



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/03/2011

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
2011/03/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	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
2011/03/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	AL7T 2011/05/05			Index Future	370.0240	370.8370	0.220	0.0000	0.0000	30
2011/03/24	AL7T 2011/08/04			Index Future	375.3070	376.1320	0.220	0.0000	0.0000	0
2011/03/24	ALBI 2011/05/05			Index Future	340.8540	341.4500	0.175	0.0000	0.0000	1,070
2011/03/24	ALBI 2011/08/04			Index Future	345.7200	346.3260	0.175	0.0000	0.0000	0
2011/03/24	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C208 2021/03/31			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
2011/03/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	CRD1 2011/05/05			Index Future	154.7090	154.9100	0.130	0.0000	0.0000	2
2011/03/24	CRD1 2011/08/04			Index Future	156.8400	157.0440	0.130	0.0000	0.0000	0
2011/03/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/24	GOVI 2011/05/05			GOVI	342.1030	342.6950	0.173	0.0000	0.0000	209
2011/03/24	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/05/05	349.00	Put	GOVI	68,970.0000	63,050.0000	(8.583)	0	0	0
2011/03/24	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/05/05	349.01	Put	GOVI	69,070.0000	63,150.0000	(8.571)	0	0	0
2011/03/24	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/05/05	348.99	Put	GOVI	68,870.0000	62,950.0000	(8.596)	0	0	0
2011/03/24	GOVI 2011/08/04			GOVI	346.9870	347.5880	0.173	0.0000	0.0000	0
2011/03/24	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/08/04	348.00	Put	GOVI	10,130.0000	4,120.0000	(59.329)	0	0	0
2011/03/24	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/08/04	348.01	Put	GOVI	10,230.0000	4,220.0000	(58.749)	0	0	0
2011/03/24	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/24	GOVI 2011/08/04	347.99	Put	GOVI	10,030.0000	4,020.0000	(59.920)	0	0	0
2011/03/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	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
2011/03/24	IGOV 2011/05/05			Index Future	150.2710	150.2650	(0.004)	0.0000	0.0000	61
2011/03/24	IGOV 2011/08/04			Index Future	152.4160	152.4100	(0.004)	0.0000	0.0000	0
2011/03/24	ILBI 2011/05/05			Index Future	406.5040	406.4910	(0.003)	0.0000	0.0000	336
2011/03/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/24	JBAF 2011/04/20			Jibar Tradeable Future	5.6200	5.5900	(0.534)	0.0000	0.0000	2,001
2011/03/24	JBAF 2011/05/18			Jibar Tradeable Future	5.6550	5.6300	(0.442)	0.0000	0.0000	3,001
2011/03/24	JBAF 2011/06/15			Jibar Tradeable Future	5.6680	5.6600	(0.141)	0.0000	0.0000	3,890
2011/03/24	JBAF 2011/07/20			Jibar Tradeable Future	5.7300	5.7100	(0.349)	0.0000	0.0000	2,000
2011/03/24	JBAF 2011/08/17			Jibar Tradeable Future	5.8130	5.7800	(0.568)	0.0000	0.0000	0
2011/03/24	JBAF 2011/09/21			Jibar Tradeable Future	5.9820	5.8900	(1.538)	0.0000	0.0000	14,390
2011/03/24	JBAF 2011/12/21			Jibar Tradeable Future	6.3640	6.3400	(0.377)	93.7100	93.5400	8,091
2011/03/24	JBAF 2012/03/20			Jibar Tradeable Future	6.9090	6.8600	(0.709)	0.0000	0.0000	1,090
2011/03/24	JBAF 2012/06/20			Jibar Tradeable Future	7.4120	7.3400	(0.971)	0.0000	0.0000	2,890
2011/03/24	JBAF 2012/09/19			Jibar Tradeable Future	7.8080	7.7700	(0.487)	0.0000	0.0000	44,710
2011/03/24	JBAF 2012/12/19			Jibar Tradeable Future	8.1780	8.1200	(0.709)	0.0000	0.0000	513
2011/03/24	JBAF 2013/03/20			Jibar Tradeable Future	8.5500	8.3600	(2.222)	0.0000	0.0000	0
2011/03/24	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/24	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/24	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/24	JN02 2011/05/05	8.25	Call	JNOTE	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
