



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 25/03/2011

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
2011/03/25	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/25	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	AL7T 2011/05/05			Index Future	370.8370	370.8900	0.014	0.0000	0.0000	30
2011/03/25	AL7T 2011/08/04			Index Future	376.1320	376.1870	0.015	0.0000	0.0000	0
2011/03/25	ALBI 2011/05/05			Index Future	341.4500	341.4210	(0.008)	0.0000	0.0000	1,070
2011/03/25	ALBI 2011/08/04			Index Future	346.3260	346.2980	(0.008)	0.0000	0.0000	0
2011/03/25	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/25	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/03/25	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	CRD1 2011/05/05			Index Future	154.9100	154.9060	(0.003)	0.0000	0.0000	2
2011/03/25	CRD1 2011/08/04			Index Future	157.0440	157.0400	(0.003)	0.0000	0.0000	0
2011/03/25	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/25	GOVI 2011/05/05			GOVI	342.6950	342.6820	(0.004)	0.0000	0.0000	209
2011/03/25	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/05/05	349.00	Put	GOVI	63,050.0000	63,180.0000	0.206	0	0	0
2011/03/25	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/05/05	349.01	Put	GOVI	63,150.0000	63,280.0000	0.206	0	0	0
2011/03/25	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/05/05	348.99	Put	GOVI	62,950.0000	63,080.0000	0.207	0	0	0
2011/03/25	GOVI 2011/08/04			GOVI	347.5880	347.5760	(0.003)	0.0000	0.0000	0
2011/03/25	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/08/04	348.00	Put	GOVI	4,120.0000	4,240.0000	2.913	0	0	0
2011/03/25	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/08/04	348.01	Put	GOVI	4,220.0000	4,340.0000	2.844	0	0	0
2011/03/25	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/25	GOVI 2011/08/04	347.99	Put	GOVI	4,020.0000	4,140.0000	2.985	0	0	0

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2011/03/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/25	IGOV 2011/05/05			Index Future	150.2650	150.2020	(0.042)	0.0000	0.0000	61
2011/03/25	IGOV 2011/08/04			Index Future	152.4100	152.3470	(0.041)	0.0000	0.0000	0
2011/03/25	ILBI 2011/05/05			Index Future	406.4910	406.4290	(0.015)	0.0000	0.0000	336
2011/03/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/25	JBAF 2011/04/20			Jibar Tradeable Future	5.5900	5.5950	0.089	0.0000	0.0000	2,001
2011/03/25	JBAF 2011/05/18			Jibar Tradeable Future	5.6300	5.6230	(0.124)	0.0000	0.0000	3,001
2011/03/25	JBAF 2011/06/15			Jibar Tradeable Future	5.6600	5.6370	(0.406)	0.0000	0.0000	3,890
2011/03/25	JBAF 2011/07/20			Jibar Tradeable Future	5.7100	5.7230	0.228	0.0000	0.0000	2,000
2011/03/25	JBAF 2011/08/17			Jibar Tradeable Future	5.7800	5.7930	0.225	0.0000	0.0000	0
2011/03/25	JBAF 2011/09/21			Jibar Tradeable Future	5.8900	5.9050	0.255	0.0000	0.0000	14,390
2011/03/25	JBAF 2011/12/21			Jibar Tradeable Future	6.3400	6.2950	(0.710)	0.0000	0.0000	8,091
2011/03/25	JBAF 2012/03/20			Jibar Tradeable Future	6.8600	6.8120	(0.700)	0.0000	0.0000	1,090
2011/03/25	JBAF 2012/06/20			Jibar Tradeable Future	7.3400	7.3030	(0.504)	0.0000	0.0000	2,890
2011/03/25	JBAF 2012/09/19			Jibar Tradeable Future	7.7700	7.7260	(0.566)	0.0000	0.0000	44,710
2011/03/25	JBAF 2012/12/19			Jibar Tradeable Future	8.1200	8.0770	(0.530)	0.0000	0.0000	513
2011/03/25	JBAF 2013/03/20			Jibar Tradeable Future	8.3600	8.4300	0.837	0.0000	0.0000	0
2011/03/25	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/25	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/25	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/25	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/25	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/25	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/25	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/25	OTH1 2011/05/05			Index Future	334.3670	334.2540	(0.034)	0.0000	0.0000	3
