



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/01/2012

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
2012/01/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	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
2012/01/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	AL7T 2012/02/02			Index Future	408.2360	410.3890	0.527	0.0000	0.0000	16
2012/01/10	AL7T 2012/05/03			Index Future	414.0620	416.2430	0.527	0.0000	0.0000	0
2012/01/10	ALBI 2012/02/02			Index Future	371.7540	373.7470	0.536	0.0000	0.0000	1,044
2012/01/10	ALBI 2012/05/03			Index Future	377.0590	379.0780	0.535	0.0000	0.0000	0
2012/01/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	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
2012/01/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	CAAN 2012/03/30			Can-Do Future	0.3687	0.3191	(13.453)	0.0000	0.0000	100,000
2012/01/10	CAAO 2012/03/30			Can-Do Future	0.0792	0.0940	18.687	0.0000	0.0000	100,000
2012/01/10	CAAS 2012/01/31			Can-Do Future	0.1970	0.1654	(16.041)	0.0000	0.0000	12,500
2012/01/10	CAAT 2012/02/29			Can-Do Future	0.1510	0.1380	(8.609)	0.0000	0.0000	12,500
2012/01/10	CAAU 2012/01/31			Can-Do Future	0.0114	0.0155	35.965	0.0000	0.0000	19,481
2012/01/10	CAAV 2012/02/29			Can-Do Future	0.0413	0.0499	20.823	0.0000	0.0000	12,987
2012/01/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	CRD1 2012/02/02			Index Future	167.2950	167.8020	0.303	0.0000	0.0000	0
2012/01/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/01/10	GOVI 2012/02/02			GOVI	373.2350	375.1060	0.501	0.0000	0.0000	185
2012/01/10	GOVI 2012/02/02	369.00	Call	GOVI	42,350.0000	61,060.0000	44.179	0	0	0
2012/01/10	GOVI 2012/02/02	369.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/02/02	369.01	Call	GOVI	42,250.0000	60,960.0000	44.284	0	0	0
2012/01/10	GOVI 2012/02/02	369.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/02/02	368.99	Call	GOVI	42,450.0000	61,160.0000	44.075	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
2012/01/10	GOVI 2012/02/02	368.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/05/03			GOVI	378.5610	380.4560	0.501	0.0000	0.0000	0
2012/01/10	GOVI 2012/05/03	382.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/05/03	382.00	Put	GOVI	34,390.0000	15,440.0000	(55.103)	0	0	0
2012/01/10	GOVI 2012/05/03	382.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/05/03	382.01	Put	GOVI	34,490.0000	15,540.0000	(54.943)	0	0	0
2012/01/10	GOVI 2012/05/03	381.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2012/01/10	GOVI 2012/05/03	381.99	Put	GOVI	34,290.0000	15,340.0000	(55.264)	0	0	0
2012/01/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/01/10	IGOV 2012/02/02			Index Future	167.6200	167.6190	(0.001)	0.0000	0.0000	510
2012/01/10	IGOV 2012/05/03			Index Future	170.0130	170.0090	(0.002)	0.0000	0.0000	0
2012/01/10	ILBI 2012/02/02			Index Future	454.7100	454.7100	0.000	0.0000	0.0000	88
2012/01/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/01/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/01/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/01/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/01/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/01/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/01/10	JBAF 2012/01/18			Jibar Tradeable Future	5.6000	5.6000	0.000	0.0000	0.0000	101
2012/01/10	JBAF 2012/02/15			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/01/10	JBAF 2012/03/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	2,390
2012/01/10	JBAF 2012/04/18			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	0
2012/01/10	JBAF 2012/05/16			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	0
2012/01/10	JBAF 2012/06/20			Jibar Tradeable Future	5.6800	5.6500	(0.528)	0.0000	0.0000	2,890
2012/01/10	JBAF 2012/09/19			Jibar Tradeable Future	5.7900	5.7400	(0.864)	0.0000	0.0000	44,760
2012/01/10	JBAF 2012/12/19			Jibar Tradeable Future	5.9600	5.9100	(0.839)	0.0000	0.0000	990
2012/01/10	JBAF 2013/03/20			Jibar Tradeable Future	6.1800	6.1200	(0.971)	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
2012/01/10	JBAF 2013/06/19			Jibar Tradeable Future	6.4200	6.3600	(0.935)	0.0000	0.0000	1,250
2012/01/10	JBAF 2013/09/18			Jibar Tradeable Future	6.6900	6.6300	(0.897)	0.0000	0.0000	1,500
2012/01/10	JBAF 2013/12/18			Jibar Tradeable Future	6.9200	6.7600	(2.312)	93.2600	93.2600	500
