



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 26/03/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	AL7T 2012/05/03			Index Future	420.4700	422.7910	0.552	0.0000	0.0000	16
2012/03/26	AL7T 2012/08/02			Index Future	426.5560	428.9030	0.550	0.0000	0.0000	0
2012/03/26	ALBI 2012/05/03			Index Future	382.4880	384.5020	0.527	0.0000	0.0000	897
2012/03/26	ALBI 2012/08/02			Index Future	388.0250	390.0610	0.525	0.0000	0.0000	118
2012/03/26	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	CAAN 2012/03/30			Can-Do Future	0.0014	0.0000	(100.000)	0.0000	0.0000	0
2012/03/26	CAAO 2012/03/30			Can-Do Future	0.1641	0.2050	24.924	0.0000	0.0000	100,000
2012/03/26	CAAW2012/04/20			Any day expiry	7.7275	7.6179	(1.418)	0.0000	0.0000	0
2012/03/26	CAAW2012/04/20	8.10	Call	Any day expiry	36.0000	20.0000	(44.444)	0	0	0
2012/03/26	CAAW2012/04/20	8.10	Put	Any day expiry	409.0000	502.0000	22.738	0	0	0
2012/03/26	CAAW2012/04/20	8.15	Call	Any day expiry	31.0000	17.0000	(45.161)	0	0	0
2012/03/26	CAAW2012/04/20	8.15	Put	Any day expiry	454.0000	549.0000	20.925	0	0	0
2012/03/26	CAAW2012/04/20	8.05	Call	Any day expiry	43.0000	24.0000	(44.186)	0	0	0
2012/03/26	CAAW2012/04/20	8.05	Put	Any day expiry	366.0000	456.0000	24.590	0	0	0
2012/03/26	CAAX 2012/03/30			Can-Do Future	0.0049	0.0025	(48.980)	0.0000	0.0000	12,500
2012/03/26	CAAY 2012/04/30			Can-Do Future	0.0577	0.0368	(36.222)	0.0000	0.0000	12,500
2012/03/26	CAAZ 2012/06/18			Can-Do Future	0.1047	0.0800	(23.591)	0.0000	0.0000	5,670
2012/03/26	CABA 2012/06/18			Can-Do Future	0.0981	0.1012	3.160	0.0000	0.0000	8,000
2012/03/26	CABB 2012/06/18			Can-Do Future	0.1052	0.1051	(0.095)	0.0000	0.0000	8,000
2012/03/26	CABC 2012/06/18			Can-Do Future	0.0845	0.0789	(6.627)	0.0000	0.0000	16,000
2012/03/26	CABD 2012/06/18			Can-Do Future	0.0434	0.0395	(8.986)	0.0000	0.0000	16,000
2012/03/26	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/03/26	DAAA 2012/03/29			Any day expiry	7.7031	7.5940	(1.416)	0.0000	0.0000	0
2012/03/26	DAAA 2012/03/29	7.90	Call	Any day expiry	12.0000	2.0000	(83.333)	0	0	0
2012/03/26	DAAA 2012/03/29	7.90	Put	Any day expiry	209.0000	308.0000	47.368	0	0	0
2012/03/26	DAAA 2012/03/29	7.95	Call	Any day expiry	8.0000	1.0000	(87.500)	0	0	0
2012/03/26	DAAA 2012/03/29	7.95	Put	Any day expiry	255.0000	357.0000	40.000	0	0	0
2012/03/26	DAAA 2012/03/29	7.85	Call	Any day expiry	18.0000	3.0000	(83.333)	0	0	0
2012/03/26	DAAA 2012/03/29	7.85	Put	Any day expiry	165.0000	259.0000	56.970	0	0	0
2012/03/26	DAAC 2012/03/30			Any day expiry	6.2837	6.2410	(0.680)	0.0000	0.0000	0
2012/03/26	DAAC 2012/03/30	6.28	Call	Any day expiry	54.0000	26.0000	(51.852)	0	0	0
2012/03/26	DAAC 2012/03/30	6.28	Put	Any day expiry	46.0000	61.0000	32.609	0	0	0
2012/03/26	DAAC 2012/03/30	6.33	Call	Any day expiry	34.0000	15.0000	(55.882)	0	0	0
2012/03/26	DAAC 2012/03/30	6.33	Put	Any day expiry	76.0000	100.0000	31.579	0	0	0
2012/03/26	DAAC 2012/03/30	6.23	Call	Any day expiry	85.0000	49.0000	(42.353)	0	0	0
2012/03/26	DAAC 2012/03/30	6.23	Put	Any day expiry	27.0000	34.0000	25.926	0	0	0
2012/03/26	GOVI 2012/05/03			GOVI	383.5100	385.4520	0.506	0.0000	0.0000	200
2012/03/26	GOVI 2012/05/03	382.00	Call	GOVI	15,100.0000	34,520.0000	128.609	0	0	0
2012/03/26	GOVI 2012/05/03	382.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/26	GOVI 2012/05/03	382.01	Call	GOVI	15,000.0000	34,420.0000	129.467	0	0	0
2012/03/26	GOVI 2012/05/03	382.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/26	GOVI 2012/05/03	381.99	Call	GOVI	15,200.0000	34,620.0000	127.763	0	0	0
2012/03/26	GOVI 2012/05/03	381.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2012/03/26	GOVI 2012/08/02			GOVI	389.0610	391.0250	0.505	0.0000	0.0000	0
2012/03/26	GOVI 2012/08/02	390.00	Call	GOVI	0.0000	10,250.0000	100.000	0	0	0
2012/03/26	GOVI 2012/08/02	390.00	Put	GOVI	9,390.0000	0.0000	(100.000)	0	0	0
2012/03/26	GOVI 2012/08/02	390.01	Call	GOVI	0.0000	10,150.0000	100.000	0	0	0
2012/03/26	GOVI 2012/08/02	390.01	Put	GOVI	9,490.0000	0.0000	(100.000)	0	0	0
2012/03/26	GOVI 2012/08/02	389.99	Call	GOVI	0.0000	10,350.0000	100.000	0	0	0
2012/03/26	GOVI 2012/08/02	389.99	Put	GOVI	9,290.0000	0.0000	(100.000)	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
2012/03/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/03/26	IGOV 2012/05/03			Index Future	171.0310	171.4880	0.267	0.0000	0.0000	546
2012/03/26	IGOV 2012/08/02			Index Future	173.5060	173.9680	0.266	0.0000	0.0000	0
2012/03/26	ILBI 2012/05/03			Index Future	463.7800	463.4290	(0.076)	0.0000	0.0000	0
2012/03/26	ILBI 2012/08/02			Index Future	470.4110	470.0530	(0.076)	0.0000	0.0000	152
