



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/06/2011

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
2011/06/10	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/06/10	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	AL7T 2011/08/04			Index Future	388.6110	386.6910	(0.494)	0.0000	0.0000	30
2011/06/10	AL7T 2011/11/03			Index Future	394.4530	392.5030	(0.494)	0.0000	0.0000	0
2011/06/10	ALBI 2011/08/04			Index Future	356.8340	355.3110	(0.427)	0.0000	0.0000	1,019
2011/06/10	ALBI 2011/11/03			Index Future	362.1980	360.6510	(0.427)	0.0000	0.0000	0
2011/06/10	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	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
2011/06/10	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/10	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	CAAD 2011/09/19			Can-Do Future	0.0271	0.0264	(2.583)	0.0000	0.0000	22,388
2011/06/10	CAAE 2011/09/19			Can-Do Future	0.1058	0.1181	11.626	0.0000	0.0000	21,898
2011/06/10	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	CRD1 2011/08/04			Index Future	160.7700	160.3530	(0.259)	0.0000	0.0000	2
2011/06/10	CRD1 2011/11/03			Index Future	162.9320	162.5090	(0.260)	0.0000	0.0000	0
2011/06/10	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/10	GOVI 2011/08/04			GOVI	357.6050	356.1390	(0.410)	0.0000	0.0000	179
2011/06/10	GOVI 2011/08/04	348.00	Call	GOVI	96,050.0000	81,390.0000	(15.263)	0	0	0
2011/06/10	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/10	GOVI 2011/08/04	348.01	Call	GOVI	95,950.0000	81,290.0000	(15.279)	0	0	0
2011/06/10	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/10	GOVI 2011/08/04	347.99	Call	GOVI	96,150.0000	81,490.0000	(15.247)	0	0	0
2011/06/10	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/10	GOVI 2011/11/03			GOVI	362.9810	361.4920	(0.410)	0.0000	0.0000	0
2011/06/10	GOVI 2011/11/03	357.00	Call	GOVI	59,810.0000	44,920.0000	(24.896)	0	0	0
2011/06/10	GOVI 2011/11/03	357.00	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
2011/06/10	GOVI 2011/11/03	357.01	Call	GOVI	59,710.0000	44,820.0000	(24.937)	0	0	0
2011/06/10	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/10	GOVI 2011/11/03	356.99	Call	GOVI	59,910.0000	45,020.0000	(24.854)	0	0	0
2011/06/10	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/10	IGOV 2011/08/04			Index Future	155.7680	155.8010	0.021	0.0000	0.0000	628
2011/06/10	IGOV 2011/11/03			Index Future	158.1100	158.1430	0.021	0.0000	0.0000	0
2011/06/10	ILBI 2011/08/04			Index Future	416.5280	416.6370	0.026	0.0000	0.0000	0
2011/06/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/10	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,891
2011/06/10	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6300	0.357	0.0000	0.0000	5,000
2011/06/10	JBAF 2011/08/17			Jibar Tradeable Future	5.6600	5.6800	0.353	0.0000	0.0000	0
2011/06/10	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.7500	0.524	0.0000	0.0000	15,600
2011/06/10	JBAF 2011/10/19			Jibar Tradeable Future	5.8100	5.8500	0.688	0.0000	0.0000	0
2011/06/10	JBAF 2011/11/16			Jibar Tradeable Future	5.8900	5.9200	0.509	0.0000	0.0000	0
2011/06/10	JBAF 2011/12/21			Jibar Tradeable Future	6.0100	6.0500	0.666	93.9900	93.9900	5,491
2011/06/10	JBAF 2012/03/20			Jibar Tradeable Future	6.3000	6.3400	0.635	0.0000	0.0000	1,090
2011/06/10	JBAF 2012/06/20			Jibar Tradeable Future	6.6700	6.7200	0.750	0.0000	0.0000	2,890
2011/06/10	JBAF 2012/09/19			Jibar Tradeable Future	6.9300	6.9700	0.577	0.0000	0.0000	44,710
2011/06/10	JBAF 2012/12/19			Jibar Tradeable Future	7.2200	7.2800	0.831	0.0000	0.0000	490
2011/06/10	JBAF 2013/03/20			Jibar Tradeable Future	7.5000	7.5200	0.267	0.0000	0.0000	290

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
2011/06/10	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/10	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/10	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/10	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/10	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/10	OTH1 2011/08/04			Index Future	352.2950	350.4610	(0.521)	0.0000	0.0000	3
2011/06/10	OTH1 2011/11/03			Index Future	357.5910	355.7290	(0.521)	0.0000	0.0000	0
