



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/05/2011

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
2011/05/13	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	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
2011/05/13	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	AL7T 2011/08/04			Index Future	384.0870	381.4160	(0.695)	0.0000	0.0000	30
2011/05/13	AL7T 2011/11/03			Index Future	389.8680	387.1570	(0.695)	0.0000	0.0000	0
2011/05/13	ALBI 2011/08/04			Index Future	352.8860	350.5000	(0.676)	0.0000	0.0000	1,019
2011/05/13	ALBI 2011/11/03			Index Future	358.1980	355.7770	(0.676)	0.0000	0.0000	0
2011/05/13	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	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
2011/05/13	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/05/13	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	CRD1 2011/08/04			Index Future	159.3680	158.6490	(0.451)	0.0000	0.0000	2
2011/05/13	CRD1 2011/11/03			Index Future	161.5020	160.7740	(0.451)	0.0000	0.0000	0
2011/05/13	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/05/13	GOVI 2011/08/04			GOVI	353.8240	351.5160	(0.652)	0.0000	0.0000	179
2011/05/13	GOVI 2011/08/04	348.00	Call	GOVI	58,240.0000	35,160.0000	(39.629)	0	0	0
2011/05/13	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/13	GOVI 2011/08/04	348.01	Call	GOVI	58,140.0000	35,060.0000	(39.697)	0	0	0
2011/05/13	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/13	GOVI 2011/08/04	347.99	Call	GOVI	58,340.0000	35,260.0000	(39.561)	0	0	0
2011/05/13	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/05/13	GOVI 2011/11/03			GOVI	359.1500	356.8070	(0.652)	0.0000	0.0000	0
2011/05/13	GOVI 2011/11/03	357.00	Call	GOVI	21,500.0000	0.0000	(100.000)	0	0	0
2011/05/13	GOVI 2011/11/03	357.00	Put	GOVI	0.0000	1,930.0000	100.000	0	0	0
2011/05/13	GOVI 2011/11/03	357.01	Call	GOVI	21,400.0000	0.0000	(100.000)	0	0	0
2011/05/13	GOVI 2011/11/03	357.01	Put	GOVI	0.0000	2,030.0000	100.000	0	0	0
2011/05/13	GOVI 2011/11/03	356.99	Call	GOVI	21,600.0000	0.0000	(100.000)	0	0	0
2011/05/13	GOVI 2011/11/03	356.99	Put	GOVI	0.0000	1,830.0000	100.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/05/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/05/13	IGOV 2011/08/04			Index Future	154.1220	154.3730	0.163	0.0000	0.0000	977
2011/05/13	IGOV 2011/11/03			Index Future	156.4420	156.6970	0.163	0.0000	0.0000	0
2011/05/13	ILBI 2011/08/04			Index Future	419.9500	411.7210	(1.960)	0.0000	0.0000	0
2011/05/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/05/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/05/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/05/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/05/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/05/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/05/13	JBAF 2011/05/18			Jibar Tradeable Future	5.5800	5.5800	0.000	0.0000	0.0000	3,001
2011/05/13	JBAF 2011/06/15			Jibar Tradeable Future	5.6200	5.6400	0.356	0.0000	0.0000	3,890
2011/05/13	JBAF 2011/07/20			Jibar Tradeable Future	5.6600	5.6900	0.530	0.0000	0.0000	4,000
2011/05/13	JBAF 2011/08/17			Jibar Tradeable Future	5.7100	5.7900	1.401	0.0000	0.0000	0
2011/05/13	JBAF 2011/09/21			Jibar Tradeable Future	5.7800	5.9200	2.422	0.0000	0.0000	14,200
2011/05/13	JBAF 2011/10/19			Jibar Tradeable Future	5.9000	6.0600	2.712	0.0000	0.0000	0
2011/05/13	JBAF 2011/12/21			Jibar Tradeable Future	6.1500	6.3200	2.764	0.0000	0.0000	5,591
2011/05/13	JBAF 2012/03/20			Jibar Tradeable Future	6.5600	6.7700	3.201	0.0000	0.0000	1,090
2011/05/13	JBAF 2012/06/20			Jibar Tradeable Future	7.0000	7.1800	2.571	0.0000	0.0000	2,890
2011/05/13	JBAF 2012/09/19			Jibar Tradeable Future	7.4100	7.5900	2.429	0.0000	0.0000	44,710
2011/05/13	JBAF 2012/12/19			Jibar Tradeable Future	7.7700	7.9700	2.574	0.0000	0.0000	490
2011/05/13	JBAF 2013/03/20			Jibar Tradeable Future	8.0600	8.2500	2.357	0.0000	0.0000	290
2011/05/13	JN02 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/13	JN02 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN02 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	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
