



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/03/2011

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
2011/03/11	AL7T 2011/05/05			Index Future	366.3230	366.6530	0.090	0.0000	0.0000	30
2011/03/11	AL7T 2011/08/04			Index Future	371.5390	371.8750	0.090	0.0000	0.0000	0
2011/03/11	ALBI 2011/05/05			Index Future	338.4300	338.5580	0.038	0.0000	0.0000	1,064
2011/03/11	ALBI 2011/08/04			Index Future	343.2490	343.3800	0.038	0.0000	0.0000	0
2011/03/11	CAAB 2011/03/18			Can-Do Future	6.9060	6.9181	0.175	6.9587	6.9227	433,036
2011/03/11	CAAB 2011/03/18	6.85	Call	Can-Do Future	85.0000	90.0000	5.882	0	0	0
2011/03/11	CAAB 2011/03/18	6.85	Put	Can-Do Future	29.0000	22.0000	(24.138)	0	0	0
2011/03/11	CAAB 2011/03/18	6.90	Call	Can-Do Future	55.0000	58.0000	5.455	0	0	0
2011/03/11	CAAB 2011/03/18	6.90	Put	Can-Do Future	49.0000	40.0000	(18.367)	0	0	0
2011/03/11	CAAB 2011/03/18	6.80	Call	Can-Do Future	122.0000	129.0000	5.738	0	0	0
2011/03/11	CAAB 2011/03/18	6.80	Put	Can-Do Future	16.0000	11.0000	(31.250)	0	0	0
2011/03/11	CAAC 2011/03/18			Can-Do Future	9.5497	9.5555	0.061	0.0000	0.0000	1,000
2011/03/11	CAAC 2011/03/18	9.60	Call	Can-Do Future	49.0000	45.0000	(8.163)	0	0	0
2011/03/11	CAAC 2011/03/18	9.60	Put	Can-Do Future	99.0000	90.0000	(9.091)	0	0	0
2011/03/11	CAAC 2011/03/18	9.65	Call	Can-Do Future	34.0000	30.0000	(11.765)	0	0	0
2011/03/11	CAAC 2011/03/18	9.65	Put	Can-Do Future	134.0000	125.0000	(6.716)	0	0	0
2011/03/11	CAAC 2011/03/18	9.55	Call	Can-Do Future	68.0000	65.0000	(4.412)	0	0	0
2011/03/11	CAAC 2011/03/18	9.55	Put	Can-Do Future	68.0000	60.0000	(11.765)	0	0	0
2011/03/11	CRD1 2011/05/05			Index Future	153.8660	153.9040	0.025	0.0000	0.0000	2
2011/03/11	CRD1 2011/08/04			Index Future	155.9810	156.0200	0.025	0.0000	0.0000	0
2011/03/11	GOVI 2011/05/05			GOVI	339.7120	339.8540	0.042	0.0000	0.0000	209
2011/03/11	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/11	GOVI 2011/05/05	349.00	Put	GOVI	92,880.0000	91,460.0000	(1.529)	0	0	0
2011/03/11	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/11	GOVI 2011/05/05	349.01	Put	GOVI	92,980.0000	91,560.0000	(1.527)	0	0	0
2011/03/11	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/11	GOVI 2011/05/05	348.99	Put	GOVI	92,780.0000	91,360.0000	(1.531)	0	0	0
2011/03/11	GOVI 2011/08/04			GOVI	344.5490	344.6940	0.042	0.0000	0.0000	0
2011/03/11	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/11	GOVI 2011/08/04	348.00	Put	GOVI	34,510.0000	33,060.0000	(4.202)	0	0	0
2011/03/11	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/11	GOVI 2011/08/04	348.01	Put	GOVI	34,610.0000	33,160.0000	(4.190)	0	0	0
2011/03/11	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/11	GOVI 2011/08/04	347.99	Put	GOVI	34,410.0000	32,960.0000	(4.214)	0	0	0
2011/03/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/11	IGOV 2011/05/05			Index Future	150.5920	150.5410	(0.034)	0.0000	0.0000	60
2011/03/11	IGOV 2011/08/04			Index Future	152.7360	152.6850	(0.033)	0.0000	0.0000	0
2011/03/11	ILBI 2011/05/05			Index Future	407.3620	407.2190	(0.035)	0.0000	0.0000	336
2011/03/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/11	JBAF 2011/03/16			Jibar Tradeable Future	5.5820	5.5810	(0.018)	0.0000	0.0000	6,040
2011/03/11	JBAF 2011/04/20			Jibar Tradeable Future	5.6280	5.6190	(0.160)	0.0000	0.0000	2,000
2011/03/11	JBAF 2011/05/18			Jibar Tradeable Future	5.6910	5.6490	(0.738)	0.0000	0.0000	3,001
2011/03/11	JBAF 2011/06/15			Jibar Tradeable Future	5.7290	5.6840	(0.785)	0.0000	0.0000	3,890
2011/03/11	JBAF 2011/07/20			Jibar Tradeable Future	5.7890	5.7500	(0.674)	0.0000	0.0000	2,000

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2011/03/11	JBAF 2011/08/17			Jibar Tradeable Future	5.8780	5.8220	(0.953)	0.0000	0.0000	0
