



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 21/04/2011

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
2011/04/21	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/21	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	AL7T 2011/05/05			Index Future	376.1620	376.3810	0.058	0.0000	0.0000	30
2011/04/21	AL7T 2011/08/04			Index Future	381.5670	381.7910	0.059	0.0000	0.0000	0
2011/04/21	ALBI 2011/05/05			Index Future	345.9510	346.1980	0.071	0.0000	0.0000	939
2011/04/21	ALBI 2011/08/04			Index Future	350.9230	351.1740	0.072	0.0000	0.0000	131
2011/04/21	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/04/21	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/04/21	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	CRD1 2011/05/05			Index Future	156.4410	156.5510	0.070	0.0000	0.0000	2
2011/04/21	CRD1 2011/08/04			Index Future	158.6050	158.7160	0.070	0.0000	0.0000	0
2011/04/21	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/04/21	GOVI 2011/05/05			GOVI	346.9600	347.2050	0.071	0.0000	0.0000	205
2011/04/21	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/21	GOVI 2011/05/05	349.00	Put	GOVI	20,400.0000	17,950.0000	(12.010)	0	0	0
2011/04/21	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/21	GOVI 2011/05/05	349.01	Put	GOVI	20,500.0000	18,050.0000	(11.951)	0	0	0
2011/04/21	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/21	GOVI 2011/05/05	348.99	Put	GOVI	20,300.0000	17,850.0000	(12.069)	0	0	0
2011/04/21	GOVI 2011/08/04			GOVI	351.9460	352.1950	0.071	0.0000	0.0000	0
2011/04/21	GOVI 2011/08/04	348.00	Call	GOVI	39,460.0000	41,950.0000	6.310	0	0	0
2011/04/21	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/21	GOVI 2011/08/04	348.01	Call	GOVI	39,360.0000	41,850.0000	6.326	0	0	0
2011/04/21	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/04/21	GOVI 2011/08/04	347.99	Call	GOVI	39,560.0000	42,050.0000	6.294	0	0	0
2011/04/21	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/04/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/04/21	IGOV 2011/05/05			Index Future	150.3370	150.1660	(0.114)	0.0000	0.0000	65
2011/04/21	IGOV 2011/08/04			Index Future	152.4980	152.3240	(0.114)	0.0000	0.0000	0
2011/04/21	ILBI 2011/05/05			Index Future	406.9830	406.6770	(0.075)	0.0000	0.0000	336
2011/04/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/04/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/04/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/04/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/04/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/04/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/04/21	JBAF 2011/05/18			Jibar Tradeable Future	5.5890	5.5900	0.018	0.0000	0.0000	3,001
2011/04/21	JBAF 2011/06/15			Jibar Tradeable Future	5.6070	5.6100	0.054	0.0000	0.0000	3,890
2011/04/21	JBAF 2011/07/20			Jibar Tradeable Future	5.6310	5.6600	0.515	0.0000	0.0000	2,000
2011/04/21	JBAF 2011/08/17			Jibar Tradeable Future	5.7330	5.7500	0.297	0.0000	0.0000	0
2011/04/21	JBAF 2011/09/21			Jibar Tradeable Future	5.8170	5.8700	0.911	0.0000	0.0000	14,700
2011/04/21	JBAF 2011/10/19			Jibar Tradeable Future	5.9860	6.0000	0.234	0.0000	0.0000	0
2011/04/21	JBAF 2011/12/21			Jibar Tradeable Future	6.2860	6.3000	0.223	0.0000	0.0000	5,591
2011/04/21	JBAF 2012/03/20			Jibar Tradeable Future	6.6790	6.6900	0.165	0.0000	0.0000	1,090
2011/04/21	JBAF 2012/06/20			Jibar Tradeable Future	7.1400	7.1600	0.280	0.0000	0.0000	2,890
2011/04/21	JBAF 2012/09/19			Jibar Tradeable Future	7.5520	7.5700	0.238	0.0000	0.0000	44,710
2011/04/21	JBAF 2012/12/19			Jibar Tradeable Future	7.9000	7.9100	0.127	0.0000	0.0000	490
2011/04/21	JBAF 2013/03/20			Jibar Tradeable Future	8.2250	8.2200	(0.061)	0.0000	0.0000	290
2011/04/21	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/21	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/04/21	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2011/04/21	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/21	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/04/21	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/21	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/04/21	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/21	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/04/21	OTH1 2011/05/05			Index Future	340.1390	340.4030	0.078	0.0000	0.0000	3
