



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/06/2011

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
2011/06/22	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	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
2011/06/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	AL7T 2011/08/04			Index Future	385.7060	385.4070	(0.078)	0.0000	0.0000	30
2011/06/22	AL7T 2011/11/03			Index Future	391.4930	391.1890	(0.078)	0.0000	0.0000	0
2011/06/22	ALBI 2011/08/04			Index Future	354.8250	354.4780	(0.098)	0.0000	0.0000	1,019
2011/06/22	ALBI 2011/11/03			Index Future	360.1490	359.7970	(0.098)	0.0000	0.0000	0
2011/06/22	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	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
2011/06/22	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/06/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	CAAD 2011/09/19			Can-Do Future	0.0330	0.0333	0.909	0.0000	0.0000	22,388
2011/06/22	CAAE 2011/09/19			Can-Do Future	0.1006	0.1001	(0.497)	0.0000	0.0000	21,898
2011/06/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	CRD1 2011/08/04			Index Future	160.4630	160.3630	(0.062)	0.0000	0.0000	2
2011/06/22	CRD1 2011/11/03			Index Future	162.6240	162.5240	(0.061)	0.0000	0.0000	0
2011/06/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/06/22	GOVI 2011/08/04			GOVI	355.6890	355.3630	(0.092)	0.0000	0.0000	179
2011/06/22	GOVI 2011/08/04	348.00	Call	GOVI	76,890.0000	73,630.0000	(4.240)	0	0	0
2011/06/22	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/22	GOVI 2011/08/04	348.01	Call	GOVI	76,790.0000	73,530.0000	(4.245)	0	0	0
2011/06/22	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/22	GOVI 2011/08/04	347.99	Call	GOVI	76,990.0000	73,730.0000	(4.234)	0	0	0
2011/06/22	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/22	GOVI 2011/11/03			GOVI	361.0260	360.6950	(0.092)	0.0000	0.0000	0
2011/06/22	GOVI 2011/11/03	357.00	Call	GOVI	40,260.0000	36,950.0000	(8.222)	0	0	0
2011/06/22	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
2011/06/22	GOVI 2011/11/03	357.01	Call	GOVI	40,160.0000	36,850.0000	(8.242)	0	0	0
2011/06/22	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/22	GOVI 2011/11/03	356.99	Call	GOVI	40,360.0000	37,050.0000	(8.201)	0	0	0
2011/06/22	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/06/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/06/22	IGOV 2011/08/04			Index Future	155.7220	155.7500	0.018	0.0000	0.0000	68
2011/06/22	IGOV 2011/11/03			Index Future	158.0590	158.0870	0.018	0.0000	0.0000	0
2011/06/22	ILBI 2011/08/04			Index Future	416.1060	416.0140	(0.022)	0.0000	0.0000	0
2011/06/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/06/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/06/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/06/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/06/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/06/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/06/22	JBAF 2011/07/20			Jibar Tradeable Future	5.6000	5.6300	0.536	0.0000	0.0000	5,000
2011/06/22	JBAF 2011/08/17			Jibar Tradeable Future	5.6500	5.6700	0.354	0.0000	0.0000	0
2011/06/22	JBAF 2011/09/21			Jibar Tradeable Future	5.7200	5.7400	0.350	0.0000	0.0000	15,600
2011/06/22	JBAF 2011/10/19			Jibar Tradeable Future	5.8300	5.8500	0.343	0.0000	0.0000	100
2011/06/22	JBAF 2011/11/16			Jibar Tradeable Future	5.9700	6.0000	0.503	0.0000	0.0000	1,000
2011/06/22	JBAF 2011/12/21			Jibar Tradeable Future	6.0400	6.0900	0.828	0.0000	0.0000	5,491
2011/06/22	JBAF 2012/03/20			Jibar Tradeable Future	6.3800	6.4700	1.411	0.0000	0.0000	1,090
2011/06/22	JBAF 2012/06/20			Jibar Tradeable Future	6.7200	6.7900	1.042	0.0000	0.0000	2,890
2011/06/22	JBAF 2012/09/19			Jibar Tradeable Future	6.9600	7.0500	1.293	0.0000	0.0000	44,710
2011/06/22	JBAF 2012/12/19			Jibar Tradeable Future	7.2400	7.3100	0.967	0.0000	0.0000	490
2011/06/22	JBAF 2013/03/20			Jibar Tradeable Future	7.5300	7.5900	0.797	0.0000	0.0000	290
2011/06/22	JBAF 2013/06/19			Jibar Tradeable Future	7.6900	7.7500	0.780	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
2011/06/22	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/22	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN02 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/22	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/06/22	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/06/22	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/06/22	OTH1 2011/08/04			Index Future	349.7790	349.3220	(0.131)	0.0000	0.0000	3
