



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/03/2011

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
2011/03/08	AL7T 2011/05/05			Index Future	366.4980	365.7950	(0.192)	0.0000	0.0000	30
2011/03/08	AL7T 2011/08/04			Index Future	371.7140	371.0020	(0.192)	0.0000	0.0000	0
2011/03/08	ALBI 2011/05/05			Index Future	338.2110	337.7530	(0.135)	0.0000	0.0000	1,064
2011/03/08	ALBI 2011/08/04			Index Future	343.0240	342.5610	(0.135)	0.0000	0.0000	0
2011/03/08	CAAB 2011/03/18			Can-Do Future	6.8720	6.9290	0.829	0.0000	0.0000	0
2011/03/08	CAAB 2011/03/18	6.85	Call	Can-Do Future	75.0000	109.0000	45.333	0	0	0
2011/03/08	CAAB 2011/03/18	6.85	Put	Can-Do Future	53.0000	30.0000	(43.396)	0	0	0
2011/03/08	CAAB 2011/03/18	6.90	Call	Can-Do Future	53.0000	76.0000	43.396	0	0	0
2011/03/08	CAAB 2011/03/18	6.90	Put	Can-Do Future	81.0000	47.0000	(41.975)	0	0	0
2011/03/08	CAAB 2011/03/18	6.80	Call	Can-Do Future	107.0000	148.0000	38.318	0	0	0
2011/03/08	CAAB 2011/03/18	6.80	Put	Can-Do Future	35.0000	19.0000	(45.714)	0	0	0
2011/03/08	CAAC 2011/03/18			Can-Do Future	9.6170	9.6040	(0.135)	0.0000	0.0000	0
2011/03/08	CAAC 2011/03/18	9.60	Call	Can-Do Future	95.0000	84.0000	(11.579)	0	0	0
2011/03/08	CAAC 2011/03/18	9.60	Put	Can-Do Future	78.0000	80.0000	2.564	0	0	0
2011/03/08	CAAC 2011/03/18	9.65	Call	Can-Do Future	73.0000	64.0000	(12.329)	0	0	0
2011/03/08	CAAC 2011/03/18	9.65	Put	Can-Do Future	106.0000	110.0000	3.774	0	0	0
2011/03/08	CAAC 2011/03/18	9.55	Call	Can-Do Future	127.0000	114.0000	(10.236)	0	0	0
2011/03/08	CAAC 2011/03/18	9.55	Put	Can-Do Future	60.0000	60.0000	0.000	0	0	0
2011/03/08	CRD1 2011/05/05			Index Future	153.6520	153.5630	(0.058)	0.0000	0.0000	2
2011/03/08	CRD1 2011/08/04			Index Future	155.7630	155.6730	(0.058)	0.0000	0.0000	0
2011/03/08	GOVI 2011/05/05			GOVI	339.4640	339.0070	(0.135)	0.0000	0.0000	208
2011/03/08	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/08	GOVI 2011/05/05	349.00	Put	GOVI	95,360.0000	99,930.0000	4.792	0	0	0
2011/03/08	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/08	GOVI 2011/05/05	349.01	Put	GOVI	95,460.0000	100,030.0000	4.787	0	0	0
2011/03/08	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/08	GOVI 2011/05/05	348.99	Put	GOVI	95,260.0000	99,830.0000	4.797	0	0	0
2011/03/08	GOVI 2011/08/04			GOVI	344.2950	343.8320	(0.134)	0.0000	0.0000	0
2011/03/08	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/08	GOVI 2011/08/04	348.00	Put	GOVI	37,050.0000	41,680.0000	12.497	0	0	0
2011/03/08	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/08	GOVI 2011/08/04	348.01	Put	GOVI	37,150.0000	41,780.0000	12.463	0	0	0
2011/03/08	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/08	GOVI 2011/08/04	347.99	Put	GOVI	36,950.0000	41,580.0000	12.530	0	0	0
2011/03/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/08	IGOV 2011/05/05			Index Future	150.6600	150.6480	(0.008)	0.0000	0.0000	60
2011/03/08	IGOV 2011/08/04			Index Future	152.8040	152.7930	(0.007)	0.0000	0.0000	0
2011/03/08	ILBI 2011/05/05			Index Future	407.4120	407.3820	(0.007)	0.0000	0.0000	336
2011/03/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/08	JBAF 2011/03/16			Jibar Tradeable Future	5.6200	5.5700	(0.890)	0.0000	0.0000	6,040
2011/03/08	JBAF 2011/04/20			Jibar Tradeable Future	5.6900	5.6400	(0.879)	0.0000	0.0000	2,000
2011/03/08	JBAF 2011/05/18			Jibar Tradeable Future	5.7600	5.6900	(1.215)	0.0000	0.0000	3,001
2011/03/08	JBAF 2011/06/15			Jibar Tradeable Future	5.7800	5.7400	(0.692)	0.0000	0.0000	3,890
2011/03/08	JBAF 2011/07/20			Jibar Tradeable Future	5.8200	5.7700	(0.859)	0.0000	0.0000	2,000

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2011/03/08	JBAF 2011/08/17			Jibar Tradeable Future	5.9300	5.9400	0.169	0.0000	0.0000	0