2011/04/21	OTH1 2011/08/04			Index Future	345.0270	345.2960	0.078	0.0000	0.0000	0
2011/04/21	R157 2011/05/05			Bond Future	7.6600	7.6440	(0.209)	0.0000	0.0000	705
2011/04/21	R157 2011/05/05	7.75	Call	Bond Future	582.0000	615.0000	5.670	0	0	0
2011/04/21	R157 2011/05/05	7.75	Put	Bond Future	212.0000	179.0000	(15.566)	0	0	0
2011/04/21	R157 2011/05/05	7.80	Call	Bond Future	725.0000	764.0000	5.379	0	0	0
2011/04/21	R157 2011/05/05	7.80	Put	Bond Future	151.0000	124.0000	(17.881)	0	0	0
2011/04/21	R157 2011/05/05	7.70	Call	Bond Future	455.0000	482.0000	5.934	0	0	0
2011/04/21	R157 2011/05/05	7.70	Put	Bond Future	291.0000	252.0000	(13.402)	0	0	0
2011/04/21	R157 2011/05/05	7.65	Call	Bond Future	346.0000	366.0000	5.780	0	0	0
2011/04/21	R157 2011/05/05	7.65	Put	Bond Future	387.0000	341.0000	(11.886)	0	0	0
2011/04/21	R157 2011/08/04			Bond Future	7.8010	7.7830	(0.231)	0.0000	0.0000	1,960
2011/04/21	R157 2011/08/04	7.50	Call	Bond Future	562.0000	581.0000	3.381	0	0	1,000
2011/04/21	R157 2011/08/04	7.50	Put	Bond Future	1,734.0000	1,683.0000	(2.941)	0	0	0
2011/04/21	R157 2011/08/04	7.55	Call	Bond Future	632.0000	652.0000	3.165	0	0	0
2011/04/21	R157 2011/08/04	7.55	Put	Bond Future	1,608.0000	1,558.0000	(3.109)	0	0	0
2011/04/21	R157 2011/08/04	7.45	Call	Bond Future	500.0000	517.0000	3.400	0	0	0
2011/04/21	R157 2011/08/04	7.45	Put	Bond Future	1,868.0000	1,815.0000	(2.837)	0	0	0
2011/04/21	R157 2011/08/04	7.20	Put	Bond Future	2,613.0000	2,552.0000	(2.334)	0	0	0
2011/04/21	R157 2011/08/04	7.20	Call	Bond Future	259.0000	268.0000	3.475	0	0	1,320
2011/04/21	R157 2011/08/04	7.60	Put	Bond Future	1,487.0000	1,440.0000	(3.161)	0	0	0
2011/04/21	R157 2011/08/04	7.60	Call	Bond Future	706.0000	729.0000	3.258	0	0	440
2011/04/21	R157 2011/08/04	7.80	Call	Bond Future	1,060.0000	1,090.0000	2.830	0	0	0
2011/04/21	R157 2011/08/04	7.80	Put	Bond Future	1,064.0000	1,024.0000	(3.759)	0	0	440
2011/04/21	R157 2011/08/04	8.20	Call	Bond Future	2,018.0000	2,064.0000	2.279	0	0	0
2011/04/21	R157 2011/08/04	8.20	Put	Bond Future	487.0000	463.0000	(4.928)	0	0	1,320
2011/04/21	R157 2011/11/03			Bond Future	7.9600	7.9410	(0.239)	0.0000	0.0000	3,684

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2011/04/21	R157 2011/11/03	8.25	Call	Bond Future	2,070.0000	2,109.0000	1.884	0	0	0
2011/04/21	R157 2011/11/03	8.25	Put	Bond Future	1,024.0000	994.0000	(2.930)	0	0	0
2011/04/21	R157 2011/11/03	8.30	Call	Bond Future	2,185.0000	2,225.0000	1.831	0	0	0
2011/04/21	R157 2011/11/03	8.30	Put	Bond Future	960.0000	931.0000	(3.021)	0	0	0
2011/04/21	R157 2011/11/03	8.20	Call	Bond Future	1,958.0000	1,996.0000	1.941	0	0	0
2011/04/21	R157 2011/11/03	8.20	Put	Bond Future	1,092.0000	1,061.0000	(2.839)	0	0	0
2011/04/21	R157 2012/02/02			Bond Future	8.1450	8.1240	(0.258)	0.0000	0.0000	0
2011/04/21	R157 2012/02/02	8.50	Call	Bond Future	2,483.0000	2,523.0000	1.611	0	0	0
2011/04/21	R157 2012/02/02	8.50	Put	Bond Future	1,291.0000	1,260.0000	(2.401)	0	0	0
2011/04/21	R157 2012/02/02	8.55	Call	Bond Future	2,590.0000	2,631.0000	1.583	0	0	0
2011/04/21	R157 2012/02/02	8.55	Put	Bond Future	1,231.0000	1,201.0000	(2.437)	0	0	0
2011/04/21	R157 2012/02/02	8.45	Call	Bond Future	2,378.0000	2,418.0000	1.682	0	0	0
2011/04/21	R157 2012/02/02	8.45	Put	Bond Future	1,353.0000	1,322.0000	(2.291)	0	0	0
2011/04/21	R186 2011/05/05			Bond Future	8.6660	8.6500	(0.185)	0.0000	0.0000	12,490
2011/04/21	R186 2011/05/05	8.75	Call	Bond Future	1,420.0000	1,486.0000	4.648	0	0	0
2011/04/21	R186 2011/05/05	8.75	Put	Bond Future	632.0000	547.0000	(13.449)	0	0	0
2011/04/21	R186 2011/05/05	8.80	Call	Bond Future	1,728.0000	1,807.0000	4.572	0	0	0
2011/04/21	R186 2011/05/05	8.80	Put	Bond Future	475.0000	403.0000	(15.158)	0	0	0
2011/04/21	R186 2011/05/05	8.70	Call	Bond Future	1,144.0000	1,197.0000	4.633	0	0	0
2011/04/21	R186 2011/05/05	8.70	Put	Bond Future	824.0000	726.0000	(11.893)	0	0	0