2011/03/25	OTH1 2011/08/04			Index Future	339.1420	339.0280	(0.034)	0.0000	0.0000	0
2011/03/25	R157 2011/05/05			Bond Future	7.8070	7.8010	(0.077)	0.0000	0.0000	2,405
2011/03/25	R157 2011/05/05	7.75	Call	Bond Future	627.0000	629.0000	0.319	0	0	0
2011/03/25	R157 2011/05/05	7.75	Put	Bond Future	860.0000	838.0000	(2.558)	0	0	0
2011/03/25	R157 2011/05/05	7.80	Call	Bond Future	725.0000	728.0000	0.414	0	0	0
2011/03/25	R157 2011/05/05	7.80	Put	Bond Future	754.0000	732.0000	(2.918)	0	0	0
2011/03/25	R157 2011/05/05	7.70	Call	Bond Future	538.0000	539.0000	0.186	0	0	0
2011/03/25	R157 2011/05/05	7.70	Put	Bond Future	977.0000	953.0000	(2.456)	0	0	0
2011/03/25	R157 2011/05/05	7.65	Call	Bond Future	457.0000	458.0000	0.219	0	0	0
2011/03/25	R157 2011/05/05	7.65	Put	Bond Future	1,101.0000	1,078.0000	(2.089)	0	0	0
2011/03/25	R157 2011/08/04			Bond Future	7.9630	7.9560	(0.088)	0.0000	0.0000	0
2011/03/25	R157 2011/08/04	7.50	Call	Bond Future	611.0000	615.0000	0.655	0	0	0
2011/03/25	R157 2011/08/04	7.50	Put	Bond Future	2,407.0000	2,384.0000	(0.956)	0	0	0
2011/03/25	R157 2011/08/04	7.55	Call	Bond Future	673.0000	677.0000	0.594	0	0	0

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2011/03/25	R157 2011/08/04	7.55	Put	Bond Future	2,274.0000	2,251.0000	(1.011)	0	0	0
2011/03/25	R157 2011/08/04	7.45	Call	Bond Future	554.0000	557.0000	0.542	0	0	0
2011/03/25	R157 2011/08/04	7.45	Put	Bond Future	2,546.0000	2,522.0000	(0.943)	0	0	0
2011/03/25	R157 2011/11/03			Bond Future	8.1370	8.1300	(0.086)	0.0000	0.0000	3,694
2011/03/25	R157 2011/11/03	8.25	Call	Bond Future	1,980.0000	1,990.0000	0.505	0	0	0
2011/03/25	R157 2011/11/03	8.25	Put	Bond Future	1,574.0000	1,559.0000	(0.953)	0	0	0
2011/03/25	R157 2011/11/03	8.30	Call	Bond Future	2,082.0000	2,092.0000	0.480	0	0	0
2011/03/25	R157 2011/11/03	8.30	Put	Bond Future	1,497.0000	1,481.0000	(1.069)	0	0	0
2011/03/25	R157 2011/11/03	8.20	Call	Bond Future	1,881.0000	1,891.0000	0.532	0	0	0
2011/03/25	R157 2011/11/03	8.20	Put	Bond Future	1,654.0000	1,639.0000	(0.907)	0	0	0
2011/03/25	R157 2012/02/02			Bond Future	8.3330	8.3240	(0.108)	0.0000	0.0000	0
2011/03/25	R157 2012/02/02	8.50	Call	Bond Future	2,419.0000	2,432.0000	0.537	0	0	0
2011/03/25	R157 2012/02/02	8.50	Put	Bond Future	1,860.0000	1,843.0000	(0.914)	0	0	0
2011/03/25	R157 2012/02/02	8.55	Call	Bond Future	2,515.0000	2,529.0000	0.557	0	0	0
2011/03/25	R157 2012/02/02	8.55	Put	Bond Future	1,789.0000	1,773.0000	(0.894)	0	0	0
2011/03/25	R157 2012/02/02	8.45	Call	Bond Future	2,325.0000	2,338.0000	0.559	0	0	0
2011/03/25	R157 2012/02/02	8.45	Put	Bond Future	1,933.0000	1,916.0000	(0.879)	0	0	0
2011/03/25	R186 2011/05/05			Bond Future	8.9320	8.9410	0.101	0.0000	0.0000	28,849
2011/03/25	R186 2011/05/05	8.75	Call	Bond Future	1,210.0000	1,158.0000	(4.298)	0	0	0
2011/03/25	R186 2011/05/05	8.75	Put	Bond Future	2,890.0000	2,920.0000	1.038	0	0	0
2011/03/25	R186 2011/05/05	8.80	Call	Bond Future	1,388.0000	1,332.0000	(4.035)	0	0	0
2011/03/25	R186 2011/05/05	8.80	Put	Bond Future	2,603.0000	2,629.0000	0.999	0	0	0
2011/03/25	R186 2011/05/05	8.70	Call	Bond Future	1,047.0000	999.0000	(4.585)	0	0	0
2011/03/25	R186 2011/05/05	8.70	Put	Bond Future	3,195.0000	3,229.0000	1.064	0	0	0
2011/03/25	R186 2011/05/05	8.00	Put	Bond Future	9,064.0000	9,139.0000	0.827	0	0	0
2011/03/25	R186 2011/05/05	8.00	Call	Bond Future	62.0000	55.0000	(11.290)	0	0	5,500
2011/03/25	R186 2011/08/04			Bond Future	9.0310	9.0410	0.111	0.0000	0.0000	0