2011/06/22	OTH1 2011/11/03			Index Future	355.0270	354.5630	(0.131)	0.0000	0.0000	0
2011/06/22	R157 2011/08/04			Bond Future	7.5190	7.5200	0.013	0.0000	0.0000	6,656
2011/06/22	R157 2011/08/04	7.50	Call	Bond Future	575.0000	567.0000	(1.391)	0	0	1,000
2011/06/22	R157 2011/08/04	7.50	Put	Bond Future	649.0000	645.0000	(0.616)	0	0	0
2011/06/22	R157 2011/08/04	7.55	Call	Bond Future	676.0000	667.0000	(1.331)	0	0	0
2011/06/22	R157 2011/08/04	7.55	Put	Bond Future	555.0000	550.0000	(0.901)	0	0	0
2011/06/22	R157 2011/08/04	7.45	Call	Bond Future	485.0000	476.0000	(1.856)	0	0	0
2011/06/22	R157 2011/08/04	7.45	Put	Bond Future	755.0000	750.0000	(0.662)	0	0	0
2011/06/22	R157 2011/08/04	7.20	Put	Bond Future	1,429.0000	1,427.0000	(0.140)	0	0	0
2011/06/22	R157 2011/08/04	7.20	Call	Bond Future	172.0000	166.0000	(3.488)	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
2011/06/22	R157 2011/08/04	7.60	Put	Bond Future	471.0000	465.0000	(1.274)	0	0	0
2011/06/22	R157 2011/08/04	7.60	Call	Bond Future	787.0000	778.0000	(1.144)	0	0	440
2011/06/22	R157 2011/08/04	7.80	Call	Bond Future	1,317.0000	1,308.0000	(0.683)	0	0	0
2011/06/22	R157 2011/08/04	7.80	Put	Bond Future	224.0000	219.0000	(2.232)	0	0	440
2011/06/22	R157 2011/08/04	8.20	Call	Bond Future	2,662.0000	2,656.0000	(0.225)	0	0	0
2011/06/22	R157 2011/08/04	8.20	Put	Bond Future	34.0000	32.0000	(5.882)	0	0	1,320
2011/06/22	R157 2011/11/03			Bond Future	7.6340	7.6360	0.026	0.0000	0.0000	3,358
2011/06/22	R157 2011/11/03	8.25	Call	Bond Future	2,535.0000	2,527.0000	(0.316)	0	0	0
2011/06/22	R157 2011/11/03	8.25	Put	Bond Future	299.0000	298.0000	(0.334)	0	0	0
2011/06/22	R157 2011/11/03	8.30	Call	Bond Future	2,682.0000	2,674.0000	(0.298)	0	0	0
2011/06/22	R157 2011/11/03	8.30	Put	Bond Future	267.0000	266.0000	(0.375)	0	0	0
2011/06/22	R157 2011/11/03	8.20	Call	Bond Future	2,391.0000	2,382.0000	(0.376)	0	0	0
2011/06/22	R157 2011/11/03	8.20	Put	Bond Future	335.0000	333.0000	(0.597)	0	0	0
2011/06/22	R157 2012/02/02			Bond Future	7.7640	7.7660	0.026	0.0000	0.0000	0
2011/06/22	R157 2012/02/02	8.50	Call	Bond Future	3,080.0000	3,072.0000	(0.260)	0	0	0
2011/06/22	R157 2012/02/02	8.50	Put	Bond Future	590.0000	589.0000	(0.169)	0	0	0
2011/06/22	R157 2012/02/02	8.55	Call	Bond Future	3,209.0000	3,201.0000	(0.249)	0	0	0
2011/06/22	R157 2012/02/02	8.55	Put	Bond Future	553.0000	551.0000	(0.362)	0	0	0
2011/06/22	R157 2012/02/02	8.45	Call	Bond Future	2,953.0000	2,945.0000	(0.271)	0	0	0
2011/06/22	R157 2012/02/02	8.45	Put	Bond Future	630.0000	629.0000	(0.159)	0	0	0
2011/06/22	R157 2012/05/03			Bond Future	7.9110	7.9130	0.025	0.0000	0.0000	0
2011/06/22	R157 2012/05/03	8.25	Call	Bond Future	2,264.0000	2,258.0000	(0.265)	0	0	0
2011/06/22	R157 2012/05/03	8.25	Put	Bond Future	1,190.0000	1,190.0000	0.000	0	0	0
2011/06/22	R157 2012/05/03	8.30	Call	Bond Future	2,365.0000	2,359.0000	(0.254)	0	0	0
2011/06/22	R157 2012/05/03	8.30	Put	Bond Future	1,133.0000	1,134.0000	0.088	0	0	0
2011/06/22	R157 2012/05/03	8.20	Call	Bond Future	2,165.0000	2,159.0000	(0.277)	0	0	0
2011/06/22	R157 2012/05/03	8.20	Put	Bond Future	1,248.0000	1,249.0000	0.080	0	0	0
2011/06/22	R186 2011/08/04			Bond Future	8.5750	8.5820	0.082	0.0000	0.0000	11,137
2011/06/22	R186 2011/08/04	8.25	Call	Bond Future	521.0000	493.0000	(5.374)	0	0	0
2011/06/22	R186 2011/08/04	8.25	Put	Bond Future	3,649.0000	3,687.0000	1.041	0	0	0
2011/06/22	R186 2011/08/04	8.30	Call	Bond Future	639.0000	607.0000	(5.008)	0	0	0
2011/06/22	R186 2011/08/04	8.30	Put	Bond Future	3,278.0000	3,312.0000	1.037	0	0	0
2011/06/22	R186 2011/08/04	8.20	Call	Bond Future	420.0000	395.0000	(5.952)	0	0	0
2011/06/22	R186 2011/08/04	8.20	Put	Bond Future	4,040.0000	4,081.0000	1.015	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
2011/06/22	R186 2011/08/04	8.35	Put	Bond Future	2,929.0000	2,959.0000	1.024	0	0	0
2011/06/22	R186 2011/08/04	8.35	Call	Bond Future	776.0000	740.0000	(4.639)	0	0	600
2011/06/22	R186 2011/08/04	8.70	Put	Bond Future	1,123.0000	1,131.0000	0.712	0	0	0
2011/06/22	R186 2011/08/04	8.70	Call	Bond Future	2,294.0000	2,236.0000	(2.528)	0	0	200
2011/06/22	R186 2011/08/04	8.95	Call	Bond Future	3,930.0000	3,864.0000	(1.679)	0	0	0
2011/06/22	R186 2011/08/04	8.95	Put	Bond Future	467.0000	467.0000	0.000	0	0	200
2011/06/22	R186 2011/08/04	9.70	Call	Bond Future	9,962.0000	9,896.0000	(0.663)	0	0	0
2011/06/22	R186 2011/08/04	9.70	Put	Bond Future	13.0000	13.0000	0.000	0	0	600
2011/06/22	R186 2011/11/03			Bond Future	8.6510	8.6590	0.092	0.0000	0.0000	13,789
2011/06/22	R186 2011/11/03	9.00	Call	Bond Future	5,010.0000	4,950.0000	(1.198)	0	0	0
2011/06/22	R186 2011/11/03	9.00	Put	Bond Future	1,839.0000	1,853.0000	0.761	0	0	0