2011/06/10	R157 2011/08/04			Bond Future	7.4790	7.5400	0.816	7.5000	7.5000	7,196
2011/06/10	R157 2011/08/04	7.50	Call	Bond Future	733.0000	608.0000	(17.053)	0	0	1,000
2011/06/10	R157 2011/08/04	7.50	Put	Bond Future	651.0000	765.0000	17.512	0	0	0
2011/06/10	R157 2011/08/04	7.55	Call	Bond Future	841.0000	706.0000	(16.052)	0	0	0
2011/06/10	R157 2011/08/04	7.55	Put	Bond Future	563.0000	667.0000	18.472	0	0	0
2011/06/10	R157 2011/08/04	7.45	Call	Bond Future	634.0000	520.0000	(17.981)	0	0	0
2011/06/10	R157 2011/08/04	7.45	Put	Bond Future	748.0000	873.0000	16.711	0	0	0
2011/06/10	R157 2011/08/04	7.20	Put	Bond Future	1,368.0000	1,545.0000	12.939	0	0	0
2011/06/10	R157 2011/08/04	7.20	Call	Bond Future	268.0000	206.0000	(23.134)	0	0	1,320

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
2011/06/10	R157 2011/08/04	7.60	Put	Bond Future	484.0000	578.0000	19.421	0	0	0
2011/06/10	R157 2011/08/04	7.60	Call	Bond Future	957.0000	812.0000	(15.152)	0	0	440
2011/06/10	R157 2011/08/04	7.80	Call	Bond Future	1,499.0000	1,316.0000	(12.208)	0	0	0
2011/06/10	R157 2011/08/04	7.80	Put	Bond Future	249.0000	305.0000	22.490	0	0	440
2011/06/10	R157 2011/08/04	8.20	Call	Bond Future	2,833.0000	2,609.0000	(7.907)	0	0	0
2011/06/10	R157 2011/08/04	8.20	Put	Bond Future	48.0000	63.0000	31.250	0	0	1,320
2011/06/10	R157 2011/11/03			Bond Future	7.5900	7.6570	0.883	0.0000	0.0000	3,358
2011/06/10	R157 2011/11/03	8.25	Call	Bond Future	2,698.0000	2,499.0000	(7.376)	0	0	0
2011/06/10	R157 2011/11/03	8.25	Put	Bond Future	300.0000	348.0000	16.000	0	0	0
2011/06/10	R157 2011/11/03	8.30	Call	Bond Future	2,846.0000	2,643.0000	(7.133)	0	0	0
2011/06/10	R157 2011/11/03	8.30	Put	Bond Future	269.0000	312.0000	15.985	0	0	0
2011/06/10	R157 2011/11/03	8.20	Call	Bond Future	2,552.0000	2,358.0000	(7.602)	0	0	0
2011/06/10	R157 2011/11/03	8.20	Put	Bond Future	334.0000	386.0000	15.569	0	0	0
2011/06/10	R157 2012/02/02			Bond Future	7.7160	7.7890	0.946	0.0000	0.0000	0
2011/06/10	R157 2012/02/02	8.50	Call	Bond Future	3,236.0000	3,046.0000	(5.871)	0	0	0
2011/06/10	R157 2012/02/02	8.50	Put	Bond Future	581.0000	642.0000	10.499	0	0	0
2011/06/10	R157 2012/02/02	8.55	Call	Bond Future	3,366.0000	3,174.0000	(5.704)	0	0	0
2011/06/10	R157 2012/02/02	8.55	Put	Bond Future	545.0000	603.0000	10.642	0	0	0
2011/06/10	R157 2012/02/02	8.45	Call	Bond Future	3,107.0000	2,921.0000	(5.986)	0	0	0
2011/06/10	R157 2012/02/02	8.45	Put	Bond Future	620.0000	684.0000	10.323	0	0	0
2011/06/10	R157 2012/05/03			Bond Future	7.8570	7.9370	1.018	0.0000	0.0000	0
2011/06/10	R157 2012/05/03	8.25	Call	Bond Future	2,400.0000	2,242.0000	(6.583)	0	0	0
2011/06/10	R157 2012/05/03	8.25	Put	Bond Future	1,153.0000	1,251.0000	8.500	0	0	0
2011/06/10	R157 2012/05/03	8.30	Call	Bond Future	2,503.0000	2,342.0000	(6.432)	0	0	0
2011/06/10	R157 2012/05/03	8.30	Put	Bond Future	1,099.0000	1,193.0000	8.553	0	0	0
2011/06/10	R157 2012/05/03	8.20	Call	Bond Future	2,299.0000	2,144.0000	(6.742)	0	0	0
2011/06/10	R157 2012/05/03	8.20	Put	Bond Future	1,210.0000	1,310.0000	8.264	0	0	0
2011/06/10	R186 2011/08/04			Bond Future	8.4660	8.5420	0.898	8.5200	8.5000	11,137
2011/06/10	R186 2011/08/04	8.25	Call	Bond Future	985.0000	751.0000	(23.756)	0	0	0
2011/06/10	R186 2011/08/04	8.25	Put	Bond Future	3,077.0000	3,567.0000	15.925	0	0	0
2011/06/10	R186 2011/08/04	8.30	Call	Bond Future	1,155.0000	893.0000	(22.684)	0	0	0
2011/06/10	R186 2011/08/04	8.30	Put	Bond Future	2,758.0000	3,220.0000	16.751	0	0	0
2011/06/10	R186 2011/08/04	8.20	Call	Bond Future	833.0000	627.0000	(24.730)	0	0	0
2011/06/10	R186 2011/08/04	8.20	Put	Bond Future	3,418.0000	3,935.0000	15.126	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
2011/06/10	R186 2011/08/04	8.35	Put	Bond Future	2,461.0000	2,893.0000	17.554	0	0	0
2011/06/10	R186 2011/08/04	8.35	Call	Bond Future	1,344.0000	1,052.0000	(21.726)	0	0	600
2011/06/10	R186 2011/08/04	8.70	Put	Bond Future	962.0000	1,191.0000	23.805	0	0	0
2011/06/10	R186 2011/08/04	8.70	Call	Bond Future	3,169.0000	2,675.0000	(15.589)	0	0	200
2011/06/10	R186 2011/08/04	8.95	Call	Bond Future	4,921.0000	4,319.0000	(12.233)	0	0	0
2011/06/10	R186 2011/08/04	8.95	Put	Bond Future	422.0000	544.0000	28.910	0	0	200
2011/06/10	R186 2011/08/04	9.70	Call	Bond Future	11,003.0000	10,287.0000	(6.507)	0	0	0