2011/03/25	R186 2011/08/04	8.25	Call	Bond Future	981.0000	953.0000	(2.854)	0	0	0
2011/03/25	R186 2011/08/04	8.25	Put	Bond Future	8,300.0000	8,362.0000	0.747	0	0	0
2011/03/25	R186 2011/08/04	8.30	Call	Bond Future	1,082.0000	1,052.0000	(2.773)	0	0	0
2011/03/25	R186 2011/08/04	8.30	Put	Bond Future	7,912.0000	7,972.0000	0.758	0	0	0
2011/03/25	R186 2011/08/04	8.20	Call	Bond Future	887.0000	861.0000	(2.931)	0	0	0
2011/03/25	R186 2011/08/04	8.20	Put	Bond Future	8,699.0000	8,762.0000	0.724	0	0	0
2011/03/25	R186 2011/11/03			Bond Future	9.1320	9.1410	0.099	0.0000	0.0000	12,982

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2011/03/25	R186 2011/11/03	9.00	Call	Bond Future	3,996.0000	3,948.0000	(1.201)	0	0	0
2011/03/25	R186 2011/11/03	9.00	Put	Bond Future	5,162.0000	5,193.0000	0.601	0	0	0
2011/03/25	R186 2011/11/03	9.05	Call	Bond Future	4,205.0000	4,156.0000	(1.165)	0	0	0
2011/03/25	R186 2011/11/03	9.05	Put	Bond Future	4,927.0000	4,957.0000	0.609	0	0	0
2011/03/25	R186 2011/11/03	8.95	Call	Bond Future	3,792.0000	3,746.0000	(1.213)	0	0	0
2011/03/25	R186 2011/11/03	8.95	Put	Bond Future	5,405.0000	5,437.0000	0.592	0	0	0
2011/03/25	R186 2012/02/02			Bond Future	9.2330	9.2430	0.108	0.0000	0.0000	0
2011/03/25	R186 2012/02/02	9.00	Call	Bond Future	4,296.0000	4,249.0000	(1.094)	0	0	0
2011/03/25	R186 2012/02/02	9.00	Put	Bond Future	6,325.0000	6,364.0000	0.617	0	0	0
2011/03/25	R186 2012/02/02	9.05	Call	Bond Future	4,495.0000	4,446.0000	(1.090)	0	0	0
2011/03/25	R186 2012/02/02	9.05	Put	Bond Future	6,084.0000	6,121.0000	0.608	0	0	0
2011/03/25	R186 2012/02/02	8.95	Call	Bond Future	4,103.0000	4,056.0000	(1.146)	0	0	0
2011/03/25	R186 2012/02/02	8.95	Put	Bond Future	6,574.0000	6,613.0000	0.593	0	0	0
2011/03/25	R201 2011/05/05			Bond Future	7.3760	7.3800	0.054	0.0000	0.0000	484
2011/03/25	R201 2011/05/05	7.75	Call	Bond Future	1,366.0000	1,351.0000	(1.098)	0	0	0
2011/03/25	R201 2011/05/05	7.75	Put	Bond Future	175.0000	173.0000	(1.143)	0	0	0
2011/03/25	R201 2011/05/05	7.80	Call	Bond Future	1,494.0000	1,479.0000	(1.004)	0	0	0
2011/03/25	R201 2011/05/05	7.80	Put	Bond Future	145.0000	143.0000	(1.379)	0	0	0
2011/03/25	R201 2011/05/05	7.70	Call	Bond Future	1,242.0000	1,227.0000	(1.208)	0	0	0
2011/03/25	R201 2011/05/05	7.70	Put	Bond Future	209.0000	207.0000	(0.957)	0	0	0
2011/03/25	R201 2011/08/04			Bond Future	7.5160	7.5210	0.067	0.0000	0.0000	0
2011/03/25	R201 2011/08/04	7.25	Call	Bond Future	634.0000	625.0000	(1.420)	0	0	0
2011/03/25	R201 2011/08/04	7.25	Put	Bond Future	1,433.0000	1,439.0000	0.419	0	0	0
2011/03/25	R201 2011/08/04	7.30	Call	Bond Future	695.0000	685.0000	(1.439)	0	0	0
2011/03/25	R201 2011/08/04	7.30	Put	Bond Future	1,344.0000	1,348.0000	0.298	0	0	0
2011/03/25	R201 2011/08/04	7.20	Call	Bond Future	578.0000	569.0000	(1.557)	0	0	0
2011/03/25	R201 2011/08/04	7.20	Put	Bond Future	1,528.0000	1,534.0000	0.393	0	0	0
2011/03/25	R201 2011/11/03			Bond Future	7.6720	7.6770	0.065	0.0000	0.0000	0
2011/03/25	R201 2011/11/03	8.00	Call	Bond Future	1,766.0000	1,755.0000	(0.623)	0	0	0
2011/03/25	R201 2011/11/03	8.00	Put	Bond Future	860.0000	863.0000	0.349	0	0	0
2011/03/25	R201 2011/11/03	8.05	Call	Bond Future	1,855.0000	1,843.0000	(0.647)	0	0	0
2011/03/25	R201 2011/11/03	8.05	Put	Bond Future	811.0000	813.0000	0.247	0	0	0
2011/03/25	R201 2011/11/03	7.95	Call	Bond Future	1,680.0000	1,669.0000	(0.655)	0	0	0
2011/03/25	R201 2011/11/03	7.95	Put	Bond Future	911.0000	914.0000	0.329	0	0	0

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2011/03/25	R201 2012/02/02			Bond Future	7.8450	7.8500	0.064	0.0000	0.0000	0
2011/03/25	R201 2012/02/02	8.25	Call	Bond Future	2,120.0000	2,110.0000	(0.472)	0	0	0
