



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/03/2011

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
2011/03/14	AL7T 2011/05/05			Index Future	366.6530	367.8940	0.338	0.0000	0.0000	30
2011/03/14	AL7T 2011/08/04			Index Future	371.8750	373.1360	0.339	0.0000	0.0000	0
2011/03/14	ALBI 2011/05/05			Index Future	338.5580	339.4760	0.271	0.0000	0.0000	1,064
2011/03/14	ALBI 2011/08/04			Index Future	343.3800	344.3140	0.272	0.0000	0.0000	0
2011/03/14	CAAB 2011/03/18			Can-Do Future	6.9181	6.8652	(0.765)	0.0000	0.0000	524,280
2011/03/14	CAAB 2011/03/18	6.85	Call	Can-Do Future	90.0000	46.0000	(48.889)	0	0	0
2011/03/14	CAAB 2011/03/18	6.85	Put	Can-Do Future	22.0000	31.0000	40.909	0	0	0
2011/03/14	CAAB 2011/03/18	6.90	Call	Can-Do Future	58.0000	25.0000	(56.897)	0	0	0
2011/03/14	CAAB 2011/03/18	6.90	Put	Can-Do Future	40.0000	60.0000	50.000	0	0	0
2011/03/14	CAAB 2011/03/18	6.80	Call	Can-Do Future	129.0000	79.0000	(38.760)	0	0	0
2011/03/14	CAAB 2011/03/18	6.80	Put	Can-Do Future	11.0000	14.0000	27.273	0	0	0
2011/03/14	CAAC 2011/03/18			Can-Do Future	9.5555	9.5879	0.339	0.0000	0.0000	7,857
2011/03/14	CAAC 2011/03/18	9.60	Call	Can-Do Future	45.0000	44.0000	(2.222)	0	0	0
2011/03/14	CAAC 2011/03/18	9.60	Put	Can-Do Future	90.0000	56.0000	(37.778)	0	0	0
2011/03/14	CAAC 2011/03/18	9.65	Call	Can-Do Future	30.0000	27.0000	(10.000)	0	0	0
2011/03/14	CAAC 2011/03/18	9.65	Put	Can-Do Future	125.0000	89.0000	(28.800)	0	0	0
2011/03/14	CAAC 2011/03/18	9.55	Call	Can-Do Future	65.0000	72.0000	10.769	0	0	0
2011/03/14	CAAC 2011/03/18	9.55	Put	Can-Do Future	60.0000	34.0000	(43.333)	0	0	0
2011/03/14	CRD1 2011/05/05			Index Future	153.9040	154.2310	0.212	0.0000	0.0000	2
2011/03/14	CRD1 2011/08/04			Index Future	156.0200	156.3520	0.213	0.0000	0.0000	0
2011/03/14	GOVI 2011/05/05			GOVI	339.8540	340.7680	0.269	0.0000	0.0000	209
2011/03/14	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/03/14	GOVI 2011/05/05	349.00	Put	GOVI	91,460.0000	82,320.0000	(9.993)	0	0	0
2011/03/14	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/14	GOVI 2011/05/05	349.01	Put	GOVI	91,560.0000	82,420.0000	(9.983)	0	0	0
2011/03/14	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/14	GOVI 2011/05/05	348.99	Put	GOVI	91,360.0000	82,220.0000	(10.004)	0	0	0
2011/03/14	GOVI 2011/08/04			GOVI	344.6940	345.6240	0.270	0.0000	0.0000	0
2011/03/14	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/14	GOVI 2011/08/04	348.00	Put	GOVI	33,060.0000	23,760.0000	(28.131)	0	0	0
2011/03/14	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/14	GOVI 2011/08/04	348.01	Put	GOVI	33,160.0000	23,860.0000	(28.046)	0	0	0
2011/03/14	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/14	GOVI 2011/08/04	347.99	Put	GOVI	32,960.0000	23,660.0000	(28.216)	0	0	0
2011/03/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/14	IGOV 2011/05/05			Index Future	150.5410	150.5260	(0.010)	0.0000	0.0000	61
2011/03/14	IGOV 2011/08/04			Index Future	152.6850	152.6710	(0.009)	0.0000	0.0000	0
2011/03/14	ILBI 2011/05/05			Index Future	407.2190	407.2070	(0.003)	0.0000	0.0000	336