2011/05/13	JN02 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN02 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN02 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/13	JN05 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN05 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/05/13	JN10 2011/08/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/05/13	JN10 2011/08/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/05/13	OTH1 2011/08/04			Index Future	347.4450	344.6470	(0.805)	0.0000	0.0000	3
2011/05/13	OTH1 2011/11/03			Index Future	352.6750	349.8350	(0.805)	0.0000	0.0000	0
2011/05/13	R157 2011/08/04			Bond Future	7.7270	7.8420	1.488	0.0000	0.0000	3,760
2011/05/13	R157 2011/08/04	7.50	Call	Bond Future	515.0000	372.0000	(27.767)	0	0	1,000
2011/05/13	R157 2011/08/04	7.50	Put	Bond Future	1,400.0000	1,702.0000	21.571	0	0	0
2011/05/13	R157 2011/08/04	7.55	Call	Bond Future	588.0000	430.0000	(26.871)	0	0	0
2011/05/13	R157 2011/08/04	7.55	Put	Bond Future	1,277.0000	1,564.0000	22.475	0	0	0
2011/05/13	R157 2011/08/04	7.45	Call	Bond Future	449.0000	319.0000	(28.953)	0	0	0
2011/05/13	R157 2011/08/04	7.45	Put	Bond Future	1,530.0000	1,845.0000	20.588	0	0	0
2011/05/13	R157 2011/08/04	7.20	Put	Bond Future	2,271.0000	2,646.0000	16.513	0	0	0
2011/05/13	R157 2011/08/04	7.20	Call	Bond Future	204.0000	134.0000	(34.314)	0	0	1,320
2011/05/13	R157 2011/08/04	7.60	Put	Bond Future	1,161.0000	1,433.0000	23.428	0	0	0
2011/05/13	R157 2011/08/04	7.60	Call	Bond Future	667.0000	494.0000	(25.937)	0	0	440
2011/05/13	R157 2011/08/04	7.80	Call	Bond Future	1,051.0000	816.0000	(22.360)	0	0	0
2011/05/13	R157 2011/08/04	7.80	Put	Bond Future	768.0000	978.0000	27.344	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
2011/05/13	R157 2011/08/04	8.20	Call	Bond Future	2,105.0000	1,763.0000	(16.247)	0	0	0
2011/05/13	R157 2011/08/04	8.20	Put	Bond Future	287.0000	391.0000	36.237	0	0	1,320
2011/05/13	R157 2011/11/03			Bond Future	7.8580	7.9830	1.591	0.0000	0.0000	3,684
2011/05/13	R157 2011/11/03	8.25	Call	Bond Future	2,099.0000	1,800.0000	(14.245)	0	0	0
2011/05/13	R157 2011/11/03	8.25	Put	Bond Future	682.0000	837.0000	22.727	0	0	0
2011/05/13	R157 2011/11/03	8.30	Call	Bond Future	2,225.0000	1,917.0000	(13.843)	0	0	0
2011/05/13	R157 2011/11/03	8.30	Put	Bond Future	629.0000	775.0000	23.211	0	0	0
2011/05/13	R157 2011/11/03	8.20	Call	Bond Future	1,976.0000	1,686.0000	(14.676)	0	0	0
2011/05/13	R157 2011/11/03	8.20	Put	Bond Future	739.0000	903.0000	22.192	0	0	0
2011/05/13	R157 2012/02/02			Bond Future	8.0040	8.1400	1.699	0.0000	0.0000	0
2011/05/13	R157 2012/02/02	8.50	Call	Bond Future	2,557.0000	2,256.0000	(11.772)	0	0	0
2011/05/13	R157 2012/02/02	8.50	Put	Bond Future	887.0000	1,047.0000	18.038	0	0	0
2011/05/13	R157 2012/02/02	8.55	Call	Bond Future	2,674.0000	2,366.0000	(11.518)	0	0	0
2011/05/13	R157 2012/02/02	8.55	Put	Bond Future	837.0000	990.0000	18.280	0	0	0
2011/05/13	R157 2012/02/02	8.45	Call	Bond Future	2,443.0000	2,148.0000	(12.075)	0	0	0
2011/05/13	R157 2012/02/02	8.45	Put	Bond Future	940.0000	1,106.0000	17.660	0	0	0
2011/05/13	R157 2012/05/03			Bond Future	8.1720	8.3200	1.811	0.0000	0.0000	0
2011/05/13	R157 2012/05/03	8.25	Call	Bond Future	1,860.0000	1,620.0000	(12.903)	0	0	0
2011/05/13	R157 2012/05/03	8.25	Put	Bond Future	1,614.0000	1,840.0000	14.002	0	0	0
2011/05/13	R157 2012/05/03	8.30	Call	Bond Future	1,949.0000	1,703.0000	(12.622)	0	0	0
2011/05/13	R157 2012/05/03	8.30	Put	Bond Future	1,546.0000	1,766.0000	14.230	0	0	0
2011/05/13	R157 2012/05/03	8.20	Call	Bond Future	1,773.0000	1,540.0000	(13.142)	0	0	0
2011/05/13	R157 2012/05/03	8.20	Put	Bond Future	1,685.0000	1,918.0000	13.828	0	0	0
2011/05/13	R186 2011/08/04			Bond Future	8.6250	8.7460	1.403	0.0000	0.0000	21,627
2011/05/13	R186 2011/08/04	8.25	Call	Bond Future	1,048.0000	749.0000	(28.531)	0	0	0
2011/05/13	R186 2011/08/04	8.25	Put	Bond Future	4,647.0000	5,475.0000	17.818	0	0	0
2011/05/13	R186 2011/08/04	8.30	Call	Bond Future	1,193.0000	863.0000	(27.661)	0	0	0
2011/05/13	R186 2011/08/04	8.30	Put	Bond Future	4,303.0000	5,100.0000	18.522	0	0	0
2011/05/13	R186 2011/08/04	8.20	Call	Bond Future	919.0000	649.0000	(29.380)	0	0	0
2011/05/13	R186 2011/08/04	8.20	Put	Bond Future	5,010.0000	5,867.0000	17.106	0	0	0
2011/05/13	R186 2011/08/04	8.35	Put	Bond Future	3,973.0000	4,739.0000	19.280	0	0	0
2011/05/13	R186 2011/08/04	8.35	Call	Bond Future	1,350.0000	988.0000	(26.815)	0	0	600
2011/05/13	R186 2011/08/04	8.70	Put	Bond Future	2,118.0000	2,646.0000	24.929	0	0	0