2011/03/11	JBAF 2011/09/21			Jibar Tradeable Future	5.9750	5.9440	(0.519)	0.0000	0.0000	14,390
2011/03/11	JBAF 2011/12/21			Jibar Tradeable Future	6.5820	6.5260	(0.851)	0.0000	0.0000	5,390
2011/03/11	JBAF 2012/03/20			Jibar Tradeable Future	7.1110	7.0540	(0.802)	0.0000	0.0000	1,090
2011/03/11	JBAF 2012/06/20			Jibar Tradeable Future	7.6360	7.5890	(0.616)	0.0000	0.0000	2,890
2011/03/11	JBAF 2012/09/19			Jibar Tradeable Future	8.0450	7.9860	(0.733)	0.0000	0.0000	44,510
2011/03/11	JBAF 2012/12/19			Jibar Tradeable Future	8.3900	8.3800	(0.119)	0.0000	0.0000	490
2011/03/11	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/11	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/11	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/11	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/11	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/11	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/11	OTH1 2011/05/05			Index Future	331.1510	331.2090	0.018	0.0000	0.0000	3
2011/03/11	OTH1 2011/08/04			Index Future	335.8660	335.9260	0.018	0.0000	0.0000	0
2011/03/11	R157 2011/05/05			Bond Future	7.9520	7.9500	(0.025)	0.0000	0.0000	2,406

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2011/03/11	R157 2011/05/05	7.75	Call	Bond Future	501.0000	496.0000	(0.998)	0	0	0
2011/03/11	R157 2011/05/05	7.75	Put	Bond Future	1,325.0000	1,312.0000	(0.981)	0	0	0
2011/03/11	R157 2011/05/05	7.80	Call	Bond Future	577.0000	573.0000	(0.693)	0	0	0
2011/03/11	R157 2011/05/05	7.80	Put	Bond Future	1,197.0000	1,185.0000	(1.003)	0	0	0
2011/03/11	R157 2011/05/05	7.70	Call	Bond Future	431.0000	427.0000	(0.928)	0	0	0
2011/03/11	R157 2011/05/05	7.70	Put	Bond Future	1,461.0000	1,449.0000	(0.821)	0	0	0
2011/03/11	R157 2011/05/05	7.65	Call	Bond Future	369.0000	364.0000	(1.355)	0	0	0
2011/03/11	R157 2011/05/05	7.65	Put	Bond Future	1,604.0000	1,591.0000	(0.810)	0	0	0
2011/03/11	R157 2011/08/04			Bond Future	8.1200	8.1190	(0.012)	0.0000	0.0000	0
2011/03/11	R157 2011/08/04	7.50	Call	Bond Future	503.0000	500.0000	(0.596)	0	0	0
2011/03/11	R157 2011/08/04	7.50	Put	Bond Future	2,901.0000	2,894.0000	(0.241)	0	0	0
2011/03/11	R157 2011/08/04	7.55	Call	Bond Future	555.0000	552.0000	(0.541)	0	0	0
2011/03/11	R157 2011/08/04	7.55	Put	Bond Future	2,757.0000	2,750.0000	(0.254)	0	0	0
2011/03/11	R157 2011/08/04	7.45	Call	Bond Future	455.0000	452.0000	(0.659)	0	0	0
2011/03/11	R157 2011/08/04	7.45	Put	Bond Future	3,049.0000	3,042.0000	(0.230)	0	0	0
2011/03/11	R157 2011/11/03			Bond Future	8.3090	8.3070	(0.024)	0.0000	0.0000	3,694
2011/03/11	R157 2011/11/03	8.25	Call	Bond Future	1,715.0000	1,715.0000	0.000	0	0	0
2011/03/11	R157 2011/11/03	8.25	Put	Bond Future	1,926.0000	1,919.0000	(0.363)	0	0	0
2011/03/11	R157 2011/11/03	8.30	Call	Bond Future	1,808.0000	1,807.0000	(0.055)	0	0	0
2011/03/11	R157 2011/11/03	8.30	Put	Bond Future	1,840.0000	1,832.0000	(0.435)	0	0	0
2011/03/11	R157 2011/11/03	8.20	Call	Bond Future	1,626.0000	1,626.0000	0.000	0	0	0
2011/03/11	R157 2011/11/03	8.20	Put	Bond Future	2,017.0000	2,010.0000	(0.347)	0	0	0
2011/03/11	R157 2012/02/02			Bond Future	8.5160	8.5140	(0.023)	0.0000	0.0000	0
2011/03/11	R157 2012/02/02	8.50	Call	Bond Future	2,142.0000	2,142.0000	0.000	0	0	0
2011/03/11	R157 2012/02/02	8.50	Put	Bond Future	2,195.0000	2,189.0000	(0.273)	0	0	0
2011/03/11	R157 2012/02/02	8.55	Call	Bond Future	2,231.0000	2,232.0000	0.045	0	0	0
2011/03/11	R157 2012/02/02	8.55	Put	Bond Future	2,118.0000	2,112.0000	(0.283)	0	0	0
2011/03/11	R157 2012/02/02	8.45	Call	Bond Future	2,056.0000	2,056.0000	0.000	0	0	0
2011/03/11	R157 2012/02/02	8.45	Put	Bond Future	2,276.0000	2,270.0000	(0.264)	0	0	0
2011/03/11	R186 2011/05/05			Bond Future	9.0430	9.0420	(0.011)	0.0000	0.0000	28,849
2011/03/11	R186 2011/05/05	8.75	Call	Bond Future	1,135.0000	1,120.0000	(1.322)	0	0	0