2011/03/08	JBAF 2011/09/21			Jibar Tradeable Future	6.0300	6.0400	0.166	0.0000	0.0000	14,390
2011/03/08	JBAF 2011/12/21			Jibar Tradeable Future	6.5800	6.6700	1.368	0.0000	0.0000	5,390
2011/03/08	JBAF 2012/03/20			Jibar Tradeable Future	7.1500	7.2200	0.979	92.8000	92.8000	1,090
2011/03/08	JBAF 2012/06/20			Jibar Tradeable Future	7.6000	7.6900	1.184	0.0000	0.0000	2,890
2011/03/08	JBAF 2012/09/19			Jibar Tradeable Future	8.0600	8.1400	0.993	0.0000	0.0000	44,510
2011/03/08	JBAF 2012/12/19			Jibar Tradeable Future	8.3700	8.4600	1.075	0.0000	0.0000	490
2011/03/08	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/08	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/08	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/08	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/08	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/08	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/08	OTH1 2011/05/05			Index Future	331.0870	330.6210	(0.141)	0.0000	0.0000	3
2011/03/08	OTH1 2011/08/04			Index Future	335.7990	335.3270	(0.141)	0.0000	0.0000	0
2011/03/08	R157 2011/05/05			Bond Future	8.0020	8.0310	0.362	0.0000	0.0000	2,606

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2011/03/08	R157 2011/05/05	7.75	Call	Bond Future	453.0000	409.0000	(9.713)	0	0	0
2011/03/08	R157 2011/05/05	7.75	Put	Bond Future	1,480.0000	1,554.0000	5.000	0	0	0
2011/03/08	R157 2011/05/05	7.80	Call	Bond Future	523.0000	475.0000	(9.178)	0	0	0
2011/03/08	R157 2011/05/05	7.80	Put	Bond Future	1,346.0000	1,415.0000	5.126	0	0	0
2011/03/08	R157 2011/05/05	7.70	Call	Bond Future	389.0000	350.0000	(10.026)	0	0	0
2011/03/08	R157 2011/05/05	7.70	Put	Bond Future	1,622.0000	1,700.0000	4.809	0	0	0
2011/03/08	R157 2011/05/05	7.65	Call	Bond Future	332.0000	297.0000	(10.542)	0	0	0
2011/03/08	R157 2011/05/05	7.65	Put	Bond Future	1,770.0000	1,853.0000	4.689	0	0	0
2011/03/08	R157 2011/08/04			Bond Future	8.1740	8.2060	0.391	0.0000	0.0000	0
2011/03/08	R157 2011/08/04	7.50	Call	Bond Future	464.0000	433.0000	(6.681)	0	0	0
2011/03/08	R157 2011/08/04	7.50	Put	Bond Future	3,068.0000	3,158.0000	2.934	0	0	0
2011/03/08	R157 2011/08/04	7.55	Call	Bond Future	513.0000	479.0000	(6.628)	0	0	0
2011/03/08	R157 2011/08/04	7.55	Put	Bond Future	2,921.0000	3,009.0000	3.013	0	0	0
2011/03/08	R157 2011/08/04	7.45	Call	Bond Future	419.0000	390.0000	(6.921)	0	0	0
2011/03/08	R157 2011/08/04	7.45	Put	Bond Future	3,219.0000	3,311.0000	2.858	0	0	0
2011/03/08	R157 2011/11/03			Bond Future	8.3680	8.4020	0.406	0.0000	0.0000	3,694
2011/03/08	R157 2011/11/03	8.25	Call	Bond Future	1,626.0000	1,565.0000	(3.752)	0	0	0
2011/03/08	R157 2011/11/03	8.25	Put	Bond Future	2,048.0000	2,109.0000	2.979	0	0	0
2011/03/08	R157 2011/11/03	8.30	Call	Bond Future	1,714.0000	1,652.0000	(3.617)	0	0	0
2011/03/08	R157 2011/11/03	8.30	Put	Bond Future	1,957.0000	2,016.0000	3.015	0	0	0
2011/03/08	R157 2011/11/03	8.20	Call	Bond Future	1,540.0000	1,482.0000	(3.766)	0	0	0
2011/03/08	R157 2011/11/03	8.20	Put	Bond Future	2,142.0000	2,205.0000	2.941	0	0	0
2011/03/08	R157 2012/02/02			Bond Future	8.5790	8.6170	0.443	0.0000	0.0000	0
2011/03/08	R157 2012/02/02	8.50	Call	Bond Future	2,048.0000	1,983.0000	(3.174)	0	0	0
2011/03/08	R157 2012/02/02	8.50	Put	Bond Future	2,311.0000	2,373.0000	2.683	0	0	0
2011/03/08	R157 2012/02/02	8.55	Call	Bond Future	2,134.0000	2,068.0000	(3.093)	0	0	0
2011/03/08	R157 2012/02/02	8.55	Put	Bond Future	2,231.0000	2,291.0000	2.689	0	0	0
2011/03/08	R157 2012/02/02	8.45	Call	Bond Future	1,964.0000	1,901.0000	(3.208)	0	0	0
2011/03/08	R157 2012/02/02	8.45	Put	Bond Future	2,394.0000	2,458.0000	2.673	0	0	0
2011/03/08	R186 2011/05/05			Bond Future	9.0630	9.0730	0.110	0.0000	0.0000	28,820
2011/03/08	R186 2011/05/05	8.75	Call	Bond Future	1,129.0000	1,084.0000	(3.986)	0	0	0