2012/01/10	JN02 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/10	JN02 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN02 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN02 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN02 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN02 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN02 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/10	JN05 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN05 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2012/01/10	JN10 2012/02/02	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2012/01/10	JN10 2012/02/02	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2012/01/10	OTH1 2012/02/02			Index Future	363.5540	366.1240	0.707	0.0000	0.0000	0
2012/01/10	R157 2012/02/02			Bond Future	6.9190	6.8300	(1.286)	0.0000	0.0000	10,961
2012/01/10	R157 2012/02/02	8.50	Call	Bond Future	5,433.0000	5,749.0000	5.816	0	0	0
2012/01/10	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R157 2012/02/02	8.55	Call	Bond Future	5,600.0000	5,915.0000	5.625	0	0	0
2012/01/10	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R157 2012/02/02	8.45	Call	Bond Future	5,266.0000	5,582.0000	6.001	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
2012/01/10	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R157 2012/02/02	6.55	Call	Bond Future	102.0000	152.0000	49.020	0	0	0
2012/01/10	R157 2012/02/02	6.55	Put	Bond Future	1,417.0000	1,151.0000	(18.772)	0	0	0
2012/01/10	R157 2012/02/02	6.00	Put	Bond Future	3,310.0000	2,996.0000	(9.486)	0	0	0
2012/01/10	R157 2012/02/02	6.00	Call	Bond Future	2.0000	3.0000	50.000	0	0	130
2012/01/10	R157 2012/02/02	7.05	Call	Bond Future	786.0000	993.0000	26.336	0	0	0
2012/01/10	R157 2012/02/02	7.05	Put	Bond Future	324.0000	215.0000	(33.642)	0	0	130
2012/01/10	R157 2012/02/02	6.25	Put	Bond Future	2,412.0000	2,106.0000	(12.687)	0	0	0
2012/01/10	R157 2012/02/02	6.25	Call	Bond Future	15.0000	25.0000	66.667	0	0	3,960
2012/01/10	R157 2012/02/02	6.45	Put	Bond Future	1,731.0000	1,448.0000	(16.349)	0	0	0
2012/01/10	R157 2012/02/02	6.45	Call	Bond Future	57.0000	89.0000	56.140	0	0	1,320
2012/01/10	R157 2012/02/02	6.65	Call	Bond Future	170.0000	246.0000	44.706	0	0	0
2012/01/10	R157 2012/02/02	6.65	Put	Bond Future	1,127.0000	887.0000	(21.295)	0	0	1,320
2012/01/10	R157 2012/02/02	7.20	Call	Bond Future	1,163.0000	1,411.0000	21.324	0	0	0
2012/01/10	R157 2012/02/02	7.20	Put	Bond Future	174.0000	106.0000	(39.080)	0	0	3,960
2012/01/10	R157 2012/05/03			Bond Future	7.0210	6.9250	(1.367)	0.0000	0.0000	0
2012/01/10	R157 2012/05/03	8.25	Call	Bond Future	4,092.0000	4,379.0000	7.014	0	0	0
2012/01/10	R157 2012/05/03	8.25	Put	Bond Future	136.0000	107.0000	(21.324)	0	0	0
2012/01/10	R157 2012/05/03	8.30	Call	Bond Future	4,235.0000	4,525.0000	6.848	0	0	0
2012/01/10	R157 2012/05/03	8.30	Put	Bond Future	121.0000	95.0000	(21.488)	0	0	0
2012/01/10	R157 2012/05/03	8.20	Call	Bond Future	3,950.0000	4,235.0000	7.215	0	0	0
2012/01/10	R157 2012/05/03	8.20	Put	Bond Future	151.0000	120.0000	(20.530)	0	0	0
2012/01/10	R157 2012/08/02			Bond Future	7.0980	6.9910	(1.507)	0.0000	0.0000	0
2012/01/10	R157 2012/08/02	8.00	Call	Bond Future	3,387.0000	3,630.0000	7.174	0	0	0
2012/01/10	R157 2012/08/02	8.00	Put	Bond Future	682.0000	599.0000	(12.170)	0	0	0
2012/01/10	R157 2012/08/02	8.05	Call	Bond Future	3,496.0000	3,743.0000	7.065	0	0	0
2012/01/10	R157 2012/08/02	8.05	Put	Bond Future	644.0000	564.0000	(12.422)	0	0	0
2012/01/10	R157 2012/08/02	7.95	Call	Bond Future	3,277.0000	3,516.0000	7.293	0	0	0
2012/01/10	R157 2012/08/02	7.95	Put	Bond Future	720.0000	633.0000	(12.083)	0	0	0
2012/01/10	R157 2012/11/01			Bond Future	7.1910	7.0680	(1.710)	0.0000	0.0000	0
2012/01/10	R157 2012/11/01	7.00	Call	Bond Future	1,641.0000	1,803.0000	9.872	0	0	0
2012/01/10	R157 2012/11/01	7.00	Put	Bond Future	2,177.0000	1,994.0000	(8.406)	0	0	0
2012/01/10	R157 2012/11/01	7.05	Call	Bond Future	1,710.0000	1,876.0000	9.708	0	0	0
2012/01/10	R157 2012/11/01	7.05	Put	Bond Future	2,105.0000	1,927.0000	(8.456)	0	0	0
2012/01/10	R157 2012/11/01	6.95	Call	Bond Future	1,577.0000	1,734.0000	9.956	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
2012/01/10	R157 2012/11/01	6.95	Put	Bond Future	2,254.0000	2,066.0000	(8.341)	0	0	0
2012/01/10	R186 2012/02/02			Bond Future	8.6970	8.6000	(1.115)	0.0000	0.0000	27,815
2012/01/10	R186 2012/02/02	9.00	Call	Bond Future	3,495.0000	4,146.0000	18.627	0	0	0
2012/01/10	R186 2012/02/02	9.00	Put	Bond Future	774.0000	534.0000	(31.008)	0	0	100
2012/01/10	R186 2012/02/02	9.05	Call	Bond Future	3,822.0000	4,500.0000	17.739	0	0	0
2012/01/10	R186 2012/02/02	9.05	Put	Bond Future	661.0000	448.0000	(32.224)	0	0	0
2012/01/10	R186 2012/02/02	8.95	Call	Bond Future	3,180.0000	3,801.0000	19.528	0	0	0