2011/03/24	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/24	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/24	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/24	OTH1 2011/05/05			Index Future	333.7440	334.3670	0.187	0.0000	0.0000	3
2011/03/24	OTH1 2011/08/04			Index Future	338.5090	339.1420	0.187	0.0000	0.0000	0
2011/03/24	R157 2011/05/05			Bond Future	7.8500	7.8070	(0.548)	0.0000	0.0000	2,405
2011/03/24	R157 2011/05/05	7.75	Call	Bond Future	559.0000	627.0000	12.165	0	0	0
2011/03/24	R157 2011/05/05	7.75	Put	Bond Future	968.0000	860.0000	(11.157)	0	0	0
2011/03/24	R157 2011/05/05	7.80	Call	Bond Future	650.0000	725.0000	11.538	0	0	0
2011/03/24	R157 2011/05/05	7.80	Put	Bond Future	854.0000	754.0000	(11.710)	0	0	0
2011/03/24	R157 2011/05/05	7.70	Call	Bond Future	477.0000	538.0000	12.788	0	0	0
2011/03/24	R157 2011/05/05	7.70	Put	Bond Future	1,091.0000	977.0000	(10.449)	0	0	0
2011/03/24	R157 2011/05/05	7.65	Call	Bond Future	404.0000	457.0000	13.119	0	0	0
2011/03/24	R157 2011/05/05	7.65	Put	Bond Future	1,224.0000	1,101.0000	(10.049)	0	0	0
2011/03/24	R157 2011/08/04			Bond Future	8.0090	7.9630	(0.574)	0.0000	0.0000	0
2011/03/24	R157 2011/08/04	7.50	Call	Bond Future	564.0000	611.0000	8.333	0	0	0
2011/03/24	R157 2011/08/04	7.50	Put	Bond Future	2,537.0000	2,407.0000	(5.124)	0	0	0
2011/03/24	R157 2011/08/04	7.55	Call	Bond Future	623.0000	673.0000	8.026	0	0	0
2011/03/24	R157 2011/08/04	7.55	Put	Bond Future	2,400.0000	2,274.0000	(5.250)	0	0	0
2011/03/24	R157 2011/08/04	7.45	Call	Bond Future	510.0000	554.0000	8.627	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
2011/03/24	R157 2011/08/04	7.45	Put	Bond Future	2,679.0000	2,546.0000	(4.965)	0	0	0
2011/03/24	R157 2011/11/03			Bond Future	8.1880	8.1370	(0.623)	0.0000	0.0000	3,694
2011/03/24	R157 2011/11/03	8.25	Call	Bond Future	1,886.0000	1,980.0000	4.984	0	0	0
2011/03/24	R157 2011/11/03	8.25	Put	Bond Future	1,663.0000	1,574.0000	(5.352)	0	0	0
2011/03/24	R157 2011/11/03	8.30	Call	Bond Future	1,984.0000	2,082.0000	4.940	0	0	0
2011/03/24	R157 2011/11/03	8.30	Put	Bond Future	1,582.0000	1,497.0000	(5.373)	0	0	0
2011/03/24	R157 2011/11/03	8.20	Call	Bond Future	1,790.0000	1,881.0000	5.084	0	0	0
2011/03/24	R157 2011/11/03	8.20	Put	Bond Future	1,747.0000	1,654.0000	(5.323)	0	0	0
2011/03/24	R157 2012/02/02			Bond Future	8.3870	8.3330	(0.644)	0.0000	0.0000	0
2011/03/24	R157 2012/02/02	8.50	Call	Bond Future	2,324.0000	2,419.0000	4.088	0	0	0
2011/03/24	R157 2012/02/02	8.50	Put	Bond Future	1,946.0000	1,860.0000	(4.419)	0	0	0
2011/03/24	R157 2012/02/02	8.55	Call	Bond Future	2,418.0000	2,515.0000	4.012	0	0	0
2011/03/24	R157 2012/02/02	8.55	Put	Bond Future	1,873.0000	1,789.0000	(4.485)	0	0	0
2011/03/24	R157 2012/02/02	8.45	Call	Bond Future	2,232.0000	2,325.0000	4.167	0	0	0
2011/03/24	R157 2012/02/02	8.45	Put	Bond Future	2,021.0000	1,933.0000	(4.354)	0	0	0
2011/03/24	R186 2011/05/05			Bond Future	8.9530	8.9320	(0.235)	0.0000	0.0000	28,849
2011/03/24	R186 2011/05/05	8.75	Call	Bond Future	1,161.0000	1,210.0000	4.220	0	0	0
2011/03/24	R186 2011/05/05	8.75	Put	Bond Future	3,032.0000	2,890.0000	(4.683)	0	0	0
2011/03/24	R186 2011/05/05	8.80	Call	Bond Future	1,333.0000	1,388.0000	4.126	0	0	0
2011/03/24	R186 2011/05/05	8.80	Put	Bond Future	2,739.0000	2,603.0000	(4.965)	0	0	0
2011/03/24	R186 2011/05/05	8.70	Call	Bond Future	1,005.0000	1,047.0000	4.179	0	0	0
2011/03/24	R186 2011/05/05	8.70	Put	Bond Future	3,344.0000	3,195.0000	(4.456)	0	0	0
2011/03/24	R186 2011/05/05	8.00	Put	Bond Future	9,253.0000	9,064.0000	(2.043)	0	0	0