2011/06/10	R186 2011/08/04	9.70	Put	Bond Future	18.0000	26.0000	44.444	0	0	600
2011/06/10	R186 2011/11/03			Bond Future	8.5380	8.6160	0.914	0.0000	0.0000	13,789
2011/06/10	R186 2011/11/03	9.00	Call	Bond Future	5,859.0000	5,345.0000	(8.773)	0	0	0
2011/06/10	R186 2011/11/03	9.00	Put	Bond Future	1,633.0000	1,849.0000	13.227	0	0	0
2011/06/10	R186 2011/11/03	9.05	Call	Bond Future	6,176.0000	5,648.0000	(8.549)	0	0	0
2011/06/10	R186 2011/11/03	9.05	Put	Bond Future	1,507.0000	1,708.0000	13.338	0	0	0
2011/06/10	R186 2011/11/03	8.95	Call	Bond Future	5,550.0000	5,049.0000	(9.027)	0	0	0
2011/06/10	R186 2011/11/03	8.95	Put	Bond Future	1,771.0000	1,999.0000	12.874	0	0	0
2011/06/10	R186 2011/11/03	8.75	Put	Bond Future	2,415.0000	2,703.0000	11.925	0	0	0
2011/06/10	R186 2011/11/03	8.75	Call	Bond Future	4,382.0000	3,941.0000	(10.064)	0	0	5,600
2011/06/10	R186 2012/02/02			Bond Future	8.6120	8.6930	0.941	0.0000	0.0000	2,500
2011/06/10	R186 2012/02/02	9.00	Call	Bond Future	6,221.0000	5,741.0000	(7.716)	0	0	0
2011/06/10	R186 2012/02/02	9.00	Put	Bond Future	2,720.0000	2,984.0000	9.706	0	0	0
2011/06/10	R186 2012/02/02	9.05	Call	Bond Future	6,506.0000	6,015.0000	(7.547)	0	0	0
2011/06/10	R186 2012/02/02	9.05	Put	Bond Future	2,565.0000	2,818.0000	9.864	0	0	0
2011/06/10	R186 2012/02/02	8.95	Call	Bond Future	5,941.0000	5,473.0000	(7.877)	0	0	0
2011/06/10	R186 2012/02/02	8.95	Put	Bond Future	2,882.0000	3,158.0000	9.577	0	0	0
2011/06/10	R186 2012/05/03			Bond Future	8.6880	8.7720	0.967	0.0000	0.0000	0
2011/06/10	R186 2012/05/03	9.00	Call	Bond Future	6,919.0000	6,462.0000	(6.605)	0	0	0
2011/06/10	R186 2012/05/03	9.00	Put	Bond Future	4,142.0000	4,443.0000	7.267	0	0	0
2011/06/10	R186 2012/05/03	9.05	Call	Bond Future	7,182.0000	6,715.0000	(6.502)	0	0	0
2011/06/10	R186 2012/05/03	9.05	Put	Bond Future	3,969.0000	4,260.0000	7.332	0	0	0
2011/06/10	R186 2012/05/03	8.95	Call	Bond Future	6,661.0000	6,213.0000	(6.726)	0	0	0
2011/06/10	R186 2012/05/03	8.95	Put	Bond Future	4,323.0000	4,632.0000	7.148	0	0	0
2011/06/10	R189 2011/08/04			Bond Future	213.6523	213.7120	0.028	0.0000	0.0000	0
2011/06/10	R189 2011/08/04	212.00	Call	Bond Future	1,652.0000	1,712.0000	3.632	0	0	0
2011/06/10	R189 2011/08/04	212.00	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
2011/06/10	R189 2011/08/04	212.05	Call	Bond Future	1,602.0000	1,662.0000	3.745	0	0	0
2011/06/10	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R189 2011/08/04	211.95	Call	Bond Future	1,702.0000	1,762.0000	3.525	0	0	0
2011/06/10	R189 2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R197 2011/08/04			Bond Future	235.2591	235.3331	0.031	0.0000	0.0000	0
2011/06/10	R197 2011/08/04	231.50	Call	Bond Future	3,759.0000	3,833.0000	1.969	0	0	0
2011/06/10	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R197 2011/08/04	231.55	Call	Bond Future	3,709.0000	3,783.0000	1.995	0	0	0
2011/06/10	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R197 2011/08/04	231.45	Call	Bond Future	3,809.0000	3,883.0000	1.943	0	0	0
2011/06/10	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R201 2011/08/04			Bond Future	7.1080	7.1600	0.732	7.1000	7.1000	171
2011/06/10	R201 2011/08/04	7.25	Call	Bond Future	702.0000	599.0000	(14.672)	0	0	0
2011/06/10	R201 2011/08/04	7.25	Put	Bond Future	272.0000	327.0000	20.221	0	0	0
2011/06/10	R201 2011/08/04	7.30	Call	Bond Future	806.0000	696.0000	(13.648)	0	0	0
2011/06/10	R201 2011/08/04	7.30	Put	Bond Future	225.0000	273.0000	21.333	0	0	0
2011/06/10	R201 2011/08/04	7.20	Call	Bond Future	606.0000	512.0000	(15.512)	0	0	0
2011/06/10	R201 2011/08/04	7.20	Put	Bond Future	327.0000	391.0000	19.572	0	0	0
2011/06/10	R201 2011/11/03			Bond Future	7.2000	7.2560	0.778	0.0000	0.0000	695
2011/06/10	R201 2011/11/03	8.00	Call	Bond Future	2,408.0000	2,273.0000	(5.606)	0	0	0
2011/06/10	R201 2011/11/03	8.00	Put	Bond Future	180.0000	203.0000	12.778	0	0	0
2011/06/10	R201 2011/11/03	8.05	Call	Bond Future	2,526.0000	2,390.0000	(5.384)	0	0	0
2011/06/10	R201 2011/11/03	8.05	Put	Bond Future	161.0000	183.0000	13.665	0	0	0
2011/06/10	R201 2011/11/03	7.95	Call	Bond Future	2,288.0000	2,156.0000	(5.769)	0	0	0
2011/06/10	R201 2011/11/03	7.95	Put	Bond Future	198.0000	223.0000	12.626	0	0	0