2011/05/13	R186 2011/08/04	8.70	Call	Bond Future	2,819.0000	2,219.0000	(21.284)	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
2011/05/13	R186 2011/08/04	8.95	Call	Bond Future	4,248.0000	3,487.0000	(17.914)	0	0	0
2011/05/13	R186 2011/08/04	8.95	Put	Bond Future	1,256.0000	1,622.0000	29.140	0	0	200
2011/05/13	R186 2011/08/04	9.70	Call	Bond Future	9,664.0000	8,615.0000	(10.855)	0	0	0
2011/05/13	R186 2011/08/04	9.70	Put	Bond Future	186.0000	264.0000	41.935	0	0	600
2011/05/13	R186 2011/11/03			Bond Future	8.7020	8.8280	1.448	0.0000	0.0000	13,791
2011/05/13	R186 2011/11/03	9.00	Call	Bond Future	5,144.0000	4,434.0000	(13.802)	0	0	0
2011/05/13	R186 2011/11/03	9.00	Put	Bond Future	2,445.0000	2,887.0000	18.078	0	0	0
2011/05/13	R186 2011/11/03	9.05	Call	Bond Future	5,427.0000	4,696.0000	(13.470)	0	0	0
2011/05/13	R186 2011/11/03	9.05	Put	Bond Future	2,284.0000	2,706.0000	18.476	0	0	0
2011/05/13	R186 2011/11/03	8.95	Call	Bond Future	4,867.0000	4,179.0000	(14.136)	0	0	0
2011/05/13	R186 2011/11/03	8.95	Put	Bond Future	2,614.0000	3,079.0000	17.789	0	0	0
2011/05/13	R186 2011/11/03	8.75	Put	Bond Future	3,391.0000	3,947.0000	16.396	0	0	0
2011/05/13	R186 2011/11/03	8.75	Call	Bond Future	3,832.0000	3,235.0000	(15.579)	0	0	5,600
2011/05/13	R186 2012/02/02			Bond Future	8.7790	8.9100	1.492	0.0000	0.0000	2,500
2011/05/13	R186 2012/02/02	9.00	Call	Bond Future	5,635.0000	4,958.0000	(12.014)	0	0	0
2011/05/13	R186 2012/02/02	9.00	Put	Bond Future	3,660.0000	4,160.0000	13.661	0	0	0
2011/05/13	R186 2012/02/02	9.05	Call	Bond Future	5,895.0000	5,201.0000	(11.773)	0	0	0
2011/05/13	R186 2012/02/02	9.05	Put	Bond Future	3,480.0000	3,963.0000	13.879	0	0	0
2011/05/13	R186 2012/02/02	8.95	Call	Bond Future	5,382.0000	4,724.0000	(12.226)	0	0	0
2011/05/13	R186 2012/02/02	8.95	Put	Bond Future	3,849.0000	4,368.0000	13.484	0	0	0
2011/05/13	R186 2012/05/03			Bond Future	8.8620	8.9970	1.523	0.0000	0.0000	0
2011/05/13	R186 2012/05/03	9.00	Call	Bond Future	5,805.0000	5,154.0000	(11.214)	0	0	0
2011/05/13	R186 2012/05/03	9.00	Put	Bond Future	4,589.0000	5,128.0000	11.745	0	0	0
2011/05/13	R186 2012/05/03	9.05	Call	Bond Future	6,058.0000	5,391.0000	(11.010)	0	0	0
2011/05/13	R186 2012/05/03	9.05	Put	Bond Future	4,406.0000	4,929.0000	11.870	0	0	0
2011/05/13	R186 2012/05/03	8.95	Call	Bond Future	5,563.0000	4,928.0000	(11.415)	0	0	0
2011/05/13	R186 2012/05/03	8.95	Put	Bond Future	4,785.0000	5,340.0000	11.599	0	0	0
2011/05/13	R189 2011/08/04			Bond Future	212.4449	212.4502	0.002	0.0000	0.0000	0
2011/05/13	R189 2011/08/04	212.00	Call	Bond Future	445.0000	450.0000	1.124	0	0	0
2011/05/13	R189 2011/08/04	212.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R189 2011/08/04	212.05	Call	Bond Future	395.0000	400.0000	1.266	0	0	0
2011/05/13	R189 2011/08/04	212.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R189 2011/08/04	211.95	Call	Bond Future	495.0000	500.0000	1.010	0	0	0
2011/05/13	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
2011/05/13	R197 2011/08/04			Bond Future	232.2359	233.1956	0.413	0.0000	0.0000	0
2011/05/13	R197 2011/08/04	231.50	Call	Bond Future	736.0000	1,696.0000	130.435	0	0	0
2011/05/13	R197 2011/08/04	231.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R197 2011/08/04	231.55	Call	Bond Future	686.0000	1,646.0000	139.942	0	0	0
2011/05/13	R197 2011/08/04	231.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R197 2011/08/04	231.45	Call	Bond Future	786.0000	1,746.0000	122.137	0	0	0
2011/05/13	R197 2011/08/04	231.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R201 2011/08/04			Bond Future	7.2960	7.4230	1.741	0.0000	0.0000	170
2011/05/13	R201 2011/08/04	7.25	Call	Bond Future	578.0000	413.0000	(28.547)	0	0	0
2011/05/13	R201 2011/08/04	7.25	Put	Bond Future	717.0000	934.0000	30.265	0	0	0
2011/05/13	R201 2011/08/04	7.30	Call	Bond Future	653.0000	474.0000	(27.412)	0	0	0
2011/05/13	R201 2011/08/04	7.30	Put	Bond Future	641.0000	844.0000	31.669	0	0	0
2011/05/13	R201 2011/08/04	7.20	Call	Bond Future	509.0000	358.0000	(29.666)	0	0	0
2011/05/13	R201 2011/08/04	7.20	Put	Bond Future	799.0000	1,030.0000	28.911	0	0	0
2011/05/13	R201 2011/11/03			Bond Future	7.4040	7.5430	1.877	0.0000	0.0000	317
2011/05/13	R201 2011/11/03	8.00	Call	Bond Future	1,975.0000	1,685.0000	(14.684)	0	0	0
2011/05/13	R201 2011/11/03	8.00	Put	Bond Future	321.0000	420.0000	30.841	0	0	0
2011/05/13	R201 2011/11/03	8.05	Call	Bond Future	2,084.0000	1,787.0000	(14.251)	0	0	0