2011/03/11	R186 2011/05/05	8.75	Put	Bond Future	3,822.0000	3,798.0000	(0.628)	0	0	0
2011/03/11	R186 2011/05/05	8.80	Call	Bond Future	1,288.0000	1,273.0000	(1.165)	0	0	0
2011/03/11	R186 2011/05/05	8.80	Put	Bond Future	3,509.0000	3,485.0000	(0.684)	0	0	0

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2011/03/11	R186 2011/05/05	8.70	Call	Bond Future	994.0000	980.0000	(1.408)	0	0	0
2011/03/11	R186 2011/05/05	8.70	Put	Bond Future	4,149.0000	4,126.0000	(0.554)	0	0	0
2011/03/11	R186 2011/05/05	8.00	Put	Bond Future	10,091.0000	10,078.0000	(0.129)	0	0	0
2011/03/11	R186 2011/05/05	8.00	Call	Bond Future	83.0000	79.0000	(4.819)	0	0	5,500
2011/03/11	R186 2011/08/04			Bond Future	9.1470	9.1460	(0.011)	0.0000	0.0000	0
2011/03/11	R186 2011/08/04	8.25	Call	Bond Future	895.0000	888.0000	(0.782)	0	0	0
2011/03/11	R186 2011/08/04	8.25	Put	Bond Future	9,245.0000	9,229.0000	(0.173)	0	0	0
2011/03/11	R186 2011/08/04	8.30	Call	Bond Future	986.0000	979.0000	(0.710)	0	0	0
2011/03/11	R186 2011/08/04	8.30	Put	Bond Future	8,847.0000	8,831.0000	(0.181)	0	0	0
2011/03/11	R186 2011/08/04	8.20	Call	Bond Future	810.0000	804.0000	(0.741)	0	0	0
2011/03/11	R186 2011/08/04	8.20	Put	Bond Future	9,652.0000	9,638.0000	(0.145)	0	0	0
2011/03/11	R186 2011/11/03			Bond Future	9.2520	9.2500	(0.022)	0.0000	0.0000	12,982
2011/03/11	R186 2011/11/03	9.00	Call	Bond Future	3,651.0000	3,649.0000	(0.055)	0	0	0
2011/03/11	R186 2011/11/03	9.00	Put	Bond Future	5,862.0000	5,843.0000	(0.324)	0	0	0
2011/03/11	R186 2011/11/03	9.05	Call	Bond Future	3,845.0000	3,843.0000	(0.052)	0	0	0
2011/03/11	R186 2011/11/03	9.05	Put	Bond Future	5,612.0000	5,593.0000	(0.339)	0	0	0
2011/03/11	R186 2011/11/03	8.95	Call	Bond Future	3,463.0000	3,461.0000	(0.058)	0	0	0
2011/03/11	R186 2011/11/03	8.95	Put	Bond Future	6,120.0000	6,101.0000	(0.310)	0	0	0
2011/03/11	R186 2012/02/02			Bond Future	9.3560	9.3550	(0.011)	0.0000	0.0000	0
2011/03/11	R186 2012/02/02	9.00	Call	Bond Future	3,940.0000	3,936.0000	(0.102)	0	0	0
2011/03/11	R186 2012/02/02	9.00	Put	Bond Future	7,018.0000	7,006.0000	(0.171)	0	0	0
2011/03/11	R186 2012/02/02	9.05	Call	Bond Future	4,125.0000	4,121.0000	(0.097)	0	0	0
2011/03/11	R186 2012/02/02	9.05	Put	Bond Future	6,763.0000	6,751.0000	(0.177)	0	0	0
2011/03/11	R186 2012/02/02	8.95	Call	Bond Future	3,759.0000	3,755.0000	(0.106)	0	0	0
2011/03/11	R186 2012/02/02	8.95	Put	Bond Future	7,280.0000	7,267.0000	(0.179)	0	0	0
2011/03/11	R201 2011/05/05			Bond Future	7.5300	7.5030	(0.359)	0.0000	0.0000	484
2011/03/11	R201 2011/05/05	7.75	Call	Bond Future	1,083.0000	1,136.0000	4.894	0	0	0
2011/03/11	R201 2011/05/05	7.75	Put	Bond Future	384.0000	351.0000	(8.594)	0	0	0
2011/03/11	R201 2011/05/05	7.80	Call	Bond Future	1,192.0000	1,247.0000	4.614	0	0	0
2011/03/11	R201 2011/05/05	7.80	Put	Bond Future	335.0000	304.0000	(9.254)	0	0	0
2011/03/11	R201 2011/05/05	7.70	Call	Bond Future	980.0000	1,030.0000	5.102	0	0	0
2011/03/11	R201 2011/05/05	7.70	Put	Bond Future	440.0000	404.0000	(8.182)	0	0	0
2011/03/11	R201 2011/08/04			Bond Future	7.6850	7.6550	(0.390)	0.0000	0.0000	0
2011/03/11	R201 2011/08/04	7.25	Call	Bond Future	508.0000	533.0000	4.921	0	0	0

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2011/03/11	R201 2011/08/04	7.25	Put	Bond Future	1,811.0000	1,747.0000	(3.534)	0	0	0
2011/03/11	R201 2011/08/04	7.30	Call	Bond Future	558.0000	585.0000	4.839	0	0	0
2011/03/11	R201 2011/08/04	7.30	Put	Bond Future	1,710.0000	1,648.0000	(3.626)	0	0	0
2011/03/11	R201 2011/08/04	7.20	Call	Bond Future	461.0000	484.0000	4.989	0	0	0
2011/03/11	R201 2011/08/04	7.20	Put	Bond Future	1,915.0000	1,849.0000	(3.446)	0	0	0
2011/03/11	R201 2011/11/03			Bond Future	7.8580	7.8250	(0.420)	0.0000	0.0000	0
2011/03/11	R201 2011/11/03	8.00	Call	Bond Future	1,502.0000	1,551.0000	3.262	0	0	0