2011/06/10	R201 2012/02/02			Bond Future	7.3020	7.3640	0.849	0.0000	0.0000	0
2011/06/10	R201 2012/02/02	8.25	Call	Bond Future	2,713.0000	2,580.0000	(4.902)	0	0	0
2011/06/10	R201 2012/02/02	8.25	Put	Bond Future	278.0000	306.0000	10.072	0	0	0
2011/06/10	R201 2012/02/02	8.30	Call	Bond Future	2,821.0000	2,687.0000	(4.750)	0	0	0
2011/06/10	R201 2012/02/02	8.30	Put	Bond Future	259.0000	287.0000	10.811	0	0	0
2011/06/10	R201 2012/02/02	8.20	Call	Bond Future	2,608.0000	2,477.0000	(5.023)	0	0	0
2011/06/10	R201 2012/02/02	8.20	Put	Bond Future	300.0000	330.0000	10.000	0	0	0
2011/06/10	R201 2012/05/03			Bond Future	7.4230	7.4920	0.930	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
2011/06/10	R201 2012/05/03	7.75	Call	Bond Future	1,659.0000	1,559.0000	(6.028)	0	0	0
2011/06/10	R201 2012/05/03	7.75	Put	Bond Future	881.0000	946.0000	7.378	0	0	0
2011/06/10	R201 2012/05/03	7.80	Call	Bond Future	1,735.0000	1,632.0000	(5.937)	0	0	0
2011/06/10	R201 2012/05/03	7.80	Put	Bond Future	839.0000	901.0000	7.390	0	0	0
2011/06/10	R201 2012/05/03	7.70	Call	Bond Future	1,584.0000	1,487.0000	(6.124)	0	0	0
2011/06/10	R201 2012/05/03	7.70	Put	Bond Future	925.0000	992.0000	7.243	0	0	0
2011/06/10	R202 2011/08/04			Bond Future	0.0660	0.0640	(3.030)	0.0000	0.0000	10,198
2011/06/10	R202 2011/08/04	1.00	Call	Bond Future	26,071.0000	26,132.0000	0.234	0	0	0
2011/06/10	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R202 2011/08/04	1.05	Call	Bond Future	27,330.0000	27,392.0000	0.227	0	0	0
2011/06/10	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R202 2011/08/04	0.95	Call	Bond Future	24,799.0000	24,860.0000	0.246	0	0	0
2011/06/10	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R202 2011/11/03			Bond Future	0.0190	0.0050	(73.684)	0.0000	0.0000	400
2011/06/10	R202 2011/11/03	0.50	Call	Bond Future	13,997.0000	14,426.0000	3.065	0	0	0
2011/06/10	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R202 2011/11/03	0.55	Call	Bond Future	15,375.0000	15,803.0000	2.784	0	0	0
2011/06/10	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R202 2011/11/03	0.45	Call	Bond Future	12,606.0000	13,034.0000	3.395	0	0	0
2011/06/10	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R203 2011/08/04			Bond Future	8.0240	8.0850	0.760	0.0000	0.0000	824
2011/06/10	R203 2011/08/04	8.00	Call	Bond Future	801.0000	660.0000	(17.603)	0	0	0
2011/06/10	R203 2011/08/04	8.00	Put	Bond Future	916.0000	1,066.0000	16.376	0	0	0
2011/06/10	R203 2011/08/04	8.05	Call	Bond Future	923.0000	769.0000	(16.685)	0	0	0
2011/06/10	R203 2011/08/04	8.05	Put	Bond Future	799.0000	936.0000	17.146	0	0	0
2011/06/10	R203 2011/08/04	7.95	Call	Bond Future	689.0000	562.0000	(18.433)	0	0	0
2011/06/10	R203 2011/08/04	7.95	Put	Bond Future	1,044.0000	1,208.0000	15.709	0	0	0
2011/06/10	R203 2011/11/03			Bond Future	8.1280	8.1920	0.787	0.0000	0.0000	1,630
2011/06/10	R203 2011/11/03	8.50	Call	Bond Future	2,495.0000	2,295.0000	(8.016)	0	0	0
2011/06/10	R203 2011/11/03	8.50	Put	Bond Future	801.0000	895.0000	11.735	0	0	0
2011/06/10	R203 2011/11/03	8.55	Call	Bond Future	2,653.0000	2,446.0000	(7.802)	0	0	0
2011/06/10	R203 2011/11/03	8.55	Put	Bond Future	734.0000	821.0000	11.853	0	0	0
2011/06/10	R203 2011/11/03	8.45	Call	Bond Future	2,342.0000	2,147.0000	(8.326)	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
2011/06/10	R203 2011/11/03	8.45	Put	Bond Future	873.0000	972.0000	11.340	0	0	0
2011/06/10	R203 2012/02/02			Bond Future	8.2400	8.3080	0.825	0.0000	0.0000	0
2011/06/10	R203 2012/02/02	8.75	Call	Bond Future	3,351.0000	3,147.0000	(6.088)	0	0	0
2011/06/10	R203 2012/02/02	8.75	Put	Bond Future	1,129.0000	1,225.0000	8.503	0	0	0
2011/06/10	R203 2012/02/02	8.80	Call	Bond Future	3,501.0000	3,293.0000	(5.941)	0	0	0
2011/06/10	R203 2012/02/02	8.80	Put	Bond Future	1,064.0000	1,156.0000	8.647	0	0	0
2011/06/10	R203 2012/02/02	8.70	Call	Bond Future	3,204.0000	3,005.0000	(6.211)	0	0	0
2011/06/10	R203 2012/02/02	8.70	Put	Bond Future	1,197.0000	1,298.0000	8.438	0	0	0
2011/06/10	R203 2012/05/03			Bond Future	8.3600	8.4320	0.861	0.0000	0.0000	0
2011/06/10	R203 2012/05/03	8.75	Call	Bond Future	3,224.0000	3,035.0000	(5.862)	0	0	0
2011/06/10	R203 2012/05/03	8.75	Put	Bond Future	1,589.0000	1,704.0000	7.237	0	0	0
