012/01/03	R208 2012/08/02	8.70	Put	Bond Future	2,004.0000	1,996.0000	(0.399)	0	0	0
2012/01/03	R208 2012/11/01			Bond Future	8.1890	8.2010	0.147	0.0000	0.0000	0
2012/01/03	R208 2012/11/01	8.25	Call	Bond Future	4,039.0000	3,978.0000	(1.510)	0	0	0
2012/01/03	R208 2012/11/01	8.25	Put	Bond Future	3,695.0000	3,701.0000	0.162	0	0	0
2012/01/03	R208 2012/11/01	8.30	Call	Bond Future	4,190.0000	4,128.0000	(1.480)	0	0	0
2012/01/03	R208 2012/11/01	8.30	Put	Bond Future	3,564.0000	3,570.0000	0.168	0	0	0
2012/01/03	R208 2012/11/01	8.20	Call	Bond Future	3,896.0000	3,835.0000	(1.566)	0	0	0
2012/01/03	R208 2012/11/01	8.20	Put	Bond Future	3,834.0000	3,841.0000	0.183	0	0	0
2012/01/03	R209 2012/02/02			Bond Future	8.8580	8.8820	0.271	0.0000	0.0000	2,916
2012/01/03	R209 2012/02/02	9.00	Call	Bond Future	2,467.0000	2,244.0000	(9.039)	0	0	0
2012/01/03	R209 2012/02/02	9.00	Put	Bond Future	1,369.0000	1,334.0000	(2.557)	0	0	0
2012/01/03	R209 2012/02/02	9.05	Call	Bond Future	2,699.0000	2,473.0000	(8.373)	0	0	0
2012/01/03	R209 2012/02/02	9.05	Put	Bond Future	1,221.0000	1,182.0000	(3.194)	0	0	0
2012/01/03	R209 2012/02/02	8.95	Call	Bond Future	2,247.0000	2,029.0000	(9.702)	0	0	0
2012/01/03	R209 2012/02/02	8.95	Put	Bond Future	1,533.0000	1,502.0000	(2.022)	0	0	0
2012/01/03	R209 2012/05/03			Bond Future	8.9300	8.9550	0.280	0.0000	0.0000	0
2012/01/03	R209 2012/05/03	9.00	Call	Bond Future	3,872.0000	3,709.0000	(4.210)	0	0	0
2012/01/03	R209 2012/05/03	9.00	Put	Bond Future	3,335.0000	3,364.0000	0.870	0	0	0
2012/01/03	R209 2012/05/03	9.05	Call	Bond Future	4,074.0000	3,909.0000	(4.050)	0	0	0
2012/01/03	R209 2012/05/03	9.05	Put	Bond Future	3,157.0000	3,185.0000	0.887	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
2012/01/03	R209 2012/05/03	8.95	Call	Bond Future	3,678.0000	3,518.0000	(4.350)	0	0	0
2012/01/03	R209 2012/05/03	8.95	Put	Bond Future	3,524.0000	3,556.0000	0.908	0	0	0
2012/01/03	R209 2012/08/02			Bond Future	8.9960	9.0220	0.289	0.0000	0.0000	0
2012/01/03	R209 2012/08/02	9.25	Call	Bond Future	5,812.0000	5,651.0000	(2.770)	0	0	0
2012/01/03	R209 2012/08/02	9.25	Put	Bond Future	3,916.0000	3,953.0000	0.945	0	0	0
2012/01/03	R209 2012/08/02	9.30	Call	Bond Future	6,019.0000	5,856.0000	(2.708)	0	0	0
2012/01/03	R209 2012/08/02	9.30	Put	Bond Future	3,759.0000	3,794.0000	0.931	0	0	0
2012/01/03	R209 2012/08/02	9.20	Call	Bond Future	5,607.0000	5,448.0000	(2.836)	0	0	0
2012/01/03	R209 2012/08/02	9.20	Put	Bond Future	4,078.0000	4,117.0000	0.956	0	0	0
2012/01/03	R209 2012/11/01			Bond Future	9.0630	9.0900	0.298	0.0000	0.0000	0
2012/01/03	R209 2012/11/01	9.00	Call	Bond Future	5,227.0000	5,086.0000	(2.698)	0	0	0
2012/01/03	R209 2012/11/01	9.00	Put	Bond Future	5,704.0000	5,765.0000	1.069	0	0	0
2012/01/03	R209 2012/11/01	9.05	Call	Bond Future	5,414.0000	5,270.0000	(2.660)	0	0	0
2012/01/03	R209 2012/11/01	9.05	Put	Bond Future	5,512.0000	5,571.0000	1.070	0	0	0
2012/01/03	R209 2012/11/01	8.95	Call	Bond Future	5,051.0000	4,912.0000	(2.752)	0	0	0
2012/01/03	R209 2012/11/01	8.95	Put	Bond Future	5,910.0000	5,973.0000	1.066	0	0	0
2012/01/03	R210 2012/02/02			Bond Future	139.9689	139.9782	0.007	0.0000	0.0000	755
2012/01/03	R210 2012/02/02	131.00	Call	Bond Future	8,969.0000	8,978.0000	0.100	0	0	0
2012/01/03	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R210 2012/02/02	131.05	Call	Bond Future	8,919.0000	8,928.0000	0.101	0	0	0
2012/01/03	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R210 2012/02/02	130.95	Call	Bond Future	9,019.0000	9,028.0000	0.100	0	0	0