2011/03/24	R186 2011/05/05	8.00	Call	Bond Future	60.0000	62.0000	3.333	0	0	5,500
2011/03/24	R186 2011/08/04			Bond Future	9.0530	9.0310	(0.243)	0.0000	0.0000	0
2011/03/24	R186 2011/08/04	8.25	Call	Bond Future	949.0000	981.0000	3.372	0	0	0
2011/03/24	R186 2011/08/04	8.25	Put	Bond Future	8,465.0000	8,300.0000	(1.949)	0	0	0
2011/03/24	R186 2011/08/04	8.30	Call	Bond Future	1,047.0000	1,082.0000	3.343	0	0	0
2011/03/24	R186 2011/08/04	8.30	Put	Bond Future	8,074.0000	7,912.0000	(2.006)	0	0	0
2011/03/24	R186 2011/08/04	8.20	Call	Bond Future	857.0000	887.0000	3.501	0	0	0
2011/03/24	R186 2011/08/04	8.20	Put	Bond Future	8,865.0000	8,699.0000	(1.873)	0	0	0
2011/03/24	R186 2011/11/03			Bond Future	9.1540	9.1320	(0.240)	0.0000	0.0000	12,982
2011/03/24	R186 2011/11/03	9.00	Call	Bond Future	3,914.0000	3,996.0000	2.095	0	0	0
2011/03/24	R186 2011/11/03	9.00	Put	Bond Future	5,273.0000	5,162.0000	(2.105)	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
2011/03/24	R186 2011/11/03	9.05	Call	Bond Future	4,120.0000	4,205.0000	2.063	0	0	0
2011/03/24	R186 2011/11/03	9.05	Put	Bond Future	5,035.0000	4,927.0000	(2.145)	0	0	0
2011/03/24	R186 2011/11/03	8.95	Call	Bond Future	3,714.0000	3,792.0000	2.100	0	0	0
2011/03/24	R186 2011/11/03	8.95	Put	Bond Future	5,519.0000	5,405.0000	(2.066)	0	0	0
2011/03/24	R186 2012/02/02			Bond Future	9.2570	9.2330	(0.259)	0.0000	0.0000	0
2011/03/24	R186 2012/02/02	9.00	Call	Bond Future	4,210.0000	4,296.0000	2.043	0	0	0
2011/03/24	R186 2012/02/02	9.00	Put	Bond Future	6,445.0000	6,325.0000	(1.862)	0	0	0
2011/03/24	R186 2012/02/02	9.05	Call	Bond Future	4,406.0000	4,495.0000	2.020	0	0	0
2011/03/24	R186 2012/02/02	9.05	Put	Bond Future	6,201.0000	6,084.0000	(1.887)	0	0	0
2011/03/24	R186 2012/02/02	8.95	Call	Bond Future	4,019.0000	4,103.0000	2.090	0	0	0
2011/03/24	R186 2012/02/02	8.95	Put	Bond Future	6,696.0000	6,574.0000	(1.822)	0	0	0
2011/03/24	R201 2011/05/05			Bond Future	7.4140	7.3760	(0.513)	0.0000	0.0000	484
2011/03/24	R201 2011/05/05	7.75	Call	Bond Future	1,276.0000	1,366.0000	7.053	0	0	0
2011/03/24	R201 2011/05/05	7.75	Put	Bond Future	207.0000	175.0000	(15.459)	0	0	0
2011/03/24	R201 2011/05/05	7.80	Call	Bond Future	1,400.0000	1,494.0000	6.714	0	0	0
2011/03/24	R201 2011/05/05	7.80	Put	Bond Future	173.0000	145.0000	(16.185)	0	0	0
2011/03/24	R201 2011/05/05	7.70	Call	Bond Future	1,157.0000	1,242.0000	7.347	0	0	0
2011/03/24	R201 2011/05/05	7.70	Put	Bond Future	246.0000	209.0000	(15.041)	0	0	0
2011/03/24	R201 2011/08/04			Bond Future	7.5570	7.5160	(0.543)	0.0000	0.0000	0
2011/03/24	R201 2011/08/04	7.25	Call	Bond Future	593.0000	634.0000	6.914	0	0	0
2011/03/24	R201 2011/08/04	7.25	Put	Bond Future	1,515.0000	1,433.0000	(5.413)	0	0	0
2011/03/24	R201 2011/08/04	7.30	Call	Bond Future	650.0000	695.0000	6.923	0	0	0
2011/03/24	R201 2011/08/04	7.30	Put	Bond Future	1,421.0000	1,344.0000	(5.419)	0	0	0
2011/03/24	R201 2011/08/04	7.20	Call	Bond Future	539.0000	578.0000	7.236	0	0	0
2011/03/24	R201 2011/08/04	7.20	Put	Bond Future	1,612.0000	1,528.0000	(5.211)	0	0	0
2011/03/24	R201 2011/11/03			Bond Future	7.7170	7.6720	(0.583)	0.0000	0.0000	0
2011/03/24	R201 2011/11/03	8.00	Call	Bond Future	1,693.0000	1,766.0000	4.312	0	0	0
2011/03/24	R201 2011/11/03	8.00	Put	Bond Future	912.0000	860.0000	(5.702)	0	0	0
2011/03/24	R201 2011/11/03	8.05	Call	Bond Future	1,779.0000	1,855.0000	4.272	0	0	0
2011/03/24	R201 2011/11/03	8.05	Put	Bond Future	860.0000	811.0000	(5.698)	0	0	0
2011/03/24	R201 2011/11/03	7.95	Call	Bond Future	1,608.0000	1,680.0000	4.478	0	0	0
2011/03/24	R201 2011/11/03	7.95	Put	Bond Future	964.0000	911.0000	(5.498)	0	0	0
2011/03/24	R201 2012/02/02			Bond Future	7.8940	7.8450	(0.621)	0.0000	0.0000	0