2011/03/11	R201 2011/11/03	8.00	Put	Bond Future	1,111.0000	1,069.0000	(3.780)	0	0	0
2011/03/11	R201 2011/11/03	8.05	Call	Bond Future	1,582.0000	1,632.0000	3.161	0	0	0
2011/03/11	R201 2011/11/03	8.05	Put	Bond Future	1,054.0000	1,012.0000	(3.985)	0	0	0
2011/03/11	R201 2011/11/03	7.95	Call	Bond Future	1,424.0000	1,471.0000	3.301	0	0	0
2011/03/11	R201 2011/11/03	7.95	Put	Bond Future	1,170.0000	1,126.0000	(3.761)	0	0	0
2011/03/11	R201 2012/02/02			Bond Future	8.0450	8.0090	(0.447)	0.0000	0.0000	0
2011/03/11	R201 2012/02/02	8.25	Call	Bond Future	1,854.0000	1,904.0000	2.697	0	0	0
2011/03/11	R201 2012/02/02	8.25	Put	Bond Future	1,334.0000	1,292.0000	(3.148)	0	0	0
2011/03/11	R201 2012/02/02	8.30	Call	Bond Future	1,929.0000	1,979.0000	2.592	0	0	0
2011/03/11	R201 2012/02/02	8.30	Put	Bond Future	1,282.0000	1,240.0000	(3.276)	0	0	0
2011/03/11	R201 2012/02/02	8.20	Call	Bond Future	1,781.0000	1,829.0000	2.695	0	0	0
2011/03/11	R201 2012/02/02	8.20	Put	Bond Future	1,387.0000	1,343.0000	(3.172)	0	0	0
2011/03/11	R202 2011/05/05			Bond Future	0.2840	0.2850	0.352	0.0000	0.0000	10,489
2011/03/11	R202 2011/05/05	2.05	Call	Bond Future	43,988.0000	43,958.0000	(0.068)	0	0	0
2011/03/11	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R202 2011/05/05	2.10	Call	Bond Future	45,016.0000	44,986.0000	(0.067)	0	0	0
2011/03/11	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R202 2011/05/05	2.00	Call	Bond Future	42,949.0000	42,919.0000	(0.070)	0	0	0
2011/03/11	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R203 2011/05/05			Bond Future	8.5970	8.5950	(0.023)	0.0000	0.0000	516
2011/03/11	R203 2011/05/05	8.25	Call	Bond Future	447.0000	441.0000	(1.342)	0	0	0
2011/03/11	R203 2011/05/05	8.25	Put	Bond Future	2,118.0000	2,103.0000	(0.708)	0	0	0
2011/03/11	R203 2011/05/05	8.30	Call	Bond Future	517.0000	511.0000	(1.161)	0	0	0
2011/03/11	R203 2011/05/05	8.30	Put	Bond Future	1,945.0000	1,930.0000	(0.771)	0	0	0
2011/03/11	R203 2011/05/05	8.20	Call	Bond Future	383.0000	378.0000	(1.305)	0	0	0
2011/03/11	R203 2011/05/05	8.20	Put	Bond Future	2,298.0000	2,284.0000	(0.609)	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
2011/03/11	R203 2011/08/04			Bond Future	8.7450	8.7440	(0.011)	0.0000	0.0000	0
2011/03/11	R203 2011/08/04	8.00	Call	Bond Future	543.0000	540.0000	(0.552)	0	0	0
2011/03/11	R203 2011/08/04	8.00	Put	Bond Future	4,034.0000	4,026.0000	(0.198)	0	0	0
2011/03/11	R203 2011/08/04	8.05	Call	Bond Future	599.0000	595.0000	(0.668)	0	0	0
2011/03/11	R203 2011/08/04	8.05	Put	Bond Future	3,851.0000	3,842.0000	(0.234)	0	0	0
2011/03/11	R203 2011/08/04	7.95	Call	Bond Future	489.0000	486.0000	(0.613)	0	0	0
2011/03/11	R203 2011/08/04	7.95	Put	Bond Future	4,220.0000	4,212.0000	(0.190)	0	0	0
2011/03/11	R203 2011/11/03			Bond Future	8.9050	8.9030	(0.022)	0.0000	0.0000	1,416
2011/03/11	R203 2011/11/03	8.50	Call	Bond Future	1,493.0000	1,491.0000	(0.134)	0	0	0
2011/03/11	R203 2011/11/03	8.50	Put	Bond Future	3,297.0000	3,287.0000	(0.303)	0	0	0
2011/03/11	R203 2011/11/03	8.55	Call	Bond Future	1,583.0000	1,582.0000	(0.063)	0	0	0
2011/03/11	R203 2011/11/03	8.55	Put	Bond Future	3,162.0000	3,153.0000	(0.285)	0	0	0
2011/03/11	R203 2011/11/03	8.45	Call	Bond Future	1,406.0000	1,404.0000	(0.142)	0	0	0
2011/03/11	R203 2011/11/03	8.45	Put	Bond Future	3,436.0000	3,425.0000	(0.320)	0	0	0
2011/03/11	R203 2012/02/02			Bond Future	9.0740	9.0720	(0.022)	0.0000	0.0000	0
2011/03/11	R203 2012/02/02	8.75	Call	Bond Future	2,080.0000	2,080.0000	0.000	0	0	0
2011/03/11	R203 2012/02/02	8.75	Put	Bond Future	3,460.0000	3,452.0000	(0.231)	0	0	0
2011/03/11	R203 2012/02/02	8.80	Call	Bond Future	2,177.0000	2,177.0000	0.000	0	0	0
2011/03/11	R203 2012/02/02	8.80	Put	Bond Future	3,343.0000	3,334.0000	(0.269)	0	0	0
