



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/05/2011

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
2011/05/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	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
2011/05/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	AL7T 2011/08/04			Index Future	385.7200	384.9850	(0.191)	0.0000	0.0000	30
2011/05/23	AL7T 2011/11/03			Index Future	391.5260	390.7810	(0.190)	0.0000	0.0000	0
2011/05/23	ALBI 2011/08/04			Index Future	354.6260	353.9020	(0.204)	0.0000	0.0000	1,019
2011/05/23	ALBI 2011/11/03			Index Future	359.9650	359.2300	(0.204)	0.0000	0.0000	0
2011/05/23	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	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
2011/05/23	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	CRD1 2011/08/04			Index Future	159.9140	159.7610	(0.096)	0.0000	0.0000	2
2011/05/23	CRD1 2011/11/03			Index Future	162.0580	161.9030	(0.096)	0.0000	0.0000	0
2011/05/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/23	GOVI 2011/08/04			GOVI	355.4690	354.7910	(0.191)	0.0000	0.0000	179
2011/05/23	GOVI 2011/08/04	348.00	Call	GOVI	74,690.0000	67,910.0000	(9.078)	0	0	0
2011/05/23	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/23	GOVI 2011/08/04	348.01	Call	GOVI	74,590.0000	67,810.0000	(9.090)	0	0	0
2011/05/23	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/23	GOVI 2011/08/04	347.99	Call	GOVI	74,790.0000	68,010.0000	(9.065)	0	0	0
2011/05/23	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/23	GOVI 2011/11/03			GOVI	360.8210	360.1320	(0.191)	0.0000	0.0000	0
2011/05/23	GOVI 2011/11/03	357.00	Call	GOVI	38,210.0000	31,320.0000	(18.032)	0	0	0
2011/05/23	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/23	GOVI 2011/11/03	357.01	Call	GOVI	38,110.0000	31,220.0000	(18.079)	0	0	0
2011/05/23	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/23	GOVI 2011/11/03	356.99	Call	GOVI	38,310.0000	31,420.0000	(17.985)	0	0	0
2011/05/23	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
2011/05/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/23	IGOV 2011/08/04			Index Future	154.5940	154.6540	0.039	0.0000	0.0000	977
2011/05/23	IGOV 2011/11/03			Index Future	156.9210	156.9820	0.039	0.0000	0.0000	0
2011/05/23	ILBI 2011/08/04			Index Future	411.7210	411.7210	0.000	0.0000	0.0000	0
2011/05/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/23	JBAF 2011/06/15			Jibar Tradeable Future	5.6000	5.5900	(0.179)	0.0000	0.0000	3,890
2011/05/23	JBAF 2011/07/20			Jibar Tradeable Future	5.6100	5.6300	0.357	0.0000	0.0000	4,000
2011/05/23	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6600	0.177	0.0000	0.0000	0
2011/05/23	JBAF 2011/09/21			Jibar Tradeable Future	5.7100	5.7700	1.051	0.0000	0.0000	14,200
2011/05/23	JBAF 2011/10/19			Jibar Tradeable Future	5.8400	5.8500	0.171	0.0000	0.0000	0
2011/05/23	JBAF 2011/11/16			Jibar Tradeable Future	6.0300	6.0300	0.000	0.0000	0.0000	0
2011/05/23	JBAF 2011/12/21			Jibar Tradeable Future	6.1300	6.1400	0.163	0.0000	0.0000	5,591
2011/05/23	JBAF 2012/03/20			Jibar Tradeable Future	6.5200	6.5100	(0.153)	0.0000	0.0000	1,090
2011/05/23	JBAF 2012/06/20			Jibar Tradeable Future	6.8600	6.8900	0.437	0.0000	0.0000	2,890
2011/05/23	JBAF 2012/09/19			Jibar Tradeable Future	7.1900	7.2300	0.556	0.0000	0.0000	44,710
2011/05/23	JBAF 2012/12/19			Jibar Tradeable Future	7.5300	7.5700	0.531	0.0000	0.0000	490
2011/05/23	JBAF 2013/03/20			Jibar Tradeable Future	7.8000	7.8400	0.513	0.0000	0.0000	290
2011/05/23	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/23	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	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
2011/05/23	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/23	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/23	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/23	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/23	OTH1 2011/08/04			Index Future	349.6990	348.7260	(0.278)	0.0000	0.0000	3
2011/05/23	OTH1 2011/11/03			Index Future	354.9630	353.9760	(0.278)	0.0000	0.0000	0
2011/05/23	R157 2011/08/04			Bond Future	7.6520	7.6830	0.405	0.0000	0.0000	6,655