2011/03/08	R186 2011/05/05	8.75	Put	Bond Future	3,996.0000	4,040.0000	1.101	0	0	0
2011/03/08	R186 2011/05/05	8.80	Call	Bond Future	1,279.0000	1,231.0000	(3.753)	0	0	0
2011/03/08	R186 2011/05/05	8.80	Put	Bond Future	3,680.0000	3,722.0000	1.141	0	0	0

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2011/03/08	R186 2011/05/05	8.70	Call	Bond Future	991.0000	949.0000	(4.238)	0	0	0
2011/03/08	R186 2011/05/05	8.70	Put	Bond Future	4,326.0000	4,373.0000	1.086	0	0	0
2011/03/08	R186 2011/05/05	8.00	Put	Bond Future	10,276.0000	10,359.0000	0.808	0	0	0
2011/03/08	R186 2011/05/05	8.00	Call	Bond Future	88.0000	81.0000	(7.955)	0	0	5,500
2011/03/08	R186 2011/08/04			Bond Future	9.1680	9.1780	0.109	0.0000	0.0000	0
2011/03/08	R186 2011/08/04	8.25	Call	Bond Future	884.0000	860.0000	(2.715)	0	0	0
2011/03/08	R186 2011/08/04	8.25	Put	Bond Future	9,419.0000	9,483.0000	0.679	0	0	0
2011/03/08	R186 2011/08/04	8.30	Call	Bond Future	973.0000	947.0000	(2.672)	0	0	0
2011/03/08	R186 2011/08/04	8.30	Put	Bond Future	9,019.0000	9,081.0000	0.687	0	0	0
2011/03/08	R186 2011/08/04	8.20	Call	Bond Future	801.0000	778.0000	(2.871)	0	0	0
2011/03/08	R186 2011/08/04	8.20	Put	Bond Future	9,828.0000	9,893.0000	0.661	0	0	0
2011/03/08	R186 2011/11/03			Bond Future	9.2740	9.2840	0.108	0.0000	0.0000	12,982
2011/03/08	R186 2011/11/03	9.00	Call	Bond Future	3,596.0000	3,549.0000	(1.307)	0	0	0
2011/03/08	R186 2011/11/03	9.00	Put	Bond Future	5,997.0000	6,036.0000	0.650	0	0	0
2011/03/08	R186 2011/11/03	9.05	Call	Bond Future	3,787.0000	3,738.0000	(1.294)	0	0	0
2011/03/08	R186 2011/11/03	9.05	Put	Bond Future	5,744.0000	5,781.0000	0.644	0	0	0
2011/03/08	R186 2011/11/03	8.95	Call	Bond Future	3,410.0000	3,364.0000	(1.349)	0	0	0
2011/03/08	R186 2011/11/03	8.95	Put	Bond Future	6,257.0000	6,298.0000	0.655	0	0	0
2011/03/08	R186 2012/02/02			Bond Future	9.3790	9.3890	0.107	0.0000	0.0000	0
2011/03/08	R186 2012/02/02	9.00	Call	Bond Future	3,880.0000	3,836.0000	(1.134)	0	0	0
2011/03/08	R186 2012/02/02	9.00	Put	Bond Future	7,153.0000	7,193.0000	0.559	0	0	0
2011/03/08	R186 2012/02/02	9.05	Call	Bond Future	4,063.0000	4,018.0000	(1.108)	0	0	0
2011/03/08	R186 2012/02/02	9.05	Put	Bond Future	6,896.0000	6,935.0000	0.566	0	0	0
2011/03/08	R186 2012/02/02	8.95	Call	Bond Future	3,702.0000	3,659.0000	(1.162)	0	0	0
2011/03/08	R186 2012/02/02	8.95	Put	Bond Future	7,417.0000	7,459.0000	0.566	0	0	0
2011/03/08	R201 2011/05/05			Bond Future	7.6900	7.6670	(0.299)	0.0000	0.0000	484
2011/03/08	R201 2011/05/05	7.75	Call	Bond Future	793.0000	828.0000	4.414	0	0	0
2011/03/08	R201 2011/05/05	7.75	Put	Bond Future	603.0000	565.0000	(6.302)	0	0	0
2011/03/08	R201 2011/05/05	7.80	Call	Bond Future	883.0000	920.0000	4.190	0	0	0
2011/03/08	R201 2011/05/05	7.80	Put	Bond Future	535.0000	499.0000	(6.729)	0	0	0
2011/03/08	R201 2011/05/05	7.70	Call	Bond Future	708.0000	740.0000	4.520	0	0	0
2011/03/08	R201 2011/05/05	7.70	Put	Bond Future	676.0000	635.0000	(6.065)	0	0	0
2011/03/08	R201 2011/08/04			Bond Future	7.8590	7.8350	(0.305)	0.0000	0.0000	0
2011/03/08	R201 2011/08/04	7.25	Call	Bond Future	373.0000	388.0000	4.021	0	0	0

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2011/03/08	R201 2011/08/04	7.25	Put	Bond Future	2,192.0000	2,136.0000	(2.555)	0	0	0
2011/03/08	R201 2011/08/04	7.30	Call	Bond Future	413.0000	429.0000	3.874	0	0	0
2011/03/08	R201 2011/08/04	7.30	Put	Bond Future	2,081.0000	2,026.0000	(2.643)	0	0	0
2011/03/08	R201 2011/08/04	7.20	Call	Bond Future	336.0000	350.0000	4.167	0	0	0
2011/03/08	R201 2011/08/04	7.20	Put	Bond Future	2,306.0000	2,249.0000	(2.472)	0	0	0
2011/03/08	R201 2011/11/03			Bond Future	8.0480	8.0210	(0.335)	0.0000	0.0000	0
2011/03/08	R201 2011/11/03	8.00	Call	Bond Future	1,237.0000	1,271.0000	2.749	0	0	0
2011/03/08	R201 2011/11/03	8.00	Put	Bond Future	1,369.0000	1,329.0000	(2.922)	0	0	0