2011/03/25	R201 2012/02/02	8.25	Put	Bond Future	1,089.0000	1,091.0000	0.184	0	0	0
2011/03/25	R201 2012/02/02	8.30	Call	Bond Future	2,201.0000	2,191.0000	(0.454)	0	0	0
2011/03/25	R201 2012/02/02	8.30	Put	Bond Future	1,043.0000	1,046.0000	0.288	0	0	0
2011/03/25	R201 2012/02/02	8.20	Call	Bond Future	2,040.0000	2,030.0000	(0.490)	0	0	0
2011/03/25	R201 2012/02/02	8.20	Put	Bond Future	1,135.0000	1,138.0000	0.264	0	0	0
2011/03/25	R202 2011/05/05			Bond Future	0.3150	0.3150	0.000	0.0000	0.0000	10,489
2011/03/25	R202 2011/05/05	2.05	Call	Bond Future	43,069.0000	43,069.0000	0.000	0	0	0
2011/03/25	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R202 2011/05/05	2.10	Call	Bond Future	44,097.0000	44,097.0000	0.000	0	0	0
2011/03/25	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R202 2011/05/05	2.00	Call	Bond Future	42,030.0000	42,030.0000	0.000	0	0	0
2011/03/25	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R203 2011/05/05			Bond Future	8.4290	8.4230	(0.071)	0.0000	0.0000	516
2011/03/25	R203 2011/05/05	8.25	Call	Bond Future	571.0000	571.0000	0.000	0	0	0
2011/03/25	R203 2011/05/05	8.25	Put	Bond Future	1,438.0000	1,409.0000	(2.017)	0	0	0
2011/03/25	R203 2011/05/05	8.30	Call	Bond Future	664.0000	665.0000	0.151	0	0	0
2011/03/25	R203 2011/05/05	8.30	Put	Bond Future	1,288.0000	1,260.0000	(2.174)	0	0	0
2011/03/25	R203 2011/05/05	8.20	Call	Bond Future	488.0000	487.0000	(0.205)	0	0	0
2011/03/25	R203 2011/05/05	8.20	Put	Bond Future	1,598.0000	1,568.0000	(1.877)	0	0	0
2011/03/25	R203 2011/08/04			Bond Future	8.5680	8.5610	(0.082)	0.0000	0.0000	0
2011/03/25	R203 2011/08/04	8.00	Call	Bond Future	676.0000	679.0000	0.444	0	0	0
2011/03/25	R203 2011/08/04	8.00	Put	Bond Future	3,351.0000	3,322.0000	(0.865)	0	0	0
2011/03/25	R203 2011/08/04	8.05	Call	Bond Future	744.0000	748.0000	0.538	0	0	0
2011/03/25	R203 2011/08/04	8.05	Put	Bond Future	3,180.0000	3,152.0000	(0.881)	0	0	0
2011/03/25	R203 2011/08/04	7.95	Call	Bond Future	610.0000	614.0000	0.656	0	0	0
2011/03/25	R203 2011/08/04	7.95	Put	Bond Future	3,525.0000	3,497.0000	(0.794)	0	0	0
2011/03/25	R203 2011/11/03			Bond Future	8.7160	8.7090	(0.080)	0.0000	0.0000	1,416
2011/03/25	R203 2011/11/03	8.50	Call	Bond Future	1,773.0000	1,782.0000	0.508	0	0	0
2011/03/25	R203 2011/11/03	8.50	Put	Bond Future	2,741.0000	2,718.0000	(0.839)	0	0	0
2011/03/25	R203 2011/11/03	8.55	Call	Bond Future	1,876.0000	1,885.0000	0.480	0	0	0
2011/03/25	R203 2011/11/03	8.55	Put	Bond Future	2,618.0000	2,596.0000	(0.840)	0	0	0



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2011/03/25	R203 2011/11/03	8.45	Call	Bond Future	1,674.0000	1,682.0000	0.478	0	0	0
2011/03/25	R203 2011/11/03	8.45	Put	Bond Future	2,867.0000	2,844.0000	(0.802)	0	0	0
2011/03/25	R203 2012/02/02			Bond Future	8.8760	8.8690	(0.079)	0.0000	0.0000	0
2011/03/25	R203 2012/02/02	8.75	Call	Bond Future	2,406.0000	2,417.0000	0.457	0	0	0
2011/03/25	R203 2012/02/02	8.75	Put	Bond Future	2,946.0000	2,927.0000	(0.645)	0	0	0
2011/03/25	R203 2012/02/02	8.80	Call	Bond Future	2,513.0000	2,524.0000	0.438	0	0	0
2011/03/25	R203 2012/02/02	8.80	Put	Bond Future	2,838.0000	2,819.0000	(0.669)	0	0	0
2011/03/25	R203 2012/02/02	8.70	Call	Bond Future	2,302.0000	2,312.0000	0.434	0	0	0
2011/03/25	R203 2012/02/02	8.70	Put	Bond Future	3,057.0000	3,037.0000	(0.654)	0	0	0
2011/03/25	R204 2011/05/05			Bond Future	8.6140	8.6070	(0.081)	0.0000	0.0000	100
2011/03/25	R204 2011/05/05	8.50	Call	Bond Future	790.0000	793.0000	0.380	0	0	0
2011/03/25	R204 2011/05/05	8.50	Put	Bond Future	1,406.0000	1,372.0000	(2.418)	0	0	0
2011/03/25	R204 2011/05/05	8.55	Call	Bond Future	907.0000	911.0000	0.441	0	0	0
2011/03/25	R204 2011/05/05	8.55	Put	Bond Future	1,252.0000	1,219.0000	(2.636)	0	0	0