2011/03/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/14	JBAF 2011/03/16			Jibar Tradeable Future	5.5810	5.5770	(0.072)	0.0000	0.0000	6,040
2011/03/14	JBAF 2011/04/20			Jibar Tradeable Future	5.6190	5.6160	(0.053)	94.4420	94.4420	2,001
2011/03/14	JBAF 2011/05/18			Jibar Tradeable Future	5.6490	5.6420	(0.124)	0.0000	0.0000	3,001
2011/03/14	JBAF 2011/06/15			Jibar Tradeable Future	5.6840	5.6620	(0.387)	0.0000	0.0000	3,890
2011/03/14	JBAF 2011/07/20			Jibar Tradeable Future	5.7500	5.7040	(0.800)	0.0000	0.0000	2,000

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
2011/03/14	JBAF 2011/08/17			Jibar Tradeable Future	5.8220	5.7660	(0.962)	0.0000	0.0000	0
2011/03/14	JBAF 2011/09/21			Jibar Tradeable Future	5.9440	5.8560	(1.480)	0.0000	0.0000	14,390
2011/03/14	JBAF 2011/12/21			Jibar Tradeable Future	6.5260	6.4460	(1.226)	93.5500	93.5500	5,390
2011/03/14	JBAF 2012/03/20			Jibar Tradeable Future	7.0540	6.9900	(0.907)	0.0000	0.0000	1,090
2011/03/14	JBAF 2012/06/20			Jibar Tradeable Future	7.5890	7.4970	(1.212)	0.0000	0.0000	2,890
2011/03/14	JBAF 2012/09/19			Jibar Tradeable Future	7.9860	7.9050	(1.014)	92.0600	92.0600	44,710
2011/03/14	JBAF 2012/12/19			Jibar Tradeable Future	8.3800	8.3000	(0.955)	0.0000	0.0000	490
2011/03/14	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/14	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/14	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/14	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/14	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/14	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/14	OTH1 2011/05/05			Index Future	331.2090	332.1460	0.283	0.0000	0.0000	3
2011/03/14	OTH1 2011/08/04			Index Future	335.9260	336.8790	0.284	0.0000	0.0000	0
2011/03/14	R157 2011/05/05			Bond Future	7.9500	7.9020	(0.604)	7.9000	7.9000	2,405

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
2011/03/14	R157 2011/05/05	7.75	Call	Bond Future	496.0000	546.0000	10.081	0	0	0
2011/03/14	R157 2011/05/05	7.75	Put	Bond Future	1,312.0000	1,167.0000	(11.052)	0	0	0
2011/03/14	R157 2011/05/05	7.80	Call	Bond Future	573.0000	630.0000	9.948	0	0	0
2011/03/14	R157 2011/05/05	7.80	Put	Bond Future	1,185.0000	1,046.0000	(11.730)	0	0	0
2011/03/14	R157 2011/05/05	7.70	Call	Bond Future	427.0000	471.0000	10.304	0	0	0
2011/03/14	R157 2011/05/05	7.70	Put	Bond Future	1,449.0000	1,297.0000	(10.490)	0	0	0
2011/03/14	R157 2011/05/05	7.65	Call	Bond Future	364.0000	402.0000	10.440	0	0	0
2011/03/14	R157 2011/05/05	7.65	Put	Bond Future	1,591.0000	1,434.0000	(9.868)	0	0	0
2011/03/14	R157 2011/08/04			Bond Future	8.1190	8.0660	(0.653)	0.0000	0.0000	0
2011/03/14	R157 2011/08/04	7.50	Call	Bond Future	500.0000	541.0000	8.200	0	0	0
2011/03/14	R157 2011/08/04	7.50	Put	Bond Future	2,894.0000	2,732.0000	(5.598)	0	0	0
2011/03/14	R157 2011/08/04	7.55	Call	Bond Future	552.0000	596.0000	7.971	0	0	0
2011/03/14	R157 2011/08/04	7.55	Put	Bond Future	2,750.0000	2,592.0000	(5.745)	0	0	0
2011/03/14	R157 2011/08/04	7.45	Call	Bond Future	452.0000	490.0000	8.407	0	0	0
2011/03/14	R157 2011/08/04	7.45	Put	Bond Future	3,042.0000	2,877.0000	(5.424)	0	0	0