2011/03/08	R201 2011/11/03	8.05	Call	Bond Future	1,309.0000	1,344.0000	2.674	0	0	0
2011/03/08	R201 2011/11/03	8.05	Put	Bond Future	1,304.0000	1,264.0000	(3.067)	0	0	0
2011/03/08	R201 2011/11/03	7.95	Call	Bond Future	1,168.0000	1,201.0000	2.825	0	0	0
2011/03/08	R201 2011/11/03	7.95	Put	Bond Future	1,437.0000	1,396.0000	(2.853)	0	0	0
2011/03/08	R201 2012/02/02			Bond Future	8.2540	8.2240	(0.363)	0.0000	0.0000	0
2011/03/08	R201 2012/02/02	8.25	Call	Bond Future	1,578.0000	1,615.0000	2.345	0	0	0
2011/03/08	R201 2012/02/02	8.25	Put	Bond Future	1,588.0000	1,549.0000	(2.456)	0	0	0
2011/03/08	R201 2012/02/02	8.30	Call	Bond Future	1,646.0000	1,684.0000	2.309	0	0	0
2011/03/08	R201 2012/02/02	8.30	Put	Bond Future	1,530.0000	1,492.0000	(2.484)	0	0	0
2011/03/08	R201 2012/02/02	8.20	Call	Bond Future	1,512.0000	1,547.0000	2.315	0	0	0
2011/03/08	R201 2012/02/02	8.20	Put	Bond Future	1,649.0000	1,608.0000	(2.486)	0	0	0
2011/03/08	R202 2011/05/05			Bond Future	0.2840	0.2840	0.000	0.0000	0.0000	10,489
2011/03/08	R202 2011/05/05	2.05	Call	Bond Future	43,988.0000	43,988.0000	0.000	0	0	0
2011/03/08	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R202 2011/05/05	2.10	Call	Bond Future	45,016.0000	45,016.0000	0.000	0	0	0
2011/03/08	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R202 2011/05/05	2.00	Call	Bond Future	42,949.0000	42,949.0000	0.000	0	0	0
2011/03/08	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R203 2011/05/05			Bond Future	8.6250	8.6640	0.452	0.0000	0.0000	516
2011/03/08	R203 2011/05/05	8.25	Call	Bond Future	434.0000	380.0000	(12.442)	0	0	0
2011/03/08	R203 2011/05/05	8.25	Put	Bond Future	2,239.0000	2,370.0000	5.851	0	0	0
2011/03/08	R203 2011/05/05	8.30	Call	Bond Future	502.0000	442.0000	(11.952)	0	0	0
2011/03/08	R203 2011/05/05	8.30	Put	Bond Future	2,064.0000	2,189.0000	6.056	0	0	0
2011/03/08	R203 2011/05/05	8.20	Call	Bond Future	373.0000	325.0000	(12.869)	0	0	0
2011/03/08	R203 2011/05/05	8.20	Put	Bond Future	2,422.0000	2,559.0000	5.656	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
2011/03/08	R203 2011/08/04			Bond Future	8.7750	8.8170	0.479	0.0000	0.0000	0
2011/03/08	R203 2011/08/04	8.00	Call	Bond Future	526.0000	482.0000	(8.365)	0	0	0
2011/03/08	R203 2011/08/04	8.00	Put	Bond Future	4,154.0000	4,302.0000	3.563	0	0	0
2011/03/08	R203 2011/08/04	8.05	Call	Bond Future	580.0000	533.0000	(8.103)	0	0	0
2011/03/08	R203 2011/08/04	8.05	Put	Bond Future	3,969.0000	4,114.0000	3.653	0	0	0
2011/03/08	R203 2011/08/04	7.95	Call	Bond Future	474.0000	433.0000	(8.650)	0	0	0
2011/03/08	R203 2011/08/04	7.95	Put	Bond Future	4,342.0000	4,493.0000	3.478	0	0	0
2011/03/08	R203 2011/11/03			Bond Future	8.9360	8.9800	0.492	0.0000	0.0000	1,416
2011/03/08	R203 2011/11/03	8.50	Call	Bond Future	1,454.0000	1,378.0000	(5.227)	0	0	0
2011/03/08	R203 2011/11/03	8.50	Put	Bond Future	3,395.0000	3,512.0000	3.446	0	0	0
2011/03/08	R203 2011/11/03	8.55	Call	Bond Future	1,542.0000	1,463.0000	(5.123)	0	0	0
2011/03/08	R203 2011/11/03	8.55	Put	Bond Future	3,258.0000	3,372.0000	3.499	0	0	0
2011/03/08	R203 2011/11/03	8.45	Call	Bond Future	1,369.0000	1,295.0000	(5.405)	0	0	0
2011/03/08	R203 2011/11/03	8.45	Put	Bond Future	3,536.0000	3,655.0000	3.365	0	0	0
2011/03/08	R203 2012/02/02			Bond Future	9.1070	9.1540	0.516	0.0000	0.0000	0
2011/03/08	R203 2012/02/02	8.75	Call	Bond Future	2,033.0000	1,946.0000	(4.279)	0	0	0
2011/03/08	R203 2012/02/02	8.75	Put	Bond Future	3,552.0000	3,663.0000	3.125	0	0	0
2011/03/08	R203 2012/02/02	8.80	Call	Bond Future	2,128.0000	2,038.0000	(4.229)	0	0	0
2011/03/08	R203 2012/02/02	8.80	Put	Bond Future	3,433.0000	3,541.0000	3.146	0	0	0
2011/03/08	R203 2012/02/02	8.70	Call	Bond Future	1,940.0000	1,855.0000	(4.381)	0	0	0
2011/03/08	R203 2012/02/02	8.70	Put	Bond Future	3,675.0000	3,787.0000	3.048	0	0	0