2011/04/21	R186 2011/05/05	8.00	Put	Bond Future	6,537.0000	6,386.0000	(2.310)	0	0	0
2011/04/21	R186 2011/05/05	8.00	Call	Bond Future	3.0000	3.0000	0.000	0	0	5,500
2011/04/21	R186 2011/08/04			Bond Future	8.7550	8.7380	(0.194)	0.0000	0.0000	17,576
2011/04/21	R186 2011/08/04	8.25	Call	Bond Future	1,032.0000	1,062.0000	2.907	0	0	0
2011/04/21	R186 2011/08/04	8.25	Put	Bond Future	5,842.0000	5,714.0000	(2.191)	0	0	0
2011/04/21	R186 2011/08/04	8.30	Call	Bond Future	1,157.0000	1,190.0000	2.852	0	0	0
2011/04/21	R186 2011/08/04	8.30	Put	Bond Future	5,477.0000	5,353.0000	(2.264)	0	0	0
2011/04/21	R186 2011/08/04	8.20	Call	Bond Future	918.0000	946.0000	3.050	0	0	0
2011/04/21	R186 2011/08/04	8.20	Put	Bond Future	6,220.0000	6,090.0000	(2.090)	0	0	0
2011/04/21	R186 2011/08/04	8.35	Put	Bond Future	5,127.0000	5,007.0000	(2.341)	0	0	0
2011/04/21	R186 2011/08/04	8.35	Call	Bond Future	1,293.0000	1,330.0000	2.862	0	0	600
2011/04/21	R186 2011/08/04	8.70	Put	Bond Future	3,059.0000	2,965.0000	(3.073)	0	0	0
2011/04/21	R186 2011/08/04	8.70	Call	Bond Future	2,549.0000	2,612.0000	2.472	0	0	200
2011/04/21	R186 2011/08/04	8.95	Call	Bond Future	3,783.0000	3,867.0000	2.220	0	0	0

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2011/04/21	R186 2011/08/04	8.95	Put	Bond Future	2,001.0000	1,928.0000	(3.648)	0	0	200
2011/04/21	R186 2011/08/04	9.70	Call	Bond Future	8,700.0000	8,832.0000	1.517	0	0	0
2011/04/21	R186 2011/08/04	9.70	Put	Bond Future	432.0000	407.0000	(5.787)	0	0	600
2011/04/21	R186 2011/11/03			Bond Future	8.8450	8.8270	(0.204)	0.0000	0.0000	13,291
2011/04/21	R186 2011/11/03	9.00	Call	Bond Future	4,708.0000	4,792.0000	1.784	0	0	0
2011/04/21	R186 2011/11/03	9.00	Put	Bond Future	3,316.0000	3,236.0000	(2.413)	0	0	0
2011/04/21	R186 2011/11/03	9.05	Call	Bond Future	4,962.0000	5,049.0000	1.753	0	0	0
2011/04/21	R186 2011/11/03	9.05	Put	Bond Future	3,126.0000	3,049.0000	(2.463)	0	0	0
2011/04/21	R186 2011/11/03	8.95	Call	Bond Future	4,461.0000	4,542.0000	1.816	0	0	0
2011/04/21	R186 2011/11/03	8.95	Put	Bond Future	3,515.0000	3,433.0000	(2.333)	0	0	0
2011/04/21	R186 2012/02/02			Bond Future	8.9380	8.9200	(0.201)	0.0000	0.0000	2,500
2011/04/21	R186 2012/02/02	9.00	Call	Bond Future	5,249.0000	5,327.0000	1.486	0	0	0
2011/04/21	R186 2012/02/02	9.00	Put	Bond Future	4,700.0000	4,618.0000	(1.745)	0	0	0
2011/04/21	R186 2012/02/02	9.05	Call	Bond Future	5,484.0000	5,564.0000	1.459	0	0	0
2011/04/21	R186 2012/02/02	9.05	Put	Bond Future	4,495.0000	4,415.0000	(1.780)	0	0	0
2011/04/21	R186 2012/02/02	8.95	Call	Bond Future	5,019.0000	5,095.0000	1.514	0	0	0
2011/04/21	R186 2012/02/02	8.95	Put	Bond Future	4,912.0000	4,828.0000	(1.710)	0	0	0
2011/04/21	R189 2011/05/05			Bond Future	208.7989	208.8032	0.002	0.0000	0.0000	0
2011/04/21	R189 2011/05/05	207.30	Call	Bond Future	1,499.0000	1,503.0000	0.267	0	0	0
2011/04/21	R189 2011/05/05	207.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R189 2011/05/05	207.35	Call	Bond Future	1,449.0000	1,453.0000	0.276	0	0	0
2011/04/21	R189 2011/05/05	207.35	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R189 2011/05/05	207.25	Call	Bond Future	1,549.0000	1,553.0000	0.258	0	0	0
2011/04/21	R189 2011/05/05	207.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R197 2011/05/05			Bond Future	232.6712	231.9156	(0.325)	0.0000	0.0000	0
2011/04/21	R197 2011/05/05	232.00	Call	Bond Future	671.0000	0.0000	(100.000)	0	0	0
2011/04/21	R197 2011/05/05	232.00	Put	Bond Future	0.0000	84.0000	100.000	0	0	0
2011/04/21	R197 2011/05/05	232.05	Call	Bond Future	621.0000	0.0000	(100.000)	0	0	0
2011/04/21	R197 2011/05/05	232.05	Put	Bond Future	0.0000	134.0000	100.000	0	0	0
2011/04/21	R197 2011/05/05	231.95	Call	Bond Future	721.0000	0.0000	(100.000)	0	0	0
2011/04/21	R197 2011/05/05	231.95	Put	Bond Future	0.0000	34.0000	100.000	0	0	0
2011/04/21	R201 2011/05/05			Bond Future	7.2690	7.2530	(0.220)	0.0000	0.0000	484
2011/04/21	R201 2011/05/05	7.75	Call	Bond Future	1,537.0000	1,588.0000	3.318	0	0	0

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2011/04/21	R201 2011/05/05	7.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2011/04/21	R201 2011/05/05	7.80	Call	Bond Future	1,694.0000	1,745.0000	3.011	0	0	0