2012/01/10	R186 2012/02/02	8.95	Put	Bond Future	902.0000	632.0000	(29.933)	0	0	0
2012/01/10	R186 2012/02/02	7.75	Put	Bond Future	9,181.0000	8,309.0000	(9.498)	0	0	0
2012/01/10	R186 2012/02/02	7.75	Call	Bond Future	36.0000	55.0000	52.778	0	0	6,000
2012/01/10	R186 2012/02/02	6.75	Put	Bond Future	19,972.0000	19,081.0000	(4.461)	0	0	0
2012/01/10	R186 2012/02/02	6.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	6,000
2012/01/10	R186 2012/02/02	8.00	Put	Bond Future	6,775.0000	5,947.0000	(12.221)	0	0	0
2012/01/10	R186 2012/02/02	8.00	Call	Bond Future	143.0000	206.0000	44.056	0	0	100
2012/01/10	R186 2012/02/02	13.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R186 2012/02/02	13.25	Call	Bond Future	32,570.0000	33,461.0000	2.736	0	0	0
2012/01/10	R186 2012/02/02	98.00	Call	Bond Future	104,344.0000	105,235.0000	0.854	0	0	0
2012/01/10	R186 2012/02/02	98.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R186 2012/05/03			Bond Future	8.7890	8.6890	(1.138)	0.0000	0.0000	0
2012/01/10	R186 2012/05/03	9.00	Call	Bond Future	5,104.0000	5,632.0000	10.345	0	0	0
2012/01/10	R186 2012/05/03	9.00	Put	Bond Future	3,237.0000	2,864.0000	(11.523)	0	0	0
2012/01/10	R186 2012/05/03	9.05	Call	Bond Future	5,360.0000	5,904.0000	10.149	0	0	0
2012/01/10	R186 2012/05/03	9.05	Put	Bond Future	3,057.0000	2,701.0000	(11.645)	0	0	0
2012/01/10	R186 2012/05/03	8.95	Call	Bond Future	4,853.0000	5,367.0000	10.591	0	0	0
2012/01/10	R186 2012/05/03	8.95	Put	Bond Future	3,424.0000	3,038.0000	(11.273)	0	0	0
2012/01/10	R186 2012/08/02			Bond Future	8.8720	8.7680	(1.172)	0.0000	0.0000	0
2012/01/10	R186 2012/08/02	8.75	Call	Bond Future	4,790.0000	5,241.0000	9.415	0	0	0
2012/01/10	R186 2012/08/02	8.75	Put	Bond Future	5,869.0000	5,401.0000	(7.974)	0	0	0
2012/01/10	R186 2012/08/02	8.80	Call	Bond Future	5,005.0000	5,468.0000	9.251	0	0	0
2012/01/10	R186 2012/08/02	8.80	Put	Bond Future	5,640.0000	5,184.0000	(8.085)	0	0	0
2012/01/10	R186 2012/08/02	8.70	Call	Bond Future	4,587.0000	5,025.0000	9.549	0	0	0
2012/01/10	R186 2012/08/02	8.70	Put	Bond Future	6,113.0000	5,632.0000	(7.868)	0	0	0
2012/01/10	R186 2012/11/01			Bond Future	8.9570	8.8480	(1.217)	0.0000	0.0000	0
2012/01/10	R186 2012/11/01	8.75	Call	Bond Future	5,482.0000	5,938.0000	8.318	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
2012/01/10	R186 2012/11/01	8.75	Put	Bond Future	7,286.0000	6,797.0000	(6.712)	0	0	0
2012/01/10	R186 2012/11/01	8.80	Call	Bond Future	5,690.0000	6,156.0000	8.190	0	0	0
2012/01/10	R186 2012/11/01	8.80	Put	Bond Future	7,055.0000	6,576.0000	(6.790)	0	0	0
2012/01/10	R186 2012/11/01	8.70	Call	Bond Future	5,287.0000	5,733.0000	8.436	0	0	0
2012/01/10	R186 2012/11/01	8.70	Put	Bond Future	7,534.0000	7,035.0000	(6.623)	0	0	0
2012/01/10	R189 2012/02/02			Bond Future	218.9010	218.9027	0.001	0.0000	0.0000	0
2012/01/10	R189 2012/02/02	218.00	Call	Bond Future	901.0000	903.0000	0.222	0	0	0
2012/01/10	R189 2012/02/02	218.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R189 2012/02/02	218.05	Call	Bond Future	851.0000	853.0000	0.235	0	0	0
2012/01/10	R189 2012/02/02	218.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R189 2012/02/02	217.95	Call	Bond Future	951.0000	953.0000	0.210	0	0	0
2012/01/10	R189 2012/02/02	217.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R197 2012/02/02			Bond Future	246.7937	246.8117	0.007	0.0000	0.0000	965
2012/01/10	R197 2012/02/02	237.00	Call	Bond Future	9,794.0000	9,812.0000	0.184	0	0	0
2012/01/10	R197 2012/02/02	237.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R197 2012/02/02	237.05	Call	Bond Future	9,744.0000	9,762.0000	0.185	0	0	0
2012/01/10	R197 2012/02/02	237.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R197 2012/02/02	236.95	Call	Bond Future	9,844.0000	9,862.0000	0.183	0	0	0
2012/01/10	R197 2012/02/02	236.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R201 2012/02/02			Bond Future	6.4180	6.3300	(1.371)	0.0000	0.0000	3,124
2012/01/10	R201 2012/02/02	8.25	Call	Bond Future	4,772.0000	5,008.0000	4.946	0	0	0
2012/01/10	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R201 2012/02/02	8.30	Call	Bond Future	4,898.0000	5,135.0000	4.839	0	0	0
2012/01/10	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R201 2012/02/02	8.20	Call	Bond Future	4,645.0000	4,882.0000	5.102	0	0	0
2012/01/10	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R201 2012/05/03			Bond Future	6.4860	6.3890	(1.496)	0.0000	0.0000	0
2012/01/10	R201 2012/05/03	7.75	Call	Bond Future	3,135.0000	3,354.0000	6.986	0	0	0
2012/01/10	R201 2012/05/03	7.75	Put	Bond Future	87.0000	68.0000	(21.839)	0	0	0