2011/05/23	R157 2011/08/04	7.50	Call	Bond Future	582.0000	520.0000	(10.653)	0	0	1,000
2011/05/23	R157 2011/08/04	7.50	Put	Bond Future	1,175.0000	1,234.0000	5.021	0	0	0
2011/05/23	R157 2011/08/04	7.55	Call	Bond Future	664.0000	597.0000	(10.090)	0	0	0
2011/05/23	R157 2011/08/04	7.55	Put	Bond Future	1,062.0000	1,115.0000	4.991	0	0	0
2011/05/23	R157 2011/08/04	7.45	Call	Bond Future	507.0000	450.0000	(11.243)	0	0	0
2011/05/23	R157 2011/08/04	7.45	Put	Bond Future	1,297.0000	1,360.0000	4.857	0	0	0
2011/05/23	R157 2011/08/04	7.20	Put	Bond Future	2,006.0000	2,092.0000	4.287	0	0	0
2011/05/23	R157 2011/08/04	7.20	Call	Bond Future	230.0000	196.0000	(14.783)	0	0	1,320
2011/05/23	R157 2011/08/04	7.60	Put	Bond Future	956.0000	1,004.0000	5.021	0	0	0
2011/05/23	R157 2011/08/04	7.60	Call	Bond Future	753.0000	681.0000	(9.562)	0	0	440
2011/05/23	R157 2011/08/04	7.80	Call	Bond Future	1,177.0000	1,088.0000	(7.562)	0	0	0
2011/05/23	R157 2011/08/04	7.80	Put	Bond Future	603.0000	634.0000	5.141	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
2011/05/23	R157 2011/08/04	8.20	Call	Bond Future	2,309.0000	2,198.0000	(4.807)	0	0	0
2011/05/23	R157 2011/08/04	8.20	Put	Bond Future	200.0000	210.0000	5.000	0	0	1,320
2011/05/23	R157 2011/11/03			Bond Future	7.7770	7.8110	0.437	0.0000	0.0000	3,358
2011/05/23	R157 2011/11/03	8.25	Call	Bond Future	2,278.0000	2,181.0000	(4.258)	0	0	0
2011/05/23	R157 2011/11/03	8.25	Put	Bond Future	566.0000	593.0000	4.770	0	0	0
2011/05/23	R157 2011/11/03	8.30	Call	Bond Future	2,411.0000	2,311.0000	(4.148)	0	0	0
2011/05/23	R157 2011/11/03	8.30	Put	Bond Future	520.0000	544.0000	4.615	0	0	0
2011/05/23	R157 2011/11/03	8.20	Call	Bond Future	2,149.0000	2,054.0000	(4.421)	0	0	0
2011/05/23	R157 2011/11/03	8.20	Put	Bond Future	616.0000	646.0000	4.870	0	0	0
2011/05/23	R157 2012/02/02			Bond Future	7.9180	7.9540	0.455	0.0000	0.0000	0
2011/05/23	R157 2012/02/02	8.50	Call	Bond Future	2,736.0000	2,643.0000	(3.399)	0	0	0
2011/05/23	R157 2012/02/02	8.50	Put	Bond Future	773.0000	802.0000	3.752	0	0	0
2011/05/23	R157 2012/02/02	8.55	Call	Bond Future	2,857.0000	2,762.0000	(3.325)	0	0	0
2011/05/23	R157 2012/02/02	8.55	Put	Bond Future	727.0000	755.0000	3.851	0	0	0
2011/05/23	R157 2012/02/02	8.45	Call	Bond Future	2,616.0000	2,525.0000	(3.479)	0	0	0
2011/05/23	R157 2012/02/02	8.45	Put	Bond Future	820.0000	851.0000	3.780	0	0	0
2011/05/23	R157 2012/05/03			Bond Future	8.0760	8.1160	0.495	0.0000	0.0000	0
2011/05/23	R157 2012/05/03	8.25	Call	Bond Future	2,005.0000	1,928.0000	(3.840)	0	0	0
2011/05/23	R157 2012/05/03	8.25	Put	Bond Future	1,455.0000	1,505.0000	3.436	0	0	0
2011/05/23	R157 2012/05/03	8.30	Call	Bond Future	2,099.0000	2,020.0000	(3.764)	0	0	0
2011/05/23	R157 2012/05/03	8.30	Put	Bond Future	1,392.0000	1,439.0000	3.376	0	0	0
2011/05/23	R157 2012/05/03	8.20	Call	Bond Future	1,914.0000	1,838.0000	(3.971)	0	0	0
2011/05/23	R157 2012/05/03	8.20	Put	Bond Future	1,522.0000	1,573.0000	3.351	0	0	0
2011/05/23	R186 2011/08/04			Bond Future	8.5300	8.5860	0.657	0.0000	0.0000	21,627
2011/05/23	R186 2011/08/04	8.25	Call	Bond Future	1,221.0000	1,015.0000	(16.871)	0	0	0
2011/05/23	R186 2011/08/04	8.25	Put	Bond Future	3,923.0000	4,247.0000	8.259	0	0	0
2011/05/23	R186 2011/08/04	8.30	Call	Bond Future	1,387.0000	1,163.0000	(16.150)	0	0	0
2011/05/23	R186 2011/08/04	8.30	Put	Bond Future	3,600.0000	3,906.0000	8.500	0	0	0
2011/05/23	R186 2011/08/04	8.20	Call	Bond Future	1,070.0000	882.0000	(17.570)	0	0	0
2011/05/23	R186 2011/08/04	8.20	Put	Bond Future	4,264.0000	4,606.0000	8.021	0	0	0
2011/05/23	R186 2011/08/04	8.35	Put	Bond Future	3,295.0000	3,583.0000	8.741	0	0	0
2011/05/23	R186 2011/08/04	8.35	Call	Bond Future	1,568.0000	1,326.0000	(15.434)	0	0	600
2011/05/23	R186 2011/08/04	8.70	Put	Bond Future	1,630.0000	1,796.0000	10.184	0	0	0
2011/05/23	R186 2011/08/04	8.70	Call	Bond Future	3,227.0000	2,864.0000	(11.249)	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
2011/05/23	R186 2011/08/04	8.95	Call	Bond Future	4,794.0000	4,363.0000	(8.990)	0	0	0
2011/05/23	R186 2011/08/04	8.95	Put	Bond Future	905.0000	1,004.0000	10.939	0	0	200
2011/05/23	R186 2011/08/04	9.70	Call	Bond Future	10,481.0000	9,962.0000	(4.952)	0	0	0