2012/03/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2012/03/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2012/03/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2012/03/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2012/03/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2012/03/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2012/03/26	JBAF 2012/04/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	0
2012/03/26	JBAF 2012/05/16			Jibar Tradeable Future	5.6200	5.6200	0.000	0.0000	0.0000	0
2012/03/26	JBAF 2012/06/20			Jibar Tradeable Future	5.6500	5.6400	(0.177)	0.0000	0.0000	2,890
2012/03/26	JBAF 2012/07/18			Jibar Tradeable Future	5.6800	5.6700	(0.176)	0.0000	0.0000	0
2012/03/26	JBAF 2012/08/15			Jibar Tradeable Future	5.7000	5.6900	(0.175)	0.0000	0.0000	0
2012/03/26	JBAF 2012/09/19			Jibar Tradeable Future	5.7600	5.7400	(0.347)	0.0000	0.0000	44,760
2012/03/26	JBAF 2012/12/19			Jibar Tradeable Future	5.8800	5.8500	(0.510)	0.0000	0.0000	840
2012/03/26	JBAF 2013/03/20			Jibar Tradeable Future	6.1100	6.0400	(1.146)	0.0000	0.0000	790
2012/03/26	JBAF 2013/06/19			Jibar Tradeable Future	6.3500	6.2500	(1.575)	0.0000	0.0000	500
2012/03/26	JBAF 2013/09/18			Jibar Tradeable Future	6.5900	6.4800	(1.669)	0.0000	0.0000	1,700
2012/03/26	JBAF 2013/12/18			Jibar Tradeable Future	6.8400	6.7200	(1.754)	0.0000	0.0000	2,000
2012/03/26	JBAF 2014/03/19			Jibar Tradeable Future	7.0900	6.9600	(1.834)	0.0000	0.0000	0
2012/03/26	R157 2012/05/03			Bond Future	6.8680	6.7840	(1.223)	0.0000	0.0000	11,534
2012/03/26	R157 2012/05/03	8.25	Call	Bond Future	4,461.0000	4,739.0000	6.232	0	0	0
2012/03/26	R157 2012/05/03	8.25	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
2012/03/26	R157 2012/05/03	8.30	Call	Bond Future	4,618.0000	4,896.0000	6.020	0	0	0
2012/03/26	R157 2012/05/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R157 2012/05/03	8.20	Call	Bond Future	4,304.0000	4,581.0000	6.436	0	0	0
2012/03/26	R157 2012/05/03	8.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2012/03/26	R157 2012/05/03	6.25	Put	Bond Future	2,096.0000	1,830.0000	(12.691)	0	0	0
2012/03/26	R157 2012/05/03	6.25	Call	Bond Future	30.0000	42.0000	40.000	0	0	1,500
2012/03/26	R157 2012/05/03	6.50	Call	Bond Future	122.0000	164.0000	34.426	0	0	1,500
2012/03/26	R157 2012/05/03	6.50	Put	Bond Future	1,347.0000	1,111.0000	(17.520)	0	0	1,500
2012/03/26	R157 2012/05/03	6.75	Call	Bond Future	355.0000	454.0000	27.887	0	0	1,500
2012/03/26	R157 2012/05/03	6.75	Put	Bond Future	746.0000	567.0000	(23.995)	0	0	1,500
2012/03/26	R157 2012/05/03	7.35	Call	Bond Future	1,665.0000	1,906.0000	14.474	0	0	0
2012/03/26	R157 2012/05/03	7.35	Put	Bond Future	85.0000	48.0000	(43.529)	0	0	1,500
2012/03/26	R157 2012/08/02			Bond Future	6.9620	6.8700	(1.321)	0.0000	0.0000	0
2012/03/26	R157 2012/08/02	8.00	Call	Bond Future	3,341.0000	3,579.0000	7.124	0	0	0
2012/03/26	R157 2012/08/02	8.00	Put	Bond Future	221.0000	178.0000	(19.457)	0	0	0
2012/03/26	R157 2012/08/02	8.05	Call	Bond Future	3,468.0000	3,709.0000	6.949	0	0	0
2012/03/26	R157 2012/08/02	8.05	Put	Bond Future	201.0000	160.0000	(20.398)	0	0	0
2012/03/26	R157 2012/08/02	7.95	Call	Bond Future	3,214.0000	3,448.0000	7.281	0	0	0
2012/03/26	R157 2012/08/02	7.95	Put	Bond Future	242.0000	194.0000	(19.835)	0	0	0
2012/03/26	R157 2012/11/01			Bond Future	7.0350	6.9350	(1.421)	0.0000	0.0000	0
2012/03/26	R157 2012/11/01	7.00	Call	Bond Future	1,299.0000	1,434.0000	10.393	0	0	0
2012/03/26	R157 2012/11/01	7.00	Put	Bond Future	1,397.0000	1,251.0000	(10.451)	0	0	0
2012/03/26	R157 2012/11/01	7.05	Call	Bond Future	1,371.0000	1,510.0000	10.139	0	0	0
2012/03/26	R157 2012/11/01	7.05	Put	Bond Future	1,329.0000	1,186.0000	(10.760)	0	0	0
2012/03/26	R157 2012/11/01	6.95	Call	Bond Future	1,230.0000	1,360.0000	10.569	0	0	0
2012/03/26	R157 2012/11/01	6.95	Put	Bond Future	1,469.0000	1,318.0000	(10.279)	0	0	0
2012/03/26	R157 2013/02/07			Bond Future	7.1100	7.0030	(1.505)	0.0000	0.0000	0
2012/03/26	R157 2013/02/07	6.75	Call	Bond Future	1,033.0000	1,141.0000	10.455	0	0	0
2012/03/26	R157 2013/02/07	6.75	Put	Bond Future	1,953.0000	1,789.0000	(8.397)	0	0	0
2012/03/26	R157 2013/02/07	6.80	Call	Bond Future	1,088.0000	1,199.0000	10.202	0	0	0
2012/03/26	R157 2013/02/07	6.80	Put	Bond Future	1,880.0000	1,718.0000	(8.617)	0	0	0
2012/03/26	R157 2013/02/07	6.70	Call	Bond Future	981.0000	1,085.0000	10.601	0	0	0
2012/03/26	R157 2013/02/07	6.70	Put	Bond Future	2,030.0000	1,861.0000	(8.325)	0	0	0
2012/03/26	R186 2012/05/03			Bond Future	8.4850	8.3980	(1.025)	8.4420	8.4420	29,388

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R186 2012/05/03	9.00	Call	Bond Future	5,090.0000	5,742.0000	12.809	0	0	0
2012/03/26	R186 2012/05/03	9.00	Put	Bond Future	453.0000	295.0000	(34.879)	0	0	0
2012/03/26	R186 2012/05/03	9.05	Call	Bond Future	5,458.0000	6,129.0000	12.294	0	0	0
2012/03/26	R186 2012/05/03	9.05	Put	Bond Future	385.0000	246.0000	(36.104)	0	0	0
2012/03/26	R186 2012/05/03	8.95	Call	Bond Future	4,730.0000	5,361.0000	13.340	0	0	0
