



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 15/04/2011

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
2011/04/15	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	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
2011/04/15	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	AL7T 2011/05/05			Index Future	373.8200	375.8410	0.541	0.0000	0.0000	30
2011/04/15	AL7T 2011/08/04			Index Future	379.1830	381.2350	0.541	0.0000	0.0000	0
2011/04/15	ALBI 2011/05/05			Index Future	343.7470	345.6290	0.547	0.0000	0.0000	1,070
2011/04/15	ALBI 2011/08/04			Index Future	348.6790	350.5890	0.548	0.0000	0.0000	0
2011/04/15	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	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
2011/04/15	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/15	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	CRD1 2011/05/05			Index Future	155.5880	156.1680	0.373	0.0000	0.0000	2
2011/04/15	CRD1 2011/08/04			Index Future	157.7380	158.3270	0.373	0.0000	0.0000	0
2011/04/15	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/15	GOVI 2011/05/05			GOVI	344.8240	346.6470	0.529	0.0000	0.0000	205
2011/04/15	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/15	GOVI 2011/05/05	349.00	Put	GOVI	41,760.0000	23,530.0000	(43.654)	0	0	0
2011/04/15	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/15	GOVI 2011/05/05	349.01	Put	GOVI	41,860.0000	23,630.0000	(43.550)	0	0	0
2011/04/15	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/15	GOVI 2011/05/05	348.99	Put	GOVI	41,660.0000	23,430.0000	(43.759)	0	0	0
2011/04/15	GOVI 2011/08/04			GOVI	349.7710	351.6220	0.529	0.0000	0.0000	0
2011/04/15	GOVI 2011/08/04	348.00	Call	GOVI	17,710.0000	36,220.0000	104.517	0	0	0
2011/04/15	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/15	GOVI 2011/08/04	348.01	Call	GOVI	17,610.0000	36,120.0000	105.111	0	0	0
2011/04/15	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/15	GOVI 2011/08/04	347.99	Call	GOVI	17,810.0000	36,320.0000	103.930	0	0	0
2011/04/15	GOVI 2011/08/04	347.99	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
2011/04/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/15	IGOV 2011/05/05			Index Future	150.0890	150.1090	0.013	0.0000	0.0000	65
2011/04/15	IGOV 2011/08/04			Index Future	152.2430	152.2640	0.014	0.0000	0.0000	0
2011/04/15	ILBI 2011/05/05			Index Future	406.2130	406.2730	0.015	0.0000	0.0000	336
2011/04/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/15	JBAF 2011/04/20			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	2,001
2011/04/15	JBAF 2011/05/18			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	3,001
2011/04/15	JBAF 2011/06/15			Jibar Tradeable Future	5.6300	5.6300	0.000	0.0000	0.0000	3,890
2011/04/15	JBAF 2011/07/20			Jibar Tradeable Future	5.6800	5.6800	0.000	0.0000	0.0000	2,000
2011/04/15	JBAF 2011/08/17			Jibar Tradeable Future	5.7800	5.7800	0.000	0.0000	0.0000	0
2011/04/15	JBAF 2011/09/21			Jibar Tradeable Future	5.8900	5.8900	0.000	0.0000	0.0000	14,700
2011/04/15	JBAF 2011/12/21			Jibar Tradeable Future	6.3300	6.3200	(0.158)	0.0000	0.0000	5,591
2011/04/15	JBAF 2012/03/20			Jibar Tradeable Future	6.8000	6.7700	(0.441)	0.0000	0.0000	1,090
2011/04/15	JBAF 2012/06/20			Jibar Tradeable Future	7.2900	7.2500	(0.549)	0.0000	0.0000	2,890
2011/04/15	JBAF 2012/09/19			Jibar Tradeable Future	7.7000	7.6600	(0.519)	0.0000	0.0000	44,710
2011/04/15	JBAF 2012/12/19			Jibar Tradeable Future	8.0500	8.0100	(0.497)	0.0000	0.0000	490
2011/04/15	JBAF 2013/03/20			Jibar Tradeable Future	8.3700	8.3300	(0.478)	0.0000	0.0000	0
2011/04/15	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/15	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/15	JN02 2011/05/05	8.00	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
2011/04/15	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/15	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/15	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/15	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/15	OTH1 2011/05/05			Index Future	337.5740	339.7620	0.648	0.0000	0.0000	3