2011/05/23	R186 2011/08/04	9.70	Put	Bond Future	106.0000	117.0000	10.377	0	0	600
2011/05/23	R186 2011/11/03			Bond Future	8.6040	8.6610	0.662	0.0000	0.0000	13,789
2011/05/23	R186 2011/11/03	9.00	Call	Bond Future	5,656.0000	5,276.0000	(6.719)	0	0	0
2011/05/23	R186 2011/11/03	9.00	Put	Bond Future	2,048.0000	2,198.0000	7.324	0	0	0
2011/05/23	R186 2011/11/03	9.05	Call	Bond Future	5,957.0000	5,568.0000	(6.530)	0	0	0
2011/05/23	R186 2011/11/03	9.05	Put	Bond Future	1,905.0000	2,046.0000	7.402	0	0	0
2011/05/23	R186 2011/11/03	8.95	Call	Bond Future	5,362.0000	4,991.0000	(6.919)	0	0	0
2011/05/23	R186 2011/11/03	8.95	Put	Bond Future	2,201.0000	2,359.0000	7.179	0	0	0
2011/05/23	R186 2011/11/03	8.75	Put	Bond Future	2,903.0000	3,103.0000	6.889	0	0	0
2011/05/23	R186 2011/11/03	8.75	Call	Bond Future	4,253.0000	3,923.0000	(7.759)	0	0	5,600
2011/05/23	R186 2012/02/02			Bond Future	8.6790	8.7380	0.680	0.0000	0.0000	2,500
2011/05/23	R186 2012/02/02	9.00	Call	Bond Future	6,117.0000	5,762.0000	(5.803)	0	0	0
2011/05/23	R186 2012/02/02	9.00	Put	Bond Future	3,232.0000	3,415.0000	5.662	0	0	0
2011/05/23	R186 2012/02/02	9.05	Call	Bond Future	6,391.0000	6,029.0000	(5.664)	0	0	0
2011/05/23	R186 2012/02/02	9.05	Put	Bond Future	3,066.0000	3,242.0000	5.740	0	0	0
2011/05/23	R186 2012/02/02	8.95	Call	Bond Future	5,850.0000	5,504.0000	(5.915)	0	0	0
2011/05/23	R186 2012/02/02	8.95	Put	Bond Future	3,407.0000	3,600.0000	5.665	0	0	0
2011/05/23	R186 2012/05/03			Bond Future	8.7580	8.8190	0.697	0.0000	0.0000	0
2011/05/23	R186 2012/05/03	9.00	Call	Bond Future	6,280.0000	5,942.0000	(5.382)	0	0	0
2011/05/23	R186 2012/05/03	9.00	Put	Bond Future	4,135.0000	4,343.0000	5.030	0	0	0
2011/05/23	R186 2012/05/03	9.05	Call	Bond Future	6,545.0000	6,200.0000	(5.271)	0	0	0
2011/05/23	R186 2012/05/03	9.05	Put	Bond Future	3,964.0000	4,165.0000	5.071	0	0	0
2011/05/23	R186 2012/05/03	8.95	Call	Bond Future	6,025.0000	5,694.0000	(5.494)	0	0	0
2011/05/23	R186 2012/05/03	8.95	Put	Bond Future	4,318.0000	4,534.0000	5.002	0	0	0
2011/05/23	R189 2011/08/04			Bond Future	212.5780	212.5985	0.010	0.0000	0.0000	0
2011/05/23	R189 2011/08/04	212.00	Call	Bond Future	578.0000	599.0000	3.633	0	0	0
2011/05/23	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R189 2011/08/04	212.05	Call	Bond Future	528.0000	549.0000	3.977	0	0	0
2011/05/23	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R189 2011/08/04	211.95	Call	Bond Future	628.0000	649.0000	3.344	0	0	0
2011/05/23	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
2011/05/23	R197 2011/08/04			Bond Future	233.3888	233.4203	0.013	0.0000	0.0000	0
2011/05/23	R197 2011/08/04	231.50	Call	Bond Future	1,889.0000	1,920.0000	1.641	0	0	0
2011/05/23	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R197 2011/08/04	231.55	Call	Bond Future	1,839.0000	1,870.0000	1.686	0	0	0
2011/05/23	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R197 2011/08/04	231.45	Call	Bond Future	1,939.0000	1,970.0000	1.599	0	0	0
2011/05/23	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R201 2011/08/04			Bond Future	7.2320	7.2630	0.429	0.0000	0.0000	170
2011/05/23	R201 2011/08/04	7.25	Call	Bond Future	642.0000	582.0000	(9.346)	0	0	0
2011/05/23	R201 2011/08/04	7.25	Put	Bond Future	588.0000	621.0000	5.612	0	0	0
2011/05/23	R201 2011/08/04	7.30	Call	Bond Future	724.0000	661.0000	(8.702)	0	0	0
2011/05/23	R201 2011/08/04	7.30	Put	Bond Future	519.0000	549.0000	5.780	0	0	0
2011/05/23	R201 2011/08/04	7.20	Call	Bond Future	565.0000	510.0000	(9.735)	0	0	0
2011/05/23	R201 2011/08/04	7.20	Put	Bond Future	662.0000	700.0000	5.740	0	0	0
2011/05/23	R201 2011/11/03			Bond Future	7.3350	7.3690	0.464	0.0000	0.0000	695
2011/05/23	R201 2011/11/03	8.00	Call	Bond Future	2,110.0000	2,029.0000	(3.839)	0	0	0
2011/05/23	R201 2011/11/03	8.00	Put	Bond Future	262.0000	277.0000	5.725	0	0	0
2011/05/23	R201 2011/11/03	8.05	Call	Bond Future	2,223.0000	2,140.0000	(3.734)	0	0	0
2011/05/23	R201 2011/11/03	8.05	Put	Bond Future	238.0000	250.0000	5.042	0	0	0
2011/05/23	R201 2011/11/03	7.95	Call	Bond Future	2,000.0000	1,920.0000	(4.000)	0	0	0
2011/05/23	R201 2011/11/03	7.95	Put	Bond Future	290.0000	305.0000	5.172	0	0	0
2011/05/23	R201 2012/02/02			Bond Future	7.4470	7.4850	0.510	0.0000	0.0000	0