2011/03/25	R204 2011/05/05	8.45	Call	Bond Future	683.0000	685.0000	0.293	0	0	0
2011/03/25	R204 2011/05/05	8.45	Put	Bond Future	1,571.0000	1,536.0000	(2.228)	0	0	0
2011/03/25	R204 2011/08/04			Bond Future	8.7450	8.7380	(0.080)	0.0000	0.0000	0
2011/03/25	R204 2011/08/04	8.00	Call	Bond Future	576.0000	579.0000	0.521	0	0	0
2011/03/25	R204 2011/08/04	8.00	Put	Bond Future	4,560.0000	4,527.0000	(0.724)	0	0	0
2011/03/25	R204 2011/08/04	8.05	Call	Bond Future	637.0000	640.0000	0.471	0	0	0
2011/03/25	R204 2011/08/04	8.05	Put	Bond Future	4,348.0000	4,314.0000	(0.782)	0	0	0
2011/03/25	R204 2011/08/04	7.95	Call	Bond Future	521.0000	523.0000	0.384	0	0	0
2011/03/25	R204 2011/08/04	7.95	Put	Bond Future	4,780.0000	4,746.0000	(0.711)	0	0	0
2011/03/25	R204 2011/11/03			Bond Future	8.8810	8.8740	(0.079)	0.0000	0.0000	1,876
2011/03/25	R204 2011/11/03	8.75	Call	Bond Future	2,272.0000	2,283.0000	0.484	0	0	0
2011/03/25	R204 2011/11/03	8.75	Put	Bond Future	2,936.0000	2,911.0000	(0.851)	0	0	0
2011/03/25	R204 2011/11/03	8.80	Call	Bond Future	2,394.0000	2,405.0000	0.459	0	0	0
2011/03/25	R204 2011/11/03	8.80	Put	Bond Future	2,804.0000	2,779.0000	(0.892)	0	0	0
2011/03/25	R204 2011/11/03	8.70	Call	Bond Future	2,153.0000	2,164.0000	0.511	0	0	0
2011/03/25	R204 2011/11/03	8.70	Put	Bond Future	3,072.0000	3,047.0000	(0.814)	0	0	0
2011/03/25	R204 2012/02/02			Bond Future	9.0230	9.0150	(0.089)	0.0000	0.0000	0
2011/03/25	R204 2012/02/02	9.00	Call	Bond Future	2,966.0000	2,981.0000	0.506	0	0	0
2011/03/25	R204 2012/02/02	9.00	Put	Bond Future	3,078.0000	3,054.0000	(0.780)	0	0	0
2011/03/25	R204 2012/02/02	9.05	Call	Bond Future	3,092.0000	3,108.0000	0.517	0	0	0

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2011/03/25	R204 2012/02/02	9.05	Put	Bond Future	2,960.0000	2,937.0000	(0.777)	0	0	0
2011/03/25	R204 2012/02/02	8.95	Call	Bond Future	2,842.0000	2,857.0000	0.528	0	0	0
2011/03/25	R204 2012/02/02	8.95	Put	Bond Future	3,199.0000	3,175.0000	(0.750)	0	0	0
2011/03/25	R206 2011/05/05			Bond Future	7.0520	7.0560	0.057	0.0000	0.0000	0
2011/03/25	R206 2011/05/05	7.50	Call	Bond Future	1,169.0000	1,157.0000	(1.027)	0	0	0
2011/03/25	R206 2011/05/05	7.50	Put	Bond Future	90.0000	88.0000	(2.222)	0	0	0
2011/03/25	R206 2011/05/05	7.55	Call	Bond Future	1,271.0000	1,260.0000	(0.865)	0	0	0
2011/03/25	R206 2011/05/05	7.55	Put	Bond Future	73.0000	72.0000	(1.370)	0	0	0
2011/03/25	R206 2011/05/05	7.45	Call	Bond Future	1,068.0000	1,057.0000	(1.030)	0	0	0
2011/03/25	R206 2011/05/05	7.45	Put	Bond Future	109.0000	108.0000	(0.917)	0	0	0
2011/03/25	R206 2011/08/04			Bond Future	7.2030	7.2070	0.056	0.0000	0.0000	0
2011/03/25	R206 2011/08/04	7.00	Call	Bond Future	509.0000	503.0000	(1.179)	0	0	0
2011/03/25	R206 2011/08/04	7.00	Put	Bond Future	957.0000	960.0000	0.313	0	0	0
2011/03/25	R206 2011/08/04	7.05	Call	Bond Future	558.0000	552.0000	(1.075)	0	0	0
2011/03/25	R206 2011/08/04	7.05	Put	Bond Future	896.0000	899.0000	0.335	0	0	0
2011/03/25	R206 2011/08/04	6.95	Call	Bond Future	464.0000	458.0000	(1.293)	0	0	0
2011/03/25	R206 2011/08/04	6.95	Put	Bond Future	1,023.0000	1,026.0000	0.293	0	0	0
2011/03/25	R206 2011/11/03			Bond Future	7.3690	7.3740	0.068	0.0000	0.0000	0
2011/03/25	R206 2011/11/03	7.75	Call	Bond Future	1,320.0000	1,312.0000	(0.606)	0	0	0
2011/03/25	R206 2011/11/03	7.75	Put	Bond Future	565.0000	567.0000	0.354	0	0	0
2011/03/25	R206 2011/11/03	7.80	Call	Bond Future	1,386.0000	1,377.0000	(0.649)	0	0	0
2011/03/25	R206 2011/11/03	7.80	Put	Bond Future	533.0000	534.0000	0.188	0	0	0
2011/03/25	R206 2011/11/03	7.70	Call	Bond Future	1,257.0000	1,249.0000	(0.636)	0	0	0
2011/03/25	R206 2011/11/03	7.70	Put	Bond Future	601.0000	603.0000	0.333	0	0	0
