



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/05/2011

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
2011/05/24	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	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
2011/05/24	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	AL7T 2011/08/04			Index Future	384.9850	386.1630	0.306	0.0000	0.0000	30
2011/05/24	AL7T 2011/11/03			Index Future	390.7810	391.9770	0.306	0.0000	0.0000	0
2011/05/24	ALBI 2011/08/04			Index Future	353.9020	354.7650	0.244	0.0000	0.0000	1,019
2011/05/24	ALBI 2011/11/03			Index Future	359.2300	360.1060	0.244	0.0000	0.0000	0
2011/05/24	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	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
2011/05/24	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/24	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	CRD1 2011/08/04			Index Future	159.7610	160.0410	0.175	0.0000	0.0000	2
2011/05/24	CRD1 2011/11/03			Index Future	161.9030	162.1880	0.176	0.0000	0.0000	0
2011/05/24	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/24	GOVI 2011/08/04			GOVI	354.7910	355.6490	0.242	0.0000	0.0000	179
2011/05/24	GOVI 2011/08/04	348.00	Call	GOVI	67,910.0000	76,490.0000	12.634	0	0	0
2011/05/24	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/24	GOVI 2011/08/04	348.01	Call	GOVI	67,810.0000	76,390.0000	12.653	0	0	0
2011/05/24	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/24	GOVI 2011/08/04	347.99	Call	GOVI	68,010.0000	76,590.0000	12.616	0	0	0
2011/05/24	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/24	GOVI 2011/11/03			GOVI	360.1320	361.0030	0.242	0.0000	0.0000	0
2011/05/24	GOVI 2011/11/03	357.00	Call	GOVI	31,320.0000	40,030.0000	27.810	0	0	0
2011/05/24	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/24	GOVI 2011/11/03	357.01	Call	GOVI	31,220.0000	39,930.0000	27.899	0	0	0
2011/05/24	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/24	GOVI 2011/11/03	356.99	Call	GOVI	31,420.0000	40,130.0000	27.721	0	0	0
2011/05/24	GOVI 2011/11/03	356.99	Put	GOVI	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
2011/05/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/24	IGOV 2011/08/04			Index Future	154.6540	154.9140	0.168	0.0000	0.0000	977
2011/05/24	IGOV 2011/11/03			Index Future	156.9820	157.2460	0.168	0.0000	0.0000	0
2011/05/24	ILBI 2011/08/04			Index Future	411.7210	413.0020	0.311	0.0000	0.0000	0
2011/05/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/24	JBAF 2011/06/15			Jibar Tradeable Future	5.5900	5.5900	0.000	0.0000	0.0000	3,890
2011/05/24	JBAF 2011/07/20			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	4,000
2011/05/24	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6600	0.000	0.0000	0.0000	0
2011/05/24	JBAF 2011/09/21			Jibar Tradeable Future	5.7700	5.7300	(0.693)	94.3000	94.3000	15,100
2011/05/24	JBAF 2011/10/19			Jibar Tradeable Future	5.8500	5.8300	(0.342)	0.0000	0.0000	0
2011/05/24	JBAF 2011/11/16			Jibar Tradeable Future	6.0300	6.0000	(0.498)	0.0000	0.0000	0
2011/05/24	JBAF 2011/12/21			Jibar Tradeable Future	6.1400	6.0900	(0.814)	0.0000	0.0000	5,591
2011/05/24	JBAF 2012/03/20			Jibar Tradeable Future	6.5100	6.4400	(1.075)	0.0000	0.0000	1,090
2011/05/24	JBAF 2012/06/20			Jibar Tradeable Future	6.8900	6.8200	(1.016)	0.0000	0.0000	2,890
2011/05/24	JBAF 2012/09/19			Jibar Tradeable Future	7.2300	7.1600	(0.968)	0.0000	0.0000	44,710
2011/05/24	JBAF 2012/12/19			Jibar Tradeable Future	7.5700	7.4800	(1.189)	0.0000	0.0000	490
2011/05/24	JBAF 2013/03/20			Jibar Tradeable Future	7.8400	7.7600	(1.020)	0.0000	0.0000	290
2011/05/24	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/24	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN02 2011/08/04	7.75	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
2011/05/24	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/24	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/24	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/24	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/24	OTH1 2011/08/04			Index Future	348.7260	349.6210	0.257	0.0000	0.0000	3
2011/05/24	OTH1 2011/11/03			Index Future	353.9760	354.8840	0.257	0.0000	0.0000	0
2011/05/24	R157 2011/08/04			Bond Future	7.6830	7.6390	(0.573)	0.0000	0.0000	6,655