2011/06/22	R186 2011/11/03	9.05	Call	Bond Future	5,310.0000	5,248.0000	(1.168)	0	0	0
2011/06/22	R186 2011/11/03	9.05	Put	Bond Future	1,695.0000	1,707.0000	0.708	0	0	0
2011/06/22	R186 2011/11/03	8.95	Call	Bond Future	4,718.0000	4,659.0000	(1.251)	0	0	0
2011/06/22	R186 2011/11/03	8.95	Put	Bond Future	1,993.0000	2,009.0000	0.803	0	0	0
2011/06/22	R186 2011/11/03	8.75	Put	Bond Future	2,719.0000	2,741.0000	0.809	0	0	0
2011/06/22	R186 2011/11/03	8.75	Call	Bond Future	3,632.0000	3,579.0000	(1.459)	0	0	5,600
2011/06/22	R186 2012/02/02			Bond Future	8.7280	8.7360	0.092	0.0000	0.0000	2,500
2011/06/22	R186 2012/02/02	9.00	Call	Bond Future	5,449.0000	5,395.0000	(0.991)	0	0	0
2011/06/22	R186 2012/02/02	9.00	Put	Bond Future	3,011.0000	3,030.0000	0.631	0	0	0
2011/06/22	R186 2012/02/02	9.05	Call	Bond Future	5,718.0000	5,664.0000	(0.944)	0	0	0
2011/06/22	R186 2012/02/02	9.05	Put	Bond Future	2,840.0000	2,859.0000	0.669	0	0	0
2011/06/22	R186 2012/02/02	8.95	Call	Bond Future	5,185.0000	5,133.0000	(1.003)	0	0	0
2011/06/22	R186 2012/02/02	8.95	Put	Bond Future	3,190.0000	3,210.0000	0.627	0	0	0
2011/06/22	R186 2012/05/03			Bond Future	8.8090	8.8180	0.102	0.0000	0.0000	0
2011/06/22	R186 2012/05/03	9.00	Call	Bond Future	6,181.0000	6,127.0000	(0.874)	0	0	0
2011/06/22	R186 2012/05/03	9.00	Put	Bond Future	4,493.0000	4,519.0000	0.579	0	0	0
2011/06/22	R186 2012/05/03	9.05	Call	Bond Future	6,430.0000	6,375.0000	(0.855)	0	0	0
2011/06/22	R186 2012/05/03	9.05	Put	Bond Future	4,306.0000	4,331.0000	0.581	0	0	0
2011/06/22	R186 2012/05/03	8.95	Call	Bond Future	5,936.0000	5,883.0000	(0.893)	0	0	0
2011/06/22	R186 2012/05/03	8.95	Put	Bond Future	4,686.0000	4,714.0000	0.598	0	0	0
2011/06/22	R189 2011/08/04			Bond Future	214.2055	214.4987	0.137	0.0000	0.0000	0
2011/06/22	R189 2011/08/04	212.00	Call	Bond Future	2,205.0000	2,499.0000	13.333	0	0	0
2011/06/22	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
2011/06/22	R189	2011/08/04	212.05	Call	Bond Future	2,155.0000	2,449.0000	13.643	0	0	0
2011/06/22	R189	2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R189	2011/08/04	211.95	Call	Bond Future	2,255.0000	2,549.0000	13.038	0	0	0
2011/06/22	R189	2011/08/04	211.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R197	2011/08/04			Bond Future	234.6548	234.8763	0.094	0.0000	0.0000	30
2011/06/22	R197	2011/08/04	231.50	Call	Bond Future	3,155.0000	3,376.0000	7.005	0	0	0
2011/06/22	R197	2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R197	2011/08/04	231.55	Call	Bond Future	3,105.0000	3,326.0000	7.118	0	0	0
2011/06/22	R197	2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R197	2011/08/04	231.45	Call	Bond Future	3,205.0000	3,426.0000	6.895	0	0	0
2011/06/22	R197	2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R201	2011/08/04			Bond Future	7.1180	7.1200	0.028	0.0000	0.0000	171
2011/06/22	R201	2011/08/04	7.25	Call	Bond Future	634.0000	626.0000	(1.262)	0	0	0
2011/06/22	R201	2011/08/04	7.25	Put	Bond Future	234.0000	233.0000	(0.427)	0	0	0
2011/06/22	R201	2011/08/04	7.30	Call	Bond Future	739.0000	731.0000	(1.083)	0	0	0
2011/06/22	R201	2011/08/04	7.30	Put	Bond Future	189.0000	187.0000	(1.058)	0	0	0
2011/06/22	R201	2011/08/04	7.20	Call	Bond Future	538.0000	530.0000	(1.487)	0	0	0
2011/06/22	R201	2011/08/04	7.20	Put	Bond Future	290.0000	288.0000	(0.690)	0	0	0
2011/06/22	R201	2011/11/03			Bond Future	7.2120	7.2150	0.042	0.0000	0.0000	775
2011/06/22	R201	2011/11/03	8.00	Call	Bond Future	2,357.0000	2,348.0000	(0.382)	0	0	0
2011/06/22	R201	2011/11/03	8.00	Put	Bond Future	163.0000	162.0000	(0.613)	0	0	0
2011/06/22	R201	2011/11/03	8.05	Call	Bond Future	2,477.0000	2,468.0000	(0.363)	0	0	0
2011/06/22	R201	2011/11/03	8.05	Put	Bond Future	146.0000	145.0000	(0.685)	0	0	0
2011/06/22	R201	2011/11/03	7.95	Call	Bond Future	2,237.0000	2,228.0000	(0.402)	0	0	0
2011/06/22	R201	2011/11/03	7.95	Put	Bond Future	180.0000	180.0000	0.000	0	0	0
2011/06/22	R201	2012/02/02			Bond Future	7.3150	7.3180	0.041	0.0000	0.0000	0
2011/06/22	R201	2012/02/02	8.25	Call	Bond Future	2,666.0000	2,658.0000	(0.300)	0	0	0
2011/06/22	R201	2012/02/02	8.25	Put	Bond Future	265.0000	265.0000	0.000	0	0	0
2011/06/22	R201	2012/02/02	8.30	Call	Bond Future	2,775.0000	2,767.0000	(0.288)	0	0	0
2011/06/22	R201	2012/02/02	8.30	Put	Bond Future	247.0000	247.0000	0.000	0	0	0
2011/06/22	R201	2012/02/02	8.20	Call	Bond Future	2,561.0000	2,553.0000	(0.312)	0	0	0
2011/06/22	R201	2012/02/02	8.20	Put	Bond Future	286.0000	286.0000	0.000	0	0	0
2011/06/22	R201	2012/05/03			Bond Future	7.4400	7.4430	0.040	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