2011/04/15	OTH1 2011/08/04			Index Future	342.4180	344.6380	0.648	0.0000	0.0000	0
2011/04/15	R157 2011/05/05			Bond Future	7.7990	7.6960	(1.321)	0.0000	0.0000	2,405
2011/04/15	R157 2011/05/05	7.75	Call	Bond Future	341.0000	544.0000	59.531	0	0	0
2011/04/15	R157 2011/05/05	7.75	Put	Bond Future	542.0000	322.0000	(40.590)	0	0	0
2011/04/15	R157 2011/05/05	7.80	Call	Bond Future	437.0000	672.0000	53.776	0	0	0
2011/04/15	R157 2011/05/05	7.80	Put	Bond Future	433.0000	246.0000	(43.187)	0	0	0
2011/04/15	R157 2011/05/05	7.70	Call	Bond Future	260.0000	432.0000	66.154	0	0	0
2011/04/15	R157 2011/05/05	7.70	Put	Bond Future	666.0000	416.0000	(37.538)	0	0	0
2011/04/15	R157 2011/05/05	7.65	Call	Bond Future	194.0000	335.0000	72.680	0	0	0
2011/04/15	R157 2011/05/05	7.65	Put	Bond Future	805.0000	524.0000	(34.907)	0	0	0
2011/04/15	R157 2011/08/04			Bond Future	7.9520	7.8400	(1.408)	0.0000	0.0000	0
2011/04/15	R157 2011/08/04	7.50	Call	Bond Future	416.0000	536.0000	28.846	0	0	0
2011/04/15	R157 2011/08/04	7.50	Put	Bond Future	2,170.0000	1,858.0000	(14.378)	0	0	0
2011/04/15	R157 2011/08/04	7.55	Call	Bond Future	471.0000	601.0000	27.601	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
2011/04/15	R157 2011/08/04	7.55	Put	Bond Future	2,029.0000	1,728.0000	(14.835)	0	0	0
2011/04/15	R157 2011/08/04	7.45	Call	Bond Future	367.0000	476.0000	29.700	0	0	0
2011/04/15	R157 2011/08/04	7.45	Put	Bond Future	2,317.0000	1,994.0000	(13.940)	0	0	0
2011/04/15	R157 2011/08/04	7.20	Put	Bond Future	3,119.0000	2,752.0000	(11.767)	0	0	0
2011/04/15	R157 2011/08/04	7.20	Call	Bond Future	183.0000	247.0000	34.973	0	0	1,320
2011/04/15	R157 2011/08/04	7.60	Put	Bond Future	1,893.0000	1,605.0000	(15.214)	0	0	0
2011/04/15	R157 2011/08/04	7.60	Call	Bond Future	530.0000	673.0000	26.981	0	0	440
2011/04/15	R157 2011/08/04	7.80	Call	Bond Future	821.0000	1,010.0000	23.021	0	0	0
2011/04/15	R157 2011/08/04	7.80	Put	Bond Future	1,407.0000	1,165.0000	(17.200)	0	0	440
2011/04/15	R157 2011/08/04	8.20	Call	Bond Future	1,651.0000	1,934.0000	17.141	0	0	0
2011/04/15	R157 2011/08/04	8.20	Put	Bond Future	702.0000	554.0000	(21.083)	0	0	1,320
2011/04/15	R157 2011/11/03			Bond Future	8.1240	8.0030	(1.489)	0.0000	0.0000	3,732
2011/04/15	R157 2011/11/03	8.25	Call	Bond Future	1,745.0000	1,993.0000	14.212	0	0	0
2011/04/15	R157 2011/11/03	8.25	Put	Bond Future	1,292.0000	1,103.0000	(14.628)	0	0	0
2011/04/15	R157 2011/11/03	8.30	Call	Bond Future	1,849.0000	2,106.0000	13.899	0	0	0
2011/04/15	R157 2011/11/03	8.30	Put	Bond Future	1,217.0000	1,037.0000	(14.790)	0	0	0
2011/04/15	R157 2011/11/03	8.20	Call	Bond Future	1,644.0000	1,885.0000	14.659	0	0	0
2011/04/15	R157 2011/11/03	8.20	Put	Bond Future	1,371.0000	1,174.0000	(14.369)	0	0	0
2011/04/15	R157 2012/02/02			Bond Future	8.3220	8.1910	(1.574)	0.0000	0.0000	0
2011/04/15	R157 2012/02/02	8.50	Call	Bond Future	2,153.0000	2,405.0000	11.705	0	0	0
2011/04/15	R157 2012/02/02	8.50	Put	Bond Future	1,557.0000	1,368.0000	(12.139)	0	0	0
2011/04/15	R157 2012/02/02	8.55	Call	Bond Future	2,251.0000	2,509.0000	11.462	0	0	0
2011/04/15	R157 2012/02/02	8.55	Put	Bond Future	1,488.0000	1,305.0000	(12.298)	0	0	0
2011/04/15	R157 2012/02/02	8.45	Call	Bond Future	2,057.0000	2,302.0000	11.911	0	0	0
2011/04/15	R157 2012/02/02	8.45	Put	Bond Future	1,628.0000	1,432.0000	(12.039)	0	0	0
2011/04/15	R186 2011/05/05			Bond Future	8.8000	8.7030	(1.102)	0.0000	0.0000	29,349
2011/04/15	R186 2011/05/05	8.75	Call	Bond Future	931.0000	1,359.0000	45.972	0	0	0
2011/04/15	R186 2011/05/05	8.75	Put	Bond Future	1,396.0000	919.0000	(34.169)	0	0	0
2011/04/15	R186 2011/05/05	8.80	Call	Bond Future	1,149.0000	1,636.0000	42.385	100	100	0
2011/04/15	R186 2011/05/05	8.80	Put	Bond Future	1,149.0000	731.0000	(36.379)	0	0	0
2011/04/15	R186 2011/05/05	8.70	Call	Bond Future	742.0000	1,111.0000	49.730	0	0	0
2011/04/15	R186 2011/05/05	8.70	Put	Bond Future	1,675.0000	1,139.0000	(32.000)	0	0	0
2011/04/15	R186 2011/05/05	8.00	Put	Bond Future	7,790.0000	6,889.0000	(11.566)	0	0	0
2011/04/15	R186 2011/05/05	8.00	Call	Bond Future	3.0000	7.0000	133.333	0	0	5,500