2011/03/25	R206 2012/02/02			Bond Future	7.5680	7.5740	0.079	0.0000	0.0000	0
2011/03/25	R206 2012/02/02	8.00	Call	Bond Future	1,460.0000	1,452.0000	(0.548)	0	0	0
2011/03/25	R206 2012/02/02	8.00	Put	Bond Future	699.0000	702.0000	0.429	0	0	0
2011/03/25	R206 2012/02/02	8.05	Call	Bond Future	1,517.0000	1,509.0000	(0.527)	0	0	0
2011/03/25	R206 2012/02/02	8.05	Put	Bond Future	668.0000	671.0000	0.449	0	0	0
2011/03/25	R206 2012/02/02	7.95	Call	Bond Future	1,404.0000	1,396.0000	(0.570)	0	0	0
2011/03/25	R206 2012/02/02	7.95	Put	Bond Future	731.0000	733.0000	0.274	0	0	0
2011/03/25	R207 2011/05/05			Bond Future	8.6600	8.6530	(0.081)	0.0000	0.0000	1,020
2011/03/25	R207 2011/05/05	8.50	Call	Bond Future	767.0000	769.0000	0.261	0	0	0

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2011/03/25	R207 2011/05/05	8.50	Put	Bond Future	1,683.0000	1,645.0000	(2.258)	0	0	0
2011/03/25	R207 2011/05/05	8.55	Call	Bond Future	882.0000	885.0000	0.340	0	0	0
2011/03/25	R207 2011/05/05	8.55	Put	Bond Future	1,510.0000	1,474.0000	(2.384)	0	0	0
2011/03/25	R207 2011/05/05	8.45	Call	Bond Future	663.0000	664.0000	0.151	0	0	0
2011/03/25	R207 2011/05/05	8.45	Put	Bond Future	1,867.0000	1,829.0000	(2.035)	0	0	0
2011/03/25	R207 2011/08/04			Bond Future	8.7810	8.7740	(0.080)	0.0000	0.0000	0
2011/03/25	R207 2011/08/04	8.25	Call	Bond Future	964.0000	969.0000	0.519	0	0	0
2011/03/25	R207 2011/08/04	8.25	Put	Bond Future	3,961.0000	3,927.0000	(0.858)	0	0	0
2011/03/25	R207 2011/08/04	8.30	Call	Bond Future	1,051.0000	1,056.0000	0.476	0	0	0
2011/03/25	R207 2011/08/04	8.30	Put	Bond Future	3,761.0000	3,727.0000	(0.904)	0	0	0
2011/03/25	R207 2011/08/04	8.20	Call	Bond Future	883.0000	888.0000	0.566	0	0	0
2011/03/25	R207 2011/08/04	8.20	Put	Bond Future	4,169.0000	4,135.0000	(0.816)	0	0	0
2011/03/25	R207 2011/11/03			Bond Future	8.9000	8.8930	(0.079)	0.0000	0.0000	600
2011/03/25	R207 2011/11/03	8.75	Call	Bond Future	2,350.0000	2,362.0000	0.511	0	0	0
2011/03/25	R207 2011/11/03	8.75	Put	Bond Future	3,161.0000	3,136.0000	(0.791)	0	0	0
2011/03/25	R207 2011/11/03	8.80	Call	Bond Future	2,477.0000	2,489.0000	0.484	0	0	0
2011/03/25	R207 2011/11/03	8.80	Put	Bond Future	3,017.0000	2,991.0000	(0.862)	0	0	0
2011/03/25	R207 2011/11/03	8.70	Call	Bond Future	2,227.0000	2,238.0000	0.494	0	0	0
2011/03/25	R207 2011/11/03	8.70	Put	Bond Future	3,311.0000	3,284.0000	(0.815)	0	0	0
2011/03/25	R207 2012/02/02			Bond Future	9.0260	9.0190	(0.078)	0.0000	0.0000	0
2011/03/25	R207 2012/02/02	9.00	Call	Bond Future	3,121.0000	3,135.0000	0.449	0	0	0
2011/03/25	R207 2012/02/02	9.00	Put	Bond Future	3,257.0000	3,234.0000	(0.706)	0	0	0
2011/03/25	R207 2012/02/02	9.05	Call	Bond Future	3,255.0000	3,270.0000	0.461	0	0	0
2011/03/25	R207 2012/02/02	9.05	Put	Bond Future	3,130.0000	3,108.0000	(0.703)	0	0	0
2011/03/25	R207 2012/02/02	8.95	Call	Bond Future	2,991.0000	3,004.0000	0.435	0	0	0
2011/03/25	R207 2012/02/02	8.95	Put	Bond Future	3,389.0000	3,366.0000	(0.679)	0	0	0
2011/03/25	R208 2011/05/05			Bond Future	8.7030	8.7070	0.046	0.0000	0.0000	190
2011/03/25	R208 2011/05/05	8.50	Call	Bond Future	728.0000	705.0000	(3.159)	0	0	0
2011/03/25	R208 2011/05/05	8.50	Put	Bond Future	1,955.0000	1,956.0000	0.051	0	0	0
2011/03/25	R208 2011/05/05	8.55	Call	Bond Future	839.0000	816.0000	(2.741)	0	0	0
2011/03/25	R208 2011/05/05	8.55	Put	Bond Future	1,762.0000	1,763.0000	0.057	0	0	0
2011/03/25	R208 2011/05/05	8.45	Call	Bond Future	627.0000	606.0000	(3.349)	0	0	0
2011/03/25	R208 2011/05/05	8.45	Put	Bond Future	2,160.0000	2,163.0000	0.139	0	0	0
2011/03/25	R208 2011/08/04			Bond Future	8.8110	8.8150	0.045	0.0000	0.0000	120