2011/06/22	R201 2012/05/03	7.75	Call	Bond Future	1,612.0000	1,606.0000	(0.372)	0	0	0
2011/06/22	R201 2012/05/03	7.75	Put	Bond Future	875.0000	876.0000	0.114	0	0	0
2011/06/22	R201 2012/05/03	7.80	Call	Bond Future	1,688.0000	1,681.0000	(0.415)	0	0	0
2011/06/22	R201 2012/05/03	7.80	Put	Bond Future	833.0000	833.0000	0.000	0	0	0
2011/06/22	R201 2012/05/03	7.70	Call	Bond Future	1,538.0000	1,532.0000	(0.390)	0	0	0
2011/06/22	R201 2012/05/03	7.70	Put	Bond Future	919.0000	921.0000	0.218	0	0	0
2011/06/22	R202 2011/08/04			Bond Future	175.2942	175.4594	0.094	0.0000	0.0000	18,698
2011/06/22	R202 2011/08/04	1.00	Call	Bond Future	174,294.0000	174,459.0000	0.095	0	0	0
2011/06/22	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R202 2011/08/04	1.05	Call	Bond Future	174,244.0000	174,409.0000	0.095	0	0	0
2011/06/22	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R202 2011/08/04	0.95	Call	Bond Future	174,344.0000	174,509.0000	0.095	0	0	0
2011/06/22	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R202 2011/11/03			Bond Future	177.8962	178.0634	0.094	0.0000	0.0000	400
2011/06/22	R202 2011/11/03	0.50	Call	Bond Future	177,396.0000	177,563.0000	0.094	0	0	0
2011/06/22	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R202 2011/11/03	0.55	Call	Bond Future	177,346.0000	177,513.0000	0.094	0	0	0
2011/06/22	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R202 2011/11/03	0.45	Call	Bond Future	177,446.0000	177,613.0000	0.094	0	0	0
2011/06/22	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R203 2011/08/04			Bond Future	8.1060	8.1220	0.197	0.0000	0.0000	824
2011/06/22	R203 2011/08/04	8.00	Call	Bond Future	532.0000	494.0000	(7.143)	0	0	0
2011/06/22	R203 2011/08/04	8.00	Put	Bond Future	1,038.0000	1,076.0000	3.661	0	0	0
2011/06/22	R203 2011/08/04	8.05	Call	Bond Future	634.0000	592.0000	(6.625)	0	0	0
2011/06/22	R203 2011/08/04	8.05	Put	Bond Future	901.0000	935.0000	3.774	0	0	0
2011/06/22	R203 2011/08/04	7.95	Call	Bond Future	441.0000	407.0000	(7.710)	0	0	0
2011/06/22	R203 2011/08/04	7.95	Put	Bond Future	1,187.0000	1,229.0000	3.538	0	0	0
2011/06/22	R203 2011/11/03			Bond Future	8.2140	8.2320	0.219	0.0000	0.0000	1,630
2011/06/22	R203 2011/11/03	8.50	Call	Bond Future	2,176.0000	2,118.0000	(2.665)	0	0	0
2011/06/22	R203 2011/11/03	8.50	Put	Bond Future	877.0000	901.0000	2.737	0	0	0
2011/06/22	R203 2011/11/03	8.55	Call	Bond Future	2,326.0000	2,266.0000	(2.580)	0	0	0
2011/06/22	R203 2011/11/03	8.55	Put	Bond Future	802.0000	824.0000	2.743	0	0	0
2011/06/22	R203 2011/11/03	8.45	Call	Bond Future	2,030.0000	1,973.0000	(2.808)	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
2011/06/22	R203 2011/11/03	8.45	Put	Bond Future	956.0000	982.0000	2.720	0	0	0
2011/06/22	R203 2012/02/02			Bond Future	8.3310	8.3500	0.228	0.0000	0.0000	0
2011/06/22	R203 2012/02/02	8.75	Call	Bond Future	3,036.0000	2,978.0000	(1.910)	0	0	0
2011/06/22	R203 2012/02/02	8.75	Put	Bond Future	1,215.0000	1,240.0000	2.058	0	0	0
2011/06/22	R203 2012/02/02	8.80	Call	Bond Future	3,181.0000	3,121.0000	(1.886)	0	0	0
2011/06/22	R203 2012/02/02	8.80	Put	Bond Future	1,145.0000	1,169.0000	2.096	0	0	0
2011/06/22	R203 2012/02/02	8.70	Call	Bond Future	2,895.0000	2,838.0000	(1.969)	0	0	0
2011/06/22	R203 2012/02/02	8.70	Put	Bond Future	1,289.0000	1,315.0000	2.017	0	0	0
2011/06/22	R203 2012/05/03			Bond Future	8.4580	8.4780	0.236	0.0000	0.0000	0
2011/06/22	R203 2012/05/03	8.75	Call	Bond Future	2,931.0000	2,877.0000	(1.842)	0	0	0
2011/06/22	R203 2012/05/03	8.75	Put	Bond Future	1,710.0000	1,740.0000	1.754	0	0	0
2011/06/22	R203 2012/05/03	8.80	Call	Bond Future	3,060.0000	3,005.0000	(1.797)	0	0	0
2011/06/22	R203 2012/05/03	8.80	Put	Bond Future	1,632.0000	1,661.0000	1.777	0	0	0
2011/06/22	R203 2012/05/03	8.70	Call	Bond Future	2,804.0000	2,752.0000	(1.854)	0	0	0
2011/06/22	R203 2012/05/03	8.70	Put	Bond Future	1,791.0000	1,823.0000	1.787	0	0	0
2011/06/22	R204 2011/08/04			Bond Future	8.2920	8.2990	0.084	0.0000	0.0000	70
2011/06/22	R204 2011/08/04	8.00	Call	Bond Future	286.0000	270.0000	(5.594)	0	0	0
2011/06/22	R204 2011/08/04	8.00	Put	Bond Future	1,872.0000	1,894.0000	1.175	0	0	0
2011/06/22	R204 2011/08/04	8.05	Call	Bond Future	356.0000	337.0000	(5.337)	0	0	0
2011/06/22	R204 2011/08/04	8.05	Put	Bond Future	1,668.0000	1,687.0000	1.139	0	0	0
2011/06/22	R204 2011/08/04	7.95	Call	Bond Future	227.0000	213.0000	(6.167)	0	0	0
2011/06/22	R204 2011/08/04	7.95	Put	Bond Future	2,088.0000	2,111.0000	1.102	0	0	0
2011/06/22	R204 2011/11/03			Bond Future	8.3940	8.4010	0.083	0.0000	0.0000	2,134
2011/06/22	R204 2011/11/03	8.75	Call	Bond Future	2,771.0000	2,740.0000	(1.119)	0	0	0