2012/01/10	R201 2012/05/03	7.80	Call	Bond Future	3,243.0000	3,464.0000	6.815	0	0	0
2012/01/10	R201 2012/05/03	7.80	Put	Bond Future	77.0000	60.0000	(22.078)	0	0	0
2012/01/10	R201 2012/05/03	7.70	Call	Bond Future	3,027.0000	3,244.0000	7.169	0	0	0
2012/01/10	R201 2012/05/03	7.70	Put	Bond Future	98.0000	76.0000	(22.449)	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
2012/01/10	R201 2012/08/02			Bond Future	6.5210	6.4110	(1.687)	0.0000	0.0000	0
2012/01/10	R201 2012/08/02	7.50	Call	Bond Future	2,577.0000	2,767.0000	7.373	0	0	0
2012/01/10	R201 2012/08/02	7.50	Put	Bond Future	420.0000	364.0000	(13.333)	0	0	0
2012/01/10	R201 2012/08/02	7.55	Call	Bond Future	2,660.0000	2,852.0000	7.218	0	0	0
2012/01/10	R201 2012/08/02	7.55	Put	Bond Future	394.0000	340.0000	(13.706)	0	0	0
2012/01/10	R201 2012/08/02	7.45	Call	Bond Future	2,493.0000	2,680.0000	7.501	0	0	0
2012/01/10	R201 2012/08/02	7.45	Put	Bond Future	445.0000	386.0000	(13.258)	0	0	0
2012/01/10	R201 2012/11/01			Bond Future	6.5580	6.4270	(1.998)	0.0000	0.0000	0
2012/01/10	R201 2012/11/01	6.50	Call	Bond Future	1,379.0000	1,511.0000	9.572	0	0	0
2012/01/10	R201 2012/11/01	6.50	Put	Bond Future	1,496.0000	1,364.0000	(8.824)	0	0	0
2012/01/10	R201 2012/11/01	6.55	Call	Bond Future	1,432.0000	1,566.0000	9.358	0	0	0
2012/01/10	R201 2012/11/01	6.55	Put	Bond Future	1,448.0000	1,319.0000	(8.909)	0	0	0
2012/01/10	R201 2012/11/01	6.45	Call	Bond Future	1,330.0000	1,459.0000	9.699	0	0	0
2012/01/10	R201 2012/11/01	6.45	Put	Bond Future	1,547.0000	1,413.0000	(8.662)	0	0	0
2012/01/10	R202 2012/02/02			Bond Future	186.6862	186.6998	0.007	0.0000	0.0000	36,743
2012/01/10	R202 2012/02/02	177.00	Call	Bond Future	9,686.0000	9,700.0000	0.145	0	0	0
2012/01/10	R202 2012/02/02	177.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R202 2012/02/02	177.05	Call	Bond Future	9,636.0000	9,650.0000	0.145	0	0	0
2012/01/10	R202 2012/02/02	177.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R202 2012/02/02	176.95	Call	Bond Future	9,736.0000	9,750.0000	0.144	0	0	0
2012/01/10	R202 2012/02/02	176.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R203 2012/02/02			Bond Future	7.6080	7.5100	(1.288)	0.0000	0.0000	3,570
2012/01/10	R203 2012/02/02	8.75	Call	Bond Future	5,066.0000	5,514.0000	8.843	0	0	0
2012/01/10	R203 2012/02/02	8.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/01/10	R203 2012/02/02	8.80	Call	Bond Future	5,280.0000	5,728.0000	8.485	0	0	0
2012/01/10	R203 2012/02/02	8.80	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2012/01/10	R203 2012/02/02	8.70	Call	Bond Future	4,852.0000	5,299.0000	9.213	0	0	0
2012/01/10	R203 2012/02/02	8.70	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2012/01/10	R203 2012/02/02	6.95	Put	Bond Future	3,102.0000	2,675.0000	(13.765)	0	0	0
2012/01/10	R203 2012/02/02	6.95	Call	Bond Future	37.0000	60.0000	62.162	0	0	2,640
2012/01/10	R203 2012/02/02	7.20	Put	Bond Future	2,036.0000	1,660.0000	(18.468)	0	0	0
2012/01/10	R203 2012/02/02	7.20	Call	Bond Future	149.0000	222.0000	48.993	0	0	880
2012/01/10	R203 2012/02/02	7.35	Call	Bond Future	294.0000	417.0000	41.837	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
2012/01/10	R203 2012/02/02	7.35	Put	Bond Future	1,482.0000	1,156.0000	(21.997)	0	0	880
2012/01/10	R203 2012/02/02	7.95	Call	Bond Future	1,772.0000	2,134.0000	20.429	0	0	0
2012/01/10	R203 2012/02/02	7.95	Put	Bond Future	222.0000	135.0000	(39.189)	0	0	2,640
2012/01/10	R203 2012/05/03			Bond Future	7.7130	7.6100	(1.335)	0.0000	0.0000	0
2012/01/10	R203 2012/05/03	8.75	Call	Bond Future	4,787.0000	5,172.0000	8.043	0	0	0
2012/01/10	R203 2012/05/03	8.75	Put	Bond Future	364.0000	297.0000	(18.407)	0	0	0
2012/01/10	R203 2012/05/03	8.80	Call	Bond Future	4,962.0000	5,351.0000	7.840	0	0	0
2012/01/10	R203 2012/05/03	8.80	Put	Bond Future	332.0000	268.0000	(19.277)	0	0	0
2012/01/10	R203 2012/05/03	8.70	Call	Bond Future	4,614.0000	4,994.0000	8.236	0	0	0
2012/01/10	R203 2012/05/03	8.70	Put	Bond Future	399.0000	326.0000	(18.296)	0	0	0
2012/01/10	R203 2012/08/02			Bond Future	7.8020	7.6920	(1.410)	0.0000	0.0000	0
2012/01/10	R203 2012/08/02	8.50	Call	Bond Future	4,136.0000	4,458.0000	7.785	0	0	0
2012/01/10	R203 2012/08/02	8.50	Put	Bond Future	1,259.0000	1,118.0000	(11.199)	0	0	0
2012/01/10	R203 2012/08/02	8.55	Call	Bond Future	4,273.0000	4,600.0000	7.653	0	0	0
2012/01/10	R203 2012/08/02	8.55	Put	Bond Future	1,194.0000	1,058.0000	(11.390)	0	0	0
2012/01/10	R203 2012/08/02	8.45	Call	Bond Future	3,996.0000	4,312.0000	7.908	0	0	0
2012/01/10	R203 2012/08/02	8.45	Put	Bond Future	1,322.0000	1,175.0000	(11.120)	0	0	0