2011/03/11	R203 2012/02/02	8.70	Call	Bond Future	1,986.0000	1,986.0000	0.000	0	0	0
2011/03/11	R203 2012/02/02	8.70	Put	Bond Future	3,581.0000	3,573.0000	(0.223)	0	0	0
2011/03/11	R204 2011/05/05			Bond Future	8.7960	8.7900	(0.068)	0.0000	0.0000	100
2011/03/11	R204 2011/05/05	8.50	Call	Bond Future	594.0000	594.0000	0.000	0	0	0
2011/03/11	R204 2011/05/05	8.50	Put	Bond Future	2,184.0000	2,152.0000	(1.465)	0	0	0
2011/03/11	R204 2011/05/05	8.55	Call	Bond Future	682.0000	682.0000	0.000	0	0	0
2011/03/11	R204 2011/05/05	8.55	Put	Bond Future	2,001.0000	1,969.0000	(1.599)	0	0	0
2011/03/11	R204 2011/05/05	8.45	Call	Bond Future	515.0000	515.0000	0.000	0	0	0
2011/03/11	R204 2011/05/05	8.45	Put	Bond Future	2,377.0000	2,345.0000	(1.346)	0	0	0
2011/03/11	R204 2011/08/04			Bond Future	8.9370	8.9300	(0.078)	0.0000	0.0000	0
2011/03/11	R204 2011/08/04	8.00	Call	Bond Future	452.0000	453.0000	0.221	0	0	0
2011/03/11	R204 2011/08/04	8.00	Put	Bond Future	5,431.0000	5,396.0000	(0.644)	0	0	0
2011/03/11	R204 2011/08/04	8.05	Call	Bond Future	500.0000	502.0000	0.400	0	0	0
2011/03/11	R204 2011/08/04	8.05	Put	Bond Future	5,205.0000	5,171.0000	(0.653)	0	0	0
2011/03/11	R204 2011/08/04	7.95	Call	Bond Future	407.0000	409.0000	0.491	0	0	0

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2011/03/11	R204 2011/08/04	7.95	Put	Bond Future	5,661.0000	5,627.0000	(0.601)	0	0	0
2011/03/11	R204 2011/11/03			Bond Future	9.0830	9.0760	(0.077)	0.0000	0.0000	1,876
2011/03/11	R204 2011/11/03	8.75	Call	Bond Future	1,902.0000	1,911.0000	0.473	0	0	0
2011/03/11	R204 2011/11/03	8.75	Put	Bond Future	3,578.0000	3,552.0000	(0.727)	0	0	0
2011/03/11	R204 2011/11/03	8.80	Call	Bond Future	2,009.0000	2,019.0000	0.498	0	0	0
2011/03/11	R204 2011/11/03	8.80	Put	Bond Future	3,431.0000	3,406.0000	(0.729)	0	0	0
2011/03/11	R204 2011/11/03	8.70	Call	Bond Future	1,798.0000	1,807.0000	0.501	0	0	0
2011/03/11	R204 2011/11/03	8.70	Put	Bond Future	3,729.0000	3,703.0000	(0.697)	0	0	0
2011/03/11	R204 2012/02/02			Bond Future	9.2330	9.2260	(0.076)	0.0000	0.0000	0
2011/03/11	R204 2012/02/02	9.00	Call	Bond Future	2,540.0000	2,551.0000	0.433	0	0	0
2011/03/11	R204 2012/02/02	9.00	Put	Bond Future	3,669.0000	3,646.0000	(0.627)	0	0	0
2011/03/11	R204 2012/02/02	9.05	Call	Bond Future	2,654.0000	2,665.0000	0.414	0	0	0
2011/03/11	R204 2012/02/02	9.05	Put	Bond Future	3,539.0000	3,517.0000	(0.622)	0	0	0
2011/03/11	R204 2012/02/02	8.95	Call	Bond Future	2,429.0000	2,440.0000	0.453	0	0	0
2011/03/11	R204 2012/02/02	8.95	Put	Bond Future	3,803.0000	3,780.0000	(0.605)	0	0	0
2011/03/11	R206 2011/05/05			Bond Future	7.2180	7.2010	(0.236)	0.0000	0.0000	0
2011/03/11	R206 2011/05/05	7.50	Call	Bond Future	906.0000	932.0000	2.870	0	0	0
2011/03/11	R206 2011/05/05	7.50	Put	Bond Future	229.0000	214.0000	(6.550)	0	0	0
2011/03/11	R206 2011/05/05	7.55	Call	Bond Future	994.0000	1,021.0000	2.716	0	0	0
2011/03/11	R206 2011/05/05	7.55	Put	Bond Future	197.0000	183.0000	(7.107)	0	0	0
2011/03/11	R206 2011/05/05	7.45	Call	Bond Future	821.0000	845.0000	2.923	0	0	0
2011/03/11	R206 2011/05/05	7.45	Put	Bond Future	263.0000	246.0000	(6.464)	0	0	0
2011/03/11	R206 2011/08/04			Bond Future	7.3900	7.3710	(0.257)	0.0000	0.0000	0
2011/03/11	R206 2011/08/04	7.00	Call	Bond Future	393.0000	405.0000	3.053	0	0	0
2011/03/11	R206 2011/08/04	7.00	Put	Bond Future	1,252.0000	1,223.0000	(2.316)	0	0	0
2011/03/11	R206 2011/08/04	7.05	Call	Bond Future	434.0000	446.0000	2.765	0	0	0
2011/03/11	R206 2011/08/04	7.05	Put	Bond Future	1,183.0000	1,153.0000	(2.536)	0	0	0
2011/03/11	R206 2011/08/04	6.95	Call	Bond Future	357.0000	368.0000	3.081	0	0	0
2011/03/11	R206 2011/08/04	6.95	Put	Bond Future	1,327.0000	1,296.0000	(2.336)	0	0	0
2011/03/11	R206 2011/11/03			Bond Future	7.5820	7.5600	(0.290)	0.0000	0.0000	0
2011/03/11	R206 2011/11/03	7.75	Call	Bond Future	1,094.0000	1,117.0000	2.102	0	0	0