2011/06/22	R204 2011/11/03	8.75	Put	Bond Future	938.0000	943.0000	0.533	0	0	0
2011/06/22	R204 2011/11/03	8.80	Call	Bond Future	2,946.0000	2,915.0000	(1.052)	0	0	0
2011/06/22	R204 2011/11/03	8.80	Put	Bond Future	859.0000	864.0000	0.582	0	0	0
2011/06/22	R204 2011/11/03	8.70	Call	Bond Future	2,600.0000	2,570.0000	(1.154)	0	0	0
2011/06/22	R204 2011/11/03	8.70	Put	Bond Future	1,022.0000	1,028.0000	0.587	0	0	0
2011/06/22	R204 2012/02/02			Bond Future	8.5000	8.5080	0.094	0.0000	0.0000	0
2011/06/22	R204 2012/02/02	9.00	Call	Bond Future	3,639.0000	3,607.0000	(0.879)	0	0	0
2011/06/22	R204 2012/02/02	9.00	Put	Bond Future	1,158.0000	1,166.0000	0.691	0	0	0
2011/06/22	R204 2012/02/02	9.05	Call	Bond Future	3,810.0000	3,778.0000	(0.840)	0	0	0
2011/06/22	R204 2012/02/02	9.05	Put	Bond Future	1,085.0000	1,094.0000	0.829	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
2011/06/22	R204 2012/02/02	8.95	Call	Bond Future	3,471.0000	3,439.0000	(0.922)	0	0	0
2011/06/22	R204 2012/02/02	8.95	Put	Bond Future	1,235.0000	1,243.0000	0.648	0	0	0
2011/06/22	R204 2012/05/03			Bond Future	8.6160	8.6240	0.093	0.0000	0.0000	0
2011/06/22	R204 2012/05/03	8.75	Call	Bond Future	3,071.0000	3,045.0000	(0.847)	0	0	0
2011/06/22	R204 2012/05/03	8.75	Put	Bond Future	2,421.0000	2,434.0000	0.537	0	0	0
2011/06/22	R204 2012/05/03	8.80	Call	Bond Future	3,208.0000	3,182.0000	(0.810)	0	0	0
2011/06/22	R204 2012/05/03	8.80	Put	Bond Future	2,317.0000	2,330.0000	0.561	0	0	0
2011/06/22	R204 2012/05/03	8.70	Call	Bond Future	2,936.0000	2,911.0000	(0.851)	0	0	0
2011/06/22	R204 2012/05/03	8.70	Put	Bond Future	2,528.0000	2,542.0000	0.554	0	0	0
2011/06/22	R206 2011/08/04			Bond Future	6.9240	6.9360	0.173	0.0000	0.0000	9,866
2011/06/22	R206 2011/08/04	7.00	Call	Bond Future	408.0000	389.0000	(4.657)	0	0	0
2011/06/22	R206 2011/08/04	7.00	Put	Bond Future	239.0000	247.0000	3.347	0	0	0
2011/06/22	R206 2011/08/04	7.05	Call	Bond Future	478.0000	458.0000	(4.184)	0	0	0
2011/06/22	R206 2011/08/04	7.05	Put	Bond Future	199.0000	205.0000	3.015	0	0	0
2011/06/22	R206 2011/08/04	6.95	Call	Bond Future	346.0000	328.0000	(5.202)	0	0	0
2011/06/22	R206 2011/08/04	6.95	Put	Bond Future	288.0000	297.0000	3.125	0	0	0
2011/06/22	R206 2011/11/03			Bond Future	7.0220	7.0360	0.199	0.0000	0.0000	0
2011/06/22	R206 2011/11/03	7.75	Call	Bond Future	1,585.0000	1,561.0000	(1.514)	0	0	0
2011/06/22	R206 2011/11/03	7.75	Put	Bond Future	137.0000	141.0000	2.920	0	0	0
2011/06/22	R206 2011/11/03	7.80	Call	Bond Future	1,669.0000	1,644.0000	(1.498)	0	0	0
2011/06/22	R206 2011/11/03	7.80	Put	Bond Future	122.0000	126.0000	3.279	0	0	0
2011/06/22	R206 2011/11/03	7.70	Call	Bond Future	1,502.0000	1,477.0000	(1.664)	0	0	0
2011/06/22	R206 2011/11/03	7.70	Put	Bond Future	153.0000	156.0000	1.961	0	0	0
2011/06/22	R206 2012/02/02			Bond Future	7.1390	7.1540	0.210	0.0000	0.0000	0
2011/06/22	R206 2012/02/02	8.00	Call	Bond Future	1,755.0000	1,732.0000	(1.311)	0	0	0
2011/06/22	R206 2012/02/02	8.00	Put	Bond Future	231.0000	235.0000	1.732	0	0	0
2011/06/22	R206 2012/02/02	8.05	Call	Bond Future	1,828.0000	1,805.0000	(1.258)	0	0	0
2011/06/22	R206 2012/02/02	8.05	Put	Bond Future	216.0000	220.0000	1.852	0	0	0
2011/06/22	R206 2012/02/02	7.95	Call	Bond Future	1,684.0000	1,662.0000	(1.306)	0	0	0
2011/06/22	R206 2012/02/02	7.95	Put	Bond Future	248.0000	252.0000	1.613	0	0	0
2011/06/22	R206 2012/05/03			Bond Future	7.3010	7.3190	0.247	0.0000	0.0000	0
2011/06/22	R206 2012/05/03	7.50	Call	Bond Future	943.0000	926.0000	(1.803)	0	0	0
2011/06/22	R206 2012/05/03	7.50	Put	Bond Future	632.0000	643.0000	1.741	0	0	0
2011/06/22	R206 2012/05/03	7.55	Call	Bond Future	990.0000	972.0000	(1.818)	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
2011/06/22	R206 2012/05/03	7.55	Put	Bond Future	601.0000	611.0000	1.664	0	0	0
2011/06/22	R206 2012/05/03	7.45	Call	Bond Future	897.0000	880.0000	(1.895)	0	0	0
2011/06/22	R206 2012/05/03	7.45	Put	Bond Future	664.0000	675.0000	1.657	0	0	0
2011/06/22	R207 2011/08/04			Bond Future	8.3900	8.3920	0.024	0.0000	0.0000	5,725
2011/06/22	R207 2011/08/04	8.25	Call	Bond Future	567.0000	553.0000	(2.469)	0	0	0
2011/06/22	R207 2011/08/04	8.25	Put	Bond Future	1,369.0000	1,367.0000	(0.146)	0	0	0
2011/06/22	R207 2011/08/04	8.30	Call	Bond Future	680.0000	665.0000	(2.206)	0	0	0
2011/06/22	R207 2011/08/04	8.30	Put	Bond Future	1,195.0000	1,191.0000	(0.335)	0	0	0
2011/06/22	R207 2011/08/04	8.20	Call	Bond Future	468.0000	455.0000	(2.778)	0	0	0
2011/06/22	R207 2011/08/04	8.20	Put	Bond Future	1,559.0000	1,557.0000	(0.128)	0	0	0