2012/01/10	R203 2012/11/01			Bond Future	7.9020	7.7820	(1.519)	0.0000	0.0000	0
2012/01/10	R203 2012/11/01	7.75	Call	Bond Future	2,414.0000	2,647.0000	9.652	0	0	0
2012/01/10	R203 2012/11/01	7.75	Put	Bond Future	3,025.0000	2,776.0000	(8.231)	0	0	0
2012/01/10	R203 2012/11/01	7.80	Call	Bond Future	2,514.0000	2,752.0000	9.467	0	0	0
2012/01/10	R203 2012/11/01	7.80	Put	Bond Future	2,924.0000	2,680.0000	(8.345)	0	0	0
2012/01/10	R203 2012/11/01	7.70	Call	Bond Future	2,321.0000	2,547.0000	9.737	0	0	0
2012/01/10	R203 2012/11/01	7.70	Put	Bond Future	3,134.0000	2,878.0000	(8.168)	0	0	0
2012/01/10	R204 2012/02/02			Bond Future	7.9060	7.8190	(1.100)	0.0000	0.0000	3,527
2012/01/10	R204 2012/02/02	9.00	Call	Bond Future	5,543.0000	5,996.0000	8.172	0	0	0
2012/01/10	R204 2012/02/02	9.00	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2012/01/10	R204 2012/02/02	9.05	Call	Bond Future	5,785.0000	6,239.0000	7.848	0	0	0
2012/01/10	R204 2012/02/02	9.05	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2012/01/10	R204 2012/02/02	8.95	Call	Bond Future	5,302.0000	5,753.0000	8.506	0	0	0
2012/01/10	R204 2012/02/02	8.95	Put	Bond Future	12.0000	6.0000	(50.000)	0	0	0
2012/01/10	R204 2012/02/02	7.25	Put	Bond Future	3,576.0000	3,148.0000	(11.969)	0	0	0
2012/01/10	R204 2012/02/02	7.25	Call	Bond Future	64.0000	93.0000	45.313	0	0	540
2012/01/10	R204 2012/02/02	8.00	Call	Bond Future	1,203.0000	1,470.0000	22.195	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
2012/01/10	R204 2012/02/02	8.00	Put	Bond Future	712.0000	522.0000	(26.685)	0	0	540
2012/01/10	R204 2012/02/02	7.50	Call	Bond Future	220.0000	300.0000	36.364	0	0	0
2012/01/10	R204 2012/02/02	7.50	Put	Bond Future	2,376.0000	1,999.0000	(15.867)	0	0	0
2012/01/10	R204 2012/05/03			Bond Future	8.0100	7.9180	(1.149)	0.0000	0.0000	0
2012/01/10	R204 2012/05/03	8.75	Call	Bond Future	4,496.0000	4,848.0000	7.829	0	0	0
2012/01/10	R204 2012/05/03	8.75	Put	Bond Future	836.0000	721.0000	(13.756)	0	0	0
2012/01/10	R204 2012/05/03	8.80	Call	Bond Future	4,676.0000	5,034.0000	7.656	0	0	0
2012/01/10	R204 2012/05/03	8.80	Put	Bond Future	775.0000	666.0000	(14.065)	0	0	0
2012/01/10	R204 2012/05/03	8.70	Call	Bond Future	4,314.0000	4,660.0000	8.020	0	0	0
2012/01/10	R204 2012/05/03	8.70	Put	Bond Future	896.0000	775.0000	(13.504)	0	0	0
2012/01/10	R204 2012/08/02			Bond Future	8.1010	8.0050	(1.185)	0.0000	0.0000	0
2012/01/10	R204 2012/08/02	8.50	Call	Bond Future	3,878.0000	4,170.0000	7.530	0	0	0
2012/01/10	R204 2012/08/02	8.50	Put	Bond Future	1,951.0000	1,772.0000	(9.175)	0	0	0
2012/01/10	R204 2012/08/02	8.55	Call	Bond Future	4,028.0000	4,326.0000	7.398	0	0	0
2012/01/10	R204 2012/08/02	8.55	Put	Bond Future	1,863.0000	1,690.0000	(9.286)	0	0	0
2012/01/10	R204 2012/08/02	8.45	Call	Bond Future	3,730.0000	4,016.0000	7.668	0	0	0
2012/01/10	R204 2012/08/02	8.45	Put	Bond Future	2,042.0000	1,857.0000	(9.060)	0	0	0
2012/01/10	R204 2012/11/01			Bond Future	8.1980	8.0940	(1.269)	0.0000	0.0000	0
2012/01/10	R204 2012/11/01	8.00	Call	Bond Future	2,886.0000	3,118.0000	8.039	0	0	0
2012/01/10	R204 2012/11/01	8.00	Put	Bond Future	3,825.0000	3,565.0000	(6.797)	0	0	0
2012/01/10	R204 2012/11/01	8.05	Call	Bond Future	3,002.0000	3,239.0000	7.895	0	0	0
2012/01/10	R204 2012/11/01	8.05	Put	Bond Future	3,703.0000	3,448.0000	(6.886)	0	0	0
2012/01/10	R204 2012/11/01	7.95	Call	Bond Future	2,778.0000	3,005.0000	8.171	0	0	0
2012/01/10	R204 2012/11/01	7.95	Put	Bond Future	3,956.0000	3,691.0000	(6.699)	0	0	0
2012/01/10	R206 2012/02/02			Bond Future	6.1950	6.1060	(1.437)	0.0000	0.0000	300
2012/01/10	R206 2012/02/02	8.00	Call	Bond Future	3,230.0000	3,393.0000	5.046	0	0	0
2012/01/10	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R206 2012/02/02	8.05	Call	Bond Future	3,318.0000	3,481.0000	4.913	0	0	0
2012/01/10	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R206 2012/02/02	7.95	Call	Bond Future	3,143.0000	3,306.0000	5.186	0	0	0
2012/01/10	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R206 2012/05/03			Bond Future	6.2650	6.1630	(1.628)	0.0000	0.0000	0
2012/01/10	R206 2012/05/03	7.50	Call	Bond Future	2,003.0000	2,154.0000	7.539	0	0	0
2012/01/10	R206 2012/05/03	7.50	Put	Bond Future	52.0000	40.0000	(23.077)	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
2012/01/10	R206 2012/05/03	7.55	Call	Bond Future	2,075.0000	2,227.0000	7.325	0	0	0
2012/01/10	R206 2012/05/03	7.55	Put	Bond Future	46.0000	35.0000	(23.913)	0	0	0
2012/01/10	R206 2012/05/03	7.45	Call	Bond Future	1,932.0000	2,081.0000	7.712	0	0	0
2012/01/10	R206 2012/05/03	7.45	Put	Bond Future	59.0000	45.0000	(23.729)	0	0	0