2011/06/10	R203 2012/05/03	8.80	Call	Bond Future	3,359.0000	3,165.0000	(5.776)	0	0	0
2011/06/10	R203 2012/05/03	8.80	Put	Bond Future	1,517.0000	1,627.0000	7.251	0	0	0
2011/06/10	R203 2012/05/03	8.70	Call	Bond Future	3,092.0000	2,907.0000	(5.983)	0	0	0
2011/06/10	R203 2012/05/03	8.70	Put	Bond Future	1,665.0000	1,784.0000	7.147	0	0	0
2011/06/10	R204 2011/08/04			Bond Future	8.1800	8.2510	0.868	0.0000	0.0000	70
2011/06/10	R204 2011/08/04	8.00	Call	Bond Future	555.0000	425.0000	(23.423)	0	0	0
2011/06/10	R204 2011/08/04	8.00	Put	Bond Future	1,536.0000	1,790.0000	16.536	0	0	0
2011/06/10	R204 2011/08/04	8.05	Call	Bond Future	656.0000	510.0000	(22.256)	0	0	0
2011/06/10	R204 2011/08/04	8.05	Put	Bond Future	1,364.0000	1,601.0000	17.375	0	0	0
2011/06/10	R204 2011/08/04	7.95	Call	Bond Future	465.0000	351.0000	(24.516)	0	0	0
2011/06/10	R204 2011/08/04	7.95	Put	Bond Future	1,721.0000	1,991.0000	15.689	0	0	0
2011/06/10	R204 2011/11/03			Bond Future	8.2760	8.3500	0.894	0.0000	0.0000	2,133
2011/06/10	R204 2011/11/03	8.75	Call	Bond Future	3,266.0000	2,988.0000	(8.512)	0	0	0
2011/06/10	R204 2011/11/03	8.75	Put	Bond Future	816.0000	925.0000	13.358	0	0	0
2011/06/10	R204 2011/11/03	8.80	Call	Bond Future	3,452.0000	3,167.0000	(8.256)	0	0	0
2011/06/10	R204 2011/11/03	8.80	Put	Bond Future	748.0000	850.0000	13.636	0	0	0
2011/06/10	R204 2011/11/03	8.70	Call	Bond Future	3,084.0000	2,814.0000	(8.755)	0	0	0
2011/06/10	R204 2011/11/03	8.70	Put	Bond Future	888.0000	1,006.0000	13.288	0	0	0
2011/06/10	R204 2012/02/02			Bond Future	8.3760	8.4540	0.931	0.0000	0.0000	0
2011/06/10	R204 2012/02/02	9.00	Call	Bond Future	4,131.0000	3,846.0000	(6.899)	0	0	0
2011/06/10	R204 2012/02/02	9.00	Put	Bond Future	1,022.0000	1,133.0000	10.861	0	0	0
2011/06/10	R204 2012/02/02	9.05	Call	Bond Future	4,310.0000	4,020.0000	(6.729)	0	0	0
2011/06/10	R204 2012/02/02	9.05	Put	Bond Future	957.0000	1,063.0000	11.076	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
2011/06/10	R204 2012/02/02	8.95	Call	Bond Future	3,954.0000	3,675.0000	(7.056)	0	0	0
2011/06/10	R204 2012/02/02	8.95	Put	Bond Future	1,090.0000	1,206.0000	10.642	0	0	0
2011/06/10	R204 2012/05/03			Bond Future	8.4850	8.5670	0.966	0.0000	0.0000	0
2011/06/10	R204 2012/05/03	8.75	Call	Bond Future	3,486.0000	3,251.0000	(6.741)	0	0	0
2011/06/10	R204 2012/05/03	8.75	Put	Bond Future	2,195.0000	2,362.0000	7.608	0	0	0
2011/06/10	R204 2012/05/03	8.80	Call	Bond Future	3,633.0000	3,392.0000	(6.634)	0	0	0
2011/06/10	R204 2012/05/03	8.80	Put	Bond Future	2,101.0000	2,261.0000	7.615	0	0	0
2011/06/10	R204 2012/05/03	8.70	Call	Bond Future	3,343.0000	3,113.0000	(6.880)	0	0	0
2011/06/10	R204 2012/05/03	8.70	Put	Bond Future	2,294.0000	2,466.0000	7.498	0	0	0
2011/06/10	R206 2011/08/04			Bond Future	6.8990	6.9570	0.841	0.0000	0.0000	9,866
2011/06/10	R206 2011/08/04	7.00	Call	Bond Future	481.0000	404.0000	(16.008)	0	0	0
2011/06/10	R206 2011/08/04	7.00	Put	Bond Future	257.0000	309.0000	20.233	0	0	0
2011/06/10	R206 2011/08/04	7.05	Call	Bond Future	552.0000	469.0000	(15.036)	0	0	0
2011/06/10	R206 2011/08/04	7.05	Put	Bond Future	217.0000	263.0000	21.198	0	0	0
2011/06/10	R206 2011/08/04	6.95	Call	Bond Future	416.0000	346.0000	(16.827)	0	0	0
2011/06/10	R206 2011/08/04	6.95	Put	Bond Future	303.0000	362.0000	19.472	0	0	0
2011/06/10	R206 2011/11/03			Bond Future	6.9930	7.0580	0.930	0.0000	0.0000	0
2011/06/10	R206 2011/11/03	7.75	Call	Bond Future	1,651.0000	1,542.0000	(6.602)	0	0	0
2011/06/10	R206 2011/11/03	7.75	Put	Bond Future	145.0000	166.0000	14.483	0	0	0
2011/06/10	R206 2011/11/03	7.80	Call	Bond Future	1,734.0000	1,624.0000	(6.344)	0	0	0
2011/06/10	R206 2011/11/03	7.80	Put	Bond Future	129.0000	150.0000	16.279	0	0	0
2011/06/10	R206 2011/11/03	7.70	Call	Bond Future	1,567.0000	1,460.0000	(6.828)	0	0	0
2011/06/10	R206 2011/11/03	7.70	Put	Bond Future	159.0000	183.0000	15.094	0	0	0
2011/06/10	R206 2012/02/02			Bond Future	7.1050	7.1790	1.042	0.0000	0.0000	0
2011/06/10	R206 2012/02/02	8.00	Call	Bond Future	1,817.0000	1,713.0000	(5.724)	0	0	0
2011/06/10	R206 2012/02/02	8.00	Put	Bond Future	232.0000	260.0000	12.069	0	0	0
2011/06/10	R206 2012/02/02	8.05	Call	Bond Future	1,891.0000	1,784.0000	(5.658)	0	0	0
2011/06/10	R206 2012/02/02	8.05	Put	Bond Future	218.0000	244.0000	11.927	0	0	0