2011/06/22	R207 2011/11/03			Bond Future	8.4820	8.4830	0.012	0.0000	0.0000	600
2011/06/22	R207 2011/11/03	8.75	Call	Bond Future	2,668.0000	2,658.0000	(0.375)	0	0	0
2011/06/22	R207 2011/11/03	8.75	Put	Bond Future	1,195.0000	1,191.0000	(0.335)	0	0	0
2011/06/22	R207 2011/11/03	8.80	Call	Bond Future	2,844.0000	2,834.0000	(0.352)	0	0	0
2011/06/22	R207 2011/11/03	8.80	Put	Bond Future	1,100.0000	1,095.0000	(0.455)	0	0	0
2011/06/22	R207 2011/11/03	8.70	Call	Bond Future	2,491.0000	2,481.0000	(0.401)	0	0	0
2011/06/22	R207 2011/11/03	8.70	Put	Bond Future	1,291.0000	1,286.0000	(0.387)	0	0	0
2011/06/22	R207 2012/02/02			Bond Future	8.5790	8.5810	0.023	0.0000	0.0000	0
2011/06/22	R207 2012/02/02	9.00	Call	Bond Future	3,603.0000	3,591.0000	(0.333)	0	0	0
2011/06/22	R207 2012/02/02	9.00	Put	Bond Future	1,365.0000	1,363.0000	(0.147)	0	0	0
2011/06/22	R207 2012/02/02	9.05	Call	Bond Future	3,780.0000	3,768.0000	(0.317)	0	0	0
2011/06/22	R207 2012/02/02	9.05	Put	Bond Future	1,280.0000	1,279.0000	(0.078)	0	0	0
2011/06/22	R207 2012/02/02	8.95	Call	Bond Future	3,430.0000	3,418.0000	(0.350)	0	0	0
2011/06/22	R207 2012/02/02	8.95	Put	Bond Future	1,454.0000	1,453.0000	(0.069)	0	0	0
2011/06/22	R207 2012/05/03			Bond Future	8.6860	8.6870	0.012	0.0000	0.0000	0
2011/06/22	R207 2012/05/03	8.75	Call	Bond Future	3,110.0000	3,103.0000	(0.225)	0	0	0
2011/06/22	R207 2012/05/03	8.75	Put	Bond Future	2,775.0000	2,773.0000	(0.072)	0	0	0
2011/06/22	R207 2012/05/03	8.80	Call	Bond Future	3,253.0000	3,246.0000	(0.215)	0	0	0
2011/06/22	R207 2012/05/03	8.80	Put	Bond Future	2,657.0000	2,656.0000	(0.038)	0	0	0
2011/06/22	R207 2012/05/03	8.70	Call	Bond Future	2,970.0000	2,963.0000	(0.236)	0	0	0
2011/06/22	R207 2012/05/03	8.70	Put	Bond Future	2,897.0000	2,895.0000	(0.069)	0	0	0
2011/06/22	R208 2011/08/04			Bond Future	8.4100	8.4170	0.083	0.0000	0.0000	1,361
2011/06/22	R208 2011/08/04	8.25	Call	Bond Future	606.0000	580.0000	(4.290)	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
2011/06/22	R208 2011/08/04	8.25	Put	Bond Future	1,582.0000	1,598.0000	1.011	0	0	0
2011/06/22	R208 2011/08/04	8.30	Call	Bond Future	723.0000	695.0000	(3.873)	0	0	0
2011/06/22	R208 2011/08/04	8.30	Put	Bond Future	1,392.0000	1,407.0000	1.078	0	0	0
2011/06/22	R208 2011/08/04	8.20	Call	Bond Future	503.0000	480.0000	(4.573)	0	0	0
2011/06/22	R208 2011/08/04	8.20	Put	Bond Future	1,787.0000	1,806.0000	1.063	0	0	0
2011/06/22	R208 2011/11/03			Bond Future	8.4950	8.5030	0.094	0.0000	0.0000	6,003
2011/06/22	R208 2011/11/03	8.75	Call	Bond Future	2,712.0000	2,676.0000	(1.327)	0	0	0
2011/06/22	R208 2011/11/03	8.75	Put	Bond Future	1,218.0000	1,230.0000	0.985	0	0	0
2011/06/22	R208 2011/11/03	8.80	Call	Bond Future	2,901.0000	2,863.0000	(1.310)	0	0	0
2011/06/22	R208 2011/11/03	8.80	Put	Bond Future	1,118.0000	1,128.0000	0.894	0	0	0
2011/06/22	R208 2011/11/03	8.70	Call	Bond Future	2,529.0000	2,494.0000	(1.384)	0	0	0
2011/06/22	R208 2011/11/03	8.70	Put	Bond Future	1,326.0000	1,338.0000	0.905	0	0	0
2011/06/22	R208 2012/02/02			Bond Future	8.5830	8.5910	0.093	0.0000	0.0000	0
2011/06/22	R208 2012/02/02	9.00	Call	Bond Future	3,926.0000	3,891.0000	(0.891)	0	0	0
2011/06/22	R208 2012/02/02	9.00	Put	Bond Future	1,555.0000	1,567.0000	0.772	0	0	0
2011/06/22	R208 2012/02/02	9.05	Call	Bond Future	4,114.0000	4,078.0000	(0.875)	0	0	0
2011/06/22	R208 2012/02/02	9.05	Put	Bond Future	1,465.0000	1,475.0000	0.683	0	0	0
2011/06/22	R208 2012/02/02	8.95	Call	Bond Future	3,742.0000	3,707.0000	(0.935)	0	0	0
2011/06/22	R208 2012/02/02	8.95	Put	Bond Future	1,651.0000	1,663.0000	0.727	0	0	0
2011/06/22	R208 2012/05/03			Bond Future	8.6770	8.6850	0.092	0.0000	0.0000	0
2011/06/22	R208 2012/05/03	9.00	Call	Bond Future	4,134.0000	4,102.0000	(0.774)	0	0	0
2011/06/22	R208 2012/05/03	9.00	Put	Bond Future	2,334.0000	2,347.0000	0.557	0	0	0
2011/06/22	R208 2012/05/03	9.05	Call	Bond Future	4,306.0000	4,273.0000	(0.766)	0	0	0
2011/06/22	R208 2012/05/03	9.05	Put	Bond Future	2,232.0000	2,244.0000	0.538	0	0	0
2011/06/22	R208 2012/05/03	8.95	Call	Bond Future	3,966.0000	3,934.0000	(0.807)	0	0	0
2011/06/22	R208 2012/05/03	8.95	Put	Bond Future	2,442.0000	2,455.0000	0.532	0	0	0
2011/06/22	R209 2011/08/04			Bond Future	8.7680	8.7910	0.262	0.0000	0.0000	0
2011/06/22	R209 2011/08/04	8.50	Call	Bond Future	559.0000	498.0000	(10.912)	0	0	0
2011/06/22	R209 2011/08/04	8.50	Put	Bond Future	2,744.0000	2,866.0000	4.446	0	0	0
2011/06/22	R209 2011/08/04	8.55	Call	Bond Future	677.0000	608.0000	(10.192)	0	0	0
2011/06/22	R209 2011/08/04	8.55	Put	Bond Future	2,447.0000	2,561.0000	4.659	0	0	0
2011/06/22	R209 2011/08/04	8.45	Call	Bond Future	456.0000	403.0000	(11.623)	0	0	0