2011/03/14	R157 2011/11/03			Bond Future	8.3070	8.2500	(0.686)	0.0000	0.0000	3,694
2011/03/14	R157 2011/11/03	8.25	Call	Bond Future	1,715.0000	1,805.0000	5.248	0	0	0
2011/03/14	R157 2011/11/03	8.25	Put	Bond Future	1,919.0000	1,805.0000	(5.941)	0	0	0
2011/03/14	R157 2011/11/03	8.30	Call	Bond Future	1,807.0000	1,901.0000	5.202	0	0	0
2011/03/14	R157 2011/11/03	8.30	Put	Bond Future	1,832.0000	1,722.0000	(6.004)	0	0	0
2011/03/14	R157 2011/11/03	8.20	Call	Bond Future	1,626.0000	1,713.0000	5.351	0	0	0
2011/03/14	R157 2011/11/03	8.20	Put	Bond Future	2,010.0000	1,893.0000	(5.821)	0	0	0
2011/03/14	R157 2012/02/02			Bond Future	8.5140	8.4530	(0.716)	0.0000	0.0000	0
2011/03/14	R157 2012/02/02	8.50	Call	Bond Future	2,142.0000	2,237.0000	4.435	0	0	0
2011/03/14	R157 2012/02/02	8.50	Put	Bond Future	2,189.0000	2,080.0000	(4.979)	0	0	0
2011/03/14	R157 2012/02/02	8.55	Call	Bond Future	2,232.0000	2,329.0000	4.346	0	0	0
2011/03/14	R157 2012/02/02	8.55	Put	Bond Future	2,112.0000	2,005.0000	(5.066)	0	0	0
2011/03/14	R157 2012/02/02	8.45	Call	Bond Future	2,056.0000	2,148.0000	4.475	0	0	0
2011/03/14	R157 2012/02/02	8.45	Put	Bond Future	2,270.0000	2,158.0000	(4.934)	0	0	0
2011/03/14	R186 2011/05/05			Bond Future	9.0420	9.0150	(0.299)	0.0000	0.0000	28,849
2011/03/14	R186 2011/05/05	8.75	Call	Bond Future	1,120.0000	1,145.0000	2.232	0	0	0
2011/03/14	R186 2011/05/05	8.75	Put	Bond Future	3,798.0000	3,579.0000	(5.766)	0	0	0
2011/03/14	R186 2011/05/05	8.80	Call	Bond Future	1,273.0000	1,304.0000	2.435	0	0	0
2011/03/14	R186 2011/05/05	8.80	Put	Bond Future	3,485.0000	3,273.0000	(6.083)	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
2011/03/14	R186 2011/05/05	8.70	Call	Bond Future	980.0000	1,000.0000	2.041	0	0	0
2011/03/14	R186 2011/05/05	8.70	Put	Bond Future	4,126.0000	3,902.0000	(5.429)	0	0	0
2011/03/14	R186 2011/05/05	8.00	Put	Bond Future	10,078.0000	9,833.0000	(2.431)	0	0	0
2011/03/14	R186 2011/05/05	8.00	Call	Bond Future	79.0000	77.0000	(2.532)	0	0	5,500
2011/03/14	R186 2011/08/04			Bond Future	9.1460	9.1180	(0.306)	0.0000	0.0000	0
2011/03/14	R186 2011/08/04	8.25	Call	Bond Future	888.0000	911.0000	2.590	0	0	0
2011/03/14	R186 2011/08/04	8.25	Put	Bond Future	9,229.0000	9,005.0000	(2.427)	0	0	0
2011/03/14	R186 2011/08/04	8.30	Call	Bond Future	979.0000	1,004.0000	2.554	0	0	0
2011/03/14	R186 2011/08/04	8.30	Put	Bond Future	8,831.0000	8,609.0000	(2.514)	0	0	0
2011/03/14	R186 2011/08/04	8.20	Call	Bond Future	804.0000	825.0000	2.612	0	0	0
2011/03/14	R186 2011/08/04	8.20	Put	Bond Future	9,638.0000	9,411.0000	(2.355)	0	0	0
2011/03/14	R186 2011/11/03			Bond Future	9.2500	9.2220	(0.303)	0.0000	0.0000	12,982
2011/03/14	R186 2011/11/03	9.00	Call	Bond Future	3,649.0000	3,729.0000	2.192	0	0	0
2011/03/14	R186 2011/11/03	9.00	Put	Bond Future	5,843.0000	5,680.0000	(2.790)	0	0	0
2011/03/14	R186 2011/11/03	9.05	Call	Bond Future	3,843.0000	3,927.0000	2.186	0	0	0
2011/03/14	R186 2011/11/03	9.05	Put	Bond Future	5,593.0000	5,434.0000	(2.843)	0	0	0
2011/03/14	R186 2011/11/03	8.95	Call	Bond Future	3,461.0000	3,537.0000	2.196	0	0	0