2012/01/10	R206 2012/08/02			Bond Future	6.2830	6.1590	(1.974)	0.0000	0.0000	0
2012/01/10	R206 2012/08/02	7.25	Call	Bond Future	1,603.0000	1,732.0000	8.047	0	0	0
2012/01/10	R206 2012/08/02	7.25	Put	Bond Future	289.0000	248.0000	(14.187)	0	0	0
2012/01/10	R206 2012/08/02	7.30	Call	Bond Future	1,653.0000	1,784.0000	7.925	0	0	0
2012/01/10	R206 2012/08/02	7.30	Put	Bond Future	272.0000	233.0000	(14.338)	0	0	0
2012/01/10	R206 2012/08/02	7.20	Call	Bond Future	1,553.0000	1,680.0000	8.178	0	0	0
2012/01/10	R206 2012/08/02	7.20	Put	Bond Future	307.0000	264.0000	(14.007)	0	0	0
2012/01/10	R206 2012/11/01			Bond Future	6.2870	6.1250	(2.577)	0.0000	0.0000	0
2012/01/10	R206 2012/11/01	6.00	Call	Bond Future	779.0000	864.0000	10.911	0	0	0
2012/01/10	R206 2012/11/01	6.00	Put	Bond Future	1,108.0000	1,007.0000	(9.116)	0	0	0
2012/01/10	R206 2012/11/01	6.05	Call	Bond Future	807.0000	894.0000	10.781	0	0	0
2012/01/10	R206 2012/11/01	6.05	Put	Bond Future	1,078.0000	980.0000	(9.091)	0	0	0
2012/01/10	R206 2012/11/01	5.95	Call	Bond Future	753.0000	835.0000	10.890	0	0	0
2012/01/10	R206 2012/11/01	5.95	Put	Bond Future	1,139.0000	1,036.0000	(9.043)	0	0	0
2012/01/10	R207 2012/02/02			Bond Future	8.1250	8.0380	(1.071)	0.0000	0.0000	43,515
2012/01/10	R207 2012/02/02	9.00	Call	Bond Future	4,748.0000	5,227.0000	10.088	0	0	0
2012/01/10	R207 2012/02/02	9.00	Put	Bond Future	17.0000	8.0000	(52.941)	0	0	0
2012/01/10	R207 2012/02/02	9.05	Call	Bond Future	5,005.0000	5,486.0000	9.610	0	0	0
2012/01/10	R207 2012/02/02	9.05	Put	Bond Future	12.0000	6.0000	(50.000)	0	0	0
2012/01/10	R207 2012/02/02	8.95	Call	Bond Future	4,492.0000	4,968.0000	10.597	0	0	0
2012/01/10	R207 2012/02/02	8.95	Put	Bond Future	23.0000	12.0000	(47.826)	0	0	0
2012/01/10	R207 2012/02/02	7.35	Put	Bond Future	4,470.0000	3,993.0000	(10.671)	0	0	0
2012/01/10	R207 2012/02/02	7.35	Call	Bond Future	17.0000	27.0000	58.824	0	0	1,920
2012/01/10	R207 2012/02/02	7.65	Put	Bond Future	2,815.0000	2,383.0000	(15.346)	0	0	0
2012/01/10	R207 2012/02/02	7.65	Call	Bond Future	116.0000	171.0000	47.414	0	0	640
2012/01/10	R207 2012/02/02	7.85	Call	Bond Future	313.0000	434.0000	38.658	0	0	0
2012/01/10	R207 2012/02/02	7.85	Put	Bond Future	1,864.0000	1,498.0000	(19.635)	0	0	640
2012/01/10	R207 2012/02/02	8.50	Call	Bond Future	2,286.0000	2,689.0000	17.629	0	0	0
2012/01/10	R207 2012/02/02	8.50	Put	Bond Future	221.0000	137.0000	(38.009)	0	0	1,920
2012/01/10	R207 2012/05/03			Bond Future	8.2280	8.1370	(1.106)	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
2012/01/10	R207 2012/05/03	8.75	Call	Bond Future	4,031.0000	4,370.0000	8.410	0	0	0
2012/01/10	R207 2012/05/03	8.75	Put	Bond Future	1,253.0000	1,097.0000	(12.450)	0	0	0
2012/01/10	R207 2012/05/03	8.80	Call	Bond Future	4,213.0000	4,559.0000	8.213	0	0	0
2012/01/10	R207 2012/05/03	8.80	Put	Bond Future	1,175.0000	1,026.0000	(12.681)	0	0	0
2012/01/10	R207 2012/05/03	8.70	Call	Bond Future	3,852.0000	4,184.0000	8.619	0	0	0
2012/01/10	R207 2012/05/03	8.70	Put	Bond Future	1,336.0000	1,173.0000	(12.201)	0	0	0
2012/01/10	R207 2012/08/02			Bond Future	8.3190	8.2240	(1.142)	0.0000	0.0000	0
2012/01/10	R207 2012/08/02	8.75	Call	Bond Future	4,321.0000	4,636.0000	7.290	0	0	0
2012/01/10	R207 2012/08/02	8.75	Put	Bond Future	2,086.0000	1,899.0000	(8.965)	0	0	0
2012/01/10	R207 2012/08/02	8.80	Call	Bond Future	4,483.0000	4,804.0000	7.160	0	0	0
2012/01/10	R207 2012/08/02	8.80	Put	Bond Future	1,993.0000	1,812.0000	(9.082)	0	0	0
2012/01/10	R207 2012/08/02	8.70	Call	Bond Future	4,162.0000	4,470.0000	7.400	0	0	0
2012/01/10	R207 2012/08/02	8.70	Put	Bond Future	2,183.0000	1,989.0000	(8.887)	0	0	0
2012/01/10	R207 2012/11/01			Bond Future	8.4110	8.3090	(1.213)	0.0000	0.0000	0
2012/01/10	R207 2012/11/01	8.25	Call	Bond Future	3,245.0000	3,498.0000	7.797	0	0	0
2012/01/10	R207 2012/11/01	8.25	Put	Bond Future	4,072.0000	3,802.0000	(6.631)	0	0	0
2012/01/10	R207 2012/11/01	8.30	Call	Bond Future	3,371.0000	3,629.0000	7.654	0	0	0
2012/01/10	R207 2012/11/01	8.30	Put	Bond Future	3,940.0000	3,675.0000	(6.726)	0	0	0
2012/01/10	R207 2012/11/01	8.20	Call	Bond Future	3,127.0000	3,373.0000	7.867	0	0	0
2012/01/10	R207 2012/11/01	8.20	Put	Bond Future	4,213.0000	3,936.0000	(6.575)	0	0	0
2012/01/10	R208 2012/02/02			Bond Future	8.1680	8.0810	(1.065)	0.0000	0.0000	14,067
2012/01/10	R208 2012/02/02	9.00	Call	Bond Future	4,829.0000	5,343.0000	10.644	0	0	0
2012/01/10	R208 2012/02/02	9.00	Put	Bond Future	16.0000	7.0000	(56.250)	0	0	0
2012/01/10	R208 2012/02/02	9.05	Call	Bond Future	5,103.0000	5,620.0000	10.131	0	0	0
2012/01/10	R208 2012/02/02	9.05	Put	Bond Future	11.0000	5.0000	(54.545)	0	0	0