2011/05/24	R157 2011/08/04	7.50	Call	Bond Future	520.0000	581.0000	11.731	0	0	1,000
2011/05/24	R157 2011/08/04	7.50	Put	Bond Future	1,234.0000	1,124.0000	(8.914)	0	0	0
2011/05/24	R157 2011/08/04	7.55	Call	Bond Future	597.0000	664.0000	11.223	0	0	0
2011/05/24	R157 2011/08/04	7.55	Put	Bond Future	1,115.0000	1,011.0000	(9.327)	0	0	0
2011/05/24	R157 2011/08/04	7.45	Call	Bond Future	450.0000	504.0000	12.000	0	0	0
2011/05/24	R157 2011/08/04	7.45	Put	Bond Future	1,360.0000	1,243.0000	(8.603)	0	0	0
2011/05/24	R157 2011/08/04	7.20	Put	Bond Future	2,092.0000	1,950.0000	(6.788)	0	0	0
2011/05/24	R157 2011/08/04	7.20	Call	Bond Future	196.0000	225.0000	14.796	0	0	1,320
2011/05/24	R157 2011/08/04	7.60	Put	Bond Future	1,004.0000	906.0000	(9.761)	0	0	0
2011/05/24	R157 2011/08/04	7.60	Call	Bond Future	681.0000	754.0000	10.720	0	0	440
2011/05/24	R157 2011/08/04	7.80	Call	Bond Future	1,088.0000	1,186.0000	9.007	0	0	0
2011/05/24	R157 2011/08/04	7.80	Put	Bond Future	634.0000	561.0000	(11.514)	0	0	440

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
2011/05/24	R157 2011/08/04	8.20	Call	Bond Future	2,198.0000	2,337.0000	6.324	0	0	0
2011/05/24	R157 2011/08/04	8.20	Put	Bond Future	210.0000	177.0000	(15.714)	0	0	1,320
2011/05/24	R157 2011/11/03			Bond Future	7.8110	7.7630	(0.615)	0.0000	0.0000	3,358
2011/05/24	R157 2011/11/03	8.25	Call	Bond Future	2,181.0000	2,302.0000	5.548	0	0	0
2011/05/24	R157 2011/11/03	8.25	Put	Bond Future	593.0000	539.0000	(9.106)	0	0	0
2011/05/24	R157 2011/11/03	8.30	Call	Bond Future	2,311.0000	2,436.0000	5.409	0	0	0
2011/05/24	R157 2011/11/03	8.30	Put	Bond Future	544.0000	494.0000	(9.191)	0	0	0
2011/05/24	R157 2011/11/03	8.20	Call	Bond Future	2,054.0000	2,172.0000	5.745	0	0	0
2011/05/24	R157 2011/11/03	8.20	Put	Bond Future	646.0000	588.0000	(8.978)	0	0	0
2011/05/24	R157 2012/02/02			Bond Future	7.9540	7.9030	(0.641)	0.0000	0.0000	0
2011/05/24	R157 2012/02/02	8.50	Call	Bond Future	2,643.0000	2,761.0000	4.465	0	0	0
2011/05/24	R157 2012/02/02	8.50	Put	Bond Future	802.0000	747.0000	(6.858)	0	0	0
2011/05/24	R157 2012/02/02	8.55	Call	Bond Future	2,762.0000	2,883.0000	4.381	0	0	0
2011/05/24	R157 2012/02/02	8.55	Put	Bond Future	755.0000	702.0000	(7.020)	0	0	0
2011/05/24	R157 2012/02/02	8.45	Call	Bond Future	2,525.0000	2,641.0000	4.594	0	0	0
2011/05/24	R157 2012/02/02	8.45	Put	Bond Future	851.0000	794.0000	(6.698)	0	0	0
2011/05/24	R157 2012/05/03			Bond Future	8.1160	8.0600	(0.690)	0.0000	0.0000	0
2011/05/24	R157 2012/05/03	8.25	Call	Bond Future	1,928.0000	2,024.0000	4.979	0	0	0
2011/05/24	R157 2012/05/03	8.25	Put	Bond Future	1,505.0000	1,423.0000	(5.449)	0	0	0
2011/05/24	R157 2012/05/03	8.30	Call	Bond Future	2,020.0000	2,119.0000	4.901	0	0	0
2011/05/24	R157 2012/05/03	8.30	Put	Bond Future	1,439.0000	1,361.0000	(5.420)	0	0	0
2011/05/24	R157 2012/05/03	8.20	Call	Bond Future	1,838.0000	1,932.0000	5.114	0	0	0
2011/05/24	R157 2012/05/03	8.20	Put	Bond Future	1,573.0000	1,489.0000	(5.340)	0	0	0
2011/05/24	R186 2011/08/04			Bond Future	8.5860	8.5540	(0.373)	0.0000	0.0000	21,627
2011/05/24	R186 2011/08/04	8.25	Call	Bond Future	1,015.0000	1,093.0000	7.685	0	0	0
2011/05/24	R186 2011/08/04	8.25	Put	Bond Future	4,247.0000	4,023.0000	(5.274)	0	0	0
2011/05/24	R186 2011/08/04	8.30	Call	Bond Future	1,163.0000	1,250.0000	7.481	0	0	0
2011/05/24	R186 2011/08/04	8.30	Put	Bond Future	3,906.0000	3,691.0000	(5.504)	0	0	0
2011/05/24	R186 2011/08/04	8.20	Call	Bond Future	882.0000	952.0000	7.937	0	0	0
2011/05/24	R186 2011/08/04	8.20	Put	Bond Future	4,606.0000	4,374.0000	(5.037)	0	0	0
2011/05/24	R186 2011/08/04	8.35	Put	Bond Future	3,583.0000	3,375.0000	(5.805)	0	0	0
2011/05/24	R186 2011/08/04	8.35	Call	Bond Future	1,326.0000	1,421.0000	7.164	0	0	600
2011/05/24	R186 2011/08/04	8.70	Put	Bond Future	1,796.0000	1,658.0000	(7.684)	0	0	0
2011/05/24	R186 2011/08/04	8.70	Call	Bond Future	2,864.0000	3,028.0000	5.726	0	0	200

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/24	R186 2011/08/04	8.95	Call	Bond Future	4,363.0000	4,573.0000	4.813	0	0	0
2011/05/24	R186 2011/08/04	8.95	Put	Bond Future	1,004.0000	911.0000	(9.263)	0	0	200
2011/05/24	R186 2011/08/04	9.70	Call	Bond Future	9,962.0000	10,248.0000	2.871	0	0	0