2011/05/13	R201 2011/11/03	8.05	Put	Bond Future	293.0000	384.0000	31.058	0	0	0
2011/05/13	R201 2011/11/03	7.95	Call	Bond Future	1,868.0000	1,586.0000	(15.096)	0	0	0
2011/05/13	R201 2011/11/03	7.95	Put	Bond Future	351.0000	458.0000	30.484	0	0	0
2011/05/13	R201 2012/02/02			Bond Future	7.5220	7.6740	2.021	0.0000	0.0000	0
2011/05/13	R201 2012/02/02	8.25	Call	Bond Future	2,371.0000	2,089.0000	(11.894)	0	0	0
2011/05/13	R201 2012/02/02	8.25	Put	Bond Future	507.0000	618.0000	21.893	0	0	0
2011/05/13	R201 2012/02/02	8.30	Call	Bond Future	2,467.0000	2,181.0000	(11.593)	0	0	0
2011/05/13	R201 2012/02/02	8.30	Put	Bond Future	477.0000	584.0000	22.432	0	0	0
2011/05/13	R201 2012/02/02	8.20	Call	Bond Future	2,276.0000	1,999.0000	(12.170)	0	0	0
2011/05/13	R201 2012/02/02	8.20	Put	Bond Future	539.0000	655.0000	21.521	0	0	0
2011/05/13	R201 2012/05/03			Bond Future	7.6680	7.8370	2.204	0.0000	0.0000	0
2011/05/13	R201 2012/05/03	7.75	Call	Bond Future	1,351.0000	1,147.0000	(15.100)	0	0	0
2011/05/13	R201 2012/05/03	7.75	Put	Bond Future	1,157.0000	1,353.0000	16.940	0	0	0
2011/05/13	R201 2012/05/03	7.80	Call	Bond Future	1,422.0000	1,212.0000	(14.768)	0	0	0
2011/05/13	R201 2012/05/03	7.80	Put	Bond Future	1,109.0000	1,299.0000	17.133	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
2011/05/13	R201 2012/05/03	7.70	Call	Bond Future	1,283.0000	1,085.0000	(15.433)	0	0	0
2011/05/13	R201 2012/05/03	7.70	Put	Bond Future	1,207.0000	1,409.0000	16.736	0	0	0
2011/05/13	R202 2011/08/04			Bond Future	0.1570	0.1550	(1.274)	0.0000	0.0000	10,128
2011/05/13	R202 2011/08/04	1.00	Call	Bond Future	23,304.0000	23,364.0000	0.257	0	0	0
2011/05/13	R202 2011/08/04	1.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R202 2011/08/04	1.05	Call	Bond Future	24,564.0000	24,624.0000	0.244	0	0	0
2011/05/13	R202 2011/08/04	1.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R202 2011/08/04	0.95	Call	Bond Future	22,032.0000	22,092.0000	0.272	0	0	0
2011/05/13	R202 2011/08/04	0.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R202 2011/11/03			Bond Future	0.0730	0.0720	(1.370)	0.0000	0.0000	400
2011/05/13	R202 2011/11/03	0.50	Call	Bond Future	12,356.0000	12,387.0000	0.251	0	0	0
2011/05/13	R202 2011/11/03	0.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R202 2011/11/03	0.55	Call	Bond Future	13,734.0000	13,764.0000	0.218	0	0	0
2011/05/13	R202 2011/11/03	0.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R202 2011/11/03	0.45	Call	Bond Future	10,965.0000	10,995.0000	0.274	0	0	0
2011/05/13	R202 2011/11/03	0.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R203 2011/08/04			Bond Future	8.2660	8.3840	1.428	0.0000	0.0000	824
2011/05/13	R203 2011/08/04	8.00	Call	Bond Future	602.0000	432.0000	(28.239)	0	0	0
2011/05/13	R203 2011/08/04	8.00	Put	Bond Future	1,866.0000	2,250.0000	20.579	0	0	0
2011/05/13	R203 2011/08/04	8.05	Call	Bond Future	687.0000	500.0000	(27.220)	0	0	0
2011/05/13	R203 2011/08/04	8.05	Put	Bond Future	1,712.0000	2,079.0000	21.437	0	0	0
2011/05/13	R203 2011/08/04	7.95	Call	Bond Future	525.0000	372.0000	(29.143)	0	0	0
2011/05/13	R203 2011/08/04	7.95	Put	Bond Future	2,029.0000	2,430.0000	19.763	0	0	0
2011/05/13	R203 2011/11/03			Bond Future	8.3820	8.5070	1.491	0.0000	0.0000	1,631
2011/05/13	R203 2011/11/03	8.50	Call	Bond Future	1,943.0000	1,638.0000	(15.697)	0	0	0
2011/05/13	R203 2011/11/03	8.50	Put	Bond Future	1,409.0000	1,670.0000	18.524	0	0	0
2011/05/13	R203 2011/11/03	8.55	Call	Bond Future	2,075.0000	1,757.0000	(15.325)	0	0	0
2011/05/13	R203 2011/11/03	8.55	Put	Bond Future	1,316.0000	1,564.0000	18.845	0	0	0
2011/05/13	R203 2011/11/03	8.45	Call	Bond Future	1,817.0000	1,524.0000	(16.125)	0	0	0
2011/05/13	R203 2011/11/03	8.45	Put	Bond Future	1,509.0000	1,781.0000	18.025	0	0	0
2011/05/13	R203 2012/02/02			Bond Future	8.5070	8.6390	1.552	0.0000	0.0000	0
2011/05/13	R203 2012/02/02	8.75	Call	Bond Future	2,773.0000	2,445.0000	(11.828)	0	0	0
2011/05/13	R203 2012/02/02	8.75	Put	Bond Future	1,722.0000	1,967.0000	14.228	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
2011/05/13	R203 2012/02/02	8.80	Call	Bond Future	2,905.0000	2,568.0000	(11.601)	0	0	0
2011/05/13	R203 2012/02/02	8.80	Put	Bond Future	1,639.0000	1,875.0000	14.399	0	0	0
2011/05/13	R203 2012/02/02	8.70	Call	Bond Future	2,644.0000	2,325.0000	(12.065)	0	0	0
2011/05/13	R203 2012/02/02	8.70	Put	Bond Future	1,808.0000	2,062.0000	14.049	0	0	0