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
2011/04/15	R186 2011/08/04			Bond Future	8.8940	8.7940	(1.124)	0.0000	0.0000	0
2011/04/15	R186 2011/08/04	8.25	Call	Bond Future	795.0000	992.0000	24.780	0	0	0
2011/04/15	R186 2011/08/04	8.25	Put	Bond Future	6,879.0000	6,161.0000	(10.438)	0	0	0
2011/04/15	R186 2011/08/04	8.30	Call	Bond Future	896.0000	1,112.0000	24.107	0	0	0
2011/04/15	R186 2011/08/04	8.30	Put	Bond Future	6,491.0000	5,792.0000	(10.769)	0	0	0
2011/04/15	R186 2011/08/04	8.20	Call	Bond Future	705.0000	884.0000	25.390	0	0	0
2011/04/15	R186 2011/08/04	8.20	Put	Bond Future	7,281.0000	6,545.0000	(10.109)	0	0	0
2011/04/15	R186 2011/08/04	8.35	Put	Bond Future	6,115.0000	5,436.0000	(11.104)	0	0	0
2011/04/15	R186 2011/08/04	8.35	Call	Bond Future	1,007.0000	1,242.0000	23.337	0	0	600
2011/04/15	R186 2011/08/04	8.70	Put	Bond Future	3,839.0000	3,314.0000	(13.675)	0	0	0
2011/04/15	R186 2011/08/04	8.70	Call	Bond Future	2,055.0000	2,444.0000	18.929	0	0	200
2011/04/15	R186 2011/08/04	8.95	Call	Bond Future	3,126.0000	3,630.0000	16.123	0	0	0
2011/04/15	R186 2011/08/04	8.95	Put	Bond Future	2,619.0000	2,208.0000	(15.693)	0	0	200
2011/04/15	R186 2011/08/04	9.70	Call	Bond Future	7,646.0000	8,420.0000	10.123	0	0	0
2011/04/15	R186 2011/08/04	9.70	Put	Bond Future	653.0000	512.0000	(21.593)	0	0	600
2011/04/15	R186 2011/11/03			Bond Future	8.9890	8.8850	(1.157)	0.0000	0.0000	13,291
2011/04/15	R186 2011/11/03	9.00	Call	Bond Future	4,060.0000	4,553.0000	12.143	0	0	0
2011/04/15	R186 2011/11/03	9.00	Put	Bond Future	3,962.0000	3,522.0000	(11.106)	0	0	0
2011/04/15	R186 2011/11/03	9.05	Call	Bond Future	4,291.0000	4,800.0000	11.862	0	0	0
2011/04/15	R186 2011/11/03	9.05	Put	Bond Future	3,749.0000	3,325.0000	(11.310)	0	0	0
2011/04/15	R186 2011/11/03	8.95	Call	Bond Future	3,836.0000	4,313.0000	12.435	0	0	0
2011/04/15	R186 2011/11/03	8.95	Put	Bond Future	4,184.0000	3,729.0000	(10.875)	0	0	0
2011/04/15	R186 2012/02/02			Bond Future	9.0870	8.9800	(1.178)	0.0000	0.0000	2,500
2011/04/15	R186 2012/02/02	9.00	Call	Bond Future	4,620.0000	5,093.0000	10.238	0	0	0
2011/04/15	R186 2012/02/02	9.00	Put	Bond Future	5,384.0000	4,916.0000	(8.692)	0	0	0
2011/04/15	R186 2012/02/02	9.05	Call	Bond Future	4,836.0000	5,323.0000	10.070	0	0	0
2011/04/15	R186 2012/02/02	9.05	Put	Bond Future	5,160.0000	4,706.0000	(8.798)	0	0	0
2011/04/15	R186 2012/02/02	8.95	Call	Bond Future	4,408.0000	4,869.0000	10.458	0	0	0
2011/04/15	R186 2012/02/02	8.95	Put	Bond Future	5,614.0000	5,135.0000	(8.532)	0	0	0
2011/04/15	R189 2011/05/05			Bond Future	208.7593	208.7638	0.002	0.0000	0.0000	0
2011/04/15	R189 2011/05/05	207.30	Call	Bond Future	1,459.0000	1,464.0000	0.343	0	0	0
2011/04/15	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R189 2011/05/05	207.35	Call	Bond Future	1,409.0000	1,414.0000	0.355	0	0	0
2011/04/15	R189 2011/05/05	207.35	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
2011/04/15	R189 2011/05/05	207.25	Call	Bond Future	1,509.0000	1,514.0000	0.331	0	0	0
2011/04/15	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R197 2011/05/05			Bond Future	231.6724	231.6857	0.006	0.0000	0.0000	0
2011/04/15	R197 2011/05/05	232.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R197 2011/05/05	232.00	Put	Bond Future	328.0000	314.0000	(4.268)	0	0	0
2011/04/15	R197 2011/05/05	232.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R197 2011/05/05	232.05	Put	Bond Future	378.0000	364.0000	(3.704)	0	0	0
2011/04/15	R197 2011/05/05	231.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R197 2011/05/05	231.95	Put	Bond Future	278.0000	264.0000	(5.036)	0	0	0
2011/04/15	R201 2011/05/05			Bond Future	7.3960	7.2930	(1.393)	0.0000	0.0000	484
2011/04/15	R201 2011/05/05	7.75	Call	Bond Future	1,154.0000	1,466.0000	27.036	0	0	0
2011/04/15	R201 2011/05/05	7.75	Put	Bond Future	27.0000	8.0000	(70.370)	0	0	0
2011/04/15	R201 2011/05/05	7.80	Call	Bond Future	1,302.0000	1,621.0000	24.501	0	0	0
2011/04/15	R201 2011/05/05	7.80	Put	Bond Future	17.0000	5.0000	(70.588)	0	0	0
2011/04/15	R201 2011/05/05	7.70	Call	Bond Future	1,009.0000	1,314.0000	30.228	0	0	0