2011/03/08	R204 2011/05/05			Bond Future	8.8030	8.8430	0.454	0.0000	0.0000	100
2011/03/08	R204 2011/05/05	8.50	Call	Bond Future	611.0000	539.0000	(11.784)	0	0	0
2011/03/08	R204 2011/05/05	8.50	Put	Bond Future	2,238.0000	2,379.0000	6.300	0	0	0
2011/03/08	R204 2011/05/05	8.55	Call	Bond Future	699.0000	620.0000	(11.302)	0	0	0
2011/03/08	R204 2011/05/05	8.55	Put	Bond Future	2,055.0000	2,189.0000	6.521	0	0	0
2011/03/08	R204 2011/05/05	8.45	Call	Bond Future	532.0000	466.0000	(12.406)	0	0	0
2011/03/08	R204 2011/05/05	8.45	Put	Bond Future	2,431.0000	2,577.0000	6.006	0	0	0
2011/03/08	R204 2011/08/04			Bond Future	8.9440	8.9860	0.470	0.0000	0.0000	0
2011/03/08	R204 2011/08/04	8.00	Call	Bond Future	458.0000	418.0000	(8.734)	0	0	0
2011/03/08	R204 2011/08/04	8.00	Put	Bond Future	5,473.0000	5,648.0000	3.198	0	0	0
2011/03/08	R204 2011/08/04	8.05	Call	Bond Future	507.0000	463.0000	(8.679)	0	0	0
2011/03/08	R204 2011/08/04	8.05	Put	Bond Future	5,248.0000	5,420.0000	3.277	0	0	0
2011/03/08	R204 2011/08/04	7.95	Call	Bond Future	414.0000	376.0000	(9.179)	0	0	0

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2011/03/08	R204 2011/08/04	7.95	Put	Bond Future	5,704.0000	5,881.0000	3.103	0	0	0
2011/03/08	R204 2011/11/03			Bond Future	9.0910	9.1350	0.484	0.0000	0.0000	1,876
2011/03/08	R204 2011/11/03	8.75	Call	Bond Future	1,902.0000	1,808.0000	(4.942)	0	0	0
2011/03/08	R204 2011/11/03	8.75	Put	Bond Future	3,618.0000	3,742.0000	3.427	0	0	0
2011/03/08	R204 2011/11/03	8.80	Call	Bond Future	2,008.0000	1,911.0000	(4.831)	0	0	0
2011/03/08	R204 2011/11/03	8.80	Put	Bond Future	3,470.0000	3,591.0000	3.487	0	0	0
2011/03/08	R204 2011/11/03	8.70	Call	Bond Future	1,798.0000	1,708.0000	(5.006)	0	0	0
2011/03/08	R204 2011/11/03	8.70	Put	Bond Future	3,768.0000	3,897.0000	3.424	0	0	0
2011/03/08	R204 2012/02/02			Bond Future	9.2410	9.2870	0.498	0.0000	0.0000	0
2011/03/08	R204 2012/02/02	9.00	Call	Bond Future	2,536.0000	2,432.0000	(4.101)	0	0	0
2011/03/08	R204 2012/02/02	9.00	Put	Bond Future	3,704.0000	3,820.0000	3.132	0	0	0
2011/03/08	R204 2012/02/02	9.05	Call	Bond Future	2,649.0000	2,543.0000	(4.002)	0	0	0
2011/03/08	R204 2012/02/02	9.05	Put	Bond Future	3,573.0000	3,688.0000	3.219	0	0	0
2011/03/08	R204 2012/02/02	8.95	Call	Bond Future	2,426.0000	2,325.0000	(4.163)	0	0	0
2011/03/08	R204 2012/02/02	8.95	Put	Bond Future	3,838.0000	3,958.0000	3.127	0	0	0
2011/03/08	R206 2011/05/05			Bond Future	7.3640	7.3840	0.272	0.0000	0.0000	0
2011/03/08	R206 2011/05/05	7.50	Call	Bond Future	688.0000	655.0000	(4.797)	0	0	0
2011/03/08	R206 2011/05/05	7.50	Put	Bond Future	362.0000	377.0000	4.144	0	0	0
2011/03/08	R206 2011/05/05	7.55	Call	Bond Future	763.0000	728.0000	(4.587)	0	0	0
2011/03/08	R206 2011/05/05	7.55	Put	Bond Future	318.0000	331.0000	4.088	0	0	0
2011/03/08	R206 2011/05/05	7.45	Call	Bond Future	615.0000	584.0000	(5.041)	0	0	0
2011/03/08	R206 2011/05/05	7.45	Put	Bond Future	409.0000	426.0000	4.156	0	0	0
2011/03/08	R206 2011/08/04			Bond Future	7.5540	7.5760	0.291	0.0000	0.0000	0
2011/03/08	R206 2011/08/04	7.00	Call	Bond Future	295.0000	280.0000	(5.085)	0	0	0
2011/03/08	R206 2011/08/04	7.00	Put	Bond Future	1,513.0000	1,546.0000	2.181	0	0	0
2011/03/08	R206 2011/08/04	7.05	Call	Bond Future	328.0000	312.0000	(4.878)	0	0	0
2011/03/08	R206 2011/08/04	7.05	Put	Bond Future	1,435.0000	1,467.0000	2.230	0	0	0
2011/03/08	R206 2011/08/04	6.95	Call	Bond Future	266.0000	252.0000	(5.263)	0	0	0
2011/03/08	R206 2011/08/04	6.95	Put	Bond Future	1,595.0000	1,629.0000	2.132	0	0	0
2011/03/08	R206 2011/11/03			Bond Future	7.7660	7.7910	0.322	0.0000	0.0000	0
2011/03/08	R206 2011/11/03	7.75	Call	Bond Future	907.0000	881.0000	(2.867)	0	0	0
2011/03/08	R206 2011/11/03	7.75	Put	Bond Future	939.0000	962.0000	2.449	0	0	0