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2011/03/25	R208 2011/08/04	8.25	Call	Bond Future	940.0000	927.0000	(1.383)	0	0	0
2011/03/25	R208 2011/08/04	8.25	Put	Bond Future	4,303.0000	4,313.0000	0.232	0	0	0
2011/03/25	R208 2011/08/04	8.30	Call	Bond Future	1,027.0000	1,013.0000	(1.363)	0	0	0
2011/03/25	R208 2011/08/04	8.30	Put	Bond Future	4,084.0000	4,093.0000	0.220	0	0	0
2011/03/25	R208 2011/08/04	8.20	Call	Bond Future	859.0000	846.0000	(1.513)	0	0	0
2011/03/25	R208 2011/08/04	8.20	Put	Bond Future	4,530.0000	4,540.0000	0.221	0	0	0
2011/03/25	R208 2011/11/03			Bond Future	8.9220	8.9270	0.056	0.0000	0.0000	5,604
2011/03/25	R208 2011/11/03	8.75	Call	Bond Future	2,441.0000	2,421.0000	(0.819)	0	0	0
2011/03/25	R208 2011/11/03	8.75	Put	Bond Future	3,430.0000	3,439.0000	0.262	0	0	0
2011/03/25	R208 2011/11/03	8.80	Call	Bond Future	2,574.0000	2,554.0000	(0.777)	0	0	0
2011/03/25	R208 2011/11/03	8.80	Put	Bond Future	3,274.0000	3,283.0000	0.275	0	0	0
2011/03/25	R208 2011/11/03	8.70	Call	Bond Future	2,312.0000	2,293.0000	(0.822)	0	0	0
2011/03/25	R208 2011/11/03	8.70	Put	Bond Future	3,592.0000	3,601.0000	0.251	0	0	0
2011/03/25	R208 2012/02/02			Bond Future	9.0360	9.0410	0.055	0.0000	0.0000	0
2011/03/25	R208 2012/02/02	9.00	Call	Bond Future	3,376.0000	3,356.0000	(0.592)	0	0	0
2011/03/25	R208 2012/02/02	9.00	Put	Bond Future	3,577.0000	3,585.0000	0.224	0	0	0
2011/03/25	R208 2012/02/02	9.05	Call	Bond Future	3,518.0000	3,498.0000	(0.569)	0	0	0
2011/03/25	R208 2012/02/02	9.05	Put	Bond Future	3,440.0000	3,448.0000	0.233	0	0	0
2011/03/25	R208 2012/02/02	8.95	Call	Bond Future	3,236.0000	3,217.0000	(0.587)	0	0	0
2011/03/25	R208 2012/02/02	8.95	Put	Bond Future	3,717.0000	3,726.0000	0.242	0	0	0
2011/03/25	R209 2011/05/05			Bond Future	9.0170	9.0210	0.044	0.0000	0.0000	21,100
2011/03/25	R209 2011/05/05	8.50	Call	Bond Future	329.0000	313.0000	(4.863)	0	0	0
2011/03/25	R209 2011/05/05	8.50	Put	Bond Future	4,463.0000	4,477.0000	0.314	0	0	0
2011/03/25	R209 2011/05/05	8.55	Call	Bond Future	399.0000	380.0000	(4.762)	0	0	0
2011/03/25	R209 2011/05/05	8.55	Put	Bond Future	4,117.0000	4,128.0000	0.267	0	0	0
2011/03/25	R209 2011/05/05	8.45	Call	Bond Future	270.0000	256.0000	(5.185)	0	0	0
2011/03/25	R209 2011/05/05	8.45	Put	Bond Future	4,824.0000	4,840.0000	0.332	0	0	0
2011/03/25	R209 2011/08/04			Bond Future	9.0940	9.0980	0.044	0.0000	0.0000	0
2011/03/25	R209 2011/08/04	8.50	Call	Bond Future	1,196.0000	1,179.0000	(1.421)	0	0	0
2011/03/25	R209 2011/08/04	8.50	Put	Bond Future	5,908.0000	5,921.0000	0.220	0	0	0
2011/03/25	R209 2011/08/04	8.55	Call	Bond Future	1,309.0000	1,291.0000	(1.375)	0	0	0
2011/03/25	R209 2011/08/04	8.55	Put	Bond Future	5,606.0000	5,618.0000	0.214	0	0	0
2011/03/25	R209 2011/08/04	8.45	Call	Bond Future	1,092.0000	1,075.0000	(1.557)	0	0	0
2011/03/25	R209 2011/08/04	8.45	Put	Bond Future	6,223.0000	6,236.0000	0.209	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
2011/03/25	R209 2011/08/04	10.10	Call	Bond Future	7,697.0000	7,665.0000	(0.416)	0	0	0
2011/03/25	R209 2011/08/04	10.10	Put	Bond Future	718.0000	716.0000	(0.279)	0	0	0
2011/03/25	R209 2011/11/03			Bond Future	9.1720	9.1760	0.044	0.0000	0.0000	1,033
2011/03/25	R209 2011/11/03	8.75	Call	Bond Future	2,425.0000	2,406.0000	(0.784)	0	0	0
2011/03/25	R209 2011/11/03	8.75	Put	Bond Future	5,675.0000	5,686.0000	0.194	0	0	0
2011/03/25	R209 2011/11/03	8.80	Call	Bond Future	2,574.0000	2,554.0000	(0.777)	0	0	0
2011/03/25	R209 2011/11/03	8.80	Put	Bond Future	5,427.0000	5,437.0000	0.184	0	0	0
2011/03/25	R209 2011/11/03	8.70	Call	Bond Future	2,284.0000	2,265.0000	(0.832)	0	0	0
2011/03/25	R209 2011/11/03	8.70	Put	Bond Future	5,935.0000	5,946.0000	0.185	0	0	0