2011/05/24	R186 2011/08/04	9.70	Put	Bond Future	117.0000	101.0000	(13.675)	0	0	600
2011/05/24	R186 2011/11/03			Bond Future	8.6610	8.6290	(0.369)	0.0000	0.0000	13,789
2011/05/24	R186 2011/11/03	9.00	Call	Bond Future	5,276.0000	5,461.0000	3.506	0	0	0
2011/05/24	R186 2011/11/03	9.00	Put	Bond Future	2,198.0000	2,086.0000	(5.096)	0	0	0
2011/05/24	R186 2011/11/03	9.05	Call	Bond Future	5,568.0000	5,758.0000	3.412	0	0	0
2011/05/24	R186 2011/11/03	9.05	Put	Bond Future	2,046.0000	1,939.0000	(5.230)	0	0	0
2011/05/24	R186 2011/11/03	8.95	Call	Bond Future	4,991.0000	5,170.0000	3.586	0	0	0
2011/05/24	R186 2011/11/03	8.95	Put	Bond Future	2,359.0000	2,241.0000	(5.002)	0	0	0
2011/05/24	R186 2011/11/03	8.75	Put	Bond Future	3,103.0000	2,961.0000	(4.576)	0	0	0
2011/05/24	R186 2011/11/03	8.75	Call	Bond Future	3,923.0000	4,078.0000	3.951	0	0	5,600
2011/05/24	R186 2012/02/02			Bond Future	8.7380	8.7050	(0.378)	0.0000	0.0000	2,500
2011/05/24	R186 2012/02/02	9.00	Call	Bond Future	5,762.0000	5,936.0000	3.020	0	0	0
2011/05/24	R186 2012/02/02	9.00	Put	Bond Future	3,415.0000	3,288.0000	(3.719)	0	0	0
2011/05/24	R186 2012/02/02	9.05	Call	Bond Future	6,029.0000	6,207.0000	2.952	0	0	0
2011/05/24	R186 2012/02/02	9.05	Put	Bond Future	3,242.0000	3,120.0000	(3.763)	0	0	0
2011/05/24	R186 2012/02/02	8.95	Call	Bond Future	5,504.0000	5,673.0000	3.070	0	0	0
2011/05/24	R186 2012/02/02	8.95	Put	Bond Future	3,600.0000	3,468.0000	(3.667)	0	0	0
2011/05/24	R186 2012/05/03			Bond Future	8.8190	8.7840	(0.397)	0.0000	0.0000	0
2011/05/24	R186 2012/05/03	9.00	Call	Bond Future	5,942.0000	6,115.0000	2.911	0	0	0
2011/05/24	R186 2012/05/03	9.00	Put	Bond Future	4,343.0000	4,203.0000	(3.224)	0	0	0
2011/05/24	R186 2012/05/03	9.05	Call	Bond Future	6,200.0000	6,377.0000	2.855	0	0	0
2011/05/24	R186 2012/05/03	9.05	Put	Bond Future	4,165.0000	4,029.0000	(3.265)	0	0	0
2011/05/24	R186 2012/05/03	8.95	Call	Bond Future	5,694.0000	5,863.0000	2.968	0	0	0
2011/05/24	R186 2012/05/03	8.95	Put	Bond Future	4,534.0000	4,390.0000	(3.176)	0	0	0
2011/05/24	R189 2011/08/04			Bond Future	212.5985	212.6199	0.010	0.0000	0.0000	0
2011/05/24	R189 2011/08/04	212.00	Call	Bond Future	599.0000	620.0000	3.506	0	0	0
2011/05/24	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R189 2011/08/04	212.05	Call	Bond Future	549.0000	570.0000	3.825	0	0	0
2011/05/24	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R189 2011/08/04	211.95	Call	Bond Future	649.0000	670.0000	3.236	0	0	0
2011/05/24	R189 2011/08/04	211.95	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
2011/05/24	R197 2011/08/04			Bond Future	233.4203	233.6766	0.110	0.0000	0.0000	0
2011/05/24	R197 2011/08/04	231.50	Call	Bond Future	1,920.0000	2,177.0000	13.385	0	0	0
2011/05/24	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R197 2011/08/04	231.55	Call	Bond Future	1,870.0000	2,127.0000	13.743	0	0	0
2011/05/24	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R197 2011/08/04	231.45	Call	Bond Future	1,970.0000	2,227.0000	13.046	0	0	0
2011/05/24	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R201 2011/08/04			Bond Future	7.2630	7.2140	(0.675)	0.0000	0.0000	170
2011/05/24	R201 2011/08/04	7.25	Call	Bond Future	582.0000	654.0000	12.371	0	0	0
2011/05/24	R201 2011/08/04	7.25	Put	Bond Future	621.0000	545.0000	(12.238)	0	0	0
2011/05/24	R201 2011/08/04	7.30	Call	Bond Future	661.0000	738.0000	11.649	0	0	0
2011/05/24	R201 2011/08/04	7.30	Put	Bond Future	549.0000	478.0000	(12.933)	0	0	0
2011/05/24	R201 2011/08/04	7.20	Call	Bond Future	510.0000	575.0000	12.745	0	0	0
2011/05/24	R201 2011/08/04	7.20	Put	Bond Future	700.0000	617.0000	(11.857)	0	0	0
2011/05/24	R201 2011/11/03			Bond Future	7.3690	7.3150	(0.733)	0.0000	0.0000	695
2011/05/24	R201 2011/11/03	8.00	Call	Bond Future	2,029.0000	2,148.0000	5.865	0	0	0
2011/05/24	R201 2011/11/03	8.00	Put	Bond Future	277.0000	244.0000	(11.913)	0	0	0
2011/05/24	R201 2011/11/03	8.05	Call	Bond Future	2,140.0000	2,261.0000	5.654	0	0	0
2011/05/24	R201 2011/11/03	8.05	Put	Bond Future	250.0000	220.0000	(12.000)	0	0	0
2011/05/24	R201 2011/11/03	7.95	Call	Bond Future	1,920.0000	2,036.0000	6.042	0	0	0
2011/05/24	R201 2011/11/03	7.95	Put	Bond Future	305.0000	270.0000	(11.475)	0	0	0