2011/04/15	R201 2011/05/05	7.70	Put	Bond Future	40.0000	15.0000	(62.500)	0	0	0
2011/04/15	R201 2011/08/04			Bond Future	7.5360	7.4230	(1.499)	0.0000	0.0000	0
2011/04/15	R201 2011/08/04	7.25	Call	Bond Future	432.0000	552.0000	27.778	0	0	0
2011/04/15	R201 2011/08/04	7.25	Put	Bond Future	1,291.0000	1,073.0000	(16.886)	0	0	0
2011/04/15	R201 2011/08/04	7.30	Call	Bond Future	486.0000	616.0000	26.749	0	0	0
2011/04/15	R201 2011/08/04	7.30	Put	Bond Future	1,194.0000	986.0000	(17.420)	0	0	0
2011/04/15	R201 2011/08/04	7.20	Call	Bond Future	382.0000	493.0000	29.058	0	0	0
2011/04/15	R201 2011/08/04	7.20	Put	Bond Future	1,392.0000	1,165.0000	(16.307)	0	0	0
2011/04/15	R201 2011/11/03			Bond Future	7.6910	7.5690	(1.586)	0.0000	0.0000	45
2011/04/15	R201 2011/11/03	8.00	Call	Bond Future	1,602.0000	1,818.0000	13.483	0	0	0
2011/04/15	R201 2011/11/03	8.00	Put	Bond Future	749.0000	625.0000	(16.555)	0	0	0
2011/04/15	R201 2011/11/03	8.05	Call	Bond Future	1,691.0000	1,914.0000	13.187	0	0	0
2011/04/15	R201 2011/11/03	8.05	Put	Bond Future	700.0000	584.0000	(16.571)	0	0	0
2011/04/15	R201 2011/11/03	7.95	Call	Bond Future	1,514.0000	1,725.0000	13.937	0	0	0
2011/04/15	R201 2011/11/03	7.95	Put	Bond Future	798.0000	670.0000	(16.040)	0	0	0
2011/04/15	R201 2012/02/02			Bond Future	7.8710	7.7360	(1.715)	0.0000	0.0000	0
2011/04/15	R201 2012/02/02	8.25	Call	Bond Future	1,853.0000	2,073.0000	11.873	0	0	0
2011/04/15	R201 2012/02/02	8.25	Put	Bond Future	888.0000	762.0000	(14.189)	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
2011/04/15	R201 2012/02/02	8.30	Call	Bond Future	1,936.0000	2,161.0000	11.622	0	0	0
2011/04/15	R201 2012/02/02	8.30	Put	Bond Future	845.0000	723.0000	(14.438)	0	0	0
2011/04/15	R201 2012/02/02	8.20	Call	Bond Future	1,772.0000	1,987.0000	12.133	0	0	0
2011/04/15	R201 2012/02/02	8.20	Put	Bond Future	934.0000	802.0000	(14.133)	0	0	0
2011/04/15	R202 2011/05/05			Bond Future	0.3640	0.3640	0.000	0.0000	0.0000	10,539
2011/04/15	R202 2011/05/05	2.05	Call	Bond Future	41,628.0000	41,628.0000	0.000	0	0	0
2011/04/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R202 2011/05/05	2.10	Call	Bond Future	42,656.0000	42,656.0000	0.000	0	0	0
2011/04/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R202 2011/05/05	2.00	Call	Bond Future	40,590.0000	40,590.0000	0.000	0	0	0
2011/04/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R203 2011/05/05			Bond Future	8.3060	8.2140	(1.108)	8.4280	8.4280	516
2011/04/15	R203 2011/05/05	8.25	Call	Bond Future	422.0000	628.0000	48.815	0	0	0
2011/04/15	R203 2011/05/05	8.25	Put	Bond Future	694.0000	453.0000	(34.726)	0	0	0
2011/04/15	R203 2011/05/05	8.30	Call	Bond Future	534.0000	772.0000	44.569	0	0	0
2011/04/15	R203 2011/05/05	8.30	Put	Bond Future	563.0000	354.0000	(37.123)	0	0	0
2011/04/15	R203 2011/05/05	8.20	Call	Bond Future	327.0000	501.0000	53.211	0	0	0
2011/04/15	R203 2011/05/05	8.20	Put	Bond Future	843.0000	569.0000	(32.503)	0	0	0
2011/04/15	R203 2011/08/04			Bond Future	8.4360	8.3390	(1.150)	0.0000	0.0000	0
2011/04/15	R203 2011/08/04	8.00	Call	Bond Future	576.0000	707.0000	22.743	0	0	0
2011/04/15	R203 2011/08/04	8.00	Put	Bond Future	2,637.0000	2,314.0000	(12.249)	0	0	0
2011/04/15	R203 2011/08/04	8.05	Call	Bond Future	645.0000	788.0000	22.171	0	0	0
2011/04/15	R203 2011/08/04	8.05	Put	Bond Future	2,467.0000	2,156.0000	(12.606)	0	0	0
2011/04/15	R203 2011/08/04	7.95	Call	Bond Future	512.0000	633.0000	23.633	0	0	0
2011/04/15	R203 2011/08/04	7.95	Put	Bond Future	2,813.0000	2,480.0000	(11.838)	0	0	0
2011/04/15	R203 2011/11/03			Bond Future	8.5770	8.4740	(1.201)	0.0000	0.0000	1,633
2011/04/15	R203 2011/11/03	8.50	Call	Bond Future	1,731.0000	1,958.0000	13.114	0	0	0
2011/04/15	R203 2011/11/03	8.50	Put	Bond Future	2,077.0000	1,841.0000	(11.363)	0	0	0
2011/04/15	R203 2011/11/03	8.55	Call	Bond Future	1,843.0000	2,079.0000	12.805	0	0	0
2011/04/15	R203 2011/11/03	8.55	Put	Bond Future	1,964.0000	1,737.0000	(11.558)	0	0	0
2011/04/15	R203 2011/11/03	8.45	Call	Bond Future	1,622.0000	1,841.0000	13.502	0	0	0