2011/04/21	R201 2011/05/05	7.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/04/21	R201 2011/05/05	7.70	Call	Bond Future	1,381.0000	1,431.0000	3.621	0	0	0
2011/04/21	R201 2011/05/05	7.70	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2011/04/21	R201 2011/08/04			Bond Future	7.3960	7.3780	(0.243)	0.0000	0.0000	0
2011/04/21	R201 2011/08/04	7.25	Call	Bond Future	568.0000	587.0000	3.345	0	0	0
2011/04/21	R201 2011/08/04	7.25	Put	Bond Future	1,008.0000	973.0000	(3.472)	0	0	0
2011/04/21	R201 2011/08/04	7.30	Call	Bond Future	634.0000	655.0000	3.312	0	0	0
2011/04/21	R201 2011/08/04	7.30	Put	Bond Future	923.0000	890.0000	(3.575)	0	0	0
2011/04/21	R201 2011/08/04	7.20	Call	Bond Future	507.0000	524.0000	3.353	0	0	0
2011/04/21	R201 2011/08/04	7.20	Put	Bond Future	1,098.0000	1,061.0000	(3.370)	0	0	0
2011/04/21	R201 2011/11/03			Bond Future	7.5380	7.5180	(0.265)	0.0000	0.0000	0
2011/04/21	R201 2011/11/03	8.00	Call	Bond Future	1,864.0000	1,900.0000	1.931	0	0	0
2011/04/21	R201 2011/11/03	8.00	Put	Bond Future	585.0000	565.0000	(3.419)	0	0	0
2011/04/21	R201 2011/11/03	8.05	Call	Bond Future	1,962.0000	1,998.0000	1.835	0	0	0
2011/04/21	R201 2011/11/03	8.05	Put	Bond Future	545.0000	526.0000	(3.486)	0	0	0
2011/04/21	R201 2011/11/03	7.95	Call	Bond Future	1,769.0000	1,804.0000	1.979	0	0	0
2011/04/21	R201 2011/11/03	7.95	Put	Bond Future	627.0000	606.0000	(3.349)	0	0	0
2011/04/21	R201 2012/02/02			Bond Future	7.7030	7.6820	(0.273)	0.0000	0.0000	0
2011/04/21	R201 2012/02/02	8.25	Call	Bond Future	2,119.0000	2,154.0000	1.652	0	0	0
2011/04/21	R201 2012/02/02	8.25	Put	Bond Future	723.0000	704.0000	(2.628)	0	0	0
2011/04/21	R201 2012/02/02	8.30	Call	Bond Future	2,208.0000	2,243.0000	1.585	0	0	0
2011/04/21	R201 2012/02/02	8.30	Put	Bond Future	685.0000	666.0000	(2.774)	0	0	0
2011/04/21	R201 2012/02/02	8.20	Call	Bond Future	2,032.0000	2,066.0000	1.673	0	0	0
2011/04/21	R201 2012/02/02	8.20	Put	Bond Future	762.0000	742.0000	(2.625)	0	0	0
2011/04/21	R202 2011/05/05			Bond Future	0.3700	0.3700	0.000	0.0000	0.0000	10,539
2011/04/21	R202 2011/05/05	2.05	Call	Bond Future	41,453.0000	41,453.0000	0.000	0	0	0
2011/04/21	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R202 2011/05/05	2.10	Call	Bond Future	42,481.0000	42,481.0000	0.000	0	0	0
2011/04/21	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R202 2011/05/05	2.00	Call	Bond Future	40,414.0000	40,414.0000	0.000	0	0	0
2011/04/21	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0



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2011/04/21	R203 2011/05/05			Bond Future	8.2040	8.1880	(0.195)	0.0000	0.0000	516
2011/04/21	R203 2011/05/05	8.25	Call	Bond Future	585.0000	616.0000	5.299	0	0	0
2011/04/21	R203 2011/05/05	8.25	Put	Bond Future	361.0000	314.0000	(13.019)	0	0	0
2011/04/21	R203 2011/05/05	8.30	Call	Bond Future	735.0000	774.0000	5.306	0	0	0
2011/04/21	R203 2011/05/05	8.30	Put	Bond Future	268.0000	229.0000	(14.552)	0	0	0
2011/04/21	R203 2011/05/05	8.20	Call	Bond Future	453.0000	477.0000	5.298	0	0	0
2011/04/21	R203 2011/05/05	8.20	Put	Bond Future	473.0000	418.0000	(11.628)	0	0	0
2011/04/21	R203 2011/08/04			Bond Future	8.3280	8.3110	(0.204)	0.0000	0.0000	0
2011/04/21	R203 2011/08/04	8.00	Call	Bond Future	696.0000	717.0000	3.017	0	0	0
2011/04/21	R203 2011/08/04	8.00	Put	Bond Future	2,252.0000	2,193.0000	(2.620)	0	0	0
2011/04/21	R203 2011/08/04	8.05	Call	Bond Future	777.0000	800.0000	2.960	0	0	0
2011/04/21	R203 2011/08/04	8.05	Put	Bond Future	2,094.0000	2,037.0000	(2.722)	0	0	0
2011/04/21	R203 2011/08/04	7.95	Call	Bond Future	621.0000	640.0000	3.060	0	0	0
2011/04/21	R203 2011/08/04	7.95	Put	Bond Future	2,416.0000	2,356.0000	(2.483)	0	0	0
2011/04/21	R203 2011/11/03			Bond Future	8.4620	8.4440	(0.213)	0.0000	0.0000	1,633
2011/04/21	R203 2011/11/03	8.50	Call	Bond Future	1,963.0000	2,001.0000	1.936	0	0	0
2011/04/21	R203 2011/11/03	8.50	Put	Bond Future	1,792.0000	1,748.0000	(2.455)	0	0	0
2011/04/21	R203 2011/11/03	8.55	Call	Bond Future	2,085.0000	2,124.0000	1.871	0	0	0