2012/01/03	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R211 2012/02/02			Bond Future	116.7666	116.6580	(0.093)	0.0000	0.0000	480
2012/01/03	R211 2012/02/02	110.50	Call	Bond Future	6,267.0000	6,158.0000	(1.739)	0	0	0
2012/01/03	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R211 2012/02/02	110.55	Call	Bond Future	6,217.0000	6,108.0000	(1.753)	0	0	0
2012/01/03	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R211 2012/02/02	110.45	Call	Bond Future	6,317.0000	6,208.0000	(1.726)	0	0	0
2012/01/03	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R212 2012/02/02			Bond Future	113.1651	113.1724	0.006	0.0000	0.0000	2,677
2012/01/03	R212 2012/02/02	108.50	Call	Bond Future	4,665.0000	4,672.0000	0.150	0	0	0
2012/01/03	R212 2012/02/02	108.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/01/03	R212 2012/02/02	108.55	Call	Bond Future	4,615.0000	4,622.0000	0.152	0	0	0
2012/01/03	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R212 2012/02/02	108.45	Call	Bond Future	4,715.0000	4,722.0000	0.148	0	0	0
2012/01/03	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/03	R213 2012/02/02			Bond Future	8.8720	8.8910	0.214	0.0000	0.0000	487
2012/01/03	R213 2012/02/02	9.00	Call	Bond Future	2,444.0000	2,242.0000	(8.265)	0	0	0
2012/01/03	R213 2012/02/02	9.00	Put	Bond Future	1,438.0000	1,387.0000	(3.547)	0	0	0
2012/01/03	R213 2012/02/02	9.05	Call	Bond Future	2,678.0000	2,474.0000	(7.618)	0	0	0
2012/01/03	R213 2012/02/02	9.05	Put	Bond Future	1,284.0000	1,231.0000	(4.128)	0	0	0
2012/01/03	R213 2012/02/02	8.95	Call	Bond Future	2,223.0000	2,025.0000	(8.907)	0	0	0
2012/01/03	R213 2012/02/02	8.95	Put	Bond Future	1,608.0000	1,560.0000	(2.985)	0	0	0
2012/01/03	R213 2012/05/03			Bond Future	8.9500	8.9700	0.223	0.0000	0.0000	0
2012/01/03	R213 2012/05/03	9.25	Call	Bond Future	4,925.0000	4,772.0000	(3.107)	0	0	0
2012/01/03	R213 2012/05/03	9.25	Put	Bond Future	2,630.0000	2,633.0000	0.114	0	0	0
2012/01/03	R213 2012/05/03	9.30	Call	Bond Future	5,153.0000	4,997.0000	(3.027)	0	0	0
2012/01/03	R213 2012/05/03	9.30	Put	Bond Future	2,485.0000	2,485.0000	0.000	0	0	0
2012/01/03	R213 2012/05/03	9.20	Call	Bond Future	4,702.0000	4,551.0000	(3.211)	0	0	0
2012/01/03	R213 2012/05/03	9.20	Put	Bond Future	2,783.0000	2,788.0000	0.180	0	0	0
2012/01/03	R213 2012/08/02			Bond Future	9.0220	9.0430	0.233	0.0000	0.0000	0
2012/01/03	R213 2012/08/02	9.25	Call	Bond Future	5,805.0000	5,666.0000	(2.394)	0	0	0
2012/01/03	R213 2012/08/02	9.25	Put	Bond Future	4,076.0000	4,099.0000	0.564	0	0	0
2012/01/03	R213 2012/08/02	9.30	Call	Bond Future	6,016.0000	5,875.0000	(2.344)	0	0	0
2012/01/03	R213 2012/08/02	9.30	Put	Bond Future	3,916.0000	3,936.0000	0.511	0	0	0
2012/01/03	R213 2012/08/02	9.20	Call	Bond Future	5,598.0000	5,461.0000	(2.447)	0	0	0
2012/01/03	R213 2012/08/02	9.20	Put	Bond Future	4,244.0000	4,268.0000	0.566	0	0	0
2012/01/03	R213 2012/11/01			Bond Future	9.0970	9.1190	0.242	0.0000	0.0000	0
2012/01/03	R213 2012/11/01	9.00	Call	Bond Future	5,159.0000	5,038.0000	(2.345)	0	0	0
2012/01/03	R213 2012/11/01	9.00	Put	Bond Future	5,901.0000	5,946.0000	0.763	0	0	0
2012/01/03	R213 2012/11/01	9.05	Call	Bond Future	5,339.0000	5,217.0000	(2.285)	0	0	0
2012/01/03	R213 2012/11/01	9.05	Put	Bond Future	5,697.0000	5,742.0000	0.790	0	0	0
2012/01/03	R213 2012/11/01	8.95	Call	Bond Future	4,982.0000	4,863.0000	(2.389)	0	0	0
2012/01/03	R213 2012/11/01	8.95	Put	Bond Future	6,110.0000	6,158.0000	0.786	0	0	0
2012/01/03	TRT1 2012/02/02			Index Future	367.2150	368.9020	0.459	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
<hr/>										
Total										509797.00