2011/03/24	R201 2012/02/02	8.25	Call	Bond Future	2,047.0000	2,120.0000	3.566	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
2011/03/24	R201 2012/02/02	8.25	Put	Bond Future	1,141.0000	1,089.0000	(4.557)	0	0	0
2011/03/24	R201 2012/02/02	8.30	Call	Bond Future	2,126.0000	2,201.0000	3.528	0	0	0
2011/03/24	R201 2012/02/02	8.30	Put	Bond Future	1,094.0000	1,043.0000	(4.662)	0	0	0
2011/03/24	R201 2012/02/02	8.20	Call	Bond Future	1,968.0000	2,040.0000	3.659	0	0	0
2011/03/24	R201 2012/02/02	8.20	Put	Bond Future	1,189.0000	1,135.0000	(4.542)	0	0	0
2011/03/24	R202 2011/05/05			Bond Future	0.3140	0.3150	0.318	0.0000	0.0000	10,489
2011/03/24	R202 2011/05/05	2.05	Call	Bond Future	43,098.0000	43,069.0000	(0.067)	0	0	0
2011/03/24	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R202 2011/05/05	2.10	Call	Bond Future	44,126.0000	44,097.0000	(0.066)	0	0	0
2011/03/24	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R202 2011/05/05	2.00	Call	Bond Future	42,060.0000	42,030.0000	(0.071)	0	0	0
2011/03/24	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R203 2011/05/05			Bond Future	8.4660	8.4290	(0.437)	0.0000	0.0000	516
2011/03/24	R203 2011/05/05	8.25	Call	Bond Future	520.0000	571.0000	9.808	0	0	0
2011/03/24	R203 2011/05/05	8.25	Put	Bond Future	1,565.0000	1,438.0000	(8.115)	0	0	0
2011/03/24	R203 2011/05/05	8.30	Call	Bond Future	606.0000	664.0000	9.571	0	0	0
2011/03/24	R203 2011/05/05	8.30	Put	Bond Future	1,408.0000	1,288.0000	(8.523)	0	0	0
2011/03/24	R203 2011/05/05	8.20	Call	Bond Future	442.0000	488.0000	10.407	0	0	0
2011/03/24	R203 2011/05/05	8.20	Put	Bond Future	1,730.0000	1,598.0000	(7.630)	0	0	0
2011/03/24	R203 2011/08/04			Bond Future	8.6070	8.5680	(0.453)	0.0000	0.0000	0
2011/03/24	R203 2011/08/04	8.00	Call	Bond Future	633.0000	676.0000	6.793	0	0	0
2011/03/24	R203 2011/08/04	8.00	Put	Bond Future	3,489.0000	3,351.0000	(3.955)	0	0	0
2011/03/24	R203 2011/08/04	8.05	Call	Bond Future	698.0000	744.0000	6.590	0	0	0
2011/03/24	R203 2011/08/04	8.05	Put	Bond Future	3,315.0000	3,180.0000	(4.072)	0	0	0
2011/03/24	R203 2011/08/04	7.95	Call	Bond Future	571.0000	610.0000	6.830	0	0	0
2011/03/24	R203 2011/08/04	7.95	Put	Bond Future	3,666.0000	3,525.0000	(3.846)	0	0	0
2011/03/24	R203 2011/11/03			Bond Future	8.7580	8.7160	(0.480)	0.0000	0.0000	1,416
2011/03/24	R203 2011/11/03	8.50	Call	Bond Future	1,697.0000	1,773.0000	4.478	0	0	0
2011/03/24	R203 2011/11/03	8.50	Put	Bond Future	2,851.0000	2,741.0000	(3.858)	0	0	0
2011/03/24	R203 2011/11/03	8.55	Call	Bond Future	1,796.0000	1,876.0000	4.454	0	0	0
2011/03/24	R203 2011/11/03	8.55	Put	Bond Future	2,725.0000	2,618.0000	(3.927)	0	0	0
2011/03/24	R203 2011/11/03	8.45	Call	Bond Future	1,600.0000	1,674.0000	4.625	0	0	0
2011/03/24	R203 2011/11/03	8.45	Put	Bond Future	2,980.0000	2,867.0000	(3.792)	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
2011/03/24	R203 2012/02/02			Bond Future	8.9200	8.8760	(0.493)	0.0000	0.0000	0
2011/03/24	R203 2012/02/02	8.75	Call	Bond Future	2,321.0000	2,406.0000	3.662	0	0	0
2011/03/24	R203 2012/02/02	8.75	Put	Bond Future	3,048.0000	2,946.0000	(3.346)	0	0	0
2011/03/24	R203 2012/02/02	8.80	Call	Bond Future	2,426.0000	2,513.0000	3.586	0	0	0
2011/03/24	R203 2012/02/02	8.80	Put	Bond Future	2,939.0000	2,838.0000	(3.437)	0	0	0
2011/03/24	R203 2012/02/02	8.70	Call	Bond Future	2,219.0000	2,302.0000	3.740	0	0	0
2011/03/24	R203 2012/02/02	8.70	Put	Bond Future	3,161.0000	3,057.0000	(3.290)	0	0	0
2011/03/24	R204 2011/05/05			Bond Future	8.6510	8.6140	(0.428)	0.0000	0.0000	100
2011/03/24	R204 2011/05/05	8.50	Call	Bond Future	722.0000	790.0000	9.418	0	0	0
2011/03/24	R204 2011/05/05	8.50	Put	Bond Future	1,537.0000	1,406.0000	(8.523)	0	0	0