2011/06/10	R206 2012/02/02	7.95	Call	Bond Future	1,747.0000	1,643.0000	(5.953)	0	0	0
2011/06/10	R206 2012/02/02	7.95	Put	Bond Future	250.0000	278.0000	11.200	0	0	0
2011/06/10	R206 2012/05/03			Bond Future	7.2600	7.3460	1.185	0.0000	0.0000	0
2011/06/10	R206 2012/05/03	7.50	Call	Bond Future	994.0000	916.0000	(7.847)	0	0	0
2011/06/10	R206 2012/05/03	7.50	Put	Bond Future	619.0000	675.0000	9.047	0	0	0
2011/06/10	R206 2012/05/03	7.55	Call	Bond Future	1,042.0000	963.0000	(7.582)	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
2011/06/10	R206 2012/05/03	7.55	Put	Bond Future	589.0000	645.0000	9.508	0	0	0
2011/06/10	R206 2012/05/03	7.45	Call	Bond Future	947.0000	872.0000	(7.920)	0	0	0
2011/06/10	R206 2012/05/03	7.45	Put	Bond Future	650.0000	709.0000	9.077	0	0	0
2011/06/10	R207 2011/08/04			Bond Future	8.2420	8.3330	1.104	0.0000	0.0000	5,725
2011/06/10	R207 2011/08/04	8.25	Call	Bond Future	1,057.0000	801.0000	(24.219)	0	0	0
2011/06/10	R207 2011/08/04	8.25	Put	Bond Future	1,011.0000	1,278.0000	26.409	0	0	0
2011/06/10	R207 2011/08/04	8.30	Call	Bond Future	1,211.0000	932.0000	(23.039)	0	0	0
2011/06/10	R207 2011/08/04	8.30	Put	Bond Future	877.0000	1,121.0000	27.822	0	0	0
2011/06/10	R207 2011/08/04	8.20	Call	Bond Future	916.0000	683.0000	(25.437)	0	0	0
2011/06/10	R207 2011/08/04	8.20	Put	Bond Future	1,159.0000	1,448.0000	24.935	0	0	0
2011/06/10	R207 2011/11/03			Bond Future	8.3270	8.4220	1.141	0.0000	0.0000	600
2011/06/10	R207 2011/11/03	8.75	Call	Bond Future	3,318.0000	2,952.0000	(11.031)	0	0	0
2011/06/10	R207 2011/11/03	8.75	Put	Bond Future	980.0000	1,145.0000	16.837	0	0	0
2011/06/10	R207 2011/11/03	8.80	Call	Bond Future	3,510.0000	3,135.0000	(10.684)	0	0	0
2011/06/10	R207 2011/11/03	8.80	Put	Bond Future	900.0000	1,057.0000	17.444	0	0	0
2011/06/10	R207 2011/11/03	8.70	Call	Bond Future	3,124.0000	2,769.0000	(11.364)	0	0	0
2011/06/10	R207 2011/11/03	8.70	Put	Bond Future	1,058.0000	1,235.0000	16.730	0	0	0
2011/06/10	R207 2012/02/02			Bond Future	8.4180	8.5170	1.176	0.0000	0.0000	0
2011/06/10	R207 2012/02/02	9.00	Call	Bond Future	4,258.0000	3,879.0000	(8.901)	0	0	0
2011/06/10	R207 2012/02/02	9.00	Put	Bond Future	1,145.0000	1,305.0000	13.974	0	0	0
2011/06/10	R207 2012/02/02	9.05	Call	Bond Future	4,447.0000	4,060.0000	(8.702)	0	0	0
2011/06/10	R207 2012/02/02	9.05	Put	Bond Future	1,073.0000	1,225.0000	14.166	0	0	0
2011/06/10	R207 2012/02/02	8.95	Call	Bond Future	4,072.0000	3,702.0000	(9.086)	0	0	0
2011/06/10	R207 2012/02/02	8.95	Put	Bond Future	1,221.0000	1,390.0000	13.841	0	0	0
2011/06/10	R207 2012/05/03			Bond Future	8.5160	8.6200	1.221	0.0000	0.0000	0
2011/06/10	R207 2012/05/03	8.75	Call	Bond Future	3,665.0000	3,349.0000	(8.622)	0	0	0
2011/06/10	R207 2012/05/03	8.75	Put	Bond Future	2,433.0000	2,667.0000	9.618	0	0	0
2011/06/10	R207 2012/05/03	8.80	Call	Bond Future	3,821.0000	3,497.0000	(8.479)	0	0	0
2011/06/10	R207 2012/05/03	8.80	Put	Bond Future	2,328.0000	2,554.0000	9.708	0	0	0
2011/06/10	R207 2012/05/03	8.70	Call	Bond Future	3,513.0000	3,204.0000	(8.796)	0	0	0
2011/06/10	R207 2012/05/03	8.70	Put	Bond Future	2,542.0000	2,784.0000	9.520	0	0	0
2011/06/10	R208 2011/08/04			Bond Future	8.2660	8.3520	1.040	0.0000	0.0000	1,361
2011/06/10	R208 2011/08/04	8.25	Call	Bond Future	1,108.0000	858.0000	(22.563)	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
2011/06/10	R208 2011/08/04	8.25	Put	Bond Future	1,206.0000	1,482.0000	22.886	0	0	0
2011/06/10	R208 2011/08/04	8.30	Call	Bond Future	1,267.0000	994.0000	(21.547)	0	0	0
2011/06/10	R208 2011/08/04	8.30	Put	Bond Future	1,059.0000	1,311.0000	23.796	0	0	0
2011/06/10	R208 2011/08/04	8.20	Call	Bond Future	963.0000	735.0000	(23.676)	0	0	0
2011/06/10	R208 2011/08/04	8.20	Put	Bond Future	1,369.0000	1,666.0000	21.695	0	0	0
2011/06/10	R208 2011/11/03			Bond Future	8.3460	8.4350	1.066	0.0000	0.0000	5,998
2011/06/10	R208 2011/11/03	8.75	Call	Bond Future	3,379.0000	3,013.0000	(10.832)	0	0	0
2011/06/10	R208 2011/11/03	8.75	Put	Bond Future	998.0000	1,163.0000	16.533	0	0	0
2011/06/10	R208 2011/11/03	8.80	Call	Bond Future	3,584.0000	3,208.0000	(10.491)	0	0	0
2011/06/10	R208 2011/11/03	8.80	Put	Bond Future	914.0000	1,069.0000	16.958	0	0	0