2011/04/15	R203 2011/11/03	8.45	Put	Bond Future	2,194.0000	1,949.0000	(11.167)	0	0	0
2011/04/15	R203 2012/02/02			Bond Future	8.7310	8.6230	(1.237)	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
2011/04/15	R203 2012/02/02	8.75	Call	Bond Future	2,442.0000	2,686.0000	9.992	0	0	0
2011/04/15	R203 2012/02/02	8.75	Put	Bond Future	2,360.0000	2,138.0000	(9.407)	0	0	0
2011/04/15	R203 2012/02/02	8.80	Call	Bond Future	2,558.0000	2,808.0000	9.773	0	0	0
2011/04/15	R203 2012/02/02	8.80	Put	Bond Future	2,262.0000	2,046.0000	(9.549)	0	0	0
2011/04/15	R203 2012/02/02	8.70	Call	Bond Future	2,328.0000	2,566.0000	10.223	0	0	0
2011/04/15	R203 2012/02/02	8.70	Put	Bond Future	2,461.0000	2,234.0000	(9.224)	0	0	0
2011/04/15	R204 2011/05/05			Bond Future	8.4450	8.3530	(1.089)	0.0000	0.0000	100
2011/04/15	R204 2011/05/05	8.50	Call	Bond Future	801.0000	1,107.0000	38.202	0	0	0
2011/04/15	R204 2011/05/05	8.50	Put	Bond Future	502.0000	305.0000	(39.243)	0	0	0
2011/04/15	R204 2011/05/05	8.55	Call	Bond Future	966.0000	1,304.0000	34.990	0	0	0
2011/04/15	R204 2011/05/05	8.55	Put	Bond Future	396.0000	231.0000	(41.667)	0	0	0
2011/04/15	R204 2011/05/05	8.45	Call	Bond Future	653.0000	926.0000	41.807	0	0	0
2011/04/15	R204 2011/05/05	8.45	Put	Bond Future	626.0000	396.0000	(36.741)	0	0	0
2011/04/15	R204 2011/08/04			Bond Future	8.5670	8.4710	(1.121)	0.0000	0.0000	0
2011/04/15	R204 2011/08/04	8.00	Call	Bond Future	507.0000	627.0000	23.669	0	0	0
2011/04/15	R204 2011/08/04	8.00	Put	Bond Future	3,558.0000	3,170.0000	(10.905)	0	0	0
2011/04/15	R204 2011/08/04	8.05	Call	Bond Future	571.0000	702.0000	22.942	0	0	0
2011/04/15	R204 2011/08/04	8.05	Put	Bond Future	3,348.0000	2,971.0000	(11.260)	0	0	0
2011/04/15	R204 2011/08/04	7.95	Call	Bond Future	448.0000	557.0000	24.330	0	0	0
2011/04/15	R204 2011/08/04	7.95	Put	Bond Future	3,774.0000	3,374.0000	(10.599)	0	0	0
2011/04/15	R204 2011/11/03			Bond Future	8.6940	8.5930	(1.162)	0.0000	0.0000	2,034
2011/04/15	R204 2011/11/03	8.75	Call	Bond Future	2,400.0000	2,679.0000	11.625	0	0	0
2011/04/15	R204 2011/11/03	8.75	Put	Bond Future	2,115.0000	1,876.0000	(11.300)	0	0	0
2011/04/15	R204 2011/11/03	8.80	Call	Bond Future	2,539.0000	2,827.0000	11.343	0	0	0
2011/04/15	R204 2011/11/03	8.80	Put	Bond Future	2,000.0000	1,770.0000	(11.500)	0	0	0
2011/04/15	R204 2011/11/03	8.70	Call	Bond Future	2,266.0000	2,536.0000	11.915	0	0	0
2011/04/15	R204 2011/11/03	8.70	Put	Bond Future	2,235.0000	1,988.0000	(11.051)	0	0	0
2011/04/15	R204 2012/02/02			Bond Future	8.8290	8.7230	(1.201)	0.0000	0.0000	0
2011/04/15	R204 2012/02/02	9.00	Call	Bond Future	3,287.0000	3,584.0000	9.036	0	0	0
2011/04/15	R204 2012/02/02	9.00	Put	Bond Future	2,448.0000	2,219.0000	(9.355)	0	0	0
2011/04/15	R204 2012/02/02	9.05	Call	Bond Future	3,427.0000	3,732.0000	8.900	0	0	0
2011/04/15	R204 2012/02/02	9.05	Put	Bond Future	2,344.0000	2,124.0000	(9.386)	0	0	0
2011/04/15	R204 2012/02/02	8.95	Call	Bond Future	3,150.0000	3,440.0000	9.206	0	0	0
2011/04/15	R204 2012/02/02	8.95	Put	Bond Future	2,555.0000	2,320.0000	(9.198)	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
2011/04/15	R206 2011/05/05			Bond Future	7.0670	6.9580	(1.542)	0.0000	0.0000	0
2011/04/15	R206 2011/05/05	7.50	Call	Bond Future	1,050.0000	1,309.0000	24.667	0	0	0
2011/04/15	R206 2011/05/05	7.50	Put	Bond Future	8.0000	2.0000	(75.000)	0	0	0
2011/04/15	R206 2011/05/05	7.55	Call	Bond Future	1,167.0000	1,427.0000	22.279	0	0	0
2011/04/15	R206 2011/05/05	7.55	Put	Bond Future	5.0000	1.0000	(80.000)	0	0	0
2011/04/15	R206 2011/05/05	7.45	Call	Bond Future	936.0000	1,191.0000	27.244	0	0	0
2011/04/15	R206 2011/05/05	7.45	Put	Bond Future	13.0000	4.0000	(69.231)	0	0	0
2011/04/15	R206 2011/08/04			Bond Future	7.2160	7.0950	(1.677)	0.0000	0.0000	2,805
2011/04/15	R206 2011/08/04	7.00	Call	Bond Future	335.0000	440.0000	31.343	0	0	0
2011/04/15	R206 2011/08/04	7.00	Put	Bond Future	812.0000	650.0000	(19.951)	0	0	0
2011/04/15	R206 2011/08/04	7.05	Call	Bond Future	380.0000	494.0000	30.000	0	0	0
2011/04/15	R206 2011/08/04	7.05	Put	Bond Future	746.0000	593.0000	(20.509)	0	0	0