2011/06/22	R209 2011/08/04	8.45	Put	Bond Future	3,060.0000	3,190.0000	4.248	0	0	0
2011/06/22	R209 2011/08/04	10.10	Call	Bond Future	9,510.0000	9,328.0000	(1.914)	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
2011/06/22	R209 2011/08/04	10.10	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/06/22	R209 2011/11/03			Bond Future	8.8300	8.8540	0.272	0.0000	0.0000	1,318
2011/06/22	R209 2011/11/03	8.75	Call	Bond Future	2,298.0000	2,199.0000	(4.308)	0	0	0
2011/06/22	R209 2011/11/03	8.75	Put	Bond Future	2,932.0000	3,022.0000	3.070	0	0	0
2011/06/22	R209 2011/11/03	8.80	Call	Bond Future	2,488.0000	2,385.0000	(4.140)	0	0	0
2011/06/22	R209 2011/11/03	8.80	Put	Bond Future	2,725.0000	2,810.0000	3.119	0	0	0
2011/06/22	R209 2011/11/03	8.70	Call	Bond Future	2,117.0000	2,023.0000	(4.440)	0	0	0
2011/06/22	R209 2011/11/03	8.70	Put	Bond Future	3,152.0000	3,246.0000	2.982	0	0	0
2011/06/22	R209 2012/02/02			Bond Future	8.8920	8.9170	0.281	0.0000	0.0000	0
2011/06/22	R209 2012/02/02	9.00	Call	Bond Future	3,996.0000	3,880.0000	(2.903)	0	0	0
2011/06/22	R209 2012/02/02	9.00	Put	Bond Future	3,163.0000	3,241.0000	2.466	0	0	0
2011/06/22	R209 2012/02/02	9.05	Call	Bond Future	4,207.0000	4,088.0000	(2.829)	0	0	0
2011/06/22	R209 2012/02/02	9.05	Put	Bond Future	2,994.0000	3,069.0000	2.505	0	0	0
2011/06/22	R209 2012/02/02	8.95	Call	Bond Future	3,790.0000	3,678.0000	(2.955)	0	0	0
2011/06/22	R209 2012/02/02	8.95	Put	Bond Future	3,341.0000	3,423.0000	2.454	0	0	0
2011/06/22	R209 2012/05/03			Bond Future	8.9570	8.9830	0.290	0.0000	0.0000	0
2011/06/22	R209 2012/05/03	9.00	Call	Bond Future	4,426.0000	4,312.0000	(2.576)	0	0	0
2011/06/22	R209 2012/05/03	9.00	Put	Bond Future	4,097.0000	4,182.0000	2.075	0	0	0
2011/06/22	R209 2012/05/03	9.05	Call	Bond Future	4,627.0000	4,510.0000	(2.529)	0	0	0
2011/06/22	R209 2012/05/03	9.05	Put	Bond Future	3,918.0000	4,000.0000	2.093	0	0	0
2011/06/22	R209 2012/05/03	8.95	Call	Bond Future	4,230.0000	4,120.0000	(2.600)	0	0	0
2011/06/22	R209 2012/05/03	8.95	Put	Bond Future	4,284.0000	4,373.0000	2.077	0	0	0
2011/06/22	R210 2011/08/04			Bond Future	130.9949	131.1188	0.095	0.0000	0.0000	425
2011/06/22	R210 2011/08/04	106.00	Call	Bond Future	24,995.0000	25,119.0000	0.496	0	0	0
2011/06/22	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R210 2011/08/04	106.05	Call	Bond Future	24,945.0000	25,069.0000	0.497	0	0	0
2011/06/22	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R210 2011/08/04	105.95	Call	Bond Future	25,045.0000	25,169.0000	0.495	0	0	0
2011/06/22	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/08/04			Bond Future	107.5952	107.8623	0.248	0.0000	0.0000	0
2011/06/22	R211 2011/08/04	1.50	Call	Bond Future	106,095.0000	106,362.0000	0.252	0	0	0
2011/06/22	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/08/04	1.55	Call	Bond Future	106,045.0000	106,312.0000	0.252	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
2011/06/22	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/08/04	1.45	Call	Bond Future	106,145.0000	106,412.0000	0.252	0	0	0
2011/06/22	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/11/03			Bond Future	109.1923	109.4632	0.248	0.0000	0.0000	529
2011/06/22	R211 2011/11/03	1.25	Call	Bond Future	107,942.0000	108,213.0000	0.251	0	0	0
2011/06/22	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/11/03	1.30	Call	Bond Future	107,892.0000	108,163.0000	0.251	0	0	0
2011/06/22	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R211 2011/11/03	1.20	Call	Bond Future	107,992.0000	108,263.0000	0.251	0	0	0
2011/06/22	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/08/04			Bond Future	106.7720	106.7761	0.004	0.0000	0.0000	3,852
2011/06/22	R212 2011/08/04	2.50	Call	Bond Future	104,272.0000	104,276.0000	0.004	0	0	0
2011/06/22	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/08/04	2.55	Call	Bond Future	104,222.0000	104,226.0000	0.004	0	0	0
2011/06/22	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/08/04	2.45	Call	Bond Future	104,322.0000	104,326.0000	0.004	0	0	0
2011/06/22	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/11/03			Bond Future	108.3568	108.3609	0.004	0.0000	0.0000	240
2011/06/22	R212 2011/11/03	2.50	Call	Bond Future	105,857.0000	105,861.0000	0.004	0	0	0
2011/06/22	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/11/03	2.55	Call	Bond Future	105,807.0000	105,811.0000	0.004	0	0	0
2011/06/22	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R212 2011/11/03	2.45	Call	Bond Future	105,907.0000	105,911.0000	0.004	0	0	0
2011/06/22	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/08/04			Bond Future	8.7810	8.8140	0.376	0.0000	0.0000	0