2011/05/13	R203 2012/05/03			Bond Future	8.6430	8.7830	1.620	0.0000	0.0000	0
2011/05/13	R203 2012/05/03	8.75	Call	Bond Future	2,580.0000	2,273.0000	(11.899)	0	0	0
2011/05/13	R203 2012/05/03	8.75	Put	Bond Future	2,135.0000	2,410.0000	12.881	0	0	0
2011/05/13	R203 2012/05/03	8.80	Call	Bond Future	2,704.0000	2,389.0000	(11.649)	0	0	0
2011/05/13	R203 2012/05/03	8.80	Put	Bond Future	2,051.0000	2,319.0000	13.067	0	0	0
2011/05/13	R203 2012/05/03	8.70	Call	Bond Future	2,461.0000	2,162.0000	(12.150)	0	0	0
2011/05/13	R203 2012/05/03	8.70	Put	Bond Future	2,223.0000	2,507.0000	12.776	0	0	0
2011/05/13	R204 2011/08/04			Bond Future	8.3690	8.4860	1.398	0.0000	0.0000	0
2011/05/13	R204 2011/08/04	8.00	Call	Bond Future	536.0000	379.0000	(29.291)	0	0	0
2011/05/13	R204 2011/08/04	8.00	Put	Bond Future	2,535.0000	3,001.0000	18.383	0	0	0
2011/05/13	R204 2011/08/04	8.05	Call	Bond Future	616.0000	441.0000	(28.409)	0	0	0
2011/05/13	R204 2011/08/04	8.05	Put	Bond Future	2,341.0000	2,789.0000	19.137	0	0	0
2011/05/13	R204 2011/08/04	7.95	Call	Bond Future	465.0000	324.0000	(30.323)	0	0	0
2011/05/13	R204 2011/08/04	7.95	Put	Bond Future	2,739.0000	3,221.0000	17.598	0	0	0
2011/05/13	R204 2011/11/03			Bond Future	8.4730	8.5960	1.452	0.0000	0.0000	2,134
2011/05/13	R204 2011/11/03	8.75	Call	Bond Future	2,760.0000	2,375.0000	(13.949)	0	0	0
2011/05/13	R204 2011/11/03	8.75	Put	Bond Future	1,337.0000	1,587.0000	18.699	0	0	0
2011/05/13	R204 2011/11/03	8.80	Call	Bond Future	2,923.0000	2,525.0000	(13.616)	0	0	0
2011/05/13	R204 2011/11/03	8.80	Put	Bond Future	1,246.0000	1,483.0000	19.021	0	0	0
2011/05/13	R204 2011/11/03	8.70	Call	Bond Future	2,602.0000	2,229.0000	(14.335)	0	0	0
2011/05/13	R204 2011/11/03	8.70	Put	Bond Future	1,434.0000	1,696.0000	18.271	0	0	0
2011/05/13	R204 2012/02/02			Bond Future	8.5810	8.7100	1.503	0.0000	0.0000	0
2011/05/13	R204 2012/02/02	9.00	Call	Bond Future	3,619.0000	3,212.0000	(11.246)	0	0	0
2011/05/13	R204 2012/02/02	9.00	Put	Bond Future	1,545.0000	1,783.0000	15.405	0	0	0
2011/05/13	R204 2012/02/02	9.05	Call	Bond Future	3,781.0000	3,364.0000	(11.029)	0	0	0
2011/05/13	R204 2012/02/02	9.05	Put	Bond Future	1,464.0000	1,691.0000	15.505	0	0	0
2011/05/13	R204 2012/02/02	8.95	Call	Bond Future	3,460.0000	3,062.0000	(11.503)	0	0	0
2011/05/13	R204 2012/02/02	8.95	Put	Bond Future	1,631.0000	1,877.0000	15.083	0	0	0
2011/05/13	R204 2012/05/03			Bond Future	8.7000	8.8360	1.563	0.0000	0.0000	0
2011/05/13	R204 2012/05/03	8.75	Call	Bond Future	2,868.0000	2,531.0000	(11.750)	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
2011/05/13	R204 2012/05/03	8.75	Put	Bond Future	2,626.0000	2,945.0000	12.148	0	0	0
2011/05/13	R204 2012/05/03	8.80	Call	Bond Future	3,007.0000	2,660.0000	(11.540)	0	0	0
2011/05/13	R204 2012/05/03	8.80	Put	Bond Future	2,524.0000	2,833.0000	12.242	0	0	0
2011/05/13	R204 2012/05/03	8.70	Call	Bond Future	2,736.0000	2,407.0000	(12.025)	0	0	0
2011/05/13	R204 2012/05/03	8.70	Put	Bond Future	2,736.0000	3,063.0000	11.952	0	0	0
2011/05/13	R206 2011/08/04			Bond Future	7.0710	7.1960	1.768	0.0000	0.0000	9,798
2011/05/13	R206 2011/08/04	7.00	Call	Bond Future	363.0000	251.0000	(30.854)	0	0	0
2011/05/13	R206 2011/08/04	7.00	Put	Bond Future	520.0000	684.0000	31.538	0	0	0
2011/05/13	R206 2011/08/04	7.05	Call	Bond Future	416.0000	293.0000	(29.567)	0	0	0
2011/05/13	R206 2011/08/04	7.05	Put	Bond Future	462.0000	615.0000	33.117	0	0	0
2011/05/13	R206 2011/08/04	6.95	Call	Bond Future	313.0000	213.0000	(31.949)	0	0	0
2011/05/13	R206 2011/08/04	6.95	Put	Bond Future	581.0000	757.0000	30.293	0	0	0
2011/05/13	R206 2011/11/03			Bond Future	7.1850	7.3250	1.949	0.0000	0.0000	0
2011/05/13	R206 2011/11/03	7.75	Call	Bond Future	1,368.0000	1,164.0000	(14.912)	0	0	0
2011/05/13	R206 2011/11/03	7.75	Put	Bond Future	247.0000	322.0000	30.364	0	0	0
2011/05/13	R206 2011/11/03	7.80	Call	Bond Future	1,447.0000	1,238.0000	(14.444)	0	0	0
2011/05/13	R206 2011/11/03	7.80	Put	Bond Future	227.0000	297.0000	30.837	0	0	0
2011/05/13	R206 2011/11/03	7.70	Call	Bond Future	1,294.0000	1,095.0000	(15.379)	0	0	0
2011/05/13	R206 2011/11/03	7.70	Put	Bond Future	271.0000	351.0000	29.520	0	0	0
2011/05/13	R206 2012/02/02			Bond Future	7.3180	7.4780	2.186	0.0000	0.0000	0
2011/05/13	R206 2012/02/02	8.00	Call	Bond Future	1,556.0000	1,355.0000	(12.918)	0	0	0
2011/05/13	R206 2012/02/02	8.00	Put	Bond Future	351.0000	435.0000	23.932	0	0	0