2012/03/26	R186 2012/05/03	8.95	Put	Bond Future	531.0000	352.0000	(33.710)	0	0	0
2012/03/26	R186 2012/05/03	7.90	Put	Bond Future	5,891.0000	5,153.0000	(12.528)	0	0	0
2012/03/26	R186 2012/05/03	7.90	Call	Bond Future	281.0000	354.0000	25.979	0	0	2,250
2012/03/26	R186 2012/05/03	8.20	Put	Bond Future	3,547.0000	2,933.0000	(17.310)	0	0	0
2012/03/26	R186 2012/05/03	8.20	Call	Bond Future	861.0000	1,058.0000	22.880	0	0	750
2012/03/26	R186 2012/05/03	8.50	Call	Bond Future	1,989.0000	2,367.0000	19.005	0	0	0
2012/03/26	R186 2012/05/03	8.50	Put	Bond Future	1,850.0000	1,417.0000	(23.405)	0	0	750
2012/03/26	R186 2012/05/03	8.85	Call	Bond Future	4,036.0000	4,620.0000	14.470	0	0	0
2012/03/26	R186 2012/05/03	8.85	Put	Bond Future	722.0000	495.0000	(31.440)	0	0	2,250
2012/03/26	R186 2012/08/02			Bond Future	8.5680	8.4780	(1.050)	8.5280	8.5280	530
2012/03/26	R186 2012/08/02	8.75	Call	Bond Future	5,200.0000	5,639.0000	8.442	0	0	0
2012/03/26	R186 2012/08/02	8.75	Put	Bond Future	3,562.0000	3,179.0000	(10.752)	0	0	0
2012/03/26	R186 2012/08/02	8.80	Call	Bond Future	5,456.0000	5,909.0000	8.303	0	0	0
2012/03/26	R186 2012/08/02	8.80	Put	Bond Future	3,374.0000	3,005.0000	(10.937)	0	0	0
2012/03/26	R186 2012/08/02	8.70	Call	Bond Future	4,954.0000	5,380.0000	8.599	0	0	0
2012/03/26	R186 2012/08/02	8.70	Put	Bond Future	3,763.0000	3,366.0000	(10.550)	0	0	0
2012/03/26	R186 2012/08/02	8.25	Put	Bond Future	5,976.0000	5,454.0000	(8.735)	0	0	0
2012/03/26	R186 2012/08/02	8.25	Call	Bond Future	3,032.0000	3,333.0000	9.927	0	0	8,750
2012/03/26	R186 2012/08/02	8.66	Call	Bond Future	4,762.0000	5,177.0000	8.715	0	0	0
2012/03/26	R186 2012/08/02	8.66	Put	Bond Future	3,930.0000	3,523.0000	(10.356)	0	0	276
2012/03/26	R186 2012/08/02	7.66	Put	Bond Future	10,031.0000	9,367.0000	(6.619)	0	0	0
2012/03/26	R186 2012/08/02	7.66	Call	Bond Future	1,336.0000	1,494.0000	11.826	0	0	276
2012/03/26	R186 2012/08/02	7.76	Put	Bond Future	9,245.0000	8,601.0000	(6.966)	0	0	0
2012/03/26	R186 2012/08/02	7.76	Call	Bond Future	1,552.0000	1,731.0000	11.534	0	0	43
2012/03/26	R186 2012/08/02	8.76	Call	Bond Future	5,251.0000	5,692.0000	8.398	0	0	0
2012/03/26	R186 2012/08/02	8.76	Put	Bond Future	3,524.0000	3,143.0000	(10.812)	0	0	43
2012/03/26	R186 2012/11/01			Bond Future	8.6410	8.5480	(1.076)	0.0000	0.0000	0
2012/03/26	R186 2012/11/01	8.75	Call	Bond Future	6,053.0000	6,485.0000	7.137	0	0	0
2012/03/26	R186 2012/11/01	8.75	Put	Bond Future	5,086.0000	4,684.0000	(7.904)	0	0	0
2012/03/26	R186 2012/11/01	8.80	Call	Bond Future	6,292.0000	6,735.0000	7.041	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R186 2012/11/01	8.80	Put	Bond Future	4,885.0000	4,494.0000	(8.004)	0	0	0
2012/03/26	R186 2012/11/01	8.70	Call	Bond Future	5,825.0000	6,247.0000	7.245	0	0	0
2012/03/26	R186 2012/11/01	8.70	Put	Bond Future	5,300.0000	4,888.0000	(7.774)	0	0	0
2012/03/26	R186 2013/02/07			Bond Future	8.7160	8.6220	(1.078)	0.0000	0.0000	0
2012/03/26	R186 2013/02/07	8.50	Call	Bond Future	5,650.0000	6,027.0000	6.673	0	0	0
2012/03/26	R186 2013/02/07	8.50	Put	Bond Future	7,563.0000	7,113.0000	(5.950)	0	0	0
2012/03/26	R186 2013/02/07	8.55	Call	Bond Future	5,853.0000	6,238.0000	6.578	0	0	0
2012/03/26	R186 2013/02/07	8.55	Put	Bond Future	7,319.0000	6,877.0000	(6.039)	0	0	0
2012/03/26	R186 2013/02/07	8.45	Call	Bond Future	5,452.0000	5,819.0000	6.731	0	0	0
2012/03/26	R186 2013/02/07	8.45	Put	Bond Future	7,814.0000	7,354.0000	(5.887)	0	0	0
2012/03/26	R189 2012/05/03			Bond Future	215.7953	215.5548	(0.111)	0.0000	0.0000	0
2012/03/26	R189 2012/05/03	215.00	Call	Bond Future	795.0000	555.0000	(30.189)	0	0	0
2012/03/26	R189 2012/05/03	215.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R189 2012/05/03	215.05	Call	Bond Future	745.0000	505.0000	(32.215)	0	0	0
2012/03/26	R189 2012/05/03	215.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R189 2012/05/03	214.95	Call	Bond Future	845.0000	605.0000	(28.402)	0	0	0
2012/03/26	R189 2012/05/03	214.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R197 2012/05/03			Bond Future	254.7498	254.9687	0.086	0.0000	0.0000	1,019
2012/03/26	R197 2012/05/03	251.00	Call	Bond Future	3,750.0000	3,969.0000	5.840	0	0	0
2012/03/26	R197 2012/05/03	251.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R197 2012/05/03	251.05	Call	Bond Future	3,700.0000	3,919.0000	5.919	0	0	0
2012/03/26	R197 2012/05/03	251.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R197 2012/05/03	250.95	Call	Bond Future	3,800.0000	4,019.0000	5.763	0	0	0
2012/03/26	R197 2012/05/03	250.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R201 2012/05/03			Bond Future	6.1770	6.0930	(1.360)	0.0000	0.0000	1,658
2012/03/26	R201 2012/05/03	7.75	Call	Bond Future	3,810.0000	4,018.0000	5.459	0	0	0
2012/03/26	R201 2012/05/03	7.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R201 2012/05/03	7.80	Call	Bond Future	3,928.0000	4,137.0000	5.321	0	0	0