2011/03/24	R204 2011/05/05	8.55	Call	Bond Future	832.0000	907.0000	9.014	0	0	0
2011/03/24	R204 2011/05/05	8.55	Put	Bond Future	1,376.0000	1,252.0000	(9.012)	0	0	0
2011/03/24	R204 2011/05/05	8.45	Call	Bond Future	622.0000	683.0000	9.807	0	0	0
2011/03/24	R204 2011/05/05	8.45	Put	Bond Future	1,709.0000	1,571.0000	(8.075)	0	0	0
2011/03/24	R204 2011/08/04			Bond Future	8.7840	8.7450	(0.444)	0.0000	0.0000	0
2011/03/24	R204 2011/08/04	8.00	Call	Bond Future	539.0000	576.0000	6.865	0	0	0
2011/03/24	R204 2011/08/04	8.00	Put	Bond Future	4,726.0000	4,560.0000	(3.512)	0	0	0
2011/03/24	R204 2011/08/04	8.05	Call	Bond Future	596.0000	637.0000	6.879	0	0	0
2011/03/24	R204 2011/08/04	8.05	Put	Bond Future	4,510.0000	4,348.0000	(3.592)	0	0	0
2011/03/24	R204 2011/08/04	7.95	Call	Bond Future	486.0000	521.0000	7.202	0	0	0
2011/03/24	R204 2011/08/04	7.95	Put	Bond Future	4,948.0000	4,780.0000	(3.395)	0	0	0
2011/03/24	R204 2011/11/03			Bond Future	8.9220	8.8810	(0.460)	0.0000	0.0000	1,876
2011/03/24	R204 2011/11/03	8.75	Call	Bond Future	2,181.0000	2,272.0000	4.172	0	0	0
2011/03/24	R204 2011/11/03	8.75	Put	Bond Future	3,051.0000	2,936.0000	(3.769)	0	0	0
2011/03/24	R204 2011/11/03	8.80	Call	Bond Future	2,300.0000	2,394.0000	4.087	0	0	0
2011/03/24	R204 2011/11/03	8.80	Put	Bond Future	2,916.0000	2,804.0000	(3.841)	0	0	0
2011/03/24	R204 2011/11/03	8.70	Call	Bond Future	2,066.0000	2,153.0000	4.211	0	0	0
2011/03/24	R204 2011/11/03	8.70	Put	Bond Future	3,191.0000	3,072.0000	(3.729)	0	0	0
2011/03/24	R204 2012/02/02			Bond Future	9.0660	9.0230	(0.474)	0.0000	0.0000	0
2011/03/24	R204 2012/02/02	9.00	Call	Bond Future	2,865.0000	2,966.0000	3.525	0	0	0
2011/03/24	R204 2012/02/02	9.00	Put	Bond Future	3,187.0000	3,078.0000	(3.420)	0	0	0
2011/03/24	R204 2012/02/02	9.05	Call	Bond Future	2,989.0000	3,092.0000	3.446	0	0	0
2011/03/24	R204 2012/02/02	9.05	Put	Bond Future	3,067.0000	2,960.0000	(3.489)	0	0	0
2011/03/24	R204 2012/02/02	8.95	Call	Bond Future	2,744.0000	2,842.0000	3.571	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
2011/03/24	R204 2012/02/02	8.95	Put	Bond Future	3,310.0000	3,199.0000	(3.353)	0	0	0
2011/03/24	R206 2011/05/05			Bond Future	7.0840	7.0520	(0.452)	0.0000	0.0000	0
2011/03/24	R206 2011/05/05	7.50	Call	Bond Future	1,107.0000	1,169.0000	5.601	0	0	0
2011/03/24	R206 2011/05/05	7.50	Put	Bond Future	106.0000	90.0000	(15.094)	0	0	0
2011/03/24	R206 2011/05/05	7.55	Call	Bond Future	1,208.0000	1,271.0000	5.215	0	0	0
2011/03/24	R206 2011/05/05	7.55	Put	Bond Future	87.0000	73.0000	(16.092)	0	0	0
2011/03/24	R206 2011/05/05	7.45	Call	Bond Future	1,009.0000	1,068.0000	5.847	0	0	0
2011/03/24	R206 2011/05/05	7.45	Put	Bond Future	128.0000	109.0000	(14.844)	0	0	0
2011/03/24	R206 2011/08/04			Bond Future	7.2390	7.2030	(0.497)	0.0000	0.0000	0
2011/03/24	R206 2011/08/04	7.00	Call	Bond Future	480.0000	509.0000	6.042	0	0	0
2011/03/24	R206 2011/08/04	7.00	Put	Bond Future	1,008.0000	957.0000	(5.060)	0	0	0
2011/03/24	R206 2011/08/04	7.05	Call	Bond Future	528.0000	558.0000	5.682	0	0	0
2011/03/24	R206 2011/08/04	7.05	Put	Bond Future	945.0000	896.0000	(5.185)	0	0	0
2011/03/24	R206 2011/08/04	6.95	Call	Bond Future	437.0000	464.0000	6.178	0	0	0
2011/03/24	R206 2011/08/04	6.95	Put	Bond Future	1,076.0000	1,023.0000	(4.926)	0	0	0
2011/03/24	R206 2011/11/03			Bond Future	7.4110	7.3690	(0.567)	0.0000	0.0000	0
2011/03/24	R206 2011/11/03	7.75	Call	Bond Future	1,270.0000	1,320.0000	3.937	0	0	0
2011/03/24	R206 2011/11/03	7.75	Put	Bond Future	599.0000	565.0000	(5.676)	0	0	0
2011/03/24	R206 2011/11/03	7.80	Call	Bond Future	1,334.0000	1,386.0000	3.898	0	0	0
2011/03/24	R206 2011/11/03	7.80	Put	Bond Future	565.0000	533.0000	(5.664)	0	0	0