2011/04/21	R203 2011/11/03	8.55	Put	Bond Future	1,689.0000	1,646.0000	(2.546)	0	0	0
2011/04/21	R203 2011/11/03	8.45	Call	Bond Future	1,844.0000	1,881.0000	2.007	0	0	0
2011/04/21	R203 2011/11/03	8.45	Put	Bond Future	1,898.0000	1,854.0000	(2.318)	0	0	0
2011/04/21	R203 2012/02/02			Bond Future	8.6110	8.5920	(0.221)	0.0000	0.0000	0
2011/04/21	R203 2012/02/02	8.75	Call	Bond Future	2,694.0000	2,735.0000	1.522	0	0	0
2011/04/21	R203 2012/02/02	8.75	Put	Bond Future	2,094.0000	2,053.0000	(1.958)	0	0	0
2011/04/21	R203 2012/02/02	8.80	Call	Bond Future	2,817.0000	2,860.0000	1.526	0	0	0
2011/04/21	R203 2012/02/02	8.80	Put	Bond Future	2,003.0000	1,964.0000	(1.947)	0	0	0
2011/04/21	R203 2012/02/02	8.70	Call	Bond Future	2,573.0000	2,613.0000	1.555	0	0	0
2011/04/21	R203 2012/02/02	8.70	Put	Bond Future	2,189.0000	2,146.0000	(1.964)	0	0	0
2011/04/21	R204 2011/05/05			Bond Future	8.3440	8.3330	(0.132)	0.0000	0.0000	100
2011/04/21	R204 2011/05/05	8.50	Call	Bond Future	1,071.0000	1,102.0000	2.894	0	0	0
2011/04/21	R204 2011/05/05	8.50	Put	Bond Future	220.0000	190.0000	(13.636)	0	0	0
2011/04/21	R204 2011/05/05	8.55	Call	Bond Future	1,279.0000	1,315.0000	2.815	0	0	0
2011/04/21	R204 2011/05/05	8.55	Put	Bond Future	157.0000	132.0000	(15.924)	0	0	0
2011/04/21	R204 2011/05/05	8.45	Call	Bond Future	880.0000	905.0000	2.841	0	0	0

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2011/04/21	R204 2011/05/05	8.45	Put	Bond Future	300.0000	265.0000	(11.667)	0	0	0
2011/04/21	R204 2011/08/04			Bond Future	8.4600	8.4480	(0.142)	0.0000	0.0000	0
2011/04/21	R204 2011/08/04	8.00	Call	Bond Future	613.0000	624.0000	1.794	0	0	0
2011/04/21	R204 2011/08/04	8.00	Put	Bond Future	3,097.0000	3,044.0000	(1.711)	0	0	0
2011/04/21	R204 2011/08/04	8.05	Call	Bond Future	689.0000	701.0000	1.742	0	0	0
2011/04/21	R204 2011/08/04	8.05	Put	Bond Future	2,899.0000	2,848.0000	(1.759)	0	0	0
2011/04/21	R204 2011/08/04	7.95	Call	Bond Future	544.0000	554.0000	1.838	0	0	0
2011/04/21	R204 2011/08/04	7.95	Put	Bond Future	3,303.0000	3,249.0000	(1.635)	0	0	0
2011/04/21	R204 2011/11/03			Bond Future	8.5810	8.5690	(0.140)	0.0000	0.0000	2,034
2011/04/21	R204 2011/11/03	8.75	Call	Bond Future	2,687.0000	2,717.0000	1.116	0	0	0
2011/04/21	R204 2011/11/03	8.75	Put	Bond Future	1,822.0000	1,790.0000	(1.756)	0	0	0
2011/04/21	R204 2011/11/03	8.80	Call	Bond Future	2,835.0000	2,866.0000	1.093	0	0	0
2011/04/21	R204 2011/11/03	8.80	Put	Bond Future	1,716.0000	1,685.0000	(1.807)	0	0	0
2011/04/21	R204 2011/11/03	8.70	Call	Bond Future	2,542.0000	2,571.0000	1.141	0	0	0
2011/04/21	R204 2011/11/03	8.70	Put	Bond Future	1,932.0000	1,899.0000	(1.708)	0	0	0
2011/04/21	R204 2012/02/02			Bond Future	8.7110	8.6980	(0.149)	0.0000	0.0000	0
2011/04/21	R204 2012/02/02	9.00	Call	Bond Future	3,596.0000	3,629.0000	0.918	0	0	0
2011/04/21	R204 2012/02/02	9.00	Put	Bond Future	2,172.0000	2,140.0000	(1.473)	0	0	0
2011/04/21	R204 2012/02/02	9.05	Call	Bond Future	3,744.0000	3,779.0000	0.935	0	0	0
2011/04/21	R204 2012/02/02	9.05	Put	Bond Future	2,076.0000	2,046.0000	(1.445)	0	0	0
2011/04/21	R204 2012/02/02	8.95	Call	Bond Future	3,451.0000	3,483.0000	0.927	0	0	0
2011/04/21	R204 2012/02/02	8.95	Put	Bond Future	2,271.0000	2,239.0000	(1.409)	0	0	0
2011/04/21	R206 2011/05/05			Bond Future	6.9440	6.9320	(0.173)	0.0000	0.0000	0
2011/04/21	R206 2011/05/05	7.50	Call	Bond Future	1,341.0000	1,370.0000	2.163	0	0	0
2011/04/21	R206 2011/05/05	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R206 2011/05/05	7.55	Call	Bond Future	1,461.0000	1,490.0000	1.985	0	0	0
2011/04/21	R206 2011/05/05	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/04/21	R206 2011/05/05	7.45	Call	Bond Future	1,222.0000	1,251.0000	2.373	0	0	0
2011/04/21	R206 2011/05/05	7.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/04/21	R206 2011/08/04			Bond Future	7.0770	7.0640	(0.184)	0.0000	0.0000	6,506
2011/04/21	R206 2011/08/04	7.00	Call	Bond Future	445.0000	456.0000	2.472	0	0	0
2011/04/21	R206 2011/08/04	7.00	Put	Bond Future	615.0000	598.0000	(2.764)	0	0	0
2011/04/21	R206 2011/08/04	7.05	Call	Bond Future	500.0000	512.0000	2.400	0	0	0
2011/04/21	R206 2011/08/04	7.05	Put	Bond Future	560.0000	543.0000	(3.036)	0	0	0