2011/04/15	R206 2011/08/04	6.95	Call	Bond Future	295.0000	392.0000	32.881	0	0	0
2011/04/15	R206 2011/08/04	6.95	Put	Bond Future	883.0000	713.0000	(19.253)	0	0	0
2011/04/15	R206 2011/11/03			Bond Future	7.3820	7.2460	(1.842)	0.0000	0.0000	0
2011/04/15	R206 2011/11/03	7.75	Call	Bond Future	1,192.0000	1,374.0000	15.268	0	0	0
2011/04/15	R206 2011/11/03	7.75	Put	Bond Future	463.0000	374.0000	(19.222)	0	0	0
2011/04/15	R206 2011/11/03	7.80	Call	Bond Future	1,259.0000	1,445.0000	14.774	0	0	0
2011/04/15	R206 2011/11/03	7.80	Put	Bond Future	432.0000	347.0000	(19.676)	0	0	0
2011/04/15	R206 2011/11/03	7.70	Call	Bond Future	1,127.0000	1,304.0000	15.705	0	0	0
2011/04/15	R206 2011/11/03	7.70	Put	Bond Future	497.0000	403.0000	(18.913)	0	0	0
2011/04/15	R206 2012/02/02			Bond Future	7.5900	7.4340	(2.055)	0.0000	0.0000	0
2011/04/15	R206 2012/02/02	8.00	Call	Bond Future	1,319.0000	1,497.0000	13.495	0	0	0
2011/04/15	R206 2012/02/02	8.00	Put	Bond Future	597.0000	498.0000	(16.583)	0	0	0
2011/04/15	R206 2012/02/02	8.05	Call	Bond Future	1,377.0000	1,559.0000	13.217	0	0	0
2011/04/15	R206 2012/02/02	8.05	Put	Bond Future	567.0000	473.0000	(16.578)	0	0	0
2011/04/15	R206 2012/02/02	7.95	Call	Bond Future	1,261.0000	1,436.0000	13.878	0	0	0
2011/04/15	R206 2012/02/02	7.95	Put	Bond Future	627.0000	525.0000	(16.268)	0	0	0
2011/04/15	R207 2011/05/05			Bond Future	8.5440	8.4520	(1.077)	0.0000	0.0000	1,020
2011/04/15	R207 2011/05/05	8.50	Call	Bond Future	551.0000	804.0000	45.917	0	0	0
2011/04/15	R207 2011/05/05	8.50	Put	Bond Future	804.0000	527.0000	(34.453)	0	0	0
2011/04/15	R207 2011/05/05	8.55	Call	Bond Future	688.0000	977.0000	42.006	0	0	0
2011/04/15	R207 2011/05/05	8.55	Put	Bond Future	654.0000	413.0000	(36.850)	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
2011/04/15	R207 2011/05/05	8.45	Call	Bond Future	433.0000	649.0000	49.885	0	0	0
2011/04/15	R207 2011/05/05	8.45	Put	Bond Future	975.0000	661.0000	(32.205)	0	0	0
2011/04/15	R207 2011/08/04			Bond Future	8.6590	8.5630	(1.109)	0.0000	0.0000	0
2011/04/15	R207 2011/08/04	8.25	Call	Bond Future	777.0000	944.0000	21.493	0	0	0
2011/04/15	R207 2011/08/04	8.25	Put	Bond Future	3,096.0000	2,725.0000	(11.983)	0	0	0
2011/04/15	R207 2011/08/04	8.30	Call	Bond Future	865.0000	1,045.0000	20.809	0	0	0
2011/04/15	R207 2011/08/04	8.30	Put	Bond Future	2,897.0000	2,539.0000	(12.358)	0	0	0
2011/04/15	R207 2011/08/04	8.20	Call	Bond Future	695.0000	849.0000	22.158	0	0	0
2011/04/15	R207 2011/08/04	8.20	Put	Bond Future	3,303.0000	2,919.0000	(11.626)	0	0	0
2011/04/15	R207 2011/11/03			Bond Future	8.7720	8.6720	(1.140)	0.0000	0.0000	600
2011/04/15	R207 2011/11/03	8.75	Call	Bond Future	2,341.0000	2,621.0000	11.961	0	0	0
2011/04/15	R207 2011/11/03	8.75	Put	Bond Future	2,461.0000	2,195.0000	(10.809)	0	0	0
2011/04/15	R207 2011/11/03	8.80	Call	Bond Future	2,481.0000	2,770.0000	11.649	0	0	0
2011/04/15	R207 2011/11/03	8.80	Put	Bond Future	2,329.0000	2,073.0000	(10.992)	0	0	0
2011/04/15	R207 2011/11/03	8.70	Call	Bond Future	2,206.0000	2,476.0000	12.239	0	0	0
2011/04/15	R207 2011/11/03	8.70	Put	Bond Future	2,598.0000	2,323.0000	(10.585)	0	0	0
2011/04/15	R207 2012/02/02			Bond Future	8.8950	8.7900	(1.180)	0.0000	0.0000	0
2011/04/15	R207 2012/02/02	9.00	Call	Bond Future	3,295.0000	3,602.0000	9.317	0	0	0
2011/04/15	R207 2012/02/02	9.00	Put	Bond Future	2,743.0000	2,494.0000	(9.078)	0	0	0
2011/04/15	R207 2012/02/02	9.05	Call	Bond Future	3,441.0000	3,755.0000	9.125	0	0	0
2011/04/15	R207 2012/02/02	9.05	Put	Bond Future	2,628.0000	2,386.0000	(9.209)	0	0	0
2011/04/15	R207 2012/02/02	8.95	Call	Bond Future	3,144.0000	3,443.0000	9.510	0	0	0
2011/04/15	R207 2012/02/02	8.95	Put	Bond Future	2,854.0000	2,597.0000	(9.005)	0	0	0
2011/04/15	R208 2011/05/05			Bond Future	8.5910	8.5090	(0.954)	0.0000	0.0000	190
2011/04/15	R208 2011/05/05	8.50	Call	Bond Future	470.0000	670.0000	42.553	0	0	0
2011/04/15	R208 2011/05/05	8.50	Put	Bond Future	1,023.0000	725.0000	(29.130)	0	0	0
2011/04/15	R208 2011/05/05	8.55	Call	Bond Future	596.0000	830.0000	39.262	0	0	0
2011/04/15	R208 2011/05/05	8.55	Put	Bond Future	845.0000	581.0000	(31.243)	0	0	0