2011/05/23	R201 2012/02/02	8.25	Call	Bond Future	2,501.0000	2,421.0000	(3.199)	0	0	0
2011/05/23	R201 2012/02/02	8.25	Put	Bond Future	443.0000	462.0000	4.289	0	0	0
2011/05/23	R201 2012/02/02	8.30	Call	Bond Future	2,600.0000	2,519.0000	(3.115)	0	0	0
2011/05/23	R201 2012/02/02	8.30	Put	Bond Future	416.0000	433.0000	4.087	0	0	0
2011/05/23	R201 2012/02/02	8.20	Call	Bond Future	2,403.0000	2,324.0000	(3.288)	0	0	0
2011/05/23	R201 2012/02/02	8.20	Put	Bond Future	472.0000	491.0000	4.025	0	0	0
2011/05/23	R201 2012/05/03			Bond Future	7.5840	7.6260	0.554	0.0000	0.0000	0
2011/05/23	R201 2012/05/03	7.75	Call	Bond Future	1,445.0000	1,385.0000	(4.152)	0	0	0
2011/05/23	R201 2012/05/03	7.75	Put	Bond Future	1,051.0000	1,091.0000	3.806	0	0	0
2011/05/23	R201 2012/05/03	7.80	Call	Bond Future	1,519.0000	1,458.0000	(4.016)	0	0	0
2011/05/23	R201 2012/05/03	7.80	Put	Bond Future	1,007.0000	1,046.0000	3.873	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
2011/05/23	R201 2012/05/03	7.70	Call	Bond Future	1,374.0000	1,315.0000	(4.294)	0	0	0
2011/05/23	R201 2012/05/03	7.70	Put	Bond Future	1,099.0000	1,139.0000	3.640	0	0	0
2011/05/23	R202 2011/08/04			Bond Future	0.1510	0.1590	5.298	0.0000	0.0000	10,128
2011/05/23	R202 2011/08/04	1.00	Call	Bond Future	23,485.0000	23,244.0000	(1.026)	0	0	0
2011/05/23	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R202 2011/08/04	1.05	Call	Bond Future	24,744.0000	24,503.0000	(0.974)	0	0	0
2011/05/23	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R202 2011/08/04	0.95	Call	Bond Future	22,213.0000	21,971.0000	(1.089)	0	0	0
2011/05/23	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R202 2011/11/03			Bond Future	0.0670	0.0750	11.940	0.0000	0.0000	400
2011/05/23	R202 2011/11/03	0.50	Call	Bond Future	12,538.0000	12,296.0000	(1.930)	0	0	0
2011/05/23	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R202 2011/11/03	0.55	Call	Bond Future	13,915.0000	13,673.0000	(1.739)	0	0	0
2011/05/23	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R202 2011/11/03	0.45	Call	Bond Future	11,146.0000	10,904.0000	(2.171)	0	0	0
2011/05/23	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R203 2011/08/04			Bond Future	8.1620	8.1920	0.368	0.0000	0.0000	824
2011/05/23	R203 2011/08/04	8.00	Call	Bond Future	729.0000	654.0000	(10.288)	0	0	0
2011/05/23	R203 2011/08/04	8.00	Put	Bond Future	1,501.0000	1,568.0000	4.464	0	0	0
2011/05/23	R203 2011/08/04	8.05	Call	Bond Future	828.0000	748.0000	(9.662)	0	0	0
2011/05/23	R203 2011/08/04	8.05	Put	Bond Future	1,361.0000	1,423.0000	4.555	0	0	0
2011/05/23	R203 2011/08/04	7.95	Call	Bond Future	638.0000	569.0000	(10.815)	0	0	0
2011/05/23	R203 2011/08/04	7.95	Put	Bond Future	1,650.0000	1,723.0000	4.424	0	0	0
2011/05/23	R203 2011/11/03			Bond Future	8.2730	8.3040	0.375	0.0000	0.0000	1,630
2011/05/23	R203 2011/11/03	8.50	Call	Bond Future	2,195.0000	2,096.0000	(4.510)	0	0	0
2011/05/23	R203 2011/11/03	8.50	Put	Bond Future	1,165.0000	1,208.0000	3.691	0	0	0
2011/05/23	R203 2011/11/03	8.55	Call	Bond Future	2,337.0000	2,235.0000	(4.365)	0	0	0
2011/05/23	R203 2011/11/03	8.55	Put	Bond Future	1,082.0000	1,122.0000	3.697	0	0	0
2011/05/23	R203 2011/11/03	8.45	Call	Bond Future	2,058.0000	1,962.0000	(4.665)	0	0	0
2011/05/23	R203 2011/11/03	8.45	Put	Bond Future	1,254.0000	1,299.0000	3.589	0	0	0
2011/05/23	R203 2012/02/02			Bond Future	8.3920	8.4260	0.405	0.0000	0.0000	0
2011/05/23	R203 2012/02/02	8.75	Call	Bond Future	3,044.0000	2,940.0000	(3.417)	0	0	0
2011/05/23	R203 2012/02/02	8.75	Put	Bond Future	1,490.0000	1,535.0000	3.020	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
2011/05/23	R203 2012/02/02	8.80	Call	Bond Future	3,183.0000	3,077.0000	(3.330)	0	0	0
2011/05/23	R203 2012/02/02	8.80	Put	Bond Future	1,415.0000	1,458.0000	3.039	0	0	0
2011/05/23	R203 2012/02/02	8.70	Call	Bond Future	2,908.0000	2,806.0000	(3.508)	0	0	0
2011/05/23	R203 2012/02/02	8.70	Put	Bond Future	1,570.0000	1,616.0000	2.930	0	0	0
2011/05/23	R203 2012/05/03			Bond Future	8.5210	8.5560	0.411	0.0000	0.0000	0
2011/05/23	R203 2012/05/03	8.75	Call	Bond Future	2,839.0000	2,745.0000	(3.311)	0	0	0
2011/05/23	R203 2012/05/03	8.75	Put	Bond Future	1,883.0000	1,936.0000	2.815	0	0	0