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2011/04/21	R206 2011/08/04	6.95	Call	Bond Future	396.0000	406.0000	2.525	0	0	0
2011/04/21	R206 2011/08/04	6.95	Put	Bond Future	677.0000	658.0000	(2.806)	0	0	0
2011/04/21	R206 2011/11/03			Bond Future	7.2250	7.2110	(0.194)	0.0000	0.0000	0
2011/04/21	R206 2011/11/03	7.75	Call	Bond Future	1,395.0000	1,413.0000	1.290	0	0	0
2011/04/21	R206 2011/11/03	7.75	Put	Bond Future	353.0000	343.0000	(2.833)	0	0	0
2011/04/21	R206 2011/11/03	7.80	Call	Bond Future	1,467.0000	1,486.0000	1.295	0	0	0
2011/04/21	R206 2011/11/03	7.80	Put	Bond Future	327.0000	318.0000	(2.752)	0	0	0
2011/04/21	R206 2011/11/03	7.70	Call	Bond Future	1,324.0000	1,342.0000	1.360	0	0	0
2011/04/21	R206 2011/11/03	7.70	Put	Bond Future	381.0000	371.0000	(2.625)	0	0	0
2011/04/21	R206 2012/02/02			Bond Future	7.4120	7.3960	(0.216)	0.0000	0.0000	0
2011/04/21	R206 2012/02/02	8.00	Call	Bond Future	1,516.0000	1,534.0000	1.187	0	0	0
2011/04/21	R206 2012/02/02	8.00	Put	Bond Future	478.0000	468.0000	(2.092)	0	0	0
2011/04/21	R206 2012/02/02	8.05	Call	Bond Future	1,579.0000	1,597.0000	1.140	0	0	0
2011/04/21	R206 2012/02/02	8.05	Put	Bond Future	454.0000	443.0000	(2.423)	0	0	0
2011/04/21	R206 2012/02/02	7.95	Call	Bond Future	1,455.0000	1,472.0000	1.168	0	0	0
2011/04/21	R206 2012/02/02	7.95	Put	Bond Future	505.0000	494.0000	(2.178)	0	0	0
2011/04/21	R207 2011/05/05			Bond Future	8.4330	8.4220	(0.130)	0.0000	0.0000	6,260
2011/04/21	R207 2011/05/05	8.50	Call	Bond Future	783.0000	804.0000	2.682	0	0	0
2011/04/21	R207 2011/05/05	8.50	Put	Bond Future	396.0000	353.0000	(10.859)	0	0	0
2011/04/21	R207 2011/05/05	8.55	Call	Bond Future	969.0000	996.0000	2.786	0	0	0
2011/04/21	R207 2011/05/05	8.55	Put	Bond Future	295.0000	258.0000	(12.542)	0	0	0
2011/04/21	R207 2011/05/05	8.45	Call	Bond Future	618.0000	634.0000	2.589	0	0	0
2011/04/21	R207 2011/05/05	8.45	Put	Bond Future	520.0000	472.0000	(9.231)	0	0	0
2011/04/21	R207 2011/08/04			Bond Future	8.5420	8.5310	(0.129)	0.0000	0.0000	0
2011/04/21	R207 2011/08/04	8.25	Call	Bond Future	949.0000	964.0000	1.581	0	0	0
2011/04/21	R207 2011/08/04	8.25	Put	Bond Future	2,612.0000	2,565.0000	(1.799)	0	0	0
2011/04/21	R207 2011/08/04	8.30	Call	Bond Future	1,053.0000	1,069.0000	1.519	0	0	0
2011/04/21	R207 2011/08/04	8.30	Put	Bond Future	2,429.0000	2,383.0000	(1.894)	0	0	0
2011/04/21	R207 2011/08/04	8.20	Call	Bond Future	853.0000	867.0000	1.641	0	0	0
2011/04/21	R207 2011/08/04	8.20	Put	Bond Future	2,805.0000	2,757.0000	(1.711)	0	0	0
2011/04/21	R207 2011/11/03			Bond Future	8.6510	8.6390	(0.139)	0.0000	0.0000	600
2011/04/21	R207 2011/11/03	8.75	Call	Bond Future	2,653.0000	2,684.0000	1.168	0	0	0
2011/04/21	R207 2011/11/03	8.75	Put	Bond Future	2,112.0000	2,078.0000	(1.610)	0	0	0
2011/04/21	R207 2011/11/03	8.80	Call	Bond Future	2,805.0000	2,836.0000	1.105	0	0	0

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2011/04/21	R207 2011/11/03	8.80	Put	Bond Future	1,993.0000	1,958.0000	(1.756)	0	0	0
2011/04/21	R207 2011/11/03	8.70	Call	Bond Future	2,506.0000	2,535.0000	1.157	0	0	0
2011/04/21	R207 2011/11/03	8.70	Put	Bond Future	2,238.0000	2,201.0000	(1.653)	0	0	0
2011/04/21	R207 2012/02/02			Bond Future	8.7690	8.7560	(0.148)	0.0000	0.0000	0
2011/04/21	R207 2012/02/02	9.00	Call	Bond Future	3,641.0000	3,676.0000	0.961	0	0	0
2011/04/21	R207 2012/02/02	9.00	Put	Bond Future	2,421.0000	2,387.0000	(1.404)	0	0	0
2011/04/21	R207 2012/02/02	9.05	Call	Bond Future	3,796.0000	3,832.0000	0.948	0	0	0
2011/04/21	R207 2012/02/02	9.05	Put	Bond Future	2,315.0000	2,282.0000	(1.425)	0	0	0
2011/04/21	R207 2012/02/02	8.95	Call	Bond Future	3,481.0000	3,515.0000	0.977	0	0	0
2011/04/21	R207 2012/02/02	8.95	Put	Bond Future	2,524.0000	2,488.0000	(1.426)	0	0	0
2011/04/21	R208 2011/05/05			Bond Future	8.4920	8.4860	(0.071)	0.0000	0.0000	190
2011/04/21	R208 2011/05/05	8.50	Call	Bond Future	629.0000	628.0000	(0.159)	0	0	0
2011/04/21	R208 2011/05/05	8.50	Put	Bond Future	580.0000	543.0000	(6.379)	0	0	0
2011/04/21	R208 2011/05/05	8.55	Call	Bond Future	798.0000	800.0000	0.251	0	0	0