2011/04/15	R208 2011/05/05	8.45	Call	Bond Future	363.0000	531.0000	46.281	0	0	0
2011/04/15	R208 2011/05/05	8.45	Put	Bond Future	1,222.0000	892.0000	(27.005)	0	0	0
2011/04/15	R208 2011/08/04			Bond Future	8.6930	8.6080	(0.978)	0.0000	0.0000	120
2011/04/15	R208 2011/08/04	8.25	Call	Bond Future	760.0000	906.0000	19.211	0	0	0
2011/04/15	R208 2011/08/04	8.25	Put	Bond Future	3,429.0000	3,071.0000	(10.440)	0	0	0
2011/04/15	R208 2011/08/04	8.30	Call	Bond Future	849.0000	1,007.0000	18.610	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
2011/04/15	R208 2011/08/04	8.30	Put	Bond Future	3,212.0000	2,865.0000	(10.803)	0	0	0
2011/04/15	R208 2011/08/04	8.20	Call	Bond Future	678.0000	812.0000	19.764	0	0	0
2011/04/15	R208 2011/08/04	8.20	Put	Bond Future	3,655.0000	3,285.0000	(10.123)	0	0	0
2011/04/15	R208 2011/11/03			Bond Future	8.7990	8.7110	(1.000)	0.0000	0.0000	5,899
2011/04/15	R208 2011/11/03	8.75	Call	Bond Future	2,369.0000	2,624.0000	10.764	0	0	0
2011/04/15	R208 2011/11/03	8.75	Put	Bond Future	2,652.0000	2,398.0000	(9.578)	0	0	0
2011/04/15	R208 2011/11/03	8.80	Call	Bond Future	2,515.0000	2,780.0000	10.537	0	0	0
2011/04/15	R208 2011/11/03	8.80	Put	Bond Future	2,509.0000	2,265.0000	(9.725)	0	0	0
2011/04/15	R208 2011/11/03	8.70	Call	Bond Future	2,228.0000	2,473.0000	10.996	0	0	0
2011/04/15	R208 2011/11/03	8.70	Put	Bond Future	2,802.0000	2,537.0000	(9.458)	0	0	0
2011/04/15	R208 2012/02/02			Bond Future	8.9100	8.8180	(1.033)	0.0000	0.0000	0
2011/04/15	R208 2012/02/02	9.00	Call	Bond Future	3,463.0000	3,746.0000	8.172	0	0	0
2011/04/15	R208 2012/02/02	9.00	Put	Bond Future	2,958.0000	2,721.0000	(8.012)	0	0	0
2011/04/15	R208 2012/02/02	9.05	Call	Bond Future	3,617.0000	3,907.0000	8.018	0	0	0
2011/04/15	R208 2012/02/02	9.05	Put	Bond Future	2,833.0000	2,604.0000	(8.083)	0	0	0
2011/04/15	R208 2012/02/02	8.95	Call	Bond Future	3,312.0000	3,588.0000	8.333	0	0	0
2011/04/15	R208 2012/02/02	8.95	Put	Bond Future	3,087.0000	2,843.0000	(7.904)	0	0	0
2011/04/15	R209 2011/05/05			Bond Future	8.8750	8.7890	(0.969)	0.0000	0.0000	21,100
2011/04/15	R209 2011/05/05	8.50	Call	Bond Future	118.0000	196.0000	66.102	0	0	0
2011/04/15	R209 2011/05/05	8.50	Put	Bond Future	3,153.0000	2,552.0000	(19.061)	0	0	0
2011/04/15	R209 2011/05/05	8.55	Call	Bond Future	167.0000	270.0000	61.677	0	0	0
2011/04/15	R209 2011/05/05	8.55	Put	Bond Future	2,786.0000	2,210.0000	(20.675)	0	0	0
2011/04/15	R209 2011/05/05	8.45	Call	Bond Future	81.0000	138.0000	70.370	0	0	0
2011/04/15	R209 2011/05/05	8.45	Put	Bond Future	3,536.0000	2,914.0000	(17.590)	0	0	0
2011/04/15	R209 2011/08/04			Bond Future	8.9480	8.8590	(0.995)	0.0000	0.0000	0
2011/04/15	R209 2011/08/04	8.50	Call	Bond Future	1,046.0000	1,252.0000	19.694	0	0	0
2011/04/15	R209 2011/08/04	8.50	Put	Bond Future	4,644.0000	4,157.0000	(10.487)	0	0	0
2011/04/15	R209 2011/08/04	8.55	Call	Bond Future	1,164.0000	1,387.0000	19.158	0	0	0
2011/04/15	R209 2011/08/04	8.55	Put	Bond Future	4,346.0000	3,876.0000	(10.815)	0	0	0
2011/04/15	R209 2011/08/04	8.45	Call	Bond Future	937.0000	1,127.0000	20.277	0	0	0
2011/04/15	R209 2011/08/04	8.45	Put	Bond Future	4,954.0000	4,451.0000	(10.153)	0	0	0
2011/04/15	R209 2011/08/04	10.10	Call	Bond Future	8,368.0000	9,002.0000	7.576	0	0	0
2011/04/15	R209 2011/08/04	10.10	Put	Bond Future	274.0000	216.0000	(21.168)	0	0	0
2011/04/15	R209 2011/11/03			Bond Future	9.0210	8.9290	(1.020)	0.0000	0.0000	1,118

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
2011/04/15	R209 2011/11/03	8.75	Call	Bond Future	2,446.0000	2,749.0000	12.388	0	0	0
2011/04/15	R209 2011/11/03	8.75	Put	Bond Future	4,560.0000	4,156.0000	(8.860)	0	0	0
2011/04/15	R209 2011/11/03	8.80	Call	Bond Future	2,610.0000	2,926.0000	12.107	0	0	0
2011/04/15	R209 2011/11/03	8.80	Put	Bond Future	4,326.0000	3,936.0000	(9.015)	0	0	0
2011/04/15	R209 2011/11/03	8.70	Call	Bond Future	2,291.0000	2,581.0000	12.658	0	0	0
2011/04/15	R209 2011/11/03	8.70	Put	Bond Future	4,805.0000	4,389.0000	(8.658)	0	0	0
2011/04/15	R209 2012/02/02			Bond Future	9.0950	9.0010	(1.034)	0.0000	0.0000	0