2011/03/11	R206 2011/11/03	7.75	Put	Bond Future	762.0000	742.0000	(2.625)	0	0	0
2011/03/11	R206 2011/11/03	7.80	Call	Bond Future	1,152.0000	1,176.0000	2.083	0	0	0
2011/03/11	R206 2011/11/03	7.80	Put	Bond Future	722.0000	702.0000	(2.770)	0	0	0

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2011/03/11	R206 2011/11/03	7.70	Call	Bond Future	1,037.0000	1,059.0000	2.122	0	0	0
2011/03/11	R206 2011/11/03	7.70	Put	Bond Future	804.0000	782.0000	(2.736)	0	0	0
2011/03/11	R206 2012/02/02			Bond Future	7.8060	7.7810	(0.320)	0.0000	0.0000	0
2011/03/11	R206 2012/02/02	8.00	Call	Bond Future	1,235.0000	1,258.0000	1.862	0	0	0
2011/03/11	R206 2012/02/02	8.00	Put	Bond Future	894.0000	873.0000	(2.349)	0	0	0
2011/03/11	R206 2012/02/02	8.05	Call	Bond Future	1,287.0000	1,311.0000	1.865	0	0	0
2011/03/11	R206 2012/02/02	8.05	Put	Bond Future	859.0000	839.0000	(2.328)	0	0	0
2011/03/11	R206 2012/02/02	7.95	Call	Bond Future	1,184.0000	1,207.0000	1.943	0	0	0
2011/03/11	R206 2012/02/02	7.95	Put	Bond Future	931.0000	910.0000	(2.256)	0	0	0
2011/03/11	R207 2011/05/05			Bond Future	8.8710	8.8490	(0.248)	0.0000	0.0000	1,020
2011/03/11	R207 2011/05/05	8.50	Call	Bond Future	543.0000	567.0000	4.420	0	0	0
2011/03/11	R207 2011/05/05	8.50	Put	Bond Future	2,649.0000	2,550.0000	(3.737)	0	0	0
2011/03/11	R207 2011/05/05	8.55	Call	Bond Future	623.0000	651.0000	4.494	0	0	0
2011/03/11	R207 2011/05/05	8.55	Put	Bond Future	2,442.0000	2,346.0000	(3.931)	0	0	0
2011/03/11	R207 2011/05/05	8.45	Call	Bond Future	470.0000	491.0000	4.468	0	0	0
2011/03/11	R207 2011/05/05	8.45	Put	Bond Future	2,865.0000	2,762.0000	(3.595)	0	0	0
2011/03/11	R207 2011/08/04			Bond Future	9.0020	8.9790	(0.255)	0.0000	0.0000	0
2011/03/11	R207 2011/08/04	8.25	Call	Bond Future	730.0000	754.0000	3.288	0	0	0
2011/03/11	R207 2011/08/04	8.25	Put	Bond Future	4,939.0000	4,838.0000	(2.045)	0	0	0
2011/03/11	R207 2011/08/04	8.30	Call	Bond Future	799.0000	825.0000	3.254	0	0	0
2011/03/11	R207 2011/08/04	8.30	Put	Bond Future	4,720.0000	4,621.0000	(2.097)	0	0	0
2011/03/11	R207 2011/08/04	8.20	Call	Bond Future	667.0000	690.0000	3.448	0	0	0
2011/03/11	R207 2011/08/04	8.20	Put	Bond Future	5,164.0000	5,062.0000	(1.975)	0	0	0
2011/03/11	R207 2011/11/03			Bond Future	9.1320	9.1080	(0.263)	0.0000	0.0000	600
2011/03/11	R207 2011/11/03	8.75	Call	Bond Future	1,896.0000	1,942.0000	2.426	0	0	0
2011/03/11	R207 2011/11/03	8.75	Put	Bond Future	3,945.0000	3,864.0000	(2.053)	0	0	0
2011/03/11	R207 2011/11/03	8.80	Call	Bond Future	2,005.0000	2,052.0000	2.344	0	0	0
2011/03/11	R207 2011/11/03	8.80	Put	Bond Future	3,782.0000	3,702.0000	(2.115)	0	0	0
2011/03/11	R207 2011/11/03	8.70	Call	Bond Future	1,791.0000	1,835.0000	2.457	0	0	0
2011/03/11	R207 2011/11/03	8.70	Put	Bond Future	4,112.0000	4,029.0000	(2.018)	0	0	0
2011/03/11	R207 2012/02/02			Bond Future	9.2670	9.2420	(0.270)	0.0000	0.0000	0
2011/03/11	R207 2012/02/02	9.00	Call	Bond Future	2,591.0000	2,645.0000	2.084	0	0	0
2011/03/11	R207 2012/02/02	9.00	Put	Bond Future	3,975.0000	3,901.0000	(1.862)	0	0	0
2011/03/11	R207 2012/02/02	9.05	Call	Bond Future	2,709.0000	2,764.0000	2.030	0	0	0

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2011/03/11	R207 2012/02/02	9.05	Put	Bond Future	3,832.0000	3,759.0000	(1.905)	0	0	0
2011/03/11	R207 2012/02/02	8.95	Call	Bond Future	2,477.0000	2,529.0000	2.099	0	0	0
2011/03/11	R207 2012/02/02	8.95	Put	Bond Future	4,124.0000	4,047.0000	(1.867)	0	0	0
2011/03/11	R208 2011/05/05			Bond Future	8.9240	8.9070	(0.190)	0.0000	0.0000	190
2011/03/11	R208 2011/05/05	8.50	Call	Bond Future	504.0000	519.0000	2.976	0	0	0
2011/03/11	R208 2011/05/05	8.50	Put	Bond Future	3,043.0000	2,958.0000	(2.793)	0	0	0
2011/03/11	R208 2011/05/05	8.55	Call	Bond Future	581.0000	598.0000	2.926	0	0	0