2011/04/21	R208 2011/05/05	8.55	Put	Bond Future	445.0000	410.0000	(7.865)	0	0	0
2011/04/21	R208 2011/05/05	8.45	Call	Bond Future	484.0000	480.0000	(0.826)	0	0	0
2011/04/21	R208 2011/05/05	8.45	Put	Bond Future	741.0000	700.0000	(5.533)	0	0	0
2011/04/21	R208 2011/08/04			Bond Future	8.5900	8.5830	(0.081)	0.0000	0.0000	120
2011/04/21	R208 2011/08/04	8.25	Call	Bond Future	905.0000	911.0000	0.663	0	0	0
2011/04/21	R208 2011/08/04	8.25	Put	Bond Future	2,963.0000	2,927.0000	(1.215)	0	0	0
2011/04/21	R208 2011/08/04	8.30	Call	Bond Future	1,007.0000	1,014.0000	0.695	0	0	0
2011/04/21	R208 2011/08/04	8.30	Put	Bond Future	2,758.0000	2,723.0000	(1.269)	0	0	0
2011/04/21	R208 2011/08/04	8.20	Call	Bond Future	810.0000	815.0000	0.617	0	0	0
2011/04/21	R208 2011/08/04	8.20	Put	Bond Future	3,175.0000	3,139.0000	(1.134)	0	0	0
2011/04/21	R208 2011/11/03			Bond Future	8.6910	8.6840	(0.081)	0.0000	0.0000	5,899
2011/04/21	R208 2011/11/03	8.75	Call	Bond Future	2,655.0000	2,671.0000	0.603	0	0	0
2011/04/21	R208 2011/11/03	8.75	Put	Bond Future	2,312.0000	2,288.0000	(1.038)	0	0	0
2011/04/21	R208 2011/11/03	8.80	Call	Bond Future	2,813.0000	2,829.0000	0.569	0	0	0
2011/04/21	R208 2011/11/03	8.80	Put	Bond Future	2,181.0000	2,156.0000	(1.146)	0	0	0
2011/04/21	R208 2011/11/03	8.70	Call	Bond Future	2,502.0000	2,517.0000	0.600	0	0	0
2011/04/21	R208 2011/11/03	8.70	Put	Bond Future	2,450.0000	2,424.0000	(1.061)	0	0	0
2011/04/21	R208 2012/02/02			Bond Future	8.7980	8.7910	(0.080)	0.0000	0.0000	0
2011/04/21	R208 2012/02/02	9.00	Call	Bond Future	3,784.0000	3,801.0000	0.449	0	0	0
2011/04/21	R208 2012/02/02	9.00	Put	Bond Future	2,646.0000	2,623.0000	(0.869)	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
2011/04/21	R208 2012/02/02	9.05	Call	Bond Future	3,947.0000	3,965.0000	0.456	0	0	0
2011/04/21	R208 2012/02/02	9.05	Put	Bond Future	2,530.0000	2,508.0000	(0.870)	0	0	0
2011/04/21	R208 2012/02/02	8.95	Call	Bond Future	3,624.0000	3,641.0000	0.469	0	0	0
2011/04/21	R208 2012/02/02	8.95	Put	Bond Future	2,766.0000	2,743.0000	(0.832)	0	0	0
2011/04/21	R209 2011/05/05			Bond Future	8.8080	8.8030	(0.057)	0.0000	0.0000	21,100
2011/04/21	R209 2011/05/05	8.50	Call	Bond Future	107.0000	99.0000	(7.477)	0	0	0
2011/04/21	R209 2011/05/05	8.50	Put	Bond Future	2,614.0000	2,566.0000	(1.836)	0	0	0
2011/04/21	R209 2011/05/05	8.55	Call	Bond Future	161.0000	151.0000	(6.211)	0	0	0
2011/04/21	R209 2011/05/05	8.55	Put	Bond Future	2,252.0000	2,202.0000	(2.220)	0	0	0
2011/04/21	R209 2011/05/05	8.45	Call	Bond Future	69.0000	62.0000	(10.145)	0	0	0
2011/04/21	R209 2011/05/05	8.45	Put	Bond Future	2,996.0000	2,949.0000	(1.569)	0	0	0
2011/04/21	R209 2011/08/04			Bond Future	8.8790	8.8730	(0.068)	0.0000	0.0000	0
2011/04/21	R209 2011/08/04	8.50	Call	Bond Future	1,153.0000	1,158.0000	0.434	0	0	0
2011/04/21	R209 2011/08/04	8.50	Put	Bond Future	4,215.0000	4,173.0000	(0.996)	0	0	0
2011/04/21	R209 2011/08/04	8.55	Call	Bond Future	1,282.0000	1,288.0000	0.468	0	0	0
2011/04/21	R209 2011/08/04	8.55	Put	Bond Future	3,928.0000	3,887.0000	(1.044)	0	0	0
2011/04/21	R209 2011/08/04	8.45	Call	Bond Future	1,032.0000	1,037.0000	0.484	0	0	0
2011/04/21	R209 2011/08/04	8.45	Put	Bond Future	4,513.0000	4,471.0000	(0.931)	0	0	0
2011/04/21	R209 2011/08/04	10.10	Call	Bond Future	8,836.0000	8,875.0000	0.441	0	0	0
2011/04/21	R209 2011/08/04	10.10	Put	Bond Future	206.0000	198.0000	(3.883)	0	0	0
2011/04/21	R209 2011/11/03			Bond Future	8.9500	8.9430	(0.078)	0.0000	0.0000	1,118
2011/04/21	R209 2011/11/03	8.75	Call	Bond Future	2,634.0000	2,650.0000	0.607	0	0	0
2011/04/21	R209 2011/11/03	8.75	Put	Bond Future	4,203.0000	4,165.0000	(0.904)	0	0	0
2011/04/21	R209 2011/11/03	8.80	Call	Bond Future	2,807.0000	2,824.0000	0.606	0	0	0
2011/04/21	R209 2011/11/03	8.80	Put	Bond Future	3,979.0000	3,942.0000	(0.930)	0	0	0
2011/04/21	R209 2011/11/03	8.70	Call	Bond Future	2,469.0000	2,484.0000	0.608	0	0	0
2011/04/21	R209 2011/11/03	8.70	Put	Bond Future	4,439.0000	4,400.0000	(0.879)	0	0	0
2011/04/21	R209 2012/02/02			Bond Future	9.0220	9.0160	(0.067)	0.0000	0.0000	0
2011/04/21	R209 2012/02/02	9.00	Call	Bond Future	4,184.0000	4,201.0000	0.406	0	0	0