2011/05/24	R201 2012/02/02			Bond Future	7.4850	7.4260	(0.788)	0.0000	0.0000	0
2011/05/24	R201 2012/02/02	8.25	Call	Bond Future	2,421.0000	2,535.0000	4.709	0	0	0
2011/05/24	R201 2012/02/02	8.25	Put	Bond Future	462.0000	423.0000	(8.442)	0	0	0
2011/05/24	R201 2012/02/02	8.30	Call	Bond Future	2,519.0000	2,635.0000	4.605	0	0	0
2011/05/24	R201 2012/02/02	8.30	Put	Bond Future	433.0000	396.0000	(8.545)	0	0	0
2011/05/24	R201 2012/02/02	8.20	Call	Bond Future	2,324.0000	2,436.0000	4.819	0	0	0
2011/05/24	R201 2012/02/02	8.20	Put	Bond Future	491.0000	450.0000	(8.350)	0	0	0
2011/05/24	R201 2012/05/03			Bond Future	7.6260	7.5600	(0.865)	0.0000	0.0000	0
2011/05/24	R201 2012/05/03	7.75	Call	Bond Future	1,385.0000	1,470.0000	6.137	0	0	0
2011/05/24	R201 2012/05/03	7.75	Put	Bond Future	1,091.0000	1,019.0000	(6.599)	0	0	0
2011/05/24	R201 2012/05/03	7.80	Call	Bond Future	1,458.0000	1,545.0000	5.967	0	0	0
2011/05/24	R201 2012/05/03	7.80	Put	Bond Future	1,046.0000	976.0000	(6.692)	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
2011/05/24	R201 2012/05/03	7.70	Call	Bond Future	1,315.0000	1,398.0000	6.312	0	0	0
2011/05/24	R201 2012/05/03	7.70	Put	Bond Future	1,139.0000	1,065.0000	(6.497)	0	0	0
2011/05/24	R202 2011/08/04			Bond Future	0.1590	0.1300	(18.239)	0.0000	0.0000	10,128
2011/05/24	R202 2011/08/04	1.00	Call	Bond Future	23,244.0000	24,120.0000	3.769	0	0	0
2011/05/24	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R202 2011/08/04	1.05	Call	Bond Future	24,503.0000	25,379.0000	3.575	0	0	0
2011/05/24	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R202 2011/08/04	0.95	Call	Bond Future	21,971.0000	22,847.0000	3.987	0	0	0
2011/05/24	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R202 2011/11/03			Bond Future	0.0750	0.0460	(38.667)	0.0000	0.0000	400
2011/05/24	R202 2011/11/03	0.50	Call	Bond Future	12,296.0000	13,175.0000	7.149	0	0	0
2011/05/24	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R202 2011/11/03	0.55	Call	Bond Future	13,673.0000	14,552.0000	6.429	0	0	0
2011/05/24	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R202 2011/11/03	0.45	Call	Bond Future	10,904.0000	11,783.0000	8.061	0	0	0
2011/05/24	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R203 2011/08/04			Bond Future	8.1920	8.1290	(0.769)	0.0000	0.0000	824
2011/05/24	R203 2011/08/04	8.00	Call	Bond Future	654.0000	764.0000	16.820	0	0	0
2011/05/24	R203 2011/08/04	8.00	Put	Bond Future	1,568.0000	1,379.0000	(12.054)	0	0	0
2011/05/24	R203 2011/08/04	8.05	Call	Bond Future	748.0000	868.0000	16.043	0	0	0
2011/05/24	R203 2011/08/04	8.05	Put	Bond Future	1,423.0000	1,244.0000	(12.579)	0	0	0
2011/05/24	R203 2011/08/04	7.95	Call	Bond Future	569.0000	668.0000	17.399	0	0	0
2011/05/24	R203 2011/08/04	7.95	Put	Bond Future	1,723.0000	1,523.0000	(11.608)	0	0	0
2011/05/24	R203 2011/11/03			Bond Future	8.3040	8.2370	(0.807)	0.0000	0.0000	1,630
2011/05/24	R203 2011/11/03	8.50	Call	Bond Future	2,096.0000	2,277.0000	8.635	0	0	0
2011/05/24	R203 2011/11/03	8.50	Put	Bond Future	1,208.0000	1,083.0000	(10.348)	0	0	0
2011/05/24	R203 2011/11/03	8.55	Call	Bond Future	2,235.0000	2,423.0000	8.412	0	0	0
2011/05/24	R203 2011/11/03	8.55	Put	Bond Future	1,122.0000	1,004.0000	(10.517)	0	0	0
2011/05/24	R203 2011/11/03	8.45	Call	Bond Future	1,962.0000	2,137.0000	8.919	0	0	0
2011/05/24	R203 2011/11/03	8.45	Put	Bond Future	1,299.0000	1,169.0000	(10.008)	0	0	0
2011/05/24	R203 2012/02/02			Bond Future	8.4260	8.3550	(0.843)	0.0000	0.0000	0
2011/05/24	R203 2012/02/02	8.75	Call	Bond Future	2,940.0000	3,130.0000	6.463	0	0	0
2011/05/24	R203 2012/02/02	8.75	Put	Bond Future	1,535.0000	1,414.0000	(7.883)	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
2011/05/24	R203 2012/02/02	8.80	Call	Bond Future	3,077.0000	3,271.0000	6.305	0	0	0
2011/05/24	R203 2012/02/02	8.80	Put	Bond Future	1,458.0000	1,341.0000	(8.025)	0	0	0
2011/05/24	R203 2012/02/02	8.70	Call	Bond Future	2,806.0000	2,991.0000	6.593	0	0	0
2011/05/24	R203 2012/02/02	8.70	Put	Bond Future	1,616.0000	1,490.0000	(7.797)	0	0	0
2011/05/24	R203 2012/05/03			Bond Future	8.5560	8.4810	(0.877)	0.0000	0.0000	0
2011/05/24	R203 2012/05/03	8.75	Call	Bond Future	2,745.0000	2,924.0000	6.521	0	0	0
2011/05/24	R203 2012/05/03	8.75	Put	Bond Future	1,936.0000	1,800.0000	(7.025)	0	0	0