2011/05/13	R206 2012/02/02	8.05	Call	Bond Future	1,622.0000	1,417.0000	(12.639)	0	0	0
2011/05/13	R206 2012/02/02	8.05	Put	Bond Future	330.0000	409.0000	23.939	0	0	0
2011/05/13	R206 2012/02/02	7.95	Call	Bond Future	1,490.0000	1,293.0000	(13.221)	0	0	0
2011/05/13	R206 2012/02/02	7.95	Put	Bond Future	373.0000	460.0000	23.324	0	0	0
2011/05/13	R206 2012/05/03			Bond Future	7.5080	7.6920	2.451	0.0000	0.0000	0
2011/05/13	R206 2012/05/03	7.50	Call	Bond Future	801.0000	665.0000	(16.979)	0	0	0
2011/05/13	R206 2012/05/03	7.50	Put	Bond Future	813.0000	964.0000	18.573	0	0	0
2011/05/13	R206 2012/05/03	7.55	Call	Bond Future	846.0000	705.0000	(16.667)	0	0	0
2011/05/13	R206 2012/05/03	7.55	Put	Bond Future	781.0000	926.0000	18.566	0	0	0
2011/05/13	R206 2012/05/03	7.45	Call	Bond Future	758.0000	626.0000	(17.414)	0	0	0
2011/05/13	R206 2012/05/03	7.45	Put	Bond Future	848.0000	1,003.0000	18.278	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
2011/05/13	R207 2011/08/04			Bond Future	8.4480	8.5650	1.385	0.0000	0.0000	5,725
2011/05/13	R207 2011/08/04	8.25	Call	Bond Future	879.0000	646.0000	(26.507)	0	0	0
2011/05/13	R207 2011/08/04	8.25	Put	Bond Future	2,011.0000	2,439.0000	21.283	0	0	0
2011/05/13	R207 2011/08/04	8.30	Call	Bond Future	993.0000	739.0000	(25.579)	0	0	0
2011/05/13	R207 2011/08/04	8.30	Put	Bond Future	1,837.0000	2,244.0000	22.156	0	0	0
2011/05/13	R207 2011/08/04	8.20	Call	Bond Future	775.0000	562.0000	(27.484)	0	0	0
2011/05/13	R207 2011/08/04	8.20	Put	Bond Future	2,196.0000	2,643.0000	20.355	0	0	0
2011/05/13	R207 2011/11/03			Bond Future	8.5410	8.6640	1.440	0.0000	0.0000	600
2011/05/13	R207 2011/11/03	8.75	Call	Bond Future	2,641.0000	2,247.0000	(14.919)	0	0	0
2011/05/13	R207 2011/11/03	8.75	Put	Bond Future	1,495.0000	1,778.0000	18.930	0	0	0
2011/05/13	R207 2011/11/03	8.80	Call	Bond Future	2,809.0000	2,400.0000	(14.560)	0	0	0
2011/05/13	R207 2011/11/03	8.80	Put	Bond Future	1,391.0000	1,659.0000	19.267	0	0	0
2011/05/13	R207 2011/11/03	8.70	Call	Bond Future	2,480.0000	2,100.0000	(15.323)	0	0	0
2011/05/13	R207 2011/11/03	8.70	Put	Bond Future	1,606.0000	1,903.0000	18.493	0	0	0
2011/05/13	R207 2012/02/02			Bond Future	8.6390	8.7670	1.482	0.0000	0.0000	0
2011/05/13	R207 2012/02/02	9.00	Call	Bond Future	3,767.0000	3,347.0000	(11.149)	0	0	0
2011/05/13	R207 2012/02/02	9.00	Put	Bond Future	1,852.0000	2,117.0000	14.309	0	0	0
2011/05/13	R207 2012/02/02	9.05	Call	Bond Future	3,934.0000	3,504.0000	(10.930)	0	0	0
2011/05/13	R207 2012/02/02	9.05	Put	Bond Future	1,758.0000	2,012.0000	14.448	0	0	0
2011/05/13	R207 2012/02/02	8.95	Call	Bond Future	3,602.0000	3,192.0000	(11.383)	0	0	0
2011/05/13	R207 2012/02/02	8.95	Put	Bond Future	1,949.0000	2,224.0000	14.110	0	0	0
2011/05/13	R207 2012/05/03			Bond Future	8.7480	8.8820	1.532	0.0000	0.0000	0
2011/05/13	R207 2012/05/03	8.75	Call	Bond Future	2,971.0000	2,620.0000	(11.814)	0	0	0
2011/05/13	R207 2012/05/03	8.75	Put	Bond Future	2,961.0000	3,306.0000	11.651	0	0	0
2011/05/13	R207 2012/05/03	8.80	Call	Bond Future	3,116.0000	2,756.0000	(11.553)	0	0	0
2011/05/13	R207 2012/05/03	8.80	Put	Bond Future	2,845.0000	3,181.0000	11.810	0	0	0
2011/05/13	R207 2012/05/03	8.70	Call	Bond Future	2,832.0000	2,491.0000	(12.041)	0	0	0
2011/05/13	R207 2012/05/03	8.70	Put	Bond Future	3,083.0000	3,439.0000	11.547	0	0	0
2011/05/13	R208 2011/08/04			Bond Future	8.4620	8.5790	1.383	0.0000	0.0000	100
2011/05/13	R208 2011/08/04	8.25	Call	Bond Future	913.0000	670.0000	(26.616)	0	0	0
2011/05/13	R208 2011/08/04	8.25	Put	Bond Future	2,203.0000	2,662.0000	20.835	0	0	0
2011/05/13	R208 2011/08/04	8.30	Call	Bond Future	1,032.0000	767.0000	(25.678)	0	0	0
2011/05/13	R208 2011/08/04	8.30	Put	Bond Future	2,016.0000	2,453.0000	21.677	0	0	0
2011/05/13	R208 2011/08/04	8.20	Call	Bond Future	804.0000	583.0000	(27.488)	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
2011/05/13	R208 2011/08/04	8.20	Put	Bond Future	2,402.0000	2,883.0000	20.025	0	0	0
2011/05/13	R208 2011/11/03			Bond Future	8.5490	8.6700	1.415	0.0000	0.0000	5,999
2011/05/13	R208 2011/11/03	8.75	Call	Bond Future	2,841.0000	2,429.0000	(14.502)	0	0	0
2011/05/13	R208 2011/11/03	8.75	Put	Bond Future	1,666.0000	1,964.0000	17.887	0	0	0
2011/05/13	R208 2011/11/03	8.80	Call	Bond Future	3,019.0000	2,593.0000	(14.111)	0	0	0
2011/05/13	R208 2011/11/03	8.80	Put	Bond Future	1,555.0000	1,839.0000	18.264	0	0	0
2011/05/13	R208 2011/11/03	8.70	Call	Bond Future	2,670.0000	2,273.0000	(14.869)	0	0	0