2012/03/26	R201 2012/05/03	7.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R201 2012/05/03	7.70	Call	Bond Future	3,691.0000	3,900.0000	5.662	0	0	0
2012/03/26	R201 2012/05/03	7.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R201 2012/08/02			Bond Future	6.2130	6.1200	(1.497)	0.0000	0.0000	0
2012/03/26	R201 2012/08/02	7.50	Call	Bond Future	2,909.0000	3,103.0000	6.669	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R201	2012/08/02	7.50	Put	Bond Future	61.0000	46.0000	(24.590)	0	0	0
2012/03/26	R201	2012/08/02	7.55	Call	Bond Future	3,010.0000	3,206.0000	6.512	0	0	0
2012/03/26	R201	2012/08/02	7.55	Put	Bond Future	54.0000	40.0000	(25.926)	0	0	0
2012/03/26	R201	2012/08/02	7.45	Call	Bond Future	2,808.0000	3,000.0000	6.838	0	0	0
2012/03/26	R201	2012/08/02	7.45	Put	Bond Future	69.0000	52.0000	(24.638)	0	0	0
2012/03/26	R201	2012/11/01			Bond Future	6.2050	6.1020	(1.660)	0.0000	0.0000	0
2012/03/26	R201	2012/11/01	6.50	Call	Bond Future	1,202.0000	1,328.0000	10.483	0	0	0
2012/03/26	R201	2012/11/01	6.50	Put	Bond Future	607.0000	524.0000	(13.674)	0	0	0
2012/03/26	R201	2012/11/01	6.55	Call	Bond Future	1,266.0000	1,395.0000	10.190	0	0	0
2012/03/26	R201	2012/11/01	6.55	Put	Bond Future	570.0000	490.0000	(14.035)	0	0	0
2012/03/26	R201	2012/11/01	6.45	Call	Bond Future	1,141.0000	1,263.0000	10.692	0	0	0
2012/03/26	R201	2012/11/01	6.45	Put	Bond Future	646.0000	559.0000	(13.467)	0	0	0
2012/03/26	R201	2013/02/07			Bond Future	6.1610	6.0490	(1.818)	0.0000	0.0000	0
2012/03/26	R201	2013/02/07	6.25	Call	Bond Future	986.0000	1,092.0000	10.751	0	0	0
2012/03/26	R201	2013/02/07	6.25	Put	Bond Future	828.0000	734.0000	(11.353)	0	0	0
2012/03/26	R201	2013/02/07	6.30	Call	Bond Future	1,035.0000	1,144.0000	10.531	0	0	0
2012/03/26	R201	2013/02/07	6.30	Put	Bond Future	788.0000	697.0000	(11.548)	0	0	0
2012/03/26	R201	2013/02/07	6.20	Call	Bond Future	939.0000	1,041.0000	10.863	0	0	0
2012/03/26	R201	2013/02/07	6.20	Put	Bond Future	870.0000	772.0000	(11.264)	0	0	0
2012/03/26	R202	2012/05/03			Bond Future	188.4722	189.3560	0.469	0.0000	0.0000	36,952
2012/03/26	R202	2012/05/03	190.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R202	2012/05/03	190.00	Put	Bond Future	1,528.0000	644.0000	(57.853)	0	0	0
2012/03/26	R202	2012/05/03	190.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R202	2012/05/03	190.05	Put	Bond Future	1,578.0000	694.0000	(56.020)	0	0	0
2012/03/26	R202	2012/05/03	189.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R202	2012/05/03	189.95	Put	Bond Future	1,478.0000	594.0000	(59.811)	0	0	0
2012/03/26	R203	2012/05/03			Bond Future	7.4500	7.3670	(1.114)	0.0000	0.0000	3,524
2012/03/26	R203	2012/05/03	8.75	Call	Bond Future	5,586.0000	5,954.0000	6.588	0	0	0
2012/03/26	R203	2012/05/03	8.75	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2012/03/26	R203	2012/05/03	8.80	Call	Bond Future	5,792.0000	6,161.0000	6.371	0	0	0
2012/03/26	R203	2012/05/03	8.80	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2012/03/26	R203	2012/05/03	8.70	Call	Bond Future	5,379.0000	5,747.0000	6.841	0	0	0
2012/03/26	R203	2012/05/03	8.70	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R203 2012/05/03	7.00	Put	Bond Future	2,180.0000	1,856.0000	(14.862)	0	0	0
2012/03/26	R203 2012/05/03	7.00	Call	Bond Future	156.0000	202.0000	29.487	0	0	4,200
2012/03/26	R203 2012/05/03	7.15	Put	Bond Future	1,638.0000	1,347.0000	(17.766)	0	0	0
2012/03/26	R203 2012/05/03	7.15	Call	Bond Future	294.0000	373.0000	26.871	0	0	1,400
2012/03/26	R203 2012/05/03	7.45	Call	Bond Future	800.0000	970.0000	21.250	0	0	0
2012/03/26	R203 2012/05/03	7.45	Put	Bond Future	800.0000	600.0000	(25.000)	0	0	1,400
2012/03/26	R203 2012/05/03	7.80	Call	Bond Future	1,808.0000	2,085.0000	15.321	0	0	0
2012/03/26	R203 2012/05/03	7.80	Put	Bond Future	267.0000	174.0000	(34.831)	0	0	4,200
2012/03/26	R203 2012/08/02			Bond Future	7.5430	7.4560	(1.153)	0.0000	0.0000	0
2012/03/26	R203 2012/08/02	8.50	Call	Bond Future	4,468.0000	4,759.0000	6.513	0	0	0
2012/03/26	R203 2012/08/02	8.50	Put	Bond Future	497.0000	418.0000	(15.895)	0	0	0
2012/03/26	R203 2012/08/02	8.55	Call	Bond Future	4,634.0000	4,930.0000	6.388	0	0	0
2012/03/26	R203 2012/08/02	8.55	Put	Bond Future	461.0000	386.0000	(16.269)	0	0	0
2012/03/26	R203 2012/08/02	8.45	Call	Bond Future	4,303.0000	4,589.0000	6.647	0	0	0
2012/03/26	R203 2012/08/02	8.45	Put	Bond Future	535.0000	450.0000	(15.888)	0	0	0
2012/03/26	R203 2012/11/01			Bond Future	7.6240	7.5320	(1.207)	0.0000	0.0000	0
2012/03/26	R203 2012/11/01	7.75	Call	Bond Future	2,486.0000	2,681.0000	7.844	0	0	0
2012/03/26	R203 2012/11/01	7.75	Put	Bond Future	1,976.0000	1,797.0000	(9.059)	0	0	0
2012/03/26	R203 2012/11/01	7.80	Call	Bond Future	2,600.0000	2,800.0000	7.692	0	0	0
2012/03/26	R203 2012/11/01	7.80	Put	Bond Future	1,889.0000	1,714.0000	(9.264)	0	0	0
2012/03/26	R203 2012/11/01	7.70	Call	Bond Future	2,378.0000	2,567.0000	7.948	0	0	0