2011/05/24	R203 2012/05/03	8.80	Call	Bond Future	2,874.0000	3,057.0000	6.367	0	0	0
2011/05/24	R203 2012/05/03	8.80	Put	Bond Future	1,858.0000	1,726.0000	(7.104)	0	0	0
2011/05/24	R203 2012/05/03	8.70	Call	Bond Future	2,621.0000	2,796.0000	6.677	0	0	0
2011/05/24	R203 2012/05/03	8.70	Put	Bond Future	2,020.0000	1,880.0000	(6.931)	0	0	0
2011/05/24	R204 2011/08/04			Bond Future	8.3220	8.2630	(0.709)	0.0000	0.0000	0
2011/05/24	R204 2011/08/04	8.00	Call	Bond Future	534.0000	623.0000	16.667	0	0	0
2011/05/24	R204 2011/08/04	8.00	Put	Bond Future	2,281.0000	2,053.0000	(9.996)	0	0	0
2011/05/24	R204 2011/08/04	8.05	Call	Bond Future	617.0000	717.0000	16.207	0	0	0
2011/05/24	R204 2011/08/04	8.05	Put	Bond Future	2,090.0000	1,873.0000	(10.383)	0	0	0
2011/05/24	R204 2011/08/04	7.95	Call	Bond Future	459.0000	539.0000	17.429	0	0	0
2011/05/24	R204 2011/08/04	7.95	Put	Bond Future	2,481.0000	2,244.0000	(9.553)	0	0	0
2011/05/24	R204 2011/11/03			Bond Future	8.4240	8.3630	(0.724)	0.0000	0.0000	2,133
2011/05/24	R204 2011/11/03	8.75	Call	Bond Future	2,862.0000	3,066.0000	7.128	0	0	0
2011/05/24	R204 2011/11/03	8.75	Put	Bond Future	1,185.0000	1,071.0000	(9.620)	0	0	0
2011/05/24	R204 2011/11/03	8.80	Call	Bond Future	3,031.0000	3,241.0000	6.928	0	0	0
2011/05/24	R204 2011/11/03	8.80	Put	Bond Future	1,100.0000	992.0000	(9.818)	0	0	0
2011/05/24	R204 2011/11/03	8.70	Call	Bond Future	2,697.0000	2,895.0000	7.341	0	0	0
2011/05/24	R204 2011/11/03	8.70	Put	Bond Future	1,275.0000	1,155.0000	(9.412)	0	0	0
2011/05/24	R204 2012/02/02			Bond Future	8.5300	8.4660	(0.750)	0.0000	0.0000	0
2011/05/24	R204 2012/02/02	9.00	Call	Bond Future	3,738.0000	3,951.0000	5.698	0	0	0
2011/05/24	R204 2012/02/02	9.00	Put	Bond Future	1,408.0000	1,298.0000	(7.813)	0	0	0
2011/05/24	R204 2012/02/02	9.05	Call	Bond Future	3,905.0000	4,122.0000	5.557	0	0	0
2011/05/24	R204 2012/02/02	9.05	Put	Bond Future	1,331.0000	1,226.0000	(7.889)	0	0	0
2011/05/24	R204 2012/02/02	8.95	Call	Bond Future	3,575.0000	3,783.0000	5.818	0	0	0
2011/05/24	R204 2012/02/02	8.95	Put	Bond Future	1,490.0000	1,375.0000	(7.718)	0	0	0
2011/05/24	R204 2012/05/03			Bond Future	8.6460	8.5790	(0.775)	0.0000	0.0000	0
2011/05/24	R204 2012/05/03	8.75	Call	Bond Future	2,966.0000	3,143.0000	5.968	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
2011/05/24	R204 2012/05/03	8.75	Put	Bond Future	2,462.0000	2,312.0000	(6.093)	0	0	0
2011/05/24	R204 2012/05/03	8.80	Call	Bond Future	3,108.0000	3,289.0000	5.824	0	0	0
2011/05/24	R204 2012/05/03	8.80	Put	Bond Future	2,363.0000	2,217.0000	(6.179)	0	0	0
2011/05/24	R204 2012/05/03	8.70	Call	Bond Future	2,830.0000	3,002.0000	6.078	0	0	0
2011/05/24	R204 2012/05/03	8.70	Put	Bond Future	2,568.0000	2,413.0000	(6.036)	0	0	0
2011/05/24	R206 2011/08/04			Bond Future	7.0260	6.9870	(0.555)	0.0000	0.0000	9,866
2011/05/24	R206 2011/08/04	7.00	Call	Bond Future	380.0000	420.0000	10.526	0	0	0
2011/05/24	R206 2011/08/04	7.00	Put	Bond Future	438.0000	391.0000	(10.731)	0	0	0
2011/05/24	R206 2011/08/04	7.05	Call	Bond Future	436.0000	480.0000	10.092	0	0	0
2011/05/24	R206 2011/08/04	7.05	Put	Bond Future	383.0000	341.0000	(10.966)	0	0	0
2011/05/24	R206 2011/08/04	6.95	Call	Bond Future	326.0000	363.0000	11.350	0	0	0
2011/05/24	R206 2011/08/04	6.95	Put	Bond Future	494.0000	445.0000	(9.919)	0	0	0
2011/05/24	R206 2011/11/03			Bond Future	7.1350	7.0900	(0.631)	0.0000	0.0000	0
2011/05/24	R206 2011/11/03	7.75	Call	Bond Future	1,429.0000	1,498.0000	4.829	0	0	0
2011/05/24	R206 2011/11/03	7.75	Put	Bond Future	207.0000	186.0000	(10.145)	0	0	0
2011/05/24	R206 2011/11/03	7.80	Call	Bond Future	1,509.0000	1,580.0000	4.705	0	0	0
2011/05/24	R206 2011/11/03	7.80	Put	Bond Future	189.0000	170.0000	(10.053)	0	0	0
2011/05/24	R206 2011/11/03	7.70	Call	Bond Future	1,351.0000	1,419.0000	5.033	0	0	0
2011/05/24	R206 2011/11/03	7.70	Put	Bond Future	228.0000	206.0000	(9.649)	0	0	0
2011/05/24	R206 2012/02/02			Bond Future	7.2650	7.2140	(0.702)	0.0000	0.0000	0
2011/05/24	R206 2012/02/02	8.00	Call	Bond Future	1,611.0000	1,678.0000	4.159	0	0	0
2011/05/24	R206 2012/02/02	8.00	Put	Bond Future	312.0000	288.0000	(7.692)	0	0	0
2011/05/24	R206 2012/02/02	8.05	Call	Bond Future	1,679.0000	1,747.0000	4.050	0	0	0