2011/06/10	R208 2011/11/03	8.70	Call	Bond Future	3,178.0000	2,823.0000	(11.171)	0	0	0
2011/06/10	R208 2011/11/03	8.70	Put	Bond Future	1,087.0000	1,264.0000	16.283	0	0	0
2011/06/10	R208 2012/02/02			Bond Future	8.4270	8.5200	1.104	0.0000	0.0000	0
2011/06/10	R208 2012/02/02	9.00	Call	Bond Future	4,605.0000	4,227.0000	(8.208)	0	0	0
2011/06/10	R208 2012/02/02	9.00	Put	Bond Future	1,326.0000	1,491.0000	12.443	0	0	0
2011/06/10	R208 2012/02/02	9.05	Call	Bond Future	4,805.0000	4,419.0000	(8.033)	0	0	0
2011/06/10	R208 2012/02/02	9.05	Put	Bond Future	1,247.0000	1,404.0000	12.590	0	0	0
2011/06/10	R208 2012/02/02	8.95	Call	Bond Future	4,408.0000	4,038.0000	(8.394)	0	0	0
2011/06/10	R208 2012/02/02	8.95	Put	Bond Future	1,409.0000	1,582.0000	12.278	0	0	0
2011/06/10	R208 2012/05/03			Bond Future	8.5140	8.6110	1.139	0.0000	0.0000	0
2011/06/10	R208 2012/05/03	9.00	Call	Bond Future	4,773.0000	4,417.0000	(7.459)	0	0	0
2011/06/10	R208 2012/05/03	9.00	Put	Bond Future	2,047.0000	2,244.0000	9.624	0	0	0
2011/06/10	R208 2012/05/03	9.05	Call	Bond Future	4,956.0000	4,593.0000	(7.324)	0	0	0
2011/06/10	R208 2012/05/03	9.05	Put	Bond Future	1,956.0000	2,145.0000	9.663	0	0	0
2011/06/10	R208 2012/05/03	8.95	Call	Bond Future	4,593.0000	4,244.0000	(7.599)	0	0	0
2011/06/10	R208 2012/05/03	8.95	Put	Bond Future	2,143.0000	2,346.0000	9.473	0	0	0
2011/06/10	R209 2011/08/04			Bond Future	8.6430	8.7190	0.879	0.0000	0.0000	0
2011/06/10	R209 2011/08/04	8.50	Call	Bond Future	1,054.0000	818.0000	(22.391)	0	0	0
2011/06/10	R209 2011/08/04	8.50	Put	Bond Future	2,233.0000	2,611.0000	16.928	0	0	0
2011/06/10	R209 2011/08/04	8.55	Call	Bond Future	1,222.0000	961.0000	(21.358)	0	0	0
2011/06/10	R209 2011/08/04	8.55	Put	Bond Future	1,985.0000	2,339.0000	17.834	0	0	0
2011/06/10	R209 2011/08/04	8.45	Call	Bond Future	902.0000	691.0000	(23.392)	0	0	0
2011/06/10	R209 2011/08/04	8.45	Put	Bond Future	2,500.0000	2,903.0000	16.120	0	0	0
2011/06/10	R209 2011/08/04	10.10	Call	Bond Future	10,519.0000	9,907.0000	(5.818)	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
2011/06/10	R209 2011/08/04	10.10	Put	Bond Future	6.0000	9.0000	50.000	0	0	0
2011/06/10	R209 2011/11/03			Bond Future	8.7010	8.7790	0.896	0.0000	0.0000	1,318
2011/06/10	R209 2011/11/03	8.75	Call	Bond Future	2,935.0000	2,600.0000	(11.414)	0	0	0
2011/06/10	R209 2011/11/03	8.75	Put	Bond Future	2,542.0000	2,831.0000	11.369	0	0	0
2011/06/10	R209 2011/11/03	8.80	Call	Bond Future	3,149.0000	2,800.0000	(11.083)	0	0	0
2011/06/10	R209 2011/11/03	8.80	Put	Bond Future	2,359.0000	2,634.0000	11.657	0	0	0
2011/06/10	R209 2011/11/03	8.70	Call	Bond Future	2,730.0000	2,409.0000	(11.758)	0	0	0
2011/06/10	R209 2011/11/03	8.70	Put	Bond Future	2,738.0000	3,041.0000	11.066	0	0	0
2011/06/10	R209 2012/02/02			Bond Future	8.7600	8.8400	0.913	0.0000	0.0000	0
2011/06/10	R209 2012/02/02	9.00	Call	Bond Future	4,693.0000	4,312.0000	(8.118)	0	0	0
2011/06/10	R209 2012/02/02	9.00	Put	Bond Future	2,822.0000	3,073.0000	8.894	0	0	0
2011/06/10	R209 2012/02/02	9.05	Call	Bond Future	4,920.0000	4,529.0000	(7.947)	0	0	0
2011/06/10	R209 2012/02/02	9.05	Put	Bond Future	2,669.0000	2,910.0000	9.030	0	0	0
2011/06/10	R209 2012/02/02	8.95	Call	Bond Future	4,471.0000	4,100.0000	(8.298)	0	0	0
2011/06/10	R209 2012/02/02	8.95	Put	Bond Future	2,984.0000	3,245.0000	8.747	0	0	0
2011/06/10	R209 2012/05/03			Bond Future	8.8210	8.9030	0.930	0.0000	0.0000	0
2011/06/10	R209 2012/05/03	9.00	Call	Bond Future	5,098.0000	4,728.0000	(7.258)	0	0	0
2011/06/10	R209 2012/05/03	9.00	Put	Bond Future	3,712.0000	3,982.0000	7.274	0	0	0
2011/06/10	R209 2012/05/03	9.05	Call	Bond Future	5,313.0000	4,935.0000	(7.115)	0	0	0
2011/06/10	R209 2012/05/03	9.05	Put	Bond Future	3,547.0000	3,809.0000	7.387	0	0	0
2011/06/10	R209 2012/05/03	8.95	Call	Bond Future	4,888.0000	4,526.0000	(7.406)	0	0	0
2011/06/10	R209 2012/05/03	8.95	Put	Bond Future	3,885.0000	4,163.0000	7.156	0	0	0
2011/06/10	R210 2011/08/04			Bond Future	131.6417	131.6833	0.032	0.0000	0.0000	425
2011/06/10	R210 2011/08/04	106.00	Call	Bond Future	25,642.0000	25,683.0000	0.160	0	0	0
2011/06/10	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R210 2011/08/04	106.05	Call	Bond Future	25,592.0000	25,633.0000	0.160	0	0	0