2012/03/26	R203 2012/11/01	7.70	Put	Bond Future	2,070.0000	1,885.0000	(8.937)	0	0	0
2012/03/26	R203 2013/02/07			Bond Future	7.7090	7.6140	(1.232)	0.0000	0.0000	0
2012/03/26	R203 2013/02/07	6.50	Call	Bond Future	797.0000	876.0000	9.912	0	0	0
2012/03/26	R203 2013/02/07	6.50	Put	Bond Future	5,586.0000	5,299.0000	(5.138)	0	0	0
2012/03/26	R203 2013/02/07	6.55	Call	Bond Future	841.0000	923.0000	9.750	0	0	0
2012/03/26	R203 2013/02/07	6.55	Put	Bond Future	5,427.0000	5,142.0000	(5.252)	0	0	0
2012/03/26	R203 2013/02/07	6.45	Call	Bond Future	754.0000	830.0000	10.080	0	0	0
2012/03/26	R203 2013/02/07	6.45	Put	Bond Future	5,747.0000	5,456.0000	(5.064)	0	0	0
2012/03/26	R204 2012/05/03			Bond Future	7.7410	7.6590	(1.059)	0.0000	0.0000	3,396
2012/03/26	R204 2012/05/03	8.75	Call	Bond Future	5,058.0000	5,469.0000	8.126	0	0	0
2012/03/26	R204 2012/05/03	8.75	Put	Bond Future	25.0000	13.0000	(48.000)	0	0	0
2012/03/26	R204 2012/05/03	8.80	Call	Bond Future	5,294.0000	5,707.0000	7.801	0	0	0
2012/03/26	R204 2012/05/03	8.80	Put	Bond Future	20.0000	9.0000	(55.000)	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
2012/03/26	R204 2012/05/03	8.70	Call	Bond Future	4,823.0000	5,231.0000	8.459	0	0	0
2012/03/26	R204 2012/05/03	8.70	Put	Bond Future	32.0000	16.0000	(50.000)	0	0	0
2012/03/26	R204 2012/05/03	7.00	Put	Bond Future	3,957.0000	3,549.0000	(10.311)	0	0	0
2012/03/26	R204 2012/05/03	7.00	Call	Bond Future	51.0000	66.0000	29.412	0	0	550
2012/03/26	R204 2012/05/03	7.75	Call	Bond Future	998.0000	1,194.0000	19.639	0	0	0
2012/03/26	R204 2012/05/03	7.75	Put	Bond Future	952.0000	724.0000	(23.950)	0	0	550
2012/03/26	R204 2012/08/02			Bond Future	7.8360	7.7490	(1.110)	0.0000	0.0000	0
2012/03/26	R204 2012/08/02	8.50	Call	Bond Future	4,198.0000	4,499.0000	7.170	0	0	0
2012/03/26	R204 2012/08/02	8.50	Put	Bond Future	965.0000	833.0000	(13.679)	0	0	0
2012/03/26	R204 2012/08/02	8.55	Call	Bond Future	4,374.0000	4,681.0000	7.019	0	0	0
2012/03/26	R204 2012/08/02	8.55	Put	Bond Future	903.0000	776.0000	(14.064)	0	0	0
2012/03/26	R204 2012/08/02	8.45	Call	Bond Future	4,024.0000	4,318.0000	7.306	0	0	0
2012/03/26	R204 2012/08/02	8.45	Put	Bond Future	1,030.0000	891.0000	(13.495)	0	0	0
2012/03/26	R204 2012/11/01			Bond Future	7.9160	7.8260	(1.137)	0.0000	0.0000	0
2012/03/26	R204 2012/11/01	8.00	Call	Bond Future	2,953.0000	3,172.0000	7.416	0	0	0
2012/03/26	R204 2012/11/01	8.00	Put	Bond Future	2,551.0000	2,338.0000	(8.350)	0	0	0
2012/03/26	R204 2012/11/01	8.05	Call	Bond Future	3,083.0000	3,308.0000	7.298	0	0	0
2012/03/26	R204 2012/11/01	8.05	Put	Bond Future	2,443.0000	2,236.0000	(8.473)	0	0	0
2012/03/26	R204 2012/11/01	7.95	Call	Bond Future	2,829.0000	3,042.0000	7.529	0	0	0
2012/03/26	R204 2012/11/01	7.95	Put	Bond Future	2,666.0000	2,447.0000	(8.215)	0	0	0
2012/03/26	R204 2013/02/07			Bond Future	7.9990	7.9060	(1.163)	0.0000	0.0000	0
2012/03/26	R204 2013/02/07	8.00	Call	Bond Future	3,158.0000	3,369.0000	6.681	0	0	0
2012/03/26	R204 2013/02/07	8.00	Put	Bond Future	3,153.0000	2,935.0000	(6.914)	0	0	0
2012/03/26	R204 2013/02/07	8.05	Call	Bond Future	3,275.0000	3,491.0000	6.595	0	0	0
2012/03/26	R204 2013/02/07	8.05	Put	Bond Future	3,040.0000	2,827.0000	(7.007)	0	0	0
2012/03/26	R204 2013/02/07	7.95	Call	Bond Future	3,043.0000	3,249.0000	6.770	0	0	0
2012/03/26	R204 2013/02/07	7.95	Put	Bond Future	3,269.0000	3,046.0000	(6.822)	0	0	0
2012/03/26	R206 2012/05/03			Bond Future	5.9570	5.8710	(1.444)	0.0000	0.0000	890
2012/03/26	R206 2012/05/03	7.50	Call	Bond Future	2,445.0000	2,584.0000	5.685	0	0	0
2012/03/26	R206 2012/05/03	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R206 2012/05/03	7.55	Call	Bond Future	2,523.0000	2,662.0000	5.509	0	0	0
2012/03/26	R206 2012/05/03	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R206 2012/05/03	7.45	Call	Bond Future	2,367.0000	2,506.0000	5.872	0	0	0
2012/03/26	R206 2012/05/03	7.45	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
2012/03/26	R206 2012/08/02			Bond Future	5.9770	5.8760	(1.690)	0.0000	0.0000	0
2012/03/26	R206 2012/08/02	7.25	Call	Bond Future	1,763.0000	1,894.0000	7.431	0	0	0
2012/03/26	R206 2012/08/02	7.25	Put	Bond Future	29.0000	21.0000	(27.586)	0	0	0
2012/03/26	R206 2012/08/02	7.30	Call	Bond Future	1,827.0000	1,958.0000	7.170	0	0	0
2012/03/26	R206 2012/08/02	7.30	Put	Bond Future	26.0000	17.0000	(34.615)	0	0	0
2012/03/26	R206 2012/08/02	7.20	Call	Bond Future	1,700.0000	1,830.0000	7.647	0	0	0
2012/03/26	R206 2012/08/02	7.20	Put	Bond Future	33.0000	24.0000	(27.273)	0	0	0
2012/03/26	R206 2012/11/01			Bond Future	5.9040	5.7840	(2.033)	0.0000	0.0000	0
2012/03/26	R206 2012/11/01	6.00	Call	Bond Future	515.0000	590.0000	14.563	0	0	0
2012/03/26	R206 2012/11/01	6.00	Put	Bond Future	405.0000	342.0000	(15.556)	0	0	0
2012/03/26	R206 2012/11/01	6.05	Call	Bond Future	547.0000	625.0000	14.260	0	0	0