2011/05/23	R203 2012/05/03	8.80	Call	Bond Future	2,970.0000	2,874.0000	(3.232)	0	0	0
2011/05/23	R203 2012/05/03	8.80	Put	Bond Future	1,807.0000	1,858.0000	2.822	0	0	0
2011/05/23	R203 2012/05/03	8.70	Call	Bond Future	2,713.0000	2,621.0000	(3.391)	0	0	0
2011/05/23	R203 2012/05/03	8.70	Put	Bond Future	1,965.0000	2,020.0000	2.799	0	0	0
2011/05/23	R204 2011/08/04			Bond Future	8.2920	8.3220	0.362	0.0000	0.0000	0
2011/05/23	R204 2011/08/04	8.00	Call	Bond Future	603.0000	534.0000	(11.443)	0	0	0
2011/05/23	R204 2011/08/04	8.00	Put	Bond Future	2,189.0000	2,281.0000	4.203	0	0	0
2011/05/23	R204 2011/08/04	8.05	Call	Bond Future	693.0000	617.0000	(10.967)	0	0	0
2011/05/23	R204 2011/08/04	8.05	Put	Bond Future	2,005.0000	2,090.0000	4.239	0	0	0
2011/05/23	R204 2011/08/04	7.95	Call	Bond Future	523.0000	459.0000	(12.237)	0	0	0
2011/05/23	R204 2011/08/04	7.95	Put	Bond Future	2,384.0000	2,481.0000	4.069	0	0	0
2011/05/23	R204 2011/11/03			Bond Future	8.3920	8.4240	0.381	0.0000	0.0000	2,133
2011/05/23	R204 2011/11/03	8.75	Call	Bond Future	2,987.0000	2,862.0000	(4.185)	0	0	0
2011/05/23	R204 2011/11/03	8.75	Put	Bond Future	1,143.0000	1,185.0000	3.675	0	0	0
2011/05/23	R204 2011/11/03	8.80	Call	Bond Future	3,158.0000	3,031.0000	(4.022)	0	0	0
2011/05/23	R204 2011/11/03	8.80	Put	Bond Future	1,060.0000	1,100.0000	3.774	0	0	0
2011/05/23	R204 2011/11/03	8.70	Call	Bond Future	2,819.0000	2,697.0000	(4.328)	0	0	0
2011/05/23	R204 2011/11/03	8.70	Put	Bond Future	1,230.0000	1,275.0000	3.659	0	0	0
2011/05/23	R204 2012/02/02			Bond Future	8.4970	8.5300	0.388	0.0000	0.0000	0
2011/05/23	R204 2012/02/02	9.00	Call	Bond Future	3,862.0000	3,738.0000	(3.211)	0	0	0
2011/05/23	R204 2012/02/02	9.00	Put	Bond Future	1,366.0000	1,408.0000	3.075	0	0	0
2011/05/23	R204 2012/02/02	9.05	Call	Bond Future	4,031.0000	3,905.0000	(3.126)	0	0	0
2011/05/23	R204 2012/02/02	9.05	Put	Bond Future	1,291.0000	1,331.0000	3.098	0	0	0
2011/05/23	R204 2012/02/02	8.95	Call	Bond Future	3,697.0000	3,575.0000	(3.300)	0	0	0
2011/05/23	R204 2012/02/02	8.95	Put	Bond Future	1,445.0000	1,490.0000	3.114	0	0	0
2011/05/23	R204 2012/05/03			Bond Future	8.6110	8.6460	0.406	0.0000	0.0000	0
2011/05/23	R204 2012/05/03	8.75	Call	Bond Future	3,071.0000	2,966.0000	(3.419)	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
2011/05/23	R204 2012/05/03	8.75	Put	Bond Future	2,396.0000	2,462.0000	2.755	0	0	0
2011/05/23	R204 2012/05/03	8.80	Call	Bond Future	3,216.0000	3,108.0000	(3.358)	0	0	0
2011/05/23	R204 2012/05/03	8.80	Put	Bond Future	2,300.0000	2,363.0000	2.739	0	0	0
2011/05/23	R204 2012/05/03	8.70	Call	Bond Future	2,932.0000	2,830.0000	(3.479)	0	0	0
2011/05/23	R204 2012/05/03	8.70	Put	Bond Future	2,499.0000	2,568.0000	2.761	0	0	0
2011/05/23	R206 2011/08/04			Bond Future	7.0060	7.0260	0.285	0.0000	0.0000	9,866
2011/05/23	R206 2011/08/04	7.00	Call	Bond Future	410.0000	380.0000	(7.317)	0	0	0
2011/05/23	R206 2011/08/04	7.00	Put	Bond Future	423.0000	438.0000	3.546	0	0	0
2011/05/23	R206 2011/08/04	7.05	Call	Bond Future	468.0000	436.0000	(6.838)	0	0	0
2011/05/23	R206 2011/08/04	7.05	Put	Bond Future	371.0000	383.0000	3.235	0	0	0
2011/05/23	R206 2011/08/04	6.95	Call	Bond Future	354.0000	326.0000	(7.910)	0	0	0
2011/05/23	R206 2011/08/04	6.95	Put	Bond Future	478.0000	494.0000	3.347	0	0	0
2011/05/23	R206 2011/11/03			Bond Future	7.1110	7.1350	0.338	0.0000	0.0000	0
2011/05/23	R206 2011/11/03	7.75	Call	Bond Future	1,471.0000	1,429.0000	(2.855)	0	0	0
2011/05/23	R206 2011/11/03	7.75	Put	Bond Future	201.0000	207.0000	2.985	0	0	0
2011/05/23	R206 2011/11/03	7.80	Call	Bond Future	1,552.0000	1,509.0000	(2.771)	0	0	0
2011/05/23	R206 2011/11/03	7.80	Put	Bond Future	184.0000	189.0000	2.717	0	0	0
2011/05/23	R206 2011/11/03	7.70	Call	Bond Future	1,393.0000	1,351.0000	(3.015)	0	0	0
2011/05/23	R206 2011/11/03	7.70	Put	Bond Future	222.0000	228.0000	2.703	0	0	0
2011/05/23	R206 2012/02/02			Bond Future	7.2370	7.2650	0.387	0.0000	0.0000	0
2011/05/23	R206 2012/02/02	8.00	Call	Bond Future	1,652.0000	1,611.0000	(2.482)	0	0	0
2011/05/23	R206 2012/02/02	8.00	Put	Bond Future	303.0000	312.0000	2.970	0	0	0
2011/05/23	R206 2012/02/02	8.05	Call	Bond Future	1,721.0000	1,679.0000	(2.440)	0	0	0
2011/05/23	R206 2012/02/02	8.05	Put	Bond Future	284.0000	292.0000	2.817	0	0	0