2011/03/08	R206 2011/11/03	7.80	Call	Bond Future	959.0000	932.0000	(2.815)	0	0	0
2011/03/08	R206 2011/11/03	7.80	Put	Bond Future	892.0000	914.0000	2.466	0	0	0

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2011/03/08	R206 2011/11/03	7.70	Call	Bond Future	857.0000	831.0000	(3.034)	0	0	0
2011/03/08	R206 2011/11/03	7.70	Put	Bond Future	987.0000	1,010.0000	2.330	0	0	0
2011/03/08	R206 2012/02/02			Bond Future	8.0150	8.0430	0.349	0.0000	0.0000	0
2011/03/08	R206 2012/02/02	8.00	Call	Bond Future	1,046.0000	1,020.0000	(2.486)	0	0	0
2011/03/08	R206 2012/02/02	8.00	Put	Bond Future	1,072.0000	1,095.0000	2.146	0	0	0
2011/03/08	R206 2012/02/02	8.05	Call	Bond Future	1,093.0000	1,066.0000	(2.470)	0	0	0
2011/03/08	R206 2012/02/02	8.05	Put	Bond Future	1,032.0000	1,054.0000	2.132	0	0	0
2011/03/08	R206 2012/02/02	7.95	Call	Bond Future	1,000.0000	975.0000	(2.500)	0	0	0
2011/03/08	R206 2012/02/02	7.95	Put	Bond Future	1,114.0000	1,138.0000	2.154	0	0	0
2011/03/08	R207 2011/05/05			Bond Future	8.8570	8.8860	0.327	0.0000	0.0000	1,020
2011/03/08	R207 2011/05/05	8.50	Call	Bond Future	594.0000	539.0000	(9.259)	0	0	0
2011/03/08	R207 2011/05/05	8.50	Put	Bond Future	2,622.0000	2,729.0000	4.081	0	0	0
2011/03/08	R207 2011/05/05	8.55	Call	Bond Future	678.0000	619.0000	(8.702)	0	0	0
2011/03/08	R207 2011/05/05	8.55	Put	Bond Future	2,418.0000	2,521.0000	4.260	0	0	0
2011/03/08	R207 2011/05/05	8.45	Call	Bond Future	517.0000	468.0000	(9.478)	0	0	0
2011/03/08	R207 2011/05/05	8.45	Put	Bond Future	2,833.0000	2,946.0000	3.989	0	0	0
2011/03/08	R207 2011/08/04			Bond Future	8.9870	9.0180	0.345	0.0000	0.0000	0
2011/03/08	R207 2011/08/04	8.25	Call	Bond Future	767.0000	721.0000	(5.997)	0	0	0
2011/03/08	R207 2011/08/04	8.25	Put	Bond Future	4,894.0000	5,017.0000	2.513	0	0	0
2011/03/08	R207 2011/08/04	8.30	Call	Bond Future	837.0000	789.0000	(5.735)	0	0	0
2011/03/08	R207 2011/08/04	8.30	Put	Bond Future	4,677.0000	4,797.0000	2.566	0	0	0
2011/03/08	R207 2011/08/04	8.20	Call	Bond Future	702.0000	659.0000	(6.125)	0	0	0
2011/03/08	R207 2011/08/04	8.20	Put	Bond Future	5,118.0000	5,243.0000	2.442	0	0	0
2011/03/08	R207 2011/11/03			Bond Future	9.1170	9.1490	0.351	0.0000	0.0000	600
2011/03/08	R207 2011/11/03	8.75	Call	Bond Future	1,945.0000	1,871.0000	(3.805)	0	0	0
2011/03/08	R207 2011/11/03	8.75	Put	Bond Future	3,914.0000	4,010.0000	2.453	0	0	0
2011/03/08	R207 2011/11/03	8.80	Call	Bond Future	2,055.0000	1,979.0000	(3.698)	0	0	0
2011/03/08	R207 2011/11/03	8.80	Put	Bond Future	3,753.0000	3,846.0000	2.478	0	0	0
2011/03/08	R207 2011/11/03	8.70	Call	Bond Future	1,838.0000	1,768.0000	(3.808)	0	0	0
2011/03/08	R207 2011/11/03	8.70	Put	Bond Future	4,080.0000	4,179.0000	2.426	0	0	0
2011/03/08	R207 2012/02/02			Bond Future	9.2500	9.2840	0.368	0.0000	0.0000	0
2011/03/08	R207 2012/02/02	9.00	Call	Bond Future	2,645.0000	2,562.0000	(3.138)	0	0	0
2011/03/08	R207 2012/02/02	9.00	Put	Bond Future	3,942.0000	4,034.0000	2.334	0	0	0
2011/03/08	R207 2012/02/02	9.05	Call	Bond Future	2,765.0000	2,679.0000	(3.110)	0	0	0

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2011/03/08	R207 2012/02/02	9.05	Put	Bond Future	3,801.0000	3,889.0000	2.315	0	0	0
2011/03/08	R207 2012/02/02	8.95	Call	Bond Future	2,530.0000	2,449.0000	(3.202)	0	0	0
2011/03/08	R207 2012/02/02	8.95	Put	Bond Future	4,089.0000	4,183.0000	2.299	0	0	0
2011/03/08	R208 2011/05/05			Bond Future	8.9290	8.9590	0.336	0.0000	0.0000	190
2011/03/08	R208 2011/05/05	8.50	Call	Bond Future	526.0000	474.0000	(9.886)	0	0	0
2011/03/08	R208 2011/05/05	8.50	Put	Bond Future	3,094.0000	3,218.0000	4.008	0	0	0
2011/03/08	R208 2011/05/05	8.55	Call	Bond Future	604.0000	547.0000	(9.437)	0	0	0
2011/03/08	R208 2011/05/05	8.55	Put	Bond Future	2,868.0000	2,987.0000	4.149	0	0	0
2011/03/08	R208 2011/05/05	8.45	Call	Bond Future	456.0000	409.0000	(10.307)	0	0	0