2012/03/26	R206 2012/11/01	6.05	Put	Bond Future	379.0000	319.0000	(15.831)	0	0	0
2012/03/26	R206 2012/11/01	5.95	Call	Bond Future	484.0000	556.0000	14.876	0	0	0
2012/03/26	R206 2012/11/01	5.95	Put	Bond Future	431.0000	365.0000	(15.313)	0	0	0
2012/03/26	R206 2013/02/07			Bond Future	5.7200	5.5790	(2.465)	0.0000	0.0000	0
2012/03/26	R206 2013/02/07	6.00	Call	Bond Future	568.0000	645.0000	13.556	0	0	0
2012/03/26	R206 2013/02/07	6.00	Put	Bond Future	317.0000	267.0000	(15.773)	0	0	0
2012/03/26	R206 2013/02/07	6.05	Call	Bond Future	597.0000	675.0000	13.065	0	0	0
2012/03/26	R206 2013/02/07	6.05	Put	Bond Future	301.0000	252.0000	(16.279)	0	0	0
2012/03/26	R206 2013/02/07	5.95	Call	Bond Future	542.0000	616.0000	13.653	0	0	0
2012/03/26	R206 2013/02/07	5.95	Put	Bond Future	336.0000	283.0000	(15.774)	0	0	0
2012/03/26	R207 2012/05/03			Bond Future	7.9450	7.8630	(1.032)	0.0000	0.0000	21,226
2012/03/26	R207 2012/05/03	8.75	Call	Bond Future	4,402.0000	4,825.0000	9.609	0	0	0
2012/03/26	R207 2012/05/03	8.75	Put	Bond Future	74.0000	42.0000	(43.243)	0	0	0
2012/03/26	R207 2012/05/03	8.80	Call	Bond Future	4,649.0000	5,077.0000	9.206	0	0	0
2012/03/26	R207 2012/05/03	8.80	Put	Bond Future	61.0000	34.0000	(44.262)	0	0	0
2012/03/26	R207 2012/05/03	8.70	Call	Bond Future	4,157.0000	4,574.0000	10.031	0	0	0
2012/03/26	R207 2012/05/03	8.70	Put	Bond Future	91.0000	53.0000	(41.758)	0	0	0
2012/03/26	R207 2012/05/03	7.45	Put	Bond Future	2,991.0000	2,587.0000	(13.507)	0	0	0
2012/03/26	R207 2012/05/03	7.45	Call	Bond Future	203.0000	254.0000	25.123	0	0	2,400
2012/03/26	R207 2012/05/03	7.65	Put	Bond Future	2,090.0000	1,736.0000	(16.938)	0	0	0
2012/03/26	R207 2012/05/03	7.65	Call	Bond Future	440.0000	541.0000	22.955	0	0	800
2012/03/26	R207 2012/05/03	8.00	Call	Bond Future	1,236.0000	1,463.0000	18.366	0	0	0
2012/03/26	R207 2012/05/03	8.00	Put	Bond Future	932.0000	704.0000	(24.464)	0	0	800

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R207 2012/05/03	8.30	Call	Bond Future	2,327.0000	2,658.0000	14.224	0	0	0
2012/03/26	R207 2012/05/03	8.30	Put	Bond Future	388.0000	264.0000	(31.959)	0	0	2,400
2012/03/26	R207 2012/08/02			Bond Future	8.0380	7.9520	(1.070)	0.0000	0.0000	0
2012/03/26	R207 2012/08/02	8.75	Call	Bond Future	4,749.0000	5,074.0000	6.844	0	0	0
2012/03/26	R207 2012/08/02	8.75	Put	Bond Future	1,020.0000	882.0000	(13.529)	0	0	0
2012/03/26	R207 2012/08/02	8.80	Call	Bond Future	4,939.0000	5,271.0000	6.722	0	0	0
2012/03/26	R207 2012/08/02	8.80	Put	Bond Future	955.0000	824.0000	(13.717)	0	0	0
2012/03/26	R207 2012/08/02	8.70	Call	Bond Future	4,560.0000	4,879.0000	6.996	0	0	0
2012/03/26	R207 2012/08/02	8.70	Put	Bond Future	1,087.0000	943.0000	(13.247)	0	0	0
2012/03/26	R207 2012/11/01			Bond Future	8.1150	8.0260	(1.097)	0.0000	0.0000	0
2012/03/26	R207 2012/11/01	8.25	Call	Bond Future	3,410.0000	3,652.0000	7.097	0	0	0
2012/03/26	R207 2012/11/01	8.25	Put	Bond Future	2,709.0000	2,486.0000	(8.232)	0	0	0
2012/03/26	R207 2012/11/01	8.30	Call	Bond Future	3,553.0000	3,802.0000	7.008	0	0	0
2012/03/26	R207 2012/11/01	8.30	Put	Bond Future	2,595.0000	2,378.0000	(8.362)	0	0	0
2012/03/26	R207 2012/11/01	8.20	Call	Bond Future	3,272.0000	3,508.0000	7.213	0	0	0
2012/03/26	R207 2012/11/01	8.20	Put	Bond Future	2,830.0000	2,601.0000	(8.092)	0	0	0
2012/03/26	R207 2013/02/07			Bond Future	8.1960	8.1050	(1.110)	0.0000	0.0000	0
2012/03/26	R207 2013/02/07	8.25	Call	Bond Future	3,695.0000	3,927.0000	6.279	0	0	0
2012/03/26	R207 2013/02/07	8.25	Put	Bond Future	3,423.0000	3,195.0000	(6.661)	0	0	0
2012/03/26	R207 2013/02/07	8.30	Call	Bond Future	3,830.0000	4,067.0000	6.188	0	0	0
2012/03/26	R207 2013/02/07	8.30	Put	Bond Future	3,307.0000	3,084.0000	(6.743)	0	0	0
2012/03/26	R207 2013/02/07	8.20	Call	Bond Future	3,567.0000	3,794.0000	6.364	0	0	0
2012/03/26	R207 2013/02/07	8.20	Put	Bond Future	3,547.0000	3,313.0000	(6.597)	0	0	0
2012/03/26	R208 2012/05/03			Bond Future	8.0100	7.9230	(1.086)	0.0000	0.0000	9,510
2012/03/26	R208 2012/05/03	9.00	Call	Bond Future	5,708.0000	6,209.0000	8.777	0	0	0
2012/03/26	R208 2012/05/03	9.00	Put	Bond Future	39.0000	20.0000	(48.718)	0	0	0
2012/03/26	R208 2012/05/03	9.05	Call	Bond Future	5,974.0000	6,479.0000	8.453	0	0	0
2012/03/26	R208 2012/05/03	9.05	Put	Bond Future	31.0000	16.0000	(48.387)	0	0	0
2012/03/26	R208 2012/05/03	8.95	Call	Bond Future	5,441.0000	5,939.0000	9.153	0	0	0
2012/03/26	R208 2012/05/03	8.95	Put	Bond Future	48.0000	25.0000	(47.917)	0	0	0
2012/03/26	R208 2012/05/03	7.50	Put	Bond Future	3,315.0000	2,852.0000	(13.967)	0	0	0
2012/03/26	R208 2012/05/03	7.50	Call	Bond Future	211.0000	269.0000	27.488	0	0	3,000
2012/03/26	R208 2012/05/03	7.70	Put	Bond Future	2,329.0000	1,924.0000	(17.389)	0	0	0
2012/03/26	R208 2012/05/03	7.70	Call	Bond Future	458.0000	573.0000	25.109	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