2011/03/25	R209 2012/02/02			Bond Future	9.2490	9.2540	0.054	0.0000	0.0000	0
2011/03/25	R209 2012/02/02	9.00	Call	Bond Future	3,684.0000	3,660.0000	(0.651)	0	0	0
2011/03/25	R209 2012/02/02	9.00	Put	Bond Future	5,547.0000	5,560.0000	0.234	0	0	0
2011/03/25	R209 2012/02/02	9.05	Call	Bond Future	3,852.0000	3,827.0000	(0.649)	0	0	0
2011/03/25	R209 2012/02/02	9.05	Put	Bond Future	5,335.0000	5,346.0000	0.206	0	0	0
2011/03/25	R209 2012/02/02	8.95	Call	Bond Future	3,520.0000	3,497.0000	(0.653)	0	0	0
2011/03/25	R209 2012/02/02	8.95	Put	Bond Future	5,767.0000	5,780.0000	0.225	0	0	0
2011/03/25	R211 2011/05/05			Bond Future	1.6190	1.6200	0.062	0.0000	0.0000	539
2011/03/25	R211 2011/05/05	2.14	Call	Bond Future	2,870.0000	2,864.0000	(0.209)	0	0	0
2011/03/25	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R211 2011/05/05	2.19	Call	Bond Future	3,140.0000	3,135.0000	(0.159)	0	0	0
2011/03/25	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R211 2011/05/05	2.09	Call	Bond Future	2,598.0000	2,593.0000	(0.192)	0	0	0
2011/03/25	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R212 2011/05/05			Bond Future	2.4260	2.4270	0.041	0.0000	0.0000	2,518
2011/03/25	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R212 2011/05/05	2.25	Put	Bond Future	1,698.0000	1,707.0000	0.530	0	0	0
2011/03/25	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R212 2011/05/05	2.30	Put	Bond Future	1,212.0000	1,222.0000	0.825	0	0	0
2011/03/25	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R212 2011/05/05	2.20	Put	Bond Future	2,186.0000	2,196.0000	0.457	0	0	0
2011/03/25	R213 2011/05/05			Bond Future	9.0600	9.0740	0.155	0.0000	0.0000	0
2011/03/25	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/05/05	8.00	Put	Bond Future	8,952.0000	9,061.0000	1.218	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
2011/03/25	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/05/05	8.05	Put	Bond Future	8,497.0000	8,606.0000	1.283	0	0	0
2011/03/25	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/05/05	7.95	Put	Bond Future	9,410.0000	9,519.0000	1.158	0	0	0
2011/03/25	R213 2011/08/04			Bond Future	9.1450	9.1600	0.164	0.0000	0.0000	0
2011/03/25	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/08/04	8.00	Put	Bond Future	9,571.0000	9,686.0000	1.202	0	0	0
2011/03/25	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/08/04	8.05	Put	Bond Future	9,119.0000	9,234.0000	1.261	0	0	0
2011/03/25	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/08/04	7.95	Put	Bond Future	10,027.0000	10,142.0000	1.147	0	0	0
2011/03/25	R213 2011/11/03			Bond Future	9.2330	9.2480	0.162	0.0000	0.0000	0
2011/03/25	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/11/03	8.75	Put	Bond Future	3,780.0000	3,894.0000	3.016	0	0	0
2011/03/25	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/11/03	8.80	Put	Bond Future	3,377.0000	3,490.0000	3.346	0	0	0
2011/03/25	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2011/11/03	8.70	Put	Bond Future	4,187.0000	4,300.0000	2.699	0	0	0
2011/03/25	R213 2012/02/02			Bond Future	9.3230	9.3390	0.172	0.0000	0.0000	0
2011/03/25	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2012/02/02	9.00	Put	Bond Future	2,458.0000	2,576.0000	4.801	0	0	0
2011/03/25	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2012/02/02	9.05	Put	Bond Future	2,070.0000	2,189.0000	5.749	0	0	0
2011/03/25	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/25	R213 2012/02/02	8.95	Put	Bond Future	2,848.0000	2,967.0000	4.178	0	0	0
2011/03/25	TRT1 2011/05/05			Index Future	338.5410	338.4740	(0.020)	0.0000	0.0000	100
2011/03/25	TRT1 2011/08/04			Index Future	343.2050	343.1370	(0.020)	0.0000	0.0000	0
<b>Total</b>										<b>185422.00</b>