2011/05/13	R208 2011/11/03	8.70	Put	Bond Future	1,786.0000	2,098.0000	17.469	0	0	0
2011/05/13	R208 2012/02/02			Bond Future	8.6370	8.7630	1.459	0.0000	0.0000	0
2011/05/13	R208 2012/02/02	9.00	Call	Bond Future	4,028.0000	3,584.0000	(11.023)	0	0	0
2011/05/13	R208 2012/02/02	9.00	Put	Bond Future	1,969.0000	2,247.0000	14.119	0	0	0
2011/05/13	R208 2012/02/02	9.05	Call	Bond Future	4,208.0000	3,753.0000	(10.813)	0	0	0
2011/05/13	R208 2012/02/02	9.05	Put	Bond Future	1,870.0000	2,137.0000	14.278	0	0	0
2011/05/13	R208 2012/02/02	8.95	Call	Bond Future	3,851.0000	3,418.0000	(11.244)	0	0	0
2011/05/13	R208 2012/02/02	8.95	Put	Bond Future	2,072.0000	2,361.0000	13.948	0	0	0
2011/05/13	R208 2012/05/03			Bond Future	8.7330	8.8640	1.500	0.0000	0.0000	0
2011/05/13	R208 2012/05/03	9.00	Call	Bond Future	4,017.0000	3,593.0000	(10.555)	0	0	0
2011/05/13	R208 2012/05/03	9.00	Put	Bond Future	2,533.0000	2,841.0000	12.159	0	0	0
2011/05/13	R208 2012/05/03	9.05	Call	Bond Future	4,191.0000	3,757.0000	(10.356)	0	0	0
2011/05/13	R208 2012/05/03	9.05	Put	Bond Future	2,432.0000	2,731.0000	12.294	0	0	0
2011/05/13	R208 2012/05/03	8.95	Call	Bond Future	3,846.0000	3,431.0000	(10.790)	0	0	0
2011/05/13	R208 2012/05/03	8.95	Put	Bond Future	2,637.0000	2,955.0000	12.059	0	0	0
2011/05/13	R209 2011/08/04			Bond Future	8.8410	8.9630	1.380	0.0000	0.0000	0
2011/05/13	R209 2011/08/04	8.50	Call	Bond Future	953.0000	683.0000	(28.332)	0	0	0
2011/05/13	R209 2011/08/04	8.50	Put	Bond Future	3,716.0000	4,397.0000	18.326	0	0	0
2011/05/13	R209 2011/08/04	8.55	Call	Bond Future	1,080.0000	783.0000	(27.500)	0	0	0
2011/05/13	R209 2011/08/04	8.55	Put	Bond Future	3,428.0000	4,081.0000	19.049	0	0	0
2011/05/13	R209 2011/08/04	8.45	Call	Bond Future	836.0000	592.0000	(29.187)	0	0	0
2011/05/13	R209 2011/08/04	8.45	Put	Bond Future	4,018.0000	4,725.0000	17.596	0	0	0
2011/05/13	R209 2011/08/04	10.10	Call	Bond Future	9,021.0000	8,113.0000	(10.065)	0	0	0
2011/05/13	R209 2011/08/04	10.10	Put	Bond Future	93.0000	135.0000	45.161	0	0	0
2011/05/13	R209 2011/11/03			Bond Future	8.9050	9.0300	1.404	0.0000	0.0000	1,318
2011/05/13	R209 2011/11/03	8.75	Call	Bond Future	2,438.0000	2,016.0000	(17.309)	0	0	0
2011/05/13	R209 2011/11/03	8.75	Put	Bond Future	3,659.0000	4,198.0000	14.731	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
2011/05/13	R209 2011/11/03	8.80	Call	Bond Future	2,617.0000	2,175.0000	(16.890)	0	0	0
2011/05/13	R209 2011/11/03	8.80	Put	Bond Future	3,440.0000	3,960.0000	15.116	0	0	0
2011/05/13	R209 2011/11/03	8.70	Call	Bond Future	2,267.0000	1,865.0000	(17.733)	0	0	0
2011/05/13	R209 2011/11/03	8.70	Put	Bond Future	3,889.0000	4,448.0000	14.374	0	0	0
2011/05/13	R209 2012/02/02			Bond Future	8.9680	9.0970	1.438	0.0000	0.0000	0
2011/05/13	R209 2012/02/02	9.00	Call	Bond Future	3,974.0000	3,462.0000	(12.884)	0	0	0
2011/05/13	R209 2012/02/02	9.00	Put	Bond Future	3,729.0000	4,197.0000	12.550	0	0	0
2011/05/13	R209 2012/02/02	9.05	Call	Bond Future	4,175.0000	3,648.0000	(12.623)	0	0	0
2011/05/13	R209 2012/02/02	9.05	Put	Bond Future	3,550.0000	4,003.0000	12.761	0	0	0
2011/05/13	R209 2012/02/02	8.95	Call	Bond Future	3,779.0000	3,283.0000	(13.125)	0	0	0
2011/05/13	R209 2012/02/02	8.95	Put	Bond Future	3,917.0000	4,402.0000	12.382	0	0	0
2011/05/13	R209 2012/05/03			Bond Future	9.0350	9.1670	1.461	0.0000	0.0000	0
2011/05/13	R209 2012/05/03	9.00	Call	Bond Future	4,225.0000	3,722.0000	(11.905)	0	0	0
2011/05/13	R209 2012/05/03	9.00	Put	Bond Future	4,491.0000	4,978.0000	10.844	0	0	0
2011/05/13	R209 2012/05/03	9.05	Call	Bond Future	4,418.0000	3,901.0000	(11.702)	0	0	0
2011/05/13	R209 2012/05/03	9.05	Put	Bond Future	4,304.0000	4,778.0000	11.013	0	0	0
2011/05/13	R209 2012/05/03	8.95	Call	Bond Future	4,037.0000	3,548.0000	(12.113)	0	0	0
2011/05/13	R209 2012/05/03	8.95	Put	Bond Future	4,686.0000	5,187.0000	10.691	0	0	0
2011/05/13	R210 2011/08/04			Bond Future	129.7771	129.9886	0.163	0.0000	0.0000	425
2011/05/13	R210 2011/08/04	106.00	Call	Bond Future	23,777.0000	23,989.0000	0.892	0	0	0
2011/05/13	R210 2011/08/04	106.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R210 2011/08/04	106.05	Call	Bond Future	23,727.0000	23,939.0000	0.893	0	0	0
2011/05/13	R210 2011/08/04	106.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R210 2011/08/04	105.95	Call	Bond Future	23,827.0000	24,039.0000	0.890	0	0	0