2012/03/26	R208 2012/05/03	8.05	Call	Bond Future	1,295.0000	1,551.0000	19.768	0	0	0
2012/03/26	R208 2012/05/03	8.05	Put	Bond Future	1,057.0000	793.0000	(24.976)	0	0	1,000
2012/03/26	R208 2012/05/03	8.35	Call	Bond Future	2,446.0000	2,821.0000	15.331	0	0	0
2012/03/26	R208 2012/05/03	8.35	Put	Bond Future	448.0000	302.0000	(32.589)	0	0	3,000
2012/03/26	R208 2012/08/02			Bond Future	8.0940	8.0030	(1.124)	0.0000	0.0000	0
2012/03/26	R208 2012/08/02	8.75	Call	Bond Future	4,924.0000	5,289.0000	7.413	0	0	0
2012/03/26	R208 2012/08/02	8.75	Put	Bond Future	1,209.0000	1,043.0000	(13.730)	0	0	0
2012/03/26	R208 2012/08/02	8.80	Call	Bond Future	5,125.0000	5,498.0000	7.278	0	0	0
2012/03/26	R208 2012/08/02	8.80	Put	Bond Future	1,135.0000	977.0000	(13.921)	0	0	0
2012/03/26	R208 2012/08/02	8.70	Call	Bond Future	4,725.0000	5,083.0000	7.577	0	0	0
2012/03/26	R208 2012/08/02	8.70	Put	Bond Future	1,286.0000	1,114.0000	(13.375)	0	0	0
2012/03/26	R208 2012/11/01			Bond Future	8.1670	8.0730	(1.151)	0.0000	0.0000	0
2012/03/26	R208 2012/11/01	8.25	Call	Bond Future	3,576.0000	3,849.0000	7.634	0	0	0
2012/03/26	R208 2012/11/01	8.25	Put	Bond Future	3,107.0000	2,845.0000	(8.433)	0	0	0
2012/03/26	R208 2012/11/01	8.30	Call	Bond Future	3,729.0000	4,009.0000	7.509	0	0	0
2012/03/26	R208 2012/11/01	8.30	Put	Bond Future	2,979.0000	2,724.0000	(8.560)	0	0	0
2012/03/26	R208 2012/11/01	8.20	Call	Bond Future	3,431.0000	3,697.0000	7.753	0	0	0
2012/03/26	R208 2012/11/01	8.20	Put	Bond Future	3,244.0000	2,975.0000	(8.292)	0	0	0
2012/03/26	R208 2013/02/07			Bond Future	8.2420	8.1460	(1.165)	0.0000	0.0000	0
2012/03/26	R208 2013/02/07	8.00	Call	Bond Future	3,273.0000	3,508.0000	7.180	0	0	0
2012/03/26	R208 2013/02/07	8.00	Put	Bond Future	4,621.0000	4,324.0000	(6.427)	0	0	0
2012/03/26	R208 2013/02/07	8.05	Call	Bond Future	3,400.0000	3,641.0000	7.088	0	0	0
2012/03/26	R208 2013/02/07	8.05	Put	Bond Future	4,467.0000	4,177.0000	(6.492)	0	0	0
2012/03/26	R208 2013/02/07	7.95	Call	Bond Future	3,149.0000	3,379.0000	7.304	0	0	0
2012/03/26	R208 2013/02/07	7.95	Put	Bond Future	4,778.0000	4,476.0000	(6.321)	0	0	0
2012/03/26	R209 2012/05/03			Bond Future	8.9190	8.8320	(0.975)	0.0000	0.0000	2,998
2012/03/26	R209 2012/05/03	9.00	Call	Bond Future	2,001.0000	2,349.0000	17.391	0	0	0
2012/03/26	R209 2012/05/03	9.00	Put	Bond Future	1,379.0000	1,049.0000	(23.930)	0	0	0
2012/03/26	R209 2012/05/03	9.05	Call	Bond Future	2,222.0000	2,595.0000	16.787	0	0	0
2012/03/26	R209 2012/05/03	9.05	Put	Bond Future	1,220.0000	915.0000	(25.000)	0	0	0
2012/03/26	R209 2012/05/03	8.95	Call	Bond Future	1,794.0000	2,116.0000	17.949	0	0	0
2012/03/26	R209 2012/05/03	8.95	Put	Bond Future	1,555.0000	1,199.0000	(22.894)	0	0	0
2012/03/26	R209 2012/08/02			Bond Future	8.9920	8.9030	(0.990)	0.0000	0.0000	0
2012/03/26	R209 2012/08/02	9.25	Call	Bond Future	4,885.0000	5,265.0000	7.779	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R209 2012/08/02	9.25	Put	Bond Future	2,958.0000	2,655.0000	(10.243)	0	0	0
2012/03/26	R209 2012/08/02	9.30	Call	Bond Future	5,100.0000	5,491.0000	7.667	0	0	0
2012/03/26	R209 2012/08/02	9.30	Put	Bond Future	2,810.0000	2,517.0000	(10.427)	0	0	0
2012/03/26	R209 2012/08/02	9.20	Call	Bond Future	4,674.0000	5,044.0000	7.916	0	0	0
2012/03/26	R209 2012/08/02	9.20	Put	Bond Future	3,114.0000	2,801.0000	(10.051)	0	0	0
2012/03/26	R209 2012/11/01			Bond Future	9.0570	8.9660	(1.005)	0.0000	0.0000	0
2012/03/26	R209 2012/11/01	9.00	Call	Bond Future	4,717.0000	5,050.0000	7.060	0	0	0
2012/03/26	R209 2012/11/01	9.00	Put	Bond Future	5,148.0000	4,791.0000	(6.935)	0	0	0
2012/03/26	R209 2012/11/01	9.05	Call	Bond Future	4,897.0000	5,238.0000	6.963	0	0	0
2012/03/26	R209 2012/11/01	9.05	Put	Bond Future	4,950.0000	4,600.0000	(7.071)	0	0	0
2012/03/26	R209 2012/11/01	8.95	Call	Bond Future	4,539.0000	4,864.0000	7.160	0	0	0
2012/03/26	R209 2012/11/01	8.95	Put	Bond Future	5,352.0000	4,987.0000	(6.820)	0	0	0
2012/03/26	R209 2013/02/07			Bond Future	9.1240	9.0320	(1.008)	0.0000	0.0000	0
2012/03/26	R209 2013/02/07	9.00	Call	Bond Future	5,408.0000	5,741.0000	6.158	0	0	0
2012/03/26	R209 2013/02/07	9.00	Put	Bond Future	6,340.0000	5,983.0000	(5.631)	0	0	0
2012/03/26	R209 2013/02/07	9.05	Call	Bond Future	5,583.0000	5,923.0000	6.090	0	0	0
2012/03/26	R209 2013/02/07	9.05	Put	Bond Future	6,137.0000	5,787.0000	(5.703)	0	0	0
2012/03/26	R209 2013/02/07	8.95	Call	Bond Future	5,236.0000	5,562.0000	6.226	0	0	0
2012/03/26	R209 2013/02/07	8.95	Put	Bond Future	6,549.0000	6,186.0000	(5.543)	0	0	0
2012/03/26	R210 2012/05/03			Bond Future	139.5626	140.2907	0.522	0.0000	0.0000	820
2012/03/26	R210 2012/05/03	139.00	Call	Bond Future	563.0000	1,291.0000	129.307	0	0	0
2012/03/26	R210 2012/05/03	139.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R210 2012/05/03	139.05	Call	Bond Future	513.0000	1,241.0000	141.910	0	0	0