2011/05/24	R206 2012/02/02	8.05	Put	Bond Future	292.0000	269.0000	(7.877)	0	0	0
2011/05/24	R206 2012/02/02	7.95	Call	Bond Future	1,544.0000	1,610.0000	4.275	0	0	0
2011/05/24	R206 2012/02/02	7.95	Put	Bond Future	332.0000	308.0000	(7.229)	0	0	0
2011/05/24	R206 2012/05/03			Bond Future	7.4430	7.3850	(0.779)	0.0000	0.0000	0
2011/05/24	R206 2012/05/03	7.50	Call	Bond Future	841.0000	887.0000	5.470	0	0	0
2011/05/24	R206 2012/05/03	7.50	Put	Bond Future	752.0000	707.0000	(5.984)	0	0	0
2011/05/24	R206 2012/05/03	7.55	Call	Bond Future	887.0000	935.0000	5.411	0	0	0
2011/05/24	R206 2012/05/03	7.55	Put	Bond Future	720.0000	678.0000	(5.833)	0	0	0
2011/05/24	R206 2012/05/03	7.45	Call	Bond Future	796.0000	841.0000	5.653	0	0	0
2011/05/24	R206 2012/05/03	7.45	Put	Bond Future	785.0000	739.0000	(5.860)	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
2011/05/24	R207 2011/08/04			Bond Future	8.4220	8.3700	(0.617)	0.0000	0.0000	5,725
2011/05/24	R207 2011/08/04	8.25	Call	Bond Future	847.0000	958.0000	13.105	0	0	0
2011/05/24	R207 2011/08/04	8.25	Put	Bond Future	1,831.0000	1,646.0000	(10.104)	0	0	0
2011/05/24	R207 2011/08/04	8.30	Call	Bond Future	964.0000	1,085.0000	12.552	0	0	0
2011/05/24	R207 2011/08/04	8.30	Put	Bond Future	1,661.0000	1,486.0000	(10.536)	0	0	0
2011/05/24	R207 2011/08/04	8.20	Call	Bond Future	741.0000	842.0000	13.630	0	0	0
2011/05/24	R207 2011/08/04	8.20	Put	Bond Future	2,014.0000	1,819.0000	(9.682)	0	0	0
2011/05/24	R207 2011/11/03			Bond Future	8.5150	8.4600	(0.646)	0.0000	0.0000	600
2011/05/24	R207 2011/11/03	8.75	Call	Bond Future	2,666.0000	2,851.0000	6.939	0	0	0
2011/05/24	R207 2011/11/03	8.75	Put	Bond Future	1,376.0000	1,256.0000	(8.721)	0	0	0
2011/05/24	R207 2011/11/03	8.80	Call	Bond Future	2,837.0000	3,029.0000	6.768	0	0	0
2011/05/24	R207 2011/11/03	8.80	Put	Bond Future	1,276.0000	1,162.0000	(8.934)	0	0	0
2011/05/24	R207 2011/11/03	8.70	Call	Bond Future	2,501.0000	2,680.0000	7.157	0	0	0
2011/05/24	R207 2011/11/03	8.70	Put	Bond Future	1,484.0000	1,357.0000	(8.558)	0	0	0
2011/05/24	R207 2012/02/02			Bond Future	8.6130	8.5550	(0.673)	0.0000	0.0000	0
2011/05/24	R207 2012/02/02	9.00	Call	Bond Future	3,801.0000	3,998.0000	5.183	0	0	0
2011/05/24	R207 2012/02/02	9.00	Put	Bond Future	1,746.0000	1,630.0000	(6.644)	0	0	0
2011/05/24	R207 2012/02/02	9.05	Call	Bond Future	3,971.0000	4,172.0000	5.062	0	0	0
2011/05/24	R207 2012/02/02	9.05	Put	Bond Future	1,655.0000	1,543.0000	(6.767)	0	0	0
2011/05/24	R207 2012/02/02	8.95	Call	Bond Future	3,634.0000	3,826.0000	5.283	0	0	0
2011/05/24	R207 2012/02/02	8.95	Put	Bond Future	1,841.0000	1,720.0000	(6.573)	0	0	0
2011/05/24	R207 2012/05/03			Bond Future	8.7200	8.6600	(0.688)	0.0000	0.0000	0
2011/05/24	R207 2012/05/03	8.75	Call	Bond Future	3,001.0000	3,165.0000	5.465	0	0	0
2011/05/24	R207 2012/05/03	8.75	Put	Bond Future	2,844.0000	2,693.0000	(5.309)	0	0	0
2011/05/24	R207 2012/05/03	8.80	Call	Bond Future	3,148.0000	3,316.0000	5.337	0	0	0
2011/05/24	R207 2012/05/03	8.80	Put	Bond Future	2,731.0000	2,584.0000	(5.383)	0	0	0
2011/05/24	R207 2012/05/03	8.70	Call	Bond Future	2,860.0000	3,019.0000	5.559	0	0	0
2011/05/24	R207 2012/05/03	8.70	Put	Bond Future	2,965.0000	2,809.0000	(5.261)	0	0	0
2011/05/24	R208 2011/08/04			Bond Future	8.4380	8.3910	(0.557)	0.0000	0.0000	100
2011/05/24	R208 2011/08/04	8.25	Call	Bond Future	873.0000	976.0000	11.798	0	0	0
2011/05/24	R208 2011/08/04	8.25	Put	Bond Future	2,018.0000	1,837.0000	(8.969)	0	0	0
2011/05/24	R208 2011/08/04	8.30	Call	Bond Future	994.0000	1,107.0000	11.368	0	0	0
2011/05/24	R208 2011/08/04	8.30	Put	Bond Future	1,833.0000	1,661.0000	(9.384)	0	0	0
2011/05/24	R208 2011/08/04	8.20	Call	Bond Future	762.0000	855.0000	12.205	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
2011/05/24	R208 2011/08/04	8.20	Put	Bond Future	2,215.0000	2,023.0000	(8.668)	0	0	0
2011/05/24	R208 2011/11/03			Bond Future	8.5240	8.4750	(0.575)	0.0000	0.0000	5,998
2011/05/24	R208 2011/11/03	8.75	Call	Bond Future	2,861.0000	3,035.0000	6.082	0	0	0
2011/05/24	R208 2011/11/03	8.75	Put	Bond Future	1,539.0000	1,423.0000	(7.537)	0	0	0
2011/05/24	R208 2011/11/03	8.80	Call	Bond Future	3,043.0000	3,222.0000	5.882	0	0	0
2011/05/24	R208 2011/11/03	8.80	Put	Bond Future	1,432.0000	1,321.0000	(7.751)	0	0	0