2011/06/10	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R210 2011/08/04	105.95	Call	Bond Future	25,692.0000	25,733.0000	0.160	0	0	0
2011/06/10	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/08/04			Bond Future	1.0780	1.0920	1.299	0.0000	0.0000	0
2011/06/10	R211 2011/08/04	1.50	Call	Bond Future	2,302.0000	2,225.0000	(3.345)	0	0	0
2011/06/10	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/08/04	1.55	Call	Bond Future	2,571.0000	2,494.0000	(2.995)	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
2011/06/10	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/08/04	1.45	Call	Bond Future	2,032.0000	1,955.0000	(3.789)	0	0	0
2011/06/10	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/11/03			Bond Future	0.8300	0.8450	1.807	0.0000	0.0000	529
2011/06/10	R211 2011/11/03	1.25	Call	Bond Future	2,220.0000	2,140.0000	(3.604)	0	0	0
2011/06/10	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/11/03	1.30	Call	Bond Future	2,481.0000	2,401.0000	(3.225)	0	0	0
2011/06/10	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R211 2011/11/03	1.20	Call	Bond Future	1,959.0000	1,878.0000	(4.135)	0	0	0
2011/06/10	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/08/04			Bond Future	2.0510	2.0480	(0.146)	0.0000	0.0000	3,769
2011/06/10	R212 2011/08/04	2.50	Call	Bond Future	4,267.0000	4,296.0000	0.680	0	0	0
2011/06/10	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/08/04	2.55	Call	Bond Future	4,730.0000	4,759.0000	0.613	0	0	0
2011/06/10	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/08/04	2.45	Call	Bond Future	3,801.0000	3,830.0000	0.763	0	0	0
2011/06/10	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/11/03			Bond Future	1.9410	1.9380	(0.155)	0.0000	0.0000	240
2011/06/10	R212 2011/11/03	2.50	Call	Bond Future	5,229.0000	5,258.0000	0.555	0	0	0
2011/06/10	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/11/03	2.55	Call	Bond Future	5,682.0000	5,711.0000	0.510	0	0	0
2011/06/10	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R212 2011/11/03	2.45	Call	Bond Future	4,773.0000	4,802.0000	0.608	0	0	0
2011/06/10	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/08/04			Bond Future	8.6570	8.7320	0.866	0.0000	0.0000	0
2011/06/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/08/04	8.00	Put	Bond Future	5,688.0000	6,303.0000	10.812	0	0	0
2011/06/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/08/04	8.05	Put	Bond Future	5,235.0000	5,850.0000	11.748	0	0	0
2011/06/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/08/04	7.95	Put	Bond Future	6,144.0000	6,759.0000	10.010	0	0	0
2011/06/10	R213 2011/11/03			Bond Future	8.7230	8.8000	0.883	0.0000	0.0000	0
2011/06/10	R213 2011/11/03	8.75	Call	Bond Future	219.0000	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
2011/06/10	R213 2011/11/03	8.75	Put	Bond Future	0.0000	404.0000	100.000	0	0	0
2011/06/10	R213 2011/11/03	8.80	Call	Bond Future	623.0000	0.0000	(100.000)	0	0	0
2011/06/10	R213 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2011/11/03	8.70	Put	Bond Future	187.0000	810.0000	333.155	0	0	0
2011/06/10	R213 2012/02/02			Bond Future	8.7910	8.8710	0.910	0.0000	0.0000	0
2011/06/10	R213 2012/02/02	9.00	Call	Bond Future	1,652.0000	1,014.0000	(38.620)	0	0	0
2011/06/10	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2012/02/02	9.05	Call	Bond Future	2,040.0000	1,402.0000	(31.275)	0	0	0
2011/06/10	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2012/02/02	8.95	Call	Bond Future	1,261.0000	623.0000	(50.595)	0	0	0
2011/06/10	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2012/05/03			Bond Future	8.8570	8.9400	0.937	0.0000	0.0000	0
2011/06/10	R213 2012/05/03	9.25	Call	Bond Future	3,026.0000	2,373.0000	(21.580)	0	0	0
2011/06/10	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2012/05/03	9.30	Call	Bond Future	3,399.0000	2,746.0000	(19.212)	0	0	0
2011/06/10	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/10	R213 2012/05/03	9.20	Call	Bond Future	2,651.0000	1,997.0000	(24.670)	0	0	0
2011/06/10	R213 2012/05/03	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/06/10	TRT1 2011/08/04			Index Future	353.3200	351.8690	(0.411)	0.0000	0.0000	100
2011/06/10	TRT1 2011/11/03			Index Future	358.0710	356.6010	(0.411)	0.0000	0.0000	0
Total										221351.00