2011/05/13	R210 2011/08/04	105.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/08/04			Bond Future	1.2210	1.1640	(4.668)	0.0000	0.0000	0
2011/05/13	R211 2011/08/04	1.50	Call	Bond Future	1,516.0000	1,828.0000	20.580	0	0	0
2011/05/13	R211 2011/08/04	1.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/08/04	1.55	Call	Bond Future	1,785.0000	2,097.0000	17.479	0	0	0
2011/05/13	R211 2011/08/04	1.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/08/04	1.45	Call	Bond Future	1,246.0000	1,559.0000	25.120	0	0	0
2011/05/13	R211 2011/08/04	1.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/11/03			Bond Future	0.9790	0.9200	(6.027)	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
2011/05/13	R211 2011/11/03	1.25	Call	Bond Future	1,427.0000	1,740.0000	21.934	0	0	0
2011/05/13	R211 2011/11/03	1.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/11/03	1.30	Call	Bond Future	1,687.0000	2,001.0000	18.613	0	0	0
2011/05/13	R211 2011/11/03	1.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R211 2011/11/03	1.20	Call	Bond Future	1,165.0000	1,478.0000	26.867	0	0	0
2011/05/13	R211 2011/11/03	1.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/08/04			Bond Future	2.1600	2.1570	(0.139)	0.0000	0.0000	2,772
2011/05/13	R212 2011/08/04	2.50	Call	Bond Future	3,213.0000	3,241.0000	0.871	0	0	0
2011/05/13	R212 2011/08/04	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/08/04	2.55	Call	Bond Future	3,676.0000	3,704.0000	0.762	0	0	0
2011/05/13	R212 2011/08/04	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/08/04	2.45	Call	Bond Future	2,747.0000	2,776.0000	1.056	0	0	0
2011/05/13	R212 2011/08/04	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/11/03			Bond Future	2.0520	2.0490	(0.146)	0.0000	0.0000	240
2011/05/13	R212 2011/11/03	2.50	Call	Bond Future	4,167.0000	4,195.0000	0.672	0	0	0
2011/05/13	R212 2011/11/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/11/03	2.55	Call	Bond Future	4,620.0000	4,649.0000	0.628	0	0	0
2011/05/13	R212 2011/11/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R212 2011/11/03	2.45	Call	Bond Future	3,711.0000	3,740.0000	0.781	0	0	0
2011/05/13	R212 2011/11/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/08/04			Bond Future	8.8470	8.9680	1.368	0.0000	0.0000	0
2011/05/13	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/08/04	8.00	Put	Bond Future	7,233.0000	8,195.0000	13.300	0	0	0
2011/05/13	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/08/04	8.05	Put	Bond Future	6,780.0000	7,742.0000	14.189	0	0	0
2011/05/13	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/08/04	7.95	Put	Bond Future	7,689.0000	8,651.0000	12.511	0	0	0
2011/05/13	R213 2011/11/03			Bond Future	8.9180	9.0430	1.402	0.0000	0.0000	0
2011/05/13	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/11/03	8.75	Put	Bond Future	1,345.0000	2,325.0000	72.862	0	0	0
2011/05/13	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2011/11/03	8.80	Put	Bond Future	941.0000	1,921.0000	104.145	0	0	0
2011/05/13	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
2011/05/13	R213 2011/11/03	8.70	Put	Bond Future	1,752.0000	2,731.0000	55.879	0	0	0
2011/05/13	R213 2012/02/02			Bond Future	8.9910	9.1200	1.435	0.0000	0.0000	0
2011/05/13	R213 2012/02/02	9.00	Call	Bond Future	70.0000	0.0000	(100.000)	0	0	0
2011/05/13	R213 2012/02/02	9.00	Put	Bond Future	0.0000	926.0000	100.000	0	0	0
2011/05/13	R213 2012/02/02	9.05	Call	Bond Future	458.0000	0.0000	(100.000)	0	0	0
2011/05/13	R213 2012/02/02	9.05	Put	Bond Future	0.0000	538.0000	100.000	0	0	0
2011/05/13	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2012/02/02	8.95	Put	Bond Future	321.0000	1,317.0000	310.280	0	0	0
2011/05/13	R213 2012/05/03			Bond Future	9.0630	9.1960	1.468	0.0000	0.0000	0
2011/05/13	R213 2012/05/03	9.25	Call	Bond Future	1,419.0000	406.0000	(71.388)	0	0	0
2011/05/13	R213 2012/05/03	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2012/05/03	9.30	Call	Bond Future	1,792.0000	779.0000	(56.529)	0	0	0
2011/05/13	R213 2012/05/03	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	R213 2012/05/03	9.20	Call	Bond Future	1,043.0000	30.0000	(97.124)	0	0	0
2011/05/13	R213 2012/05/03	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/05/13	TRT1 2011/08/04			Index Future	349.4730	347.1650	(0.660)	0.0000	0.0000	100
2011/05/13	TRT1 2011/11/03			Index Future	354.1520	351.8140	(0.660)	0.0000	0.0000	0
<b>Total</b>										<b>182664.00</b>