2011/05/24	R208 2011/11/03	8.70	Call	Bond Future	2,686.0000	2,854.0000	6.255	0	0	0
2011/05/24	R208 2011/11/03	8.70	Put	Bond Future	1,654.0000	1,532.0000	(7.376)	0	0	0
2011/05/24	R208 2012/02/02			Bond Future	8.6120	8.5610	(0.592)	0.0000	0.0000	0
2011/05/24	R208 2012/02/02	9.00	Call	Bond Future	4,062.0000	4,247.0000	4.554	0	0	0
2011/05/24	R208 2012/02/02	9.00	Put	Bond Future	1,859.0000	1,749.0000	(5.917)	0	0	0
2011/05/24	R208 2012/02/02	9.05	Call	Bond Future	4,244.0000	4,433.0000	4.453	0	0	0
2011/05/24	R208 2012/02/02	9.05	Put	Bond Future	1,762.0000	1,656.0000	(6.016)	0	0	0
2011/05/24	R208 2012/02/02	8.95	Call	Bond Future	3,882.0000	4,063.0000	4.663	0	0	0
2011/05/24	R208 2012/02/02	8.95	Put	Bond Future	1,959.0000	1,845.0000	(5.819)	0	0	0
2011/05/24	R208 2012/05/03			Bond Future	8.7060	8.6530	(0.609)	0.0000	0.0000	0
2011/05/24	R208 2012/05/03	9.00	Call	Bond Future	4,058.0000	4,235.0000	4.362	0	0	0
2011/05/24	R208 2012/05/03	9.00	Put	Bond Future	2,422.0000	2,300.0000	(5.037)	0	0	0
2011/05/24	R208 2012/05/03	9.05	Call	Bond Future	4,235.0000	4,415.0000	4.250	0	0	0
2011/05/24	R208 2012/05/03	9.05	Put	Bond Future	2,324.0000	2,205.0000	(5.120)	0	0	0
2011/05/24	R208 2012/05/03	8.95	Call	Bond Future	3,885.0000	4,058.0000	4.453	0	0	0
2011/05/24	R208 2012/05/03	8.95	Put	Bond Future	2,524.0000	2,398.0000	(4.992)	0	0	0
2011/05/24	R209 2011/08/04			Bond Future	8.7840	8.7580	(0.296)	0.0000	0.0000	0
2011/05/24	R209 2011/08/04	8.50	Call	Bond Future	973.0000	1,030.0000	5.858	0	0	0
2011/05/24	R209 2011/08/04	8.50	Put	Bond Future	3,286.0000	3,136.0000	(4.565)	0	0	0
2011/05/24	R209 2011/08/04	8.55	Call	Bond Future	1,109.0000	1,173.0000	5.771	0	0	0
2011/05/24	R209 2011/08/04	8.55	Put	Bond Future	3,006.0000	2,863.0000	(4.757)	0	0	0
2011/05/24	R209 2011/08/04	8.45	Call	Bond Future	849.0000	900.0000	6.007	0	0	0
2011/05/24	R209 2011/08/04	8.45	Put	Bond Future	3,581.0000	3,425.0000	(4.356)	0	0	0
2011/05/24	R209 2011/08/04	10.10	Call	Bond Future	9,430.0000	9,630.0000	2.121	0	0	0
2011/05/24	R209 2011/08/04	10.10	Put	Bond Future	51.0000	44.0000	(13.725)	0	0	0
2011/05/24	R209 2011/11/03			Bond Future	8.8460	8.8190	(0.305)	0.0000	0.0000	1,318
2011/05/24	R209 2011/11/03	8.75	Call	Bond Future	2,558.0000	2,652.0000	3.675	0	0	0
2011/05/24	R209 2011/11/03	8.75	Put	Bond Future	3,318.0000	3,199.0000	(3.586)	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
2011/05/24	R209 2011/11/03	8.80	Call	Bond Future	2,746.0000	2,844.0000	3.569	0	0	0
2011/05/24	R209 2011/11/03	8.80	Put	Bond Future	3,109.0000	2,994.0000	(3.699)	0	0	0
2011/05/24	R209 2011/11/03	8.70	Call	Bond Future	2,378.0000	2,467.0000	3.743	0	0	0
2011/05/24	R209 2011/11/03	8.70	Put	Bond Future	3,539.0000	3,415.0000	(3.504)	0	0	0
2011/05/24	R209 2012/02/02			Bond Future	8.9080	8.8800	(0.314)	0.0000	0.0000	0
2011/05/24	R209 2012/02/02	9.00	Call	Bond Future	4,146.0000	4,260.0000	2.750	0	0	0
2011/05/24	R209 2012/02/02	9.00	Put	Bond Future	3,438.0000	3,334.0000	(3.025)	0	0	0
2011/05/24	R209 2012/02/02	9.05	Call	Bond Future	4,355.0000	4,473.0000	2.710	0	0	0
2011/05/24	R209 2012/02/02	9.05	Put	Bond Future	3,266.0000	3,167.0000	(3.031)	0	0	0
2011/05/24	R209 2012/02/02	8.95	Call	Bond Future	3,944.0000	4,055.0000	2.814	0	0	0
2011/05/24	R209 2012/02/02	8.95	Put	Bond Future	3,619.0000	3,513.0000	(2.929)	0	0	0
2011/05/24	R209 2012/05/03			Bond Future	8.9730	8.9440	(0.323)	0.0000	0.0000	0
2011/05/24	R209 2012/05/03	9.00	Call	Bond Future	4,407.0000	4,521.0000	2.587	0	0	0
2011/05/24	R209 2012/05/03	9.00	Put	Bond Future	4,201.0000	4,092.0000	(2.595)	0	0	0
2011/05/24	R209 2012/05/03	9.05	Call	Bond Future	4,607.0000	4,724.0000	2.540	0	0	0
2011/05/24	R209 2012/05/03	9.05	Put	Bond Future	4,021.0000	3,915.0000	(2.636)	0	0	0
2011/05/24	R209 2012/05/03	8.95	Call	Bond Future	4,213.0000	4,324.0000	2.635	0	0	0
2011/05/24	R209 2012/05/03	8.95	Put	Bond Future	4,390.0000	4,278.0000	(2.551)	0	0	0
2011/05/24	R210 2011/08/04			Bond Future	130.4647	130.8358	0.285	0.0000	0.0000	425
2011/05/24	R210 2011/08/04	106.00	Call	Bond Future	24,465.0000	24,836.0000	1.516	0	0	0
2011/05/24	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R210 2011/08/04	106.05	Call	Bond Future	24,415.0000	24,786.0000	1.520	0	0	0