2011/05/23	R206 2012/02/02	7.95	Call	Bond Future	1,585.0000	1,544.0000	(2.587)	0	0	0
2011/05/23	R206 2012/02/02	7.95	Put	Bond Future	324.0000	332.0000	2.469	0	0	0
2011/05/23	R206 2012/05/03			Bond Future	7.4120	7.4430	0.418	0.0000	0.0000	0
2011/05/23	R206 2012/05/03	7.50	Call	Bond Future	869.0000	841.0000	(3.222)	0	0	0
2011/05/23	R206 2012/05/03	7.50	Put	Bond Future	732.0000	752.0000	2.732	0	0	0
2011/05/23	R206 2012/05/03	7.55	Call	Bond Future	916.0000	887.0000	(3.166)	0	0	0
2011/05/23	R206 2012/05/03	7.55	Put	Bond Future	701.0000	720.0000	2.710	0	0	0
2011/05/23	R206 2012/05/03	7.45	Call	Bond Future	824.0000	796.0000	(3.398)	0	0	0
2011/05/23	R206 2012/05/03	7.45	Put	Bond Future	765.0000	785.0000	2.614	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
2011/05/23	R207 2011/08/04			Bond Future	8.3820	8.4220	0.477	0.0000	0.0000	5,725
2011/05/23	R207 2011/08/04	8.25	Call	Bond Future	964.0000	847.0000	(12.137)	0	0	0
2011/05/23	R207 2011/08/04	8.25	Put	Bond Future	1,721.0000	1,831.0000	6.392	0	0	0
2011/05/23	R207 2011/08/04	8.30	Call	Bond Future	1,088.0000	964.0000	(11.397)	0	0	0
2011/05/23	R207 2011/08/04	8.30	Put	Bond Future	1,557.0000	1,661.0000	6.680	0	0	0
2011/05/23	R207 2011/08/04	8.20	Call	Bond Future	849.0000	741.0000	(12.721)	0	0	0
2011/05/23	R207 2011/08/04	8.20	Put	Bond Future	1,894.0000	2,014.0000	6.336	0	0	0
2011/05/23	R207 2011/11/03			Bond Future	8.4730	8.5150	0.496	0.0000	0.0000	600
2011/05/23	R207 2011/11/03	8.75	Call	Bond Future	2,828.0000	2,666.0000	(5.728)	0	0	0
2011/05/23	R207 2011/11/03	8.75	Put	Bond Future	1,305.0000	1,376.0000	5.441	0	0	0
2011/05/23	R207 2011/11/03	8.80	Call	Bond Future	3,004.0000	2,837.0000	(5.559)	0	0	0
2011/05/23	R207 2011/11/03	8.80	Put	Bond Future	1,210.0000	1,276.0000	5.455	0	0	0
2011/05/23	R207 2011/11/03	8.70	Call	Bond Future	2,658.0000	2,501.0000	(5.907)	0	0	0
2011/05/23	R207 2011/11/03	8.70	Put	Bond Future	1,408.0000	1,484.0000	5.398	0	0	0
2011/05/23	R207 2012/02/02			Bond Future	8.5680	8.6130	0.525	0.0000	0.0000	0
2011/05/23	R207 2012/02/02	9.00	Call	Bond Future	3,971.0000	3,801.0000	(4.281)	0	0	0
2011/05/23	R207 2012/02/02	9.00	Put	Bond Future	1,673.0000	1,746.0000	4.363	0	0	0
2011/05/23	R207 2012/02/02	9.05	Call	Bond Future	4,145.0000	3,971.0000	(4.198)	0	0	0
2011/05/23	R207 2012/02/02	9.05	Put	Bond Future	1,586.0000	1,655.0000	4.351	0	0	0
2011/05/23	R207 2012/02/02	8.95	Call	Bond Future	3,801.0000	3,634.0000	(4.394)	0	0	0
2011/05/23	R207 2012/02/02	8.95	Put	Bond Future	1,765.0000	1,841.0000	4.306	0	0	0
2011/05/23	R207 2012/05/03			Bond Future	8.6740	8.7200	0.530	0.0000	0.0000	0
2011/05/23	R207 2012/05/03	8.75	Call	Bond Future	3,142.0000	3,001.0000	(4.488)	0	0	0
2011/05/23	R207 2012/05/03	8.75	Put	Bond Future	2,744.0000	2,844.0000	3.644	0	0	0
2011/05/23	R207 2012/05/03	8.80	Call	Bond Future	3,292.0000	3,148.0000	(4.374)	0	0	0
2011/05/23	R207 2012/05/03	8.80	Put	Bond Future	2,633.0000	2,731.0000	3.722	0	0	0
2011/05/23	R207 2012/05/03	8.70	Call	Bond Future	2,997.0000	2,860.0000	(4.571)	0	0	0
2011/05/23	R207 2012/05/03	8.70	Put	Bond Future	2,861.0000	2,965.0000	3.635	0	0	0
2011/05/23	R208 2011/08/04			Bond Future	8.3930	8.4380	0.536	0.0000	0.0000	100
2011/05/23	R208 2011/08/04	8.25	Call	Bond Future	1,007.0000	873.0000	(13.307)	0	0	0
2011/05/23	R208 2011/08/04	8.25	Put	Bond Future	1,880.0000	2,018.0000	7.340	0	0	0
2011/05/23	R208 2011/08/04	8.30	Call	Bond Future	1,138.0000	994.0000	(12.654)	0	0	0
2011/05/23	R208 2011/08/04	8.30	Put	Bond Future	1,704.0000	1,833.0000	7.570	0	0	0
2011/05/23	R208 2011/08/04	8.20	Call	Bond Future	886.0000	762.0000	(13.995)	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
2011/05/23	R208 2011/08/04	8.20	Put	Bond Future	2,067.0000	2,215.0000	7.160	0	0	0
2011/05/23	R208 2011/11/03			Bond Future	8.4770	8.5240	0.554	0.0000	0.0000	5,998
2011/05/23	R208 2011/11/03	8.75	Call	Bond Future	3,052.0000	2,861.0000	(6.258)	0	0	0
2011/05/23	R208 2011/11/03	8.75	Put	Bond Future	1,452.0000	1,539.0000	5.992	0	0	0
2011/05/23	R208 2011/11/03	8.80	Call	Bond Future	3,239.0000	3,043.0000	(6.051)	0	0	0
2011/05/23	R208 2011/11/03	8.80	Put	Bond Future	1,350.0000	1,432.0000	6.074	0	0	0