2011/03/24	R206 2011/11/03	7.70	Call	Bond Future	1,207.0000	1,257.0000	4.143	0	0	0
2011/03/24	R206 2011/11/03	7.70	Put	Bond Future	635.0000	601.0000	(5.354)	0	0	0
2011/03/24	R206 2012/02/02			Bond Future	7.6150	7.5680	(0.617)	0.0000	0.0000	0
2011/03/24	R206 2012/02/02	8.00	Call	Bond Future	1,411.0000	1,460.0000	3.473	0	0	0
2011/03/24	R206 2012/02/02	8.00	Put	Bond Future	733.0000	699.0000	(4.638)	0	0	0
2011/03/24	R206 2012/02/02	8.05	Call	Bond Future	1,467.0000	1,517.0000	3.408	0	0	0
2011/03/24	R206 2012/02/02	8.05	Put	Bond Future	702.0000	668.0000	(4.843)	0	0	0
2011/03/24	R206 2012/02/02	7.95	Call	Bond Future	1,356.0000	1,404.0000	3.540	0	0	0
2011/03/24	R206 2012/02/02	7.95	Put	Bond Future	766.0000	731.0000	(4.569)	0	0	0
2011/03/24	R207 2011/05/05			Bond Future	8.6910	8.6600	(0.357)	0.0000	0.0000	1,020
2011/03/24	R207 2011/05/05	8.50	Call	Bond Future	715.0000	767.0000	7.273	0	0	0
2011/03/24	R207 2011/05/05	8.50	Put	Bond Future	1,807.0000	1,683.0000	(6.862)	0	0	0
2011/03/24	R207 2011/05/05	8.55	Call	Bond Future	823.0000	882.0000	7.169	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
2011/03/24	R207 2011/05/05	8.55	Put	Bond Future	1,627.0000	1,510.0000	(7.191)	0	0	0
2011/03/24	R207 2011/05/05	8.45	Call	Bond Future	617.0000	663.0000	7.455	0	0	0
2011/03/24	R207 2011/05/05	8.45	Put	Bond Future	1,998.0000	1,867.0000	(6.557)	0	0	0
2011/03/24	R207 2011/08/04			Bond Future	8.8140	8.7810	(0.374)	0.0000	0.0000	0
2011/03/24	R207 2011/08/04	8.25	Call	Bond Future	918.0000	964.0000	5.011	0	0	0
2011/03/24	R207 2011/08/04	8.25	Put	Bond Future	4,097.0000	3,961.0000	(3.320)	0	0	0
2011/03/24	R207 2011/08/04	8.30	Call	Bond Future	1,001.0000	1,051.0000	4.995	0	0	0
2011/03/24	R207 2011/08/04	8.30	Put	Bond Future	3,893.0000	3,761.0000	(3.391)	0	0	0
2011/03/24	R207 2011/08/04	8.20	Call	Bond Future	840.0000	883.0000	5.119	0	0	0
2011/03/24	R207 2011/08/04	8.20	Put	Bond Future	4,308.0000	4,169.0000	(3.227)	0	0	0
2011/03/24	R207 2011/11/03			Bond Future	8.9350	8.9000	(0.392)	0.0000	0.0000	600
2011/03/24	R207 2011/11/03	8.75	Call	Bond Future	2,269.0000	2,350.0000	3.570	0	0	0
2011/03/24	R207 2011/11/03	8.75	Put	Bond Future	3,269.0000	3,161.0000	(3.304)	0	0	0
2011/03/24	R207 2011/11/03	8.80	Call	Bond Future	2,393.0000	2,477.0000	3.510	0	0	0
2011/03/24	R207 2011/11/03	8.80	Put	Bond Future	3,121.0000	3,017.0000	(3.332)	0	0	0
2011/03/24	R207 2011/11/03	8.70	Call	Bond Future	2,149.0000	2,227.0000	3.630	0	0	0
2011/03/24	R207 2011/11/03	8.70	Put	Bond Future	3,421.0000	3,311.0000	(3.215)	0	0	0
2011/03/24	R207 2012/02/02			Bond Future	9.0620	9.0260	(0.397)	0.0000	0.0000	0
2011/03/24	R207 2012/02/02	9.00	Call	Bond Future	3,031.0000	3,121.0000	2.969	0	0	0
2011/03/24	R207 2012/02/02	9.00	Put	Bond Future	3,355.0000	3,257.0000	(2.921)	0	0	0
2011/03/24	R207 2012/02/02	9.05	Call	Bond Future	3,163.0000	3,255.0000	2.909	0	0	0
2011/03/24	R207 2012/02/02	9.05	Put	Bond Future	3,226.0000	3,130.0000	(2.976)	0	0	0
2011/03/24	R207 2012/02/02	8.95	Call	Bond Future	2,903.0000	2,991.0000	3.031	0	0	0
2011/03/24	R207 2012/02/02	8.95	Put	Bond Future	3,489.0000	3,389.0000	(2.866)	0	0	0
2011/03/24	R208 2011/05/05			Bond Future	8.7450	8.7030	(0.480)	0.0000	0.0000	190
2011/03/24	R208 2011/05/05	8.50	Call	Bond Future	656.0000	728.0000	10.976	0	0	0
2011/03/24	R208 2011/05/05	8.50	Put	Bond Future	2,134.0000	1,955.0000	(8.388)	0	0	0
2011/03/24	R208 2011/05/05	8.55	Call	Bond Future	759.0000	839.0000	10.540	0	0	0
2011/03/24	R208 2011/05/05	8.55	Put	Bond Future	1,933.0000	1,762.0000	(8.846)	0	0	0
2011/03/24	R208 2011/05/05	8.45	Call	Bond Future	563.0000	627.0000	11.368	0	0	0
2011/03/24	R208 2011/05/05	8.45	Put	Bond Future	2,347.0000	2,160.0000	(7.968)	0	0	0