2011/03/11	R208 2011/05/05	8.55	Put	Bond Future	2,815.0000	2,732.0000	(2.948)	0	0	0
2011/03/11	R208 2011/05/05	8.45	Call	Bond Future	434.0000	447.0000	2.995	0	0	0
2011/03/11	R208 2011/05/05	8.45	Put	Bond Future	3,278.0000	3,191.0000	(2.654)	0	0	0
2011/03/11	R208 2011/08/04			Bond Future	9.0410	9.0230	(0.199)	0.0000	0.0000	120
2011/03/11	R208 2011/08/04	8.25	Call	Bond Future	695.0000	712.0000	2.446	0	0	0
2011/03/11	R208 2011/08/04	8.25	Put	Bond Future	5,390.0000	5,304.0000	(1.596)	0	0	0
2011/03/11	R208 2011/08/04	8.30	Call	Bond Future	762.0000	781.0000	2.493	0	0	0
2011/03/11	R208 2011/08/04	8.30	Put	Bond Future	5,151.0000	5,066.0000	(1.650)	0	0	0
2011/03/11	R208 2011/08/04	8.20	Call	Bond Future	632.0000	648.0000	2.532	0	0	0
2011/03/11	R208 2011/08/04	8.20	Put	Bond Future	5,635.0000	5,548.0000	(1.544)	0	0	0
2011/03/11	R208 2011/11/03			Bond Future	9.1610	9.1430	(0.196)	0.0000	0.0000	5,604
2011/03/11	R208 2011/11/03	8.75	Call	Bond Future	1,950.0000	1,984.0000	1.744	0	0	0
2011/03/11	R208 2011/11/03	8.75	Put	Bond Future	4,290.0000	4,224.0000	(1.538)	0	0	0
2011/03/11	R208 2011/11/03	8.80	Call	Bond Future	2,063.0000	2,098.0000	1.697	0	0	0
2011/03/11	R208 2011/11/03	8.80	Put	Bond Future	4,114.0000	4,049.0000	(1.580)	0	0	0
2011/03/11	R208 2011/11/03	8.70	Call	Bond Future	1,841.0000	1,874.0000	1.793	0	0	0
2011/03/11	R208 2011/11/03	8.70	Put	Bond Future	4,472.0000	4,404.0000	(1.521)	0	0	0
2011/03/11	R208 2012/02/02			Bond Future	9.2830	9.2650	(0.194)	0.0000	0.0000	0
2011/03/11	R208 2012/02/02	9.00	Call	Bond Future	2,798.0000	2,837.0000	1.394	0	0	0
2011/03/11	R208 2012/02/02	9.00	Put	Bond Future	4,361.0000	4,302.0000	(1.353)	0	0	0
2011/03/11	R208 2012/02/02	9.05	Call	Bond Future	2,923.0000	2,964.0000	1.403	0	0	0
2011/03/11	R208 2012/02/02	9.05	Put	Bond Future	4,207.0000	4,150.0000	(1.355)	0	0	0
2011/03/11	R208 2012/02/02	8.95	Call	Bond Future	2,675.0000	2,713.0000	1.421	0	0	0
2011/03/11	R208 2012/02/02	8.95	Put	Bond Future	4,518.0000	4,458.0000	(1.328)	0	0	0
2011/03/11	R209 2011/05/05			Bond Future	9.1150	9.1190	0.044	0.0000	0.0000	21,100
2011/03/11	R209 2011/05/05	8.50	Call	Bond Future	359.0000	345.0000	(3.900)	0	0	0

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2011/03/11	R209 2011/05/05	8.50	Put	Bond Future	5,236.0000	5,252.0000	0.306	0	0	0
2011/03/11	R209 2011/05/05	8.55	Call	Bond Future	425.0000	409.0000	(3.765)	0	0	0
2011/03/11	R209 2011/05/05	8.55	Put	Bond Future	4,886.0000	4,900.0000	0.287	0	0	0
2011/03/11	R209 2011/05/05	8.45	Call	Bond Future	302.0000	289.0000	(4.305)	0	0	0
2011/03/11	R209 2011/05/05	8.45	Put	Bond Future	5,599.0000	5,616.0000	0.304	0	0	0
2011/03/11	R209 2011/08/04			Bond Future	9.1950	9.2000	0.054	0.0000	0.0000	0
2011/03/11	R209 2011/08/04	8.50	Call	Bond Future	1,115.0000	1,098.0000	(1.525)	0	0	0
2011/03/11	R209 2011/08/04	8.50	Put	Bond Future	6,582.0000	6,602.0000	0.304	0	0	0
2011/03/11	R209 2011/08/04	8.55	Call	Bond Future	1,219.0000	1,200.0000	(1.559)	0	0	0
2011/03/11	R209 2011/08/04	8.55	Put	Bond Future	6,271.0000	6,289.0000	0.287	0	0	0
2011/03/11	R209 2011/08/04	8.45	Call	Bond Future	1,020.0000	1,003.0000	(1.667)	0	0	0
2011/03/11	R209 2011/08/04	8.45	Put	Bond Future	6,906.0000	6,926.0000	0.290	0	0	0
2011/03/11	R209 2011/08/04	10.10	Call	Bond Future	7,185.0000	7,148.0000	(0.515)	0	0	0
2011/03/11	R209 2011/08/04	10.10	Put	Bond Future	961.0000	961.0000	0.000	0	0	0
2011/03/11	R209 2011/11/03			Bond Future	9.2760	9.2810	0.054	0.0000	0.0000	1,033
2011/03/11	R209 2011/11/03	8.75	Call	Bond Future	2,244.0000	2,223.0000	(0.936)	0	0	0
2011/03/11	R209 2011/11/03	8.75	Put	Bond Future	6,260.0000	6,276.0000	0.256	0	0	0
2011/03/11	R209 2011/11/03	8.80	Call	Bond Future	2,382.0000	2,361.0000	(0.882)	0	0	0
2011/03/11	R209 2011/11/03	8.80	Put	Bond Future	6,001.0000	6,016.0000	0.250	0	0	0