2011/05/23	R208 2011/11/03	8.70	Call	Bond Future	2,872.0000	2,686.0000	(6.476)	0	0	0
2011/05/23	R208 2011/11/03	8.70	Put	Bond Future	1,562.0000	1,654.0000	5.890	0	0	0
2011/05/23	R208 2012/02/02			Bond Future	8.5630	8.6120	0.572	0.0000	0.0000	0
2011/05/23	R208 2012/02/02	9.00	Call	Bond Future	4,260.0000	4,062.0000	(4.648)	0	0	0
2011/05/23	R208 2012/02/02	9.00	Put	Bond Future	1,774.0000	1,859.0000	4.791	0	0	0
2011/05/23	R208 2012/02/02	9.05	Call	Bond Future	4,446.0000	4,244.0000	(4.543)	0	0	0
2011/05/23	R208 2012/02/02	9.05	Put	Bond Future	1,681.0000	1,762.0000	4.819	0	0	0
2011/05/23	R208 2012/02/02	8.95	Call	Bond Future	4,077.0000	3,882.0000	(4.783)	0	0	0
2011/05/23	R208 2012/02/02	8.95	Put	Bond Future	1,870.0000	1,959.0000	4.759	0	0	0
2011/05/23	R208 2012/05/03			Bond Future	8.6550	8.7060	0.589	0.0000	0.0000	0
2011/05/23	R208 2012/05/03	9.00	Call	Bond Future	4,246.0000	4,058.0000	(4.428)	0	0	0
2011/05/23	R208 2012/05/03	9.00	Put	Bond Future	2,322.0000	2,422.0000	4.307	0	0	0
2011/05/23	R208 2012/05/03	9.05	Call	Bond Future	4,426.0000	4,235.0000	(4.315)	0	0	0
2011/05/23	R208 2012/05/03	9.05	Put	Bond Future	2,228.0000	2,324.0000	4.309	0	0	0
2011/05/23	R208 2012/05/03	8.95	Call	Bond Future	4,069.0000	3,885.0000	(4.522)	0	0	0
2011/05/23	R208 2012/05/03	8.95	Put	Bond Future	2,421.0000	2,524.0000	4.254	0	0	0
2011/05/23	R209 2011/08/04			Bond Future	8.7280	8.7840	0.642	0.0000	0.0000	0
2011/05/23	R209 2011/08/04	8.50	Call	Bond Future	1,163.0000	973.0000	(16.337)	0	0	0
2011/05/23	R209 2011/08/04	8.50	Put	Bond Future	3,029.0000	3,286.0000	8.485	0	0	0
2011/05/23	R209 2011/08/04	8.55	Call	Bond Future	1,314.0000	1,109.0000	(15.601)	0	0	0
2011/05/23	R209 2011/08/04	8.55	Put	Bond Future	2,764.0000	3,006.0000	8.755	0	0	0
2011/05/23	R209 2011/08/04	8.45	Call	Bond Future	1,023.0000	849.0000	(17.009)	0	0	0
2011/05/23	R209 2011/08/04	8.45	Put	Bond Future	3,308.0000	3,581.0000	8.253	0	0	0
2011/05/23	R209 2011/08/04	10.10	Call	Bond Future	9,872.0000	9,430.0000	(4.477)	0	0	0
2011/05/23	R209 2011/08/04	10.10	Put	Bond Future	46.0000	51.0000	10.870	0	0	0
2011/05/23	R209 2011/11/03			Bond Future	8.7890	8.8460	0.649	0.0000	0.0000	1,318
2011/05/23	R209 2011/11/03	8.75	Call	Bond Future	2,805.0000	2,558.0000	(8.806)	0	0	0
2011/05/23	R209 2011/11/03	8.75	Put	Bond Future	3,115.0000	3,318.0000	6.517	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
2011/05/23	R209 2011/11/03	8.80	Call	Bond Future	3,003.0000	2,746.0000	(8.558)	0	0	0
2011/05/23	R209 2011/11/03	8.80	Put	Bond Future	2,916.0000	3,109.0000	6.619	0	0	0
2011/05/23	R209 2011/11/03	8.70	Call	Bond Future	2,615.0000	2,378.0000	(9.063)	0	0	0
2011/05/23	R209 2011/11/03	8.70	Put	Bond Future	3,326.0000	3,539.0000	6.404	0	0	0
2011/05/23	R209 2012/02/02			Bond Future	8.8490	8.9080	0.667	0.0000	0.0000	0
2011/05/23	R209 2012/02/02	9.00	Call	Bond Future	4,428.0000	4,146.0000	(6.369)	0	0	0
2011/05/23	R209 2012/02/02	9.00	Put	Bond Future	3,260.0000	3,438.0000	5.460	0	0	0
2011/05/23	R209 2012/02/02	9.05	Call	Bond Future	4,644.0000	4,355.0000	(6.223)	0	0	0
2011/05/23	R209 2012/02/02	9.05	Put	Bond Future	3,095.0000	3,266.0000	5.525	0	0	0
2011/05/23	R209 2012/02/02	8.95	Call	Bond Future	4,218.0000	3,944.0000	(6.496)	0	0	0
2011/05/23	R209 2012/02/02	8.95	Put	Bond Future	3,433.0000	3,619.0000	5.418	0	0	0
2011/05/23	R209 2012/05/03			Bond Future	8.9120	8.9730	0.684	0.0000	0.0000	0
2011/05/23	R209 2012/05/03	9.00	Call	Bond Future	4,681.0000	4,407.0000	(5.853)	0	0	0
2011/05/23	R209 2012/05/03	9.00	Put	Bond Future	4,005.0000	4,201.0000	4.894	0	0	0
2011/05/23	R209 2012/05/03	9.05	Call	Bond Future	4,888.0000	4,607.0000	(5.749)	0	0	0
2011/05/23	R209 2012/05/03	9.05	Put	Bond Future	3,832.0000	4,021.0000	4.932	0	0	0
2011/05/23	R209 2012/05/03	8.95	Call	Bond Future	4,481.0000	4,213.0000	(5.981)	0	0	0
2011/05/23	R209 2012/05/03	8.95	Put	Bond Future	4,188.0000	4,390.0000	4.823	0	0	0
2011/05/23	R210 2011/08/04			Bond Future	130.4475	130.4647	0.013	0.0000	0.0000	425
2011/05/23	R210 2011/08/04	106.00	Call	Bond Future	24,447.0000	24,465.0000	0.074	0	0	0
2011/05/23	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R210 2011/08/04	106.05	Call	Bond Future	24,397.0000	24,415.0000	0.074	0	0	0