2011/04/21	R209 2012/02/02	9.00	Put	Bond Future	4,352.0000	4,323.0000	(0.666)	0	0	0
2011/04/21	R209 2012/02/02	9.05	Call	Bond Future	4,376.0000	4,393.0000	0.388	0	0	0
2011/04/21	R209 2012/02/02	9.05	Put	Bond Future	4,163.0000	4,135.0000	(0.673)	0	0	0
2011/04/21	R209 2012/02/02	8.95	Call	Bond Future	3,997.0000	4,012.0000	0.375	0	0	0
2011/04/21	R209 2012/02/02	8.95	Put	Bond Future	4,548.0000	4,518.0000	(0.660)	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
2011/04/21	R210 2011/05/05			Bond Future	125.6867	125.6942	0.006	0.0000	0.0000	278
2011/04/21	R210 2011/05/05	126.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R210 2011/05/05	126.00	Put	Bond Future	313.0000	306.0000	(2.236)	0	0	0
2011/04/21	R210 2011/05/05	126.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R210 2011/05/05	126.05	Put	Bond Future	363.0000	356.0000	(1.928)	0	0	0
2011/04/21	R210 2011/05/05	125.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R210 2011/05/05	125.95	Put	Bond Future	263.0000	256.0000	(2.662)	0	0	0
2011/04/21	R211 2011/05/05			Bond Future	1.5890	1.5730	(1.007)	0.0000	0.0000	539
2011/04/21	R211 2011/05/05	2.14	Call	Bond Future	3,038.0000	3,127.0000	2.930	0	0	0
2011/04/21	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R211 2011/05/05	2.19	Call	Bond Future	3,308.0000	3,398.0000	2.721	0	0	0
2011/04/21	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R211 2011/05/05	2.09	Call	Bond Future	2,766.0000	2,856.0000	3.254	0	0	0
2011/04/21	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R212 2011/05/05			Bond Future	2.4100	2.3990	(0.456)	0.0000	0.0000	2,532
2011/04/21	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R212 2011/05/05	2.25	Put	Bond Future	1,545.0000	1,439.0000	(6.861)	0	0	0
2011/04/21	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R212 2011/05/05	2.30	Put	Bond Future	1,059.0000	954.0000	(9.915)	0	0	0
2011/04/21	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R212 2011/05/05	2.20	Put	Bond Future	2,033.0000	1,928.0000	(5.165)	0	0	0
2011/04/21	R213 2011/05/05			Bond Future	8.8390	8.8330	(0.068)	0.0000	0.0000	0
2011/04/21	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/05/05	8.00	Put	Bond Future	7,199.0000	7,151.0000	(0.667)	0	0	0
2011/04/21	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/05/05	8.05	Put	Bond Future	6,745.0000	6,696.0000	(0.726)	0	0	0
2011/04/21	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/05/05	7.95	Put	Bond Future	7,658.0000	7,609.0000	(0.640)	0	0	0
2011/04/21	R213 2011/08/04			Bond Future	8.9160	8.9100	(0.067)	0.0000	0.0000	0
2011/04/21	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/08/04	8.00	Put	Bond Future	7,783.0000	7,736.0000	(0.604)	0	0	0
2011/04/21	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/04/21	R213 2011/08/04	8.05	Put	Bond Future	7,331.0000	7,283.0000	(0.655)	0	0	0
2011/04/21	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/08/04	7.95	Put	Bond Future	8,239.0000	8,192.0000	(0.570)	0	0	0
2011/04/21	R213 2011/11/03			Bond Future	8.9970	8.9900	(0.078)	0.0000	0.0000	0
2011/04/21	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/11/03	8.75	Put	Bond Future	1,966.0000	1,911.0000	(2.798)	0	0	0
2011/04/21	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/11/03	8.80	Put	Bond Future	1,562.0000	1,508.0000	(3.457)	0	0	0
2011/04/21	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2011/11/03	8.70	Put	Bond Future	2,373.0000	2,318.0000	(2.318)	0	0	0
2011/04/21	R213 2012/02/02			Bond Future	9.0810	9.0750	(0.066)	0.0000	0.0000	0
2011/04/21	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2012/02/02	9.00	Put	Bond Future	627.0000	581.0000	(7.337)	0	0	0
2011/04/21	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2012/02/02	9.05	Put	Bond Future	239.0000	193.0000	(19.247)	0	0	0
2011/04/21	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/04/21	R213 2012/02/02	8.95	Put	Bond Future	1,018.0000	971.0000	(4.617)	0	0	0
2011/04/21	TRT1 2011/05/05			Index Future	342.8500	343.1020	0.074	0.0000	0.0000	100
2011/04/21	TRT1 2011/08/04			Index Future	347.5930	347.8480	0.073	0.0000	0.0000	0
<b>Total</b>										<b>204737.00</b>