2011/03/08	R208 2011/05/05	8.45	Put	Bond Future	3,330.0000	3,459.0000	3.874	0	0	0
2011/03/08	R208 2011/08/04			Bond Future	9.0470	9.0780	0.343	0.0000	0.0000	0
2011/03/08	R208 2011/08/04	8.25	Call	Bond Future	705.0000	661.0000	(6.241)	0	0	0
2011/03/08	R208 2011/08/04	8.25	Put	Bond Future	5,435.0000	5,568.0000	2.447	0	0	0
2011/03/08	R208 2011/08/04	8.30	Call	Bond Future	772.0000	725.0000	(6.088)	0	0	0
2011/03/08	R208 2011/08/04	8.30	Put	Bond Future	5,195.0000	5,326.0000	2.522	0	0	0
2011/03/08	R208 2011/08/04	8.20	Call	Bond Future	642.0000	601.0000	(6.386)	0	0	0
2011/03/08	R208 2011/08/04	8.20	Put	Bond Future	5,679.0000	5,816.0000	2.412	0	0	0
2011/03/08	R208 2011/11/03			Bond Future	9.1680	9.2000	0.349	0.0000	0.0000	5,603
2011/03/08	R208 2011/11/03	8.75	Call	Bond Future	1,952.0000	1,877.0000	(3.842)	0	0	0
2011/03/08	R208 2011/11/03	8.75	Put	Bond Future	4,332.0000	4,435.0000	2.378	0	0	0
2011/03/08	R208 2011/11/03	8.80	Call	Bond Future	2,065.0000	1,987.0000	(3.777)	0	0	0
2011/03/08	R208 2011/11/03	8.80	Put	Bond Future	4,155.0000	4,256.0000	2.431	0	0	0
2011/03/08	R208 2011/11/03	8.70	Call	Bond Future	1,844.0000	1,771.0000	(3.959)	0	0	0
2011/03/08	R208 2011/11/03	8.70	Put	Bond Future	4,514.0000	4,620.0000	2.348	0	0	0
2011/03/08	R208 2012/02/02			Bond Future	9.2900	9.3230	0.355	0.0000	0.0000	0
2011/03/08	R208 2012/02/02	9.00	Call	Bond Future	2,796.0000	2,711.0000	(3.040)	0	0	0
2011/03/08	R208 2012/02/02	9.00	Put	Bond Future	4,397.0000	4,492.0000	2.161	0	0	0
2011/03/08	R208 2012/02/02	9.05	Call	Bond Future	2,922.0000	2,834.0000	(3.012)	0	0	0
2011/03/08	R208 2012/02/02	9.05	Put	Bond Future	4,244.0000	4,336.0000	2.168	0	0	0
2011/03/08	R208 2012/02/02	8.95	Call	Bond Future	2,674.0000	2,591.0000	(3.104)	0	0	0
2011/03/08	R208 2012/02/02	8.95	Put	Bond Future	4,555.0000	4,652.0000	2.130	0	0	0
2011/03/08	R209 2011/05/05			Bond Future	9.1040	9.1380	0.373	0.0000	0.0000	21,100
2011/03/08	R209 2011/05/05	8.50	Call	Bond Future	402.0000	352.0000	(12.438)	0	0	0

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2011/03/08	R209 2011/05/05	8.50	Put	Bond Future	5,196.0000	5,402.0000	3.965	0	0	0
2011/03/08	R209 2011/05/05	8.55	Call	Bond Future	472.0000	415.0000	(12.076)	0	0	0
2011/03/08	R209 2011/05/05	8.55	Put	Bond Future	4,850.0000	5,048.0000	4.082	0	0	0
2011/03/08	R209 2011/05/05	8.45	Call	Bond Future	341.0000	296.0000	(13.196)	0	0	0
2011/03/08	R209 2011/05/05	8.45	Put	Bond Future	5,555.0000	5,765.0000	3.780	0	0	0
2011/03/08	R209 2011/08/04			Bond Future	9.1840	9.2200	0.392	0.0000	0.0000	0
2011/03/08	R209 2011/08/04	8.50	Call	Bond Future	1,162.0000	1,085.0000	(6.627)	0	0	0
2011/03/08	R209 2011/08/04	8.50	Put	Bond Future	6,547.0000	6,737.0000	2.902	0	0	0
2011/03/08	R209 2011/08/04	8.55	Call	Bond Future	1,267.0000	1,185.0000	(6.472)	0	0	0
2011/03/08	R209 2011/08/04	8.55	Put	Bond Future	6,237.0000	6,421.0000	2.950	0	0	0
2011/03/08	R209 2011/08/04	8.45	Call	Bond Future	1,064.0000	992.0000	(6.767)	0	0	0
2011/03/08	R209 2011/08/04	8.45	Put	Bond Future	6,868.0000	7,063.0000	2.839	0	0	0
2011/03/08	R209 2011/08/04	10.10	Call	Bond Future	7,274.0000	7,053.0000	(3.038)	0	0	0
2011/03/08	R209 2011/08/04	10.10	Put	Bond Future	968.0000	1,013.0000	4.649	0	0	0
2011/03/08	R209 2011/11/03			Bond Future	9.2640	9.3010	0.399	0.0000	0.0000	1,033
2011/03/08	R209 2011/11/03	8.75	Call	Bond Future	2,299.0000	2,193.0000	(4.611)	0	0	0
2011/03/08	R209 2011/11/03	8.75	Put	Bond Future	6,228.0000	6,391.0000	2.617	0	0	0
2011/03/08	R209 2011/11/03	8.80	Call	Bond Future	2,439.0000	2,329.0000	(4.510)	0	0	0
2011/03/08	R209 2011/11/03	8.80	Put	Bond Future	5,970.0000	6,130.0000	2.680	0	0	0
2011/03/08	R209 2011/11/03	8.70	Call	Bond Future	2,167.0000	2,065.0000	(4.707)	0	0	0
2011/03/08	R209 2011/11/03	8.70	Put	Bond Future	6,496.0000	6,664.0000	2.586	0	0	0