2012/01/10	R208 2012/02/02	8.95	Call	Bond Future	4,555.0000	5,066.0000	11.218	0	0	0
2012/01/10	R208 2012/02/02	8.95	Put	Bond Future	22.0000	10.0000	(54.545)	0	0	0
2012/01/10	R208 2012/02/02	7.45	Put	Bond Future	4,448.0000	3,938.0000	(11.466)	0	0	0
2012/01/10	R208 2012/02/02	7.45	Call	Bond Future	18.0000	30.0000	66.667	0	0	2,880
2012/01/10	R208 2012/02/02	7.70	Put	Bond Future	2,960.0000	2,492.0000	(15.811)	0	0	0
2012/01/10	R208 2012/02/02	7.70	Call	Bond Future	103.0000	157.0000	52.427	0	0	960
2012/01/10	R208 2012/02/02	7.90	Call	Bond Future	301.0000	428.0000	42.193	0	0	0
2012/01/10	R208 2012/02/02	7.90	Put	Bond Future	1,924.0000	1,528.0000	(20.582)	0	0	960
2012/01/10	R208 2012/02/02	8.55	Call	Bond Future	2,446.0000	2,890.0000	18.152	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
2012/01/10	R208 2012/02/02	8.55	Put	Bond Future	195.0000	116.0000	(40.513)	0	0	2,880
2012/01/10	R208 2012/05/03			Bond Future	8.2590	8.1690	(1.090)	0.0000	0.0000	0
2012/01/10	R208 2012/05/03	9.00	Call	Bond Future	5,137.0000	5,536.0000	7.767	0	0	0
2012/01/10	R208 2012/05/03	9.00	Put	Bond Future	937.0000	809.0000	(13.661)	0	0	0
2012/01/10	R208 2012/05/03	9.05	Call	Bond Future	5,341.0000	5,748.0000	7.620	0	0	0
2012/01/10	R208 2012/05/03	9.05	Put	Bond Future	867.0000	746.0000	(13.956)	0	0	0
2012/01/10	R208 2012/05/03	8.95	Call	Bond Future	4,929.0000	5,322.0000	7.973	0	0	0
2012/01/10	R208 2012/05/03	8.95	Put	Bond Future	1,005.0000	870.0000	(13.433)	0	0	0
2012/01/10	R208 2012/08/02			Bond Future	8.3400	8.2450	(1.139)	0.0000	0.0000	0
2012/01/10	R208 2012/08/02	8.75	Call	Bond Future	4,589.0000	4,929.0000	7.409	0	0	0
2012/01/10	R208 2012/08/02	8.75	Put	Bond Future	2,290.0000	2,086.0000	(8.908)	0	0	0
2012/01/10	R208 2012/08/02	8.80	Call	Bond Future	4,762.0000	5,108.0000	7.266	0	0	0
2012/01/10	R208 2012/08/02	8.80	Put	Bond Future	2,188.0000	1,990.0000	(9.049)	0	0	0
2012/01/10	R208 2012/08/02	8.70	Call	Bond Future	4,418.0000	4,751.0000	7.537	0	0	0
2012/01/10	R208 2012/08/02	8.70	Put	Bond Future	2,395.0000	2,185.0000	(8.768)	0	0	0
2012/01/10	R208 2012/11/01			Bond Future	8.4250	8.3250	(1.187)	0.0000	0.0000	0
2012/01/10	R208 2012/11/01	8.25	Call	Bond Future	3,304.0000	3,572.0000	8.111	0	0	0
2012/01/10	R208 2012/11/01	8.25	Put	Bond Future	4,283.0000	3,993.0000	(6.771)	0	0	0
2012/01/10	R208 2012/11/01	8.30	Call	Bond Future	3,440.0000	3,714.0000	7.965	0	0	0
2012/01/10	R208 2012/11/01	8.30	Put	Bond Future	4,138.0000	3,854.0000	(6.863)	0	0	0
2012/01/10	R208 2012/11/01	8.20	Call	Bond Future	3,177.0000	3,438.0000	8.215	0	0	0
2012/01/10	R208 2012/11/01	8.20	Put	Bond Future	4,438.0000	4,141.0000	(6.692)	0	0	0
2012/01/10	R209 2012/02/02			Bond Future	9.0790	8.9770	(1.123)	0.0000	0.0000	2,900
2012/01/10	R209 2012/02/02	9.00	Call	Bond Future	1,270.0000	1,616.0000	27.244	0	0	0
2012/01/10	R209 2012/02/02	9.00	Put	Bond Future	1,870.0000	1,440.0000	(22.995)	0	0	0
2012/01/10	R209 2012/02/02	9.05	Call	Bond Future	1,445.0000	1,821.0000	26.021	0	0	0
2012/01/10	R209 2012/02/02	9.05	Put	Bond Future	1,664.0000	1,265.0000	(23.978)	0	0	0
2012/01/10	R209 2012/02/02	8.95	Call	Bond Future	1,110.0000	1,426.0000	28.468	0	0	0
2012/01/10	R209 2012/02/02	8.95	Put	Bond Future	2,093.0000	1,634.0000	(21.930)	0	0	0
2012/01/10	R209 2012/05/03			Bond Future	9.1580	9.0530	(1.147)	0.0000	0.0000	0
2012/01/10	R209 2012/05/03	9.00	Call	Bond Future	2,848.0000	3,216.0000	12.921	0	0	0
2012/01/10	R209 2012/05/03	9.00	Put	Bond Future	4,038.0000	3,619.0000	(10.376)	0	0	0
2012/01/10	R209 2012/05/03	9.05	Call	Bond Future	3,021.0000	3,402.0000	12.612	0	0	0
2012/01/10	R209 2012/05/03	9.05	Put	Bond Future	3,831.0000	3,425.0000	(10.598)	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
2012/01/10	R209 2012/05/03	8.95	Call	Bond Future	2,684.0000	3,038.0000	13.189	0	0	0
2012/01/10	R209 2012/05/03	8.95	Put	Bond Future	4,257.0000	3,824.0000	(10.171)	0	0	0
2012/01/10	R209 2012/08/02			Bond Future	9.2290	9.1210	(1.170)	0.0000	0.0000	0
2012/01/10	R209 2012/08/02	9.25	Call	Bond Future	4,715.0000	5,143.0000	9.077	0	0	0
2012/01/10	R209 2012/08/02	9.25	Put	Bond Future	4,561.0000	4,190.0000	(8.134)	0	0	0
2012/01/10	R209 2012/08/02	9.30	Call	Bond Future	4,901.0000	5,340.0000	8.957	0	0	0
2012/01/10	R209 2012/08/02	9.30	Put	Bond Future	4,383.0000	4,023.0000	(8.214)	0	0	0
2012/01/10	R209 2012/08/02	9.20	Call	Bond Future	4,531.0000	4,950.0000	9.247	0	0	0
2012/01/10	R209 2012/08/02	9.20	Put	Bond Future	4,744.0000	4,364.0000	(8.010)	0	0	0
2012/01/10	R209 2012/11/01			Bond Future	9.3020	9.1900	(1.204)	0.0000	0.0000	0
2012/01/10	R209 2012/11/01	9.00	Call	Bond Future	4,263.0000	4,648.0000	9.031	0	0	0