2011/04/15	R209 2012/02/02	9.00	Call	Bond Future	3,946.0000	4,305.0000	9.098	0	0	0
2011/04/15	R209 2012/02/02	9.00	Put	Bond Future	4,666.0000	4,313.0000	(7.565)	0	0	0
2011/04/15	R209 2012/02/02	9.05	Call	Bond Future	4,129.0000	4,499.0000	8.961	0	0	0
2011/04/15	R209 2012/02/02	9.05	Put	Bond Future	4,469.0000	4,126.0000	(7.675)	0	0	0
2011/04/15	R209 2012/02/02	8.95	Call	Bond Future	3,766.0000	4,115.0000	9.267	0	0	0
2011/04/15	R209 2012/02/02	8.95	Put	Bond Future	4,870.0000	4,506.0000	(7.474)	0	0	0
2011/04/15	R210 2011/05/05			Bond Future	125.6198	125.6272	0.006	0.0000	0.0000	278
2011/04/15	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R210 2011/05/05	126.00	Put	Bond Future	380.0000	373.0000	(1.842)	0	0	0
2011/04/15	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R210 2011/05/05	126.05	Put	Bond Future	430.0000	423.0000	(1.628)	0	0	0
2011/04/15	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R210 2011/05/05	125.95	Put	Bond Future	330.0000	323.0000	(2.121)	0	0	0
2011/04/15	R211 2011/05/05			Bond Future	1.6110	1.6110	0.000	0.0000	0.0000	539
2011/04/15	R211 2011/05/05	2.14	Call	Bond Future	2,914.0000	2,914.0000	0.000	0	0	0
2011/04/15	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R211 2011/05/05	2.19	Call	Bond Future	3,185.0000	3,185.0000	0.000	0	0	0
2011/04/15	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R211 2011/05/05	2.09	Call	Bond Future	2,643.0000	2,643.0000	0.000	0	0	0
2011/04/15	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R212 2011/05/05			Bond Future	2.4360	2.4150	(0.862)	0.0000	0.0000	2,532
2011/04/15	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R212 2011/05/05	2.25	Put	Bond Future	1,793.0000	1,593.0000	(11.154)	0	0	0
2011/04/15	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R212 2011/05/05	2.30	Put	Bond Future	1,308.0000	1,107.0000	(15.367)	0	0	0
2011/04/15	R212 2011/05/05	2.20	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
2011/04/15	R212 2011/05/05	2.20	Put	Bond Future	2,282.0000	2,081.0000	(8.808)	0	0	0
2011/04/15	R213 2011/05/05			Bond Future	8.9320	8.8450	(0.974)	0.0000	0.0000	0
2011/04/15	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/05/05	8.00	Put	Bond Future	7,944.0000	7,248.0000	(8.761)	0	0	0
2011/04/15	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/05/05	8.05	Put	Bond Future	7,489.0000	6,793.0000	(9.294)	0	0	0
2011/04/15	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/05/05	7.95	Put	Bond Future	8,402.0000	7,706.0000	(8.284)	0	0	0
2011/04/15	R213 2011/08/04			Bond Future	9.0120	8.9230	(0.988)	0.0000	0.0000	0
2011/04/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/08/04	8.00	Put	Bond Future	8,540.0000	7,839.0000	(8.208)	0	0	0
2011/04/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/08/04	8.05	Put	Bond Future	8,088.0000	7,386.0000	(8.680)	0	0	0
2011/04/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/08/04	7.95	Put	Bond Future	8,996.0000	8,295.0000	(7.792)	0	0	0
2011/04/15	R213 2011/11/03			Bond Future	9.0950	9.0040	(1.001)	0.0000	0.0000	0
2011/04/15	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/11/03	8.75	Put	Bond Future	2,727.0000	2,021.0000	(25.889)	0	0	0
2011/04/15	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/11/03	8.80	Put	Bond Future	2,323.0000	1,617.0000	(30.392)	0	0	0
2011/04/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2011/11/03	8.70	Put	Bond Future	3,134.0000	2,427.0000	(22.559)	0	0	0
2011/04/15	R213 2012/02/02			Bond Future	9.1830	9.0880	(1.035)	0.0000	0.0000	0
2011/04/15	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2012/02/02	9.00	Put	Bond Future	1,406.0000	681.0000	(51.565)	0	0	0
2011/04/15	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2012/02/02	9.05	Put	Bond Future	1,018.0000	293.0000	(71.218)	0	0	0
2011/04/15	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/15	R213 2012/02/02	8.95	Put	Bond Future	1,797.0000	1,072.0000	(40.345)	0	0	0
2011/04/15	TRT1 2011/05/05			Index Future	340.7410	342.5670	0.536	0.0000	0.0000	100
2011/04/15	TRT1 2011/08/04			Index Future	345.4490	347.3020	0.536	0.0000	0.0000	0

**Total**

**195623.00**