2011/03/14	R186 2011/11/03	8.95	Put	Bond Future	6,101.0000	5,935.0000	(2.721)	0	0	0
2011/03/14	R186 2012/02/02			Bond Future	9.3550	9.3260	(0.310)	0.0000	0.0000	0
2011/03/14	R186 2012/02/02	9.00	Call	Bond Future	3,936.0000	4,019.0000	2.109	0	0	0
2011/03/14	R186 2012/02/02	9.00	Put	Bond Future	7,006.0000	6,842.0000	(2.341)	0	0	0
2011/03/14	R186 2012/02/02	9.05	Call	Bond Future	4,121.0000	4,208.0000	2.111	0	0	0
2011/03/14	R186 2012/02/02	9.05	Put	Bond Future	6,751.0000	6,592.0000	(2.355)	0	0	0
2011/03/14	R186 2012/02/02	8.95	Call	Bond Future	3,755.0000	3,835.0000	2.130	0	0	0
2011/03/14	R186 2012/02/02	8.95	Put	Bond Future	7,267.0000	7,101.0000	(2.284)	0	0	0
2011/03/14	R201 2011/05/05			Bond Future	7.5030	7.4800	(0.307)	0.0000	0.0000	484
2011/03/14	R201 2011/05/05	7.75	Call	Bond Future	1,136.0000	1,170.0000	2.993	0	0	0
2011/03/14	R201 2011/05/05	7.75	Put	Bond Future	351.0000	312.0000	(11.111)	0	0	0
2011/03/14	R201 2011/05/05	7.80	Call	Bond Future	1,247.0000	1,285.0000	3.047	0	0	0
2011/03/14	R201 2011/05/05	7.80	Put	Bond Future	304.0000	269.0000	(11.513)	0	0	0
2011/03/14	R201 2011/05/05	7.70	Call	Bond Future	1,030.0000	1,061.0000	3.010	0	0	0
2011/03/14	R201 2011/05/05	7.70	Put	Bond Future	404.0000	361.0000	(10.644)	0	0	0
2011/03/14	R201 2011/08/04			Bond Future	7.6550	7.6300	(0.327)	0.0000	0.0000	0
2011/03/14	R201 2011/08/04	7.25	Call	Bond Future	533.0000	548.0000	2.814	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
2011/03/14	R201 2011/08/04	7.25	Put	Bond Future	1,747.0000	1,688.0000	(3.377)	0	0	0
2011/03/14	R201 2011/08/04	7.30	Call	Bond Future	585.0000	601.0000	2.735	0	0	0
2011/03/14	R201 2011/08/04	7.30	Put	Bond Future	1,648.0000	1,590.0000	(3.519)	0	0	0
2011/03/14	R201 2011/08/04	7.20	Call	Bond Future	484.0000	498.0000	2.893	0	0	0
2011/03/14	R201 2011/08/04	7.20	Put	Bond Future	1,849.0000	1,789.0000	(3.245)	0	0	0
2011/03/14	R201 2011/11/03			Bond Future	7.8250	7.7980	(0.345)	0.0000	0.0000	0
2011/03/14	R201 2011/11/03	8.00	Call	Bond Future	1,551.0000	1,585.0000	2.192	0	0	0
2011/03/14	R201 2011/11/03	8.00	Put	Bond Future	1,069.0000	1,028.0000	(3.835)	0	0	0
2011/03/14	R201 2011/11/03	8.05	Call	Bond Future	1,632.0000	1,668.0000	2.206	0	0	0
2011/03/14	R201 2011/11/03	8.05	Put	Bond Future	1,012.0000	974.0000	(3.755)	0	0	0
2011/03/14	R201 2011/11/03	7.95	Call	Bond Future	1,471.0000	1,504.0000	2.243	0	0	0
2011/03/14	R201 2011/11/03	7.95	Put	Bond Future	1,126.0000	1,085.0000	(3.641)	0	0	0
2011/03/14	R201 2012/02/02			Bond Future	8.0090	7.9800	(0.362)	0.0000	0.0000	0
2011/03/14	R201 2012/02/02	8.25	Call	Bond Future	1,904.0000	1,939.0000	1.838	0	0	0
2011/03/14	R201 2012/02/02	8.25	Put	Bond Future	1,292.0000	1,253.0000	(3.019)	0	0	0
2011/03/14	R201 2012/02/02	8.30	Call	Bond Future	1,979.0000	2,016.0000	1.870	0	0	0
2011/03/14	R201 2012/02/02	8.30	Put	Bond Future	1,240.0000	1,203.0000	(2.984)	0	0	0
2011/03/14	R201 2012/02/02	8.20	Call	Bond Future	1,829.0000	1,863.0000	1.859	0	0	0
2011/03/14	R201 2012/02/02	8.20	Put	Bond Future	1,343.0000	1,303.0000	(2.978)	0	0	0
2011/03/14	R202 2011/05/05			Bond Future	0.2850	0.2940	3.158	0.0000	0.0000	10,489