2012/03/26	R210 2012/05/03	139.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R210 2012/05/03	138.95	Call	Bond Future	613.0000	1,341.0000	118.760	0	0	0
2012/03/26	R210 2012/05/03	138.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R211 2012/05/03			Bond Future	118.4987	118.4892	(0.008)	0.0000	0.0000	480
2012/03/26	R211 2012/05/03	118.20	Call	Bond Future	299.0000	289.0000	(3.344)	0	0	0
2012/03/26	R211 2012/05/03	118.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R211 2012/05/03	118.25	Call	Bond Future	249.0000	239.0000	(4.016)	0	0	0
2012/03/26	R211 2012/05/03	118.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R211 2012/05/03	118.15	Call	Bond Future	349.0000	339.0000	(2.865)	0	0	0
2012/03/26	R211 2012/05/03	118.15	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
2012/03/26	R212 2012/05/03			Bond Future	116.4141	116.5090	0.082	0.0000	0.0000	2,752
2012/03/26	R212 2012/05/03	115.30	Call	Bond Future	1,114.0000	1,209.0000	8.528	0	0	0
2012/03/26	R212 2012/05/03	115.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R212 2012/05/03	115.35	Call	Bond Future	1,064.0000	1,159.0000	8.929	0	0	0
2012/03/26	R212 2012/05/03	115.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R212 2012/05/03	115.25	Call	Bond Future	1,164.0000	1,259.0000	8.162	0	0	0
2012/03/26	R212 2012/05/03	115.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R213 2012/05/03			Bond Future	8.8310	8.7440	(0.985)	0.0000	0.0000	4,359
2012/03/26	R213 2012/05/03	9.25	Call	Bond Future	3,789.0000	4,308.0000	13.698	0	0	0
2012/03/26	R213 2012/05/03	9.25	Put	Bond Future	557.0000	380.0000	(31.777)	0	0	0
2012/03/26	R213 2012/05/03	9.30	Call	Bond Future	4,085.0000	4,623.0000	13.170	0	0	0
2012/03/26	R213 2012/05/03	9.30	Put	Bond Future	479.0000	322.0000	(32.777)	0	0	0
2012/03/26	R213 2012/05/03	9.20	Call	Bond Future	3,501.0000	3,999.0000	14.225	0	0	0
2012/03/26	R213 2012/05/03	9.20	Put	Bond Future	644.0000	447.0000	(30.590)	0	0	0
2012/03/26	R213 2012/08/02			Bond Future	8.9060	8.8170	(0.999)	0.0000	0.0000	0
2012/03/26	R213 2012/08/02	9.25	Call	Bond Future	5,356.0000	5,763.0000	7.599	0	0	0
2012/03/26	R213 2012/08/02	9.25	Put	Bond Future	2,727.0000	2,432.0000	(10.818)	0	0	0
2012/03/26	R213 2012/08/02	9.30	Call	Bond Future	5,586.0000	6,004.0000	7.483	0	0	0
2012/03/26	R213 2012/08/02	9.30	Put	Bond Future	2,585.0000	2,302.0000	(10.948)	0	0	0
2012/03/26	R213 2012/08/02	9.20	Call	Bond Future	5,129.0000	5,526.0000	7.740	0	0	0
2012/03/26	R213 2012/08/02	9.20	Put	Bond Future	2,874.0000	2,570.0000	(10.578)	0	0	0
2012/03/26	R213 2012/11/01			Bond Future	8.9760	8.8850	(1.014)	0.0000	0.0000	0
2012/03/26	R213 2012/11/01	9.00	Call	Bond Future	5,108.0000	5,461.0000	6.911	0	0	0
2012/03/26	R213 2012/11/01	9.00	Put	Bond Future	4,923.0000	4,569.0000	(7.191)	0	0	0
2012/03/26	R213 2012/11/01	9.05	Call	Bond Future	5,305.0000	5,667.0000	6.824	0	0	0
2012/03/26	R213 2012/11/01	9.05	Put	Bond Future	4,736.0000	4,391.0000	(7.285)	0	0	0
2012/03/26	R213 2012/11/01	8.95	Call	Bond Future	4,920.0000	5,264.0000	6.992	0	0	0
2012/03/26	R213 2012/11/01	8.95	Put	Bond Future	5,121.0000	4,758.0000	(7.088)	0	0	0
2012/03/26	R213 2013/02/07			Bond Future	9.0500	8.9570	(1.028)	0.0000	0.0000	0
2012/03/26	R213 2013/02/07	9.00	Call	Bond Future	5,718.0000	6,070.0000	6.156	0	0	0
2012/03/26	R213 2013/02/07	9.00	Put	Bond Future	6,100.0000	5,740.0000	(5.902)	0	0	0
2012/03/26	R213 2013/02/07	9.05	Call	Bond Future	5,902.0000	6,262.0000	6.100	0	0	0
2012/03/26	R213 2013/02/07	9.05	Put	Bond Future	5,902.0000	5,550.0000	(5.964)	0	0	0
2012/03/26	R213 2013/02/07	8.95	Call	Bond Future	5,537.0000	5,882.0000	6.231	0	0	0



Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/03/26	R213 2013/02/07	8.95	Put	Bond Future	6,303.0000	5,936.0000	(5.823)	0	0	0
2012/03/26	R214 2012/05/03			Bond Future	8.9630	8.8760	(0.971)	0.0000	0.0000	1,500
2012/03/26	R214 2012/05/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/05/03	8.80	Put	Bond Future	1,332.0000	626.0000	(53.003)	0	0	0
2012/03/26	R214 2012/05/03	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/05/03	8.81	Put	Bond Future	1,249.0000	543.0000	(56.525)	0	0	0
2012/03/26	R214 2012/05/03	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/05/03	8.79	Put	Bond Future	1,415.0000	709.0000	(49.894)	0	0	0
2012/03/26	R214 2012/08/02			Bond Future	9.0330	8.9440	(0.985)	0.0000	0.0000	0
2012/03/26	R214 2012/08/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/08/02	8.80	Put	Bond Future	1,891.0000	1,178.0000	(37.705)	0	0	0
2012/03/26	R214 2012/08/02	8.81	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/08/02	8.81	Put	Bond Future	1,808.0000	1,095.0000	(39.436)	0	0	0
2012/03/26	R214 2012/08/02	8.79	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2012/03/26	R214 2012/08/02	8.79	Put	Bond Future	1,974.0000	1,261.0000	(36.120)	0	0	0
<b>Total</b>										<b>417703.00</b>