2011/03/11	R209 2011/11/03	8.70	Call	Bond Future	2,113.0000	2,093.0000	(0.947)	0	0	0
2011/03/11	R209 2011/11/03	8.70	Put	Bond Future	6,530.0000	6,546.0000	0.245	0	0	0
2011/03/11	R209 2012/02/02			Bond Future	9.3560	9.3610	0.053	0.0000	0.0000	0
2011/03/11	R209 2012/02/02	9.00	Call	Bond Future	3,430.0000	3,407.0000	(0.671)	0	0	0
2011/03/11	R209 2012/02/02	9.00	Put	Bond Future	6,070.0000	6,083.0000	0.214	0	0	0
2011/03/11	R209 2012/02/02	9.05	Call	Bond Future	3,588.0000	3,565.0000	(0.641)	0	0	0
2011/03/11	R209 2012/02/02	9.05	Put	Bond Future	5,848.0000	5,861.0000	0.222	0	0	0
2011/03/11	R209 2012/02/02	8.95	Call	Bond Future	3,275.0000	3,253.0000	(0.672)	0	0	0
2011/03/11	R209 2012/02/02	8.95	Put	Bond Future	6,299.0000	6,313.0000	0.222	0	0	0
2011/03/11	R211 2011/05/05			Bond Future	1.6070	1.6280	1.307	0.0000	0.0000	539
2011/03/11	R211 2011/05/05	2.14	Call	Bond Future	2,937.0000	2,819.0000	(4.018)	0	0	0
2011/03/11	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R211 2011/05/05	2.19	Call	Bond Future	3,207.0000	3,090.0000	(3.648)	0	0	0
2011/03/11	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R211 2011/05/05	2.09	Call	Bond Future	2,665.0000	2,548.0000	(4.390)	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
2011/03/11	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05			Bond Future	2.3710	2.3710	0.000	0.0000	0.0000	2,518
2011/03/11	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05	2.25	Put	Bond Future	1,171.0000	1,171.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05	2.30	Put	Bond Future	685.0000	685.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R212 2011/05/05	2.20	Put	Bond Future	1,659.0000	1,659.0000	0.000	0	0	0
2011/03/11	R213 2011/05/05			Bond Future	9.1380	9.1520	0.153	0.0000	0.0000	0
2011/03/11	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/05/05	8.00	Put	Bond Future	9,556.0000	9,664.0000	1.130	0	0	0
2011/03/11	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/05/05	8.05	Put	Bond Future	9,102.0000	9,210.0000	1.187	0	0	0
2011/03/11	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/05/05	7.95	Put	Bond Future	10,015.0000	10,123.0000	1.078	0	0	0
2011/03/11	R213 2011/08/04			Bond Future	9.2260	9.2410	0.163	0.0000	0.0000	0
2011/03/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/08/04	8.00	Put	Bond Future	10,190.0000	10,303.0000	1.109	0	0	0
2011/03/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/08/04	8.05	Put	Bond Future	9,737.0000	9,851.0000	1.171	0	0	0
2011/03/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/08/04	7.95	Put	Bond Future	10,646.0000	10,759.0000	1.061	0	0	0
2011/03/11	R213 2011/11/03			Bond Future	9.3160	9.3310	0.161	0.0000	0.0000	0
2011/03/11	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/11/03	8.75	Put	Bond Future	4,404.0000	4,516.0000	2.543	0	0	0
2011/03/11	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/11/03	8.80	Put	Bond Future	4,000.0000	4,112.0000	2.800	0	0	0
2011/03/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2011/11/03	8.70	Put	Bond Future	4,810.0000	4,922.0000	2.328	0	0	0
2011/03/11	R213 2012/02/02			Bond Future	9.4080	9.4240	0.170	0.0000	0.0000	0
2011/03/11	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2012/02/02	9.00	Put	Bond Future	3,086.0000	3,203.0000	3.791	0	0	0
2011/03/11	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/03/11	R213 2012/02/02	9.05	Put	Bond Future	2,698.0000	2,815.0000	4.337	0	0	0
2011/03/11	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/11	R213 2012/02/02	8.95	Put	Bond Future	3,477.0000	3,594.0000	3.365	0	0	0
2011/03/11	TRT1 2011/05/05			Index Future	335.5030	335.6200	0.035	0.0000	0.0000	100
2011/03/11	TRT1 2011/08/04			Index Future	340.1150	340.2340	0.035	0.0000	0.0000	0
Total										622567.00