2011/03/24	R208 2011/08/04			Bond Future	8.8550	8.8110	(0.497)	0.0000	0.0000	120
2011/03/24	R208 2011/08/04	8.25	Call	Bond Future	876.0000	940.0000	7.306	0	0	0
2011/03/24	R208 2011/08/04	8.25	Put	Bond Future	4,496.0000	4,303.0000	(4.293)	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
2011/03/24	R208 2011/08/04	8.30	Call	Bond Future	958.0000	1,027.0000	7.203	0	0	0
2011/03/24	R208 2011/08/04	8.30	Put	Bond Future	4,271.0000	4,084.0000	(4.378)	0	0	0
2011/03/24	R208 2011/08/04	8.20	Call	Bond Future	799.0000	859.0000	7.509	0	0	0
2011/03/24	R208 2011/08/04	8.20	Put	Bond Future	4,727.0000	4,530.0000	(4.168)	0	0	0
2011/03/24	R208 2011/11/03			Bond Future	8.9680	8.9220	(0.513)	0.0000	0.0000	5,604
2011/03/24	R208 2011/11/03	8.75	Call	Bond Future	2,328.0000	2,441.0000	4.854	0	0	0
2011/03/24	R208 2011/11/03	8.75	Put	Bond Future	3,580.0000	3,430.0000	(4.190)	0	0	0
2011/03/24	R208 2011/11/03	8.80	Call	Bond Future	2,457.0000	2,574.0000	4.762	0	0	0
2011/03/24	R208 2011/11/03	8.80	Put	Bond Future	3,419.0000	3,274.0000	(4.241)	0	0	0
2011/03/24	R208 2011/11/03	8.70	Call	Bond Future	2,203.0000	2,312.0000	4.948	0	0	0
2011/03/24	R208 2011/11/03	8.70	Put	Bond Future	3,745.0000	3,592.0000	(4.085)	0	0	0
2011/03/24	R208 2012/02/02			Bond Future	9.0830	9.0360	(0.517)	0.0000	0.0000	0
2011/03/24	R208 2012/02/02	9.00	Call	Bond Future	3,249.0000	3,376.0000	3.909	0	0	0
2011/03/24	R208 2012/02/02	9.00	Put	Bond Future	3,711.0000	3,577.0000	(3.611)	0	0	0
2011/03/24	R208 2012/02/02	9.05	Call	Bond Future	3,389.0000	3,518.0000	3.806	0	0	0
2011/03/24	R208 2012/02/02	9.05	Put	Bond Future	3,572.0000	3,440.0000	(3.695)	0	0	0
2011/03/24	R208 2012/02/02	8.95	Call	Bond Future	3,113.0000	3,236.0000	3.951	0	0	0
2011/03/24	R208 2012/02/02	8.95	Put	Bond Future	3,855.0000	3,717.0000	(3.580)	0	0	0
2011/03/24	R209 2011/05/05			Bond Future	9.0330	9.0170	(0.177)	0.0000	0.0000	21,100
2011/03/24	R209 2011/05/05	8.50	Call	Bond Future	321.0000	329.0000	2.492	0	0	0
2011/03/24	R209 2011/05/05	8.50	Put	Bond Future	4,577.0000	4,463.0000	(2.491)	0	0	0
2011/03/24	R209 2011/05/05	8.55	Call	Bond Future	388.0000	399.0000	2.835	0	0	0
2011/03/24	R209 2011/05/05	8.55	Put	Bond Future	4,228.0000	4,117.0000	(2.625)	0	0	0
2011/03/24	R209 2011/05/05	8.45	Call	Bond Future	264.0000	270.0000	2.273	0	0	0
2011/03/24	R209 2011/05/05	8.45	Put	Bond Future	4,940.0000	4,824.0000	(2.348)	0	0	0
2011/03/24	R209 2011/08/04			Bond Future	9.1100	9.0940	(0.176)	0.0000	0.0000	0
2011/03/24	R209 2011/08/04	8.50	Call	Bond Future	1,172.0000	1,196.0000	2.048	0	0	0
2011/03/24	R209 2011/08/04	8.50	Put	Bond Future	6,005.0000	5,908.0000	(1.615)	0	0	0
2011/03/24	R209 2011/08/04	8.55	Call	Bond Future	1,283.0000	1,309.0000	2.027	0	0	0
2011/03/24	R209 2011/08/04	8.55	Put	Bond Future	5,700.0000	5,606.0000	(1.649)	0	0	0
2011/03/24	R209 2011/08/04	8.45	Call	Bond Future	1,069.0000	1,092.0000	2.152	0	0	0
2011/03/24	R209 2011/08/04	8.45	Put	Bond Future	6,321.0000	6,223.0000	(1.550)	0	0	0
2011/03/24	R209 2011/08/04	10.10	Call	Bond Future	7,604.0000	7,697.0000	1.223	0	0	0
2011/03/24	R209 2011/08/04	10.10	Put	Bond Future	745.0000	718.0000	(3.624)	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
2011/03/24	R209 2011/11/03			Bond Future	9.1890	9.1720	(0.185)	0.0000	0.0000	1,033
2011/03/24	R209 2011/11/03	8.75	Call	Bond Future	2,384.0000	2,425.0000	1.720	0	0	0
2011/03/24	R209 2011/11/03	8.75	Put	Bond Future	5,760.0000	5,675.0000	(1.476)	0	0	0
2011/03/24	R209 2011/11/03	8.80	Call	Bond Future	2,531.0000	2,574.0000	1.699	0	0	0
2011/03/24	R209 2011/11/03	8.80	Put	Bond Future	5,510.0000	5,427.0000	(1.506)	0	0	0
2011/03/24	R209 2011/11/03	8.70	Call	Bond Future	2,245.0000	2,284.0000	1.737	0	0	0