2011/05/24	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R210 2011/08/04	105.95	Call	Bond Future	24,515.0000	24,886.0000	1.513	0	0	0
2011/05/24	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/08/04			Bond Future	1.1800	1.1770	(0.254)	0.0000	0.0000	0
2011/05/24	R211 2011/08/04	1.50	Call	Bond Future	1,741.0000	1,757.0000	0.919	0	0	0
2011/05/24	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/08/04	1.55	Call	Bond Future	2,010.0000	2,026.0000	0.796	0	0	0
2011/05/24	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/08/04	1.45	Call	Bond Future	1,471.0000	1,487.0000	1.088	0	0	0
2011/05/24	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/11/03			Bond Future	0.9360	0.9340	(0.214)	0.0000	0.0000	539

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
2011/05/24	R211 2011/11/03	1.25	Call	Bond Future	1,655.0000	1,666.0000	0.665	0	0	0
2011/05/24	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/11/03	1.30	Call	Bond Future	1,916.0000	1,926.0000	0.522	0	0	0
2011/05/24	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R211 2011/11/03	1.20	Call	Bond Future	1,393.0000	1,404.0000	0.790	0	0	0
2011/05/24	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/08/04			Bond Future	2.1160	2.1150	(0.047)	0.0000	0.0000	2,772
2011/05/24	R212 2011/08/04	2.50	Call	Bond Future	3,637.0000	3,646.0000	0.247	0	0	0
2011/05/24	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/08/04	2.55	Call	Bond Future	4,100.0000	4,109.0000	0.220	0	0	0
2011/05/24	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/08/04	2.45	Call	Bond Future	3,171.0000	3,181.0000	0.315	0	0	0
2011/05/24	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/11/03			Bond Future	2.0080	2.0060	(0.100)	0.0000	0.0000	240
2011/05/24	R212 2011/11/03	2.50	Call	Bond Future	4,586.0000	4,605.0000	0.414	0	0	0
2011/05/24	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/11/03	2.55	Call	Bond Future	5,040.0000	5,059.0000	0.377	0	0	0
2011/05/24	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R212 2011/11/03	2.45	Call	Bond Future	4,131.0000	4,150.0000	0.460	0	0	0
2011/05/24	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/08/04			Bond Future	8.7890	8.7670	(0.250)	0.0000	0.0000	0
2011/05/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/08/04	8.00	Put	Bond Future	6,766.0000	6,588.0000	(2.631)	0	0	0
2011/05/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/08/04	8.05	Put	Bond Future	6,313.0000	6,135.0000	(2.820)	0	0	0
2011/05/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/08/04	7.95	Put	Bond Future	7,222.0000	7,044.0000	(2.465)	0	0	0
2011/05/24	R213 2011/11/03			Bond Future	8.8580	8.8360	(0.248)	0.0000	0.0000	0
2011/05/24	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/11/03	8.75	Put	Bond Future	868.0000	693.0000	(20.161)	0	0	0
2011/05/24	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2011/11/03	8.80	Put	Bond Future	465.0000	289.0000	(37.849)	0	0	0
2011/05/24	R213 2011/11/03	8.70	Call	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
2011/05/24	R213 2011/11/03	8.70	Put	Bond Future	1,275.0000	1,099.0000	(13.804)	0	0	0
2011/05/24	R213 2012/02/02			Bond Future	8.9300	8.9070	(0.258)	0.0000	0.0000	0
2011/05/24	R213 2012/02/02	9.00	Call	Bond Future	548.0000	729.0000	33.029	0	0	0
2011/05/24	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2012/02/02	9.05	Call	Bond Future	936.0000	1,117.0000	19.338	0	0	0
2011/05/24	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2012/02/02	8.95	Call	Bond Future	157.0000	338.0000	115.287	0	0	0
2011/05/24	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2012/05/03			Bond Future	9.0000	8.9770	(0.256)	0.0000	0.0000	0
2011/05/24	R213 2012/05/03	9.25	Call	Bond Future	1,906.0000	2,084.0000	9.339	0	0	0
2011/05/24	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2012/05/03	9.30	Call	Bond Future	2,279.0000	2,457.0000	7.810	0	0	0
2011/05/24	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/24	R213 2012/05/03	9.20	Call	Bond Future	1,530.0000	1,709.0000	11.699	0	0	0
2011/05/24	R213 2012/05/03	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/05/24	TRT1 2011/08/04			Index Future	350.4640	351.3270	0.246	0.0000	0.0000	100
2011/05/24	TRT1 2011/11/03			Index Future	355.1630	356.0380	0.246	0.0000	0.0000	0
Total										183573.00