2011/05/23	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R210 2011/08/04	105.95	Call	Bond Future	24,497.0000	24,515.0000	0.073	0	0	0
2011/05/23	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/08/04			Bond Future	1.1820	1.1800	(0.169)	0.0000	0.0000	0
2011/05/23	R211 2011/08/04	1.50	Call	Bond Future	1,730.0000	1,741.0000	0.636	0	0	0
2011/05/23	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/08/04	1.55	Call	Bond Future	1,999.0000	2,010.0000	0.550	0	0	0
2011/05/23	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/08/04	1.45	Call	Bond Future	1,460.0000	1,471.0000	0.753	0	0	0
2011/05/23	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/11/03			Bond Future	0.9390	0.9360	(0.319)	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
2011/05/23	R211 2011/11/03	1.25	Call	Bond Future	1,639.0000	1,655.0000	0.976	0	0	0
2011/05/23	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/11/03	1.30	Call	Bond Future	1,900.0000	1,916.0000	0.842	0	0	0
2011/05/23	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R211 2011/11/03	1.20	Call	Bond Future	1,377.0000	1,393.0000	1.162	0	0	0
2011/05/23	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/08/04			Bond Future	2.1180	2.1160	(0.094)	0.0000	0.0000	2,772
2011/05/23	R212 2011/08/04	2.50	Call	Bond Future	3,617.0000	3,637.0000	0.553	0	0	0
2011/05/23	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/08/04	2.55	Call	Bond Future	4,080.0000	4,100.0000	0.490	0	0	0
2011/05/23	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/08/04	2.45	Call	Bond Future	3,152.0000	3,171.0000	0.603	0	0	0
2011/05/23	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/11/03			Bond Future	2.0090	2.0080	(0.050)	0.0000	0.0000	240
2011/05/23	R212 2011/11/03	2.50	Call	Bond Future	4,577.0000	4,586.0000	0.197	0	0	0
2011/05/23	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/11/03	2.55	Call	Bond Future	5,030.0000	5,040.0000	0.199	0	0	0
2011/05/23	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R212 2011/11/03	2.45	Call	Bond Future	4,121.0000	4,131.0000	0.243	0	0	0
2011/05/23	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/08/04			Bond Future	8.7380	8.7890	0.584	0.0000	0.0000	0
2011/05/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/08/04	8.00	Put	Bond Future	6,352.0000	6,766.0000	6.518	0	0	0
2011/05/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/08/04	8.05	Put	Bond Future	5,899.0000	6,313.0000	7.018	0	0	0
2011/05/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/08/04	7.95	Put	Bond Future	6,808.0000	7,222.0000	6.081	0	0	0
2011/05/23	R213 2011/11/03			Bond Future	8.8060	8.8580	0.591	0.0000	0.0000	0
2011/05/23	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/11/03	8.75	Put	Bond Future	452.0000	868.0000	92.035	0	0	0
2011/05/23	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2011/11/03	8.80	Put	Bond Future	48.0000	465.0000	868.750	0	0	0
2011/05/23	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
2011/05/23	R213 2011/11/03	8.70	Put	Bond Future	859.0000	1,275.0000	48.428	0	0	0
2011/05/23	R213 2012/02/02			Bond Future	8.8760	8.9300	0.608	0.0000	0.0000	0
2011/05/23	R213 2012/02/02	9.00	Call	Bond Future	974.0000	548.0000	(43.737)	0	0	0
2011/05/23	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2012/02/02	9.05	Call	Bond Future	1,362.0000	936.0000	(31.278)	0	0	0
2011/05/23	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2012/02/02	8.95	Call	Bond Future	583.0000	157.0000	(73.070)	0	0	0
2011/05/23	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2012/05/03			Bond Future	8.9450	9.0000	0.615	0.0000	0.0000	0
2011/05/23	R213 2012/05/03	9.25	Call	Bond Future	2,334.0000	1,906.0000	(18.338)	0	0	0
2011/05/23	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2012/05/03	9.30	Call	Bond Future	2,707.0000	2,279.0000	(15.811)	0	0	0
2011/05/23	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	R213 2012/05/03	9.20	Call	Bond Future	1,958.0000	1,530.0000	(21.859)	0	0	0
2011/05/23	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/23	TRT1 2011/08/04			Index Future	351.1100	350.4640	(0.184)	0.0000	0.0000	100
2011/05/23	TRT1 2011/11/03			Index Future	355.8170	355.1630	(0.184)	0.0000	0.0000	0
Total										182673.00