2011/03/24	R209 2011/11/03	8.70	Put	Bond Future	6,022.0000	5,935.0000	(1.445)	0	0	0
2011/03/24	R209 2012/02/02			Bond Future	9.2670	9.2490	(0.194)	0.0000	0.0000	0
2011/03/24	R209 2012/02/02	9.00	Call	Bond Future	3,630.0000	3,684.0000	1.488	0	0	0
2011/03/24	R209 2012/02/02	9.00	Put	Bond Future	5,625.0000	5,547.0000	(1.387)	0	0	0
2011/03/24	R209 2012/02/02	9.05	Call	Bond Future	3,796.0000	3,852.0000	1.475	0	0	0
2011/03/24	R209 2012/02/02	9.05	Put	Bond Future	5,410.0000	5,335.0000	(1.386)	0	0	0
2011/03/24	R209 2012/02/02	8.95	Call	Bond Future	3,468.0000	3,520.0000	1.499	0	0	0
2011/03/24	R209 2012/02/02	8.95	Put	Bond Future	5,846.0000	5,767.0000	(1.351)	0	0	0
2011/03/24	R211 2011/05/05			Bond Future	1.6180	1.6190	0.062	0.0000	0.0000	539
2011/03/24	R211 2011/05/05	2.14	Call	Bond Future	2,875.0000	2,870.0000	(0.174)	0	0	0
2011/03/24	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R211 2011/05/05	2.19	Call	Bond Future	3,146.0000	3,140.0000	(0.191)	0	0	0
2011/03/24	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R211 2011/05/05	2.09	Call	Bond Future	2,604.0000	2,598.0000	(0.230)	0	0	0
2011/03/24	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05			Bond Future	2.4260	2.4260	0.000	0.0000	0.0000	2,518
2011/03/24	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05	2.25	Put	Bond Future	1,698.0000	1,698.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05	2.30	Put	Bond Future	1,212.0000	1,212.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R212 2011/05/05	2.20	Put	Bond Future	2,186.0000	2,186.0000	0.000	0	0	0
2011/03/24	R213 2011/05/05			Bond Future	9.0810	9.0600	(0.231)	0.0000	0.0000	0
2011/03/24	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/05/05	8.00	Put	Bond Future	9,115.0000	8,952.0000	(1.788)	0	0	0
2011/03/24	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/05/05	8.05	Put	Bond Future	8,660.0000	8,497.0000	(1.882)	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
2011/03/24	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/05/05	7.95	Put	Bond Future	9,573.0000	9,410.0000	(1.703)	0	0	0
2011/03/24	R213 2011/08/04			Bond Future	9.1670	9.1450	(0.240)	0.0000	0.0000	0
2011/03/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/08/04	8.00	Put	Bond Future	9,740.0000	9,571.0000	(1.735)	0	0	0
2011/03/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/08/04	8.05	Put	Bond Future	9,287.0000	9,119.0000	(1.809)	0	0	0
2011/03/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/08/04	7.95	Put	Bond Future	10,196.0000	10,027.0000	(1.658)	0	0	0
2011/03/24	R213 2011/11/03			Bond Future	9.2550	9.2330	(0.238)	0.0000	0.0000	0
2011/03/24	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/11/03	8.75	Put	Bond Future	3,946.0000	3,780.0000	(4.207)	0	0	0
2011/03/24	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/11/03	8.80	Put	Bond Future	3,543.0000	3,377.0000	(4.685)	0	0	0
2011/03/24	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2011/11/03	8.70	Put	Bond Future	4,353.0000	4,187.0000	(3.813)	0	0	0
2011/03/24	R213 2012/02/02			Bond Future	9.3460	9.3230	(0.246)	0.0000	0.0000	0
2011/03/24	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2012/02/02	9.00	Put	Bond Future	2,628.0000	2,458.0000	(6.469)	0	0	0
2011/03/24	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2012/02/02	9.05	Put	Bond Future	2,240.0000	2,070.0000	(7.589)	0	0	0
2011/03/24	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/24	R213 2012/02/02	8.95	Put	Bond Future	3,019.0000	2,848.0000	(5.664)	0	0	0
2011/03/24	TRT1 2011/05/05			Index Future	337.9540	338.5410	0.174	0.0000	0.0000	100
2011/03/24	TRT1 2011/08/04			Index Future	342.6090	343.2050	0.174	0.0000	0.0000	0
Total										185422.00