2011/03/08	R209 2012/02/02			Bond Future	9.3440	9.3820	0.407	0.0000	0.0000	0
2011/03/08	R209 2012/02/02	9.00	Call	Bond Future	3,489.0000	3,362.0000	(3.640)	0	0	0
2011/03/08	R209 2012/02/02	9.00	Put	Bond Future	6,043.0000	6,189.0000	2.416	0	0	0
2011/03/08	R209 2012/02/02	9.05	Call	Bond Future	3,648.0000	3,517.0000	(3.591)	0	0	0
2011/03/08	R209 2012/02/02	9.05	Put	Bond Future	5,821.0000	5,964.0000	2.457	0	0	0
2011/03/08	R209 2012/02/02	8.95	Call	Bond Future	3,333.0000	3,209.0000	(3.720)	0	0	0
2011/03/08	R209 2012/02/02	8.95	Put	Bond Future	6,270.0000	6,420.0000	2.392	0	0	0
2011/03/08	R211 2011/05/05			Bond Future	1.6030	1.6040	0.062	0.0000	0.0000	539
2011/03/08	R211 2011/05/05	2.14	Call	Bond Future	2,959.0000	2,954.0000	(0.169)	0	0	0
2011/03/08	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R211 2011/05/05	2.19	Call	Bond Future	3,230.0000	3,224.0000	(0.186)	0	0	0
2011/03/08	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R211 2011/05/05	2.09	Call	Bond Future	2,688.0000	2,682.0000	(0.223)	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
2011/03/08	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R212 2011/05/05			Bond Future	2.3900	2.4000	0.418	0.0000	0.0000	2,518
2011/03/08	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R212 2011/05/05	2.25	Put	Bond Future	1,353.0000	1,449.0000	7.095	0	0	0
2011/03/08	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R212 2011/05/05	2.30	Put	Bond Future	868.0000	963.0000	10.945	0	0	0
2011/03/08	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R212 2011/05/05	2.20	Put	Bond Future	1,841.0000	1,937.0000	5.215	0	0	0
2011/03/08	R213 2011/05/05			Bond Future	9.1320	9.1310	(0.011)	0.0000	0.0000	0
2011/03/08	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/05/05	8.00	Put	Bond Future	9,510.0000	9,502.0000	(0.084)	0	0	0
2011/03/08	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/05/05	8.05	Put	Bond Future	9,055.0000	9,048.0000	(0.077)	0	0	0
2011/03/08	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/05/05	7.95	Put	Bond Future	9,968.0000	9,961.0000	(0.070)	0	0	0
2011/03/08	R213 2011/08/04			Bond Future	9.2200	9.2190	(0.011)	0.0000	0.0000	0
2011/03/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/08/04	8.00	Put	Bond Future	10,144.0000	10,136.0000	(0.079)	0	0	0
2011/03/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/08/04	8.05	Put	Bond Future	9,691.0000	9,684.0000	(0.072)	0	0	0
2011/03/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/08/04	7.95	Put	Bond Future	10,600.0000	10,592.0000	(0.075)	0	0	0
2011/03/08	R213 2011/11/03			Bond Future	9.3100	9.3090	(0.011)	0.0000	0.0000	0
2011/03/08	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/11/03	8.75	Put	Bond Future	4,359.0000	4,352.0000	(0.161)	0	0	0
2011/03/08	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/11/03	8.80	Put	Bond Future	3,955.0000	3,948.0000	(0.177)	0	0	0
2011/03/08	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2011/11/03	8.70	Put	Bond Future	4,766.0000	4,758.0000	(0.168)	0	0	0
2011/03/08	R213 2012/02/02			Bond Future	9.4020	9.4010	(0.011)	0.0000	0.0000	0
2011/03/08	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2012/02/02	9.00	Put	Bond Future	3,042.0000	3,034.0000	(0.263)	0	0	0
2011/03/08	R213 2012/02/02	9.05	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
2011/03/08	R213 2012/02/02	9.05	Put	Bond Future	2,654.0000	2,646.0000	(0.301)	0	0	0
2011/03/08	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/08	R213 2012/02/02	8.95	Put	Bond Future	3,432.0000	3,425.0000	(0.204)	0	0	0
2011/03/08	TRT1 2011/05/05			Index Future	335.2600	334.8240	(0.130)	0.0000	0.0000	100
2011/03/08	TRT1 2011/08/04			Index Future	339.8650	339.4250	(0.129)	0.0000	0.0000	0
Total										188580.00