2012/01/10	R209 2012/11/01	9.00	Put	Bond Future	6,504.0000	6,071.0000	(6.657)	0	0	0
2012/01/10	R209 2012/11/01	9.05	Call	Bond Future	4,429.0000	4,824.0000	8.918	0	0	0
2012/01/10	R209 2012/11/01	9.05	Put	Bond Future	6,291.0000	5,868.0000	(6.724)	0	0	0
2012/01/10	R209 2012/11/01	8.95	Call	Bond Future	4,107.0000	4,483.0000	9.155	0	0	0
2012/01/10	R209 2012/11/01	8.95	Put	Bond Future	6,730.0000	6,288.0000	(6.568)	0	0	0
2012/01/10	R210 2012/02/02			Bond Future	140.0408	139.9592	(0.058)	0.0000	0.0000	755
2012/01/10	R210 2012/02/02	131.00	Call	Bond Future	9,041.0000	8,959.0000	(0.907)	0	0	0
2012/01/10	R210 2012/02/02	131.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R210 2012/02/02	131.05	Call	Bond Future	8,991.0000	8,909.0000	(0.912)	0	0	0
2012/01/10	R210 2012/02/02	131.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R210 2012/02/02	130.95	Call	Bond Future	9,091.0000	9,009.0000	(0.902)	0	0	0
2012/01/10	R210 2012/02/02	130.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R211 2012/02/02			Bond Future	116.6832	116.6874	0.004	0.0000	0.0000	480
2012/01/10	R211 2012/02/02	110.50	Call	Bond Future	6,183.0000	6,187.0000	0.065	0	0	0
2012/01/10	R211 2012/02/02	110.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R211 2012/02/02	110.55	Call	Bond Future	6,133.0000	6,137.0000	0.065	0	0	0
2012/01/10	R211 2012/02/02	110.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R211 2012/02/02	110.45	Call	Bond Future	6,233.0000	6,237.0000	0.064	0	0	0
2012/01/10	R211 2012/02/02	110.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R212 2012/02/02			Bond Future	113.2212	113.2294	0.007	0.0000	0.0000	2,677
2012/01/10	R212 2012/02/02	108.50	Call	Bond Future	4,721.0000	4,729.0000	0.169	0	0	0
2012/01/10	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
2012/01/10	R212 2012/02/02	108.55	Call	Bond Future	4,671.0000	4,679.0000	0.171	0	0	0
2012/01/10	R212 2012/02/02	108.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R212 2012/02/02	108.45	Call	Bond Future	4,771.0000	4,779.0000	0.168	0	0	0
2012/01/10	R212 2012/02/02	108.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/01/10	R213 2012/02/02			Bond Future	9.0820	8.9800	(1.123)	0.0000	0.0000	487
2012/01/10	R213 2012/02/02	9.00	Call	Bond Future	1,283.0000	1,633.0000	27.280	0	0	0
2012/01/10	R213 2012/02/02	9.00	Put	Bond Future	1,918.0000	1,477.0000	(22.993)	0	0	0
2012/01/10	R213 2012/02/02	9.05	Call	Bond Future	1,461.0000	1,842.0000	26.078	0	0	0
2012/01/10	R213 2012/02/02	9.05	Put	Bond Future	1,708.0000	1,298.0000	(24.005)	0	0	0
2012/01/10	R213 2012/02/02	8.95	Call	Bond Future	1,121.0000	1,440.0000	28.457	0	0	0
2012/01/10	R213 2012/02/02	8.95	Put	Bond Future	2,146.0000	1,675.0000	(21.948)	0	0	0
2012/01/10	R213 2012/05/03			Bond Future	9.1670	9.0620	(1.145)	0.0000	0.0000	0
2012/01/10	R213 2012/05/03	9.25	Call	Bond Future	3,801.0000	4,241.0000	11.576	0	0	0
2012/01/10	R213 2012/05/03	9.25	Put	Bond Future	3,176.0000	2,814.0000	(11.398)	0	0	0
2012/01/10	R213 2012/05/03	9.30	Call	Bond Future	4,003.0000	4,456.0000	11.317	0	0	0
2012/01/10	R213 2012/05/03	9.30	Put	Bond Future	3,005.0000	2,656.0000	(11.614)	0	0	0
2012/01/10	R213 2012/05/03	9.20	Call	Bond Future	3,604.0000	4,031.0000	11.848	0	0	0
2012/01/10	R213 2012/05/03	9.20	Put	Bond Future	3,355.0000	2,980.0000	(11.177)	0	0	0
2012/01/10	R213 2012/08/02			Bond Future	9.2440	9.1350	(1.179)	0.0000	0.0000	0
2012/01/10	R213 2012/08/02	9.25	Call	Bond Future	4,753.0000	5,187.0000	9.131	0	0	0
2012/01/10	R213 2012/08/02	9.25	Put	Bond Future	4,708.0000	4,322.0000	(8.199)	0	0	0
2012/01/10	R213 2012/08/02	9.30	Call	Bond Future	4,943.0000	5,388.0000	9.003	0	0	0
2012/01/10	R213 2012/08/02	9.30	Put	Bond Future	4,526.0000	4,151.0000	(8.285)	0	0	0
2012/01/10	R213 2012/08/02	9.20	Call	Bond Future	4,566.0000	4,990.0000	9.286	0	0	0
2012/01/10	R213 2012/08/02	9.20	Put	Bond Future	4,896.0000	4,499.0000	(8.109)	0	0	0
2012/01/10	R213 2012/11/01			Bond Future	9.3250	9.2120	(1.212)	0.0000	0.0000	0
2012/01/10	R213 2012/11/01	9.00	Call	Bond Future	4,241.0000	4,628.0000	9.125	0	0	0
2012/01/10	R213 2012/11/01	9.00	Put	Bond Future	6,687.0000	6,236.0000	(6.744)	0	0	0
2012/01/10	R213 2012/11/01	9.05	Call	Bond Future	4,402.0000	4,799.0000	9.019	0	0	0
2012/01/10	R213 2012/11/01	9.05	Put	Bond Future	6,464.0000	6,023.0000	(6.822)	0	0	0
2012/01/10	R213 2012/11/01	8.95	Call	Bond Future	4,083.0000	4,461.0000	9.258	0	0	0
2012/01/10	R213 2012/11/01	8.95	Put	Bond Future	6,915.0000	6,455.0000	(6.652)	0	0	0
2012/01/10	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	510318.00									