2011/06/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/08/04	8.00	Put	Bond Future	6,701.0000	6,968.0000	3.984	0	0	0
2011/06/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/08/04	8.05	Put	Bond Future	6,249.0000	6,515.0000	4.257	0	0	0
2011/06/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/08/04	7.95	Put	Bond Future	7,157.0000	7,424.0000	3.731	0	0	0
2011/06/22	R213 2011/11/03			Bond Future	8.8510	8.8850	0.384	0.0000	0.0000	0
2011/06/22	R213 2011/11/03	8.75	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
2011/06/22	R213 2011/11/03	8.75	Put	Bond Future	812.0000	1,083.0000	33.374	0	0	0
2011/06/22	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/11/03	8.80	Put	Bond Future	409.0000	680.0000	66.259	0	0	0
2011/06/22	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2011/11/03	8.70	Put	Bond Future	1,219.0000	1,490.0000	22.231	0	0	0
2011/06/22	R213 2012/02/02			Bond Future	8.9230	8.9580	0.392	0.0000	0.0000	0
2011/06/22	R213 2012/02/02	9.00	Call	Bond Future	603.0000	328.0000	(45.605)	0	0	0
2011/06/22	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2012/02/02	9.05	Call	Bond Future	991.0000	716.0000	(27.750)	0	0	0
2011/06/22	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2012/02/02	8.95	Call	Bond Future	212.0000	0.0000	(100.000)	0	0	0
2011/06/22	R213 2012/02/02	8.95	Put	Bond Future	0.0000	63.0000	100.000	0	0	0
2011/06/22	R213 2012/05/03			Bond Future	8.9940	9.0300	0.400	0.0000	0.0000	0
2011/06/22	R213 2012/05/03	9.25	Call	Bond Future	1,952.0000	1,673.0000	(14.293)	0	0	0
2011/06/22	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2012/05/03	9.30	Call	Bond Future	2,325.0000	2,046.0000	(12.000)	0	0	0
2011/06/22	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	R213 2012/05/03	9.20	Call	Bond Future	1,576.0000	1,298.0000	(17.640)	0	0	0
2011/06/22	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/08/04			Bond Future	0.0750	0.0700	(6.667)	0.0000	0.0000	0
2011/06/22	RZ02 2011/08/04	1.00	Call	Bond Future	25,795.0000	25,948.0000	0.593	0	0	0
2011/06/22	RZ02 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/08/04	1.05	Call	Bond Future	27,054.0000	27,208.0000	0.569	0	0	0
2011/06/22	RZ02 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/08/04	0.95	Call	Bond Future	24,523.0000	24,676.0000	0.624	0	0	0
2011/06/22	RZ02 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03			Bond Future	0.0050	0.0050	0.000	0.0000	0.0000	0
2011/06/22	RZ02 2011/11/03	1.00	Call	Bond Future	27,590.0000	27,590.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03	1.05	Call	Bond Future	28,834.0000	28,834.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03	0.95	Call	Bond Future	26,333.0000	26,333.0000	0.000	0	0	0
2011/06/22	RZ02 2011/11/03	0.95	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
2011/06/22	RZ11 2011/11/03			Bond Future	0.8330	0.7820	(6.122)	0.0000	0.0000	0
2011/06/22	RZ11 2011/11/03	1.00	Call	Bond Future	889.0000	1,162.0000	30.709	0	0	0
2011/06/22	RZ11 2011/11/03	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ11 2011/11/03	1.05	Call	Bond Future	1,153.0000	1,427.0000	23.764	0	0	0
2011/06/22	RZ11 2011/11/03	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ11 2011/11/03	0.95	Call	Bond Future	624.0000	897.0000	43.750	0	0	0
2011/06/22	RZ11 2011/11/03	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/08/04			Bond Future	2.0370	2.0360	(0.049)	0.0000	0.0000	0
2011/06/22	RZ12 2011/08/04	2.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/08/04	2.00	Put	Bond Future	361.0000	351.0000	(2.770)	0	0	0
2011/06/22	RZ12 2011/08/04	2.05	Call	Bond Future	127.0000	136.0000	7.087	0	0	0
2011/06/22	RZ12 2011/08/04	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/08/04	1.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/08/04	1.95	Put	Bond Future	851.0000	841.0000	(1.175)	0	0	0
2011/06/22	RZ12 2011/11/03			Bond Future	1.9270	1.9260	(0.052)	0.0000	0.0000	0
2011/06/22	RZ12 2011/11/03	2.00	Call	Bond Future	701.0000	710.0000	1.284	0	0	0
2011/06/22	RZ12 2011/11/03	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/11/03	2.05	Call	Bond Future	1,178.0000	1,187.0000	0.764	0	0	0
2011/06/22	RZ12 2011/11/03	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	RZ12 2011/11/03	1.95	Call	Bond Future	221.0000	231.0000	4.525	0	0	0
2011/06/22	RZ12 2011/11/03	1.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/06/22	TRT1 2011/08/04			Index Future	351.4450	351.1140	(0.094)	0.0000	0.0000	100
2011/06/22	TRT1 2011/11/03			Index Future	356.1780	355.8450	(0.093)	0.0000	0.0000	0
Total										226159.00