2011/03/14	R202 2011/05/05	2.05	Call	Bond Future	43,958.0000	43,691.0000	(0.607)	0	0	0
2011/03/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R202 2011/05/05	2.10	Call	Bond Future	44,986.0000	44,719.0000	(0.594)	0	0	0
2011/03/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R202 2011/05/05	2.00	Call	Bond Future	42,919.0000	42,652.0000	(0.622)	0	0	0
2011/03/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R203 2011/05/05			Bond Future	8.5950	8.5420	(0.617)	0.0000	0.0000	516
2011/03/14	R203 2011/05/05	8.25	Call	Bond Future	441.0000	488.0000	10.658	0	0	0
2011/03/14	R203 2011/05/05	8.25	Put	Bond Future	2,103.0000	1,897.0000	(9.796)	0	0	0
2011/03/14	R203 2011/05/05	8.30	Call	Bond Future	511.0000	566.0000	10.763	0	0	0
2011/03/14	R203 2011/05/05	8.30	Put	Bond Future	1,930.0000	1,732.0000	(10.259)	0	0	0
2011/03/14	R203 2011/05/05	8.20	Call	Bond Future	378.0000	419.0000	10.847	0	0	0
2011/03/14	R203 2011/05/05	8.20	Put	Bond Future	2,284.0000	2,072.0000	(9.282)	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
2011/03/14	R203 2011/08/04			Bond Future	8.7440	8.6880	(0.640)	0.0000	0.0000	0
2011/03/14	R203 2011/08/04	8.00	Call	Bond Future	540.0000	585.0000	8.333	0	0	0
2011/03/14	R203 2011/08/04	8.00	Put	Bond Future	4,026.0000	3,814.0000	(5.266)	0	0	0
2011/03/14	R203 2011/08/04	8.05	Call	Bond Future	595.0000	644.0000	8.235	0	0	0
2011/03/14	R203 2011/08/04	8.05	Put	Bond Future	3,842.0000	3,634.0000	(5.414)	0	0	0
2011/03/14	R203 2011/08/04	7.95	Call	Bond Future	486.0000	527.0000	8.436	0	0	0
2011/03/14	R203 2011/08/04	7.95	Put	Bond Future	4,212.0000	3,996.0000	(5.128)	0	0	0
2011/03/14	R203 2011/11/03			Bond Future	8.9030	8.8440	(0.663)	0.0000	0.0000	1,416
2011/03/14	R203 2011/11/03	8.50	Call	Bond Future	1,491.0000	1,581.0000	6.036	0	0	0
2011/03/14	R203 2011/11/03	8.50	Put	Bond Future	3,287.0000	3,116.0000	(5.202)	0	0	0
2011/03/14	R203 2011/11/03	8.55	Call	Bond Future	1,582.0000	1,675.0000	5.879	0	0	0
2011/03/14	R203 2011/11/03	8.55	Put	Bond Future	3,153.0000	2,985.0000	(5.328)	0	0	0
2011/03/14	R203 2011/11/03	8.45	Call	Bond Future	1,404.0000	1,490.0000	6.125	0	0	0
2011/03/14	R203 2011/11/03	8.45	Put	Bond Future	3,425.0000	3,251.0000	(5.080)	0	0	0
2011/03/14	R203 2012/02/02			Bond Future	9.0720	9.0100	(0.683)	0.0000	0.0000	0
2011/03/14	R203 2012/02/02	8.75	Call	Bond Future	2,080.0000	2,183.0000	4.952	0	0	0
2011/03/14	R203 2012/02/02	8.75	Put	Bond Future	3,452.0000	3,292.0000	(4.635)	0	0	0
2011/03/14	R203 2012/02/02	8.80	Call	Bond Future	2,177.0000	2,283.0000	4.869	0	0	0
2011/03/14	R203 2012/02/02	8.80	Put	Bond Future	3,334.0000	3,178.0000	(4.679)	0	0	0
2011/03/14	R203 2012/02/02	8.70	Call	Bond Future	1,986.0000	2,086.0000	5.035	0	0	0
2011/03/14	R203 2012/02/02	8.70	Put	Bond Future	3,573.0000	3,411.0000	(4.534)	0	0	0
2011/03/14	R204 2011/05/05			Bond Future	8.7900	8.7370	(0.603)	0.0000	0.0000	100
2011/03/14	R204 2011/05/05	8.50	Call	Bond Future	594.0000	656.0000	10.438	0	0	0
2011/03/14	R204 2011/05/05	8.50	Put	Bond Future	2,152.0000	1,932.0000	(10.223)	0	0	0
2011/03/14	R204 2011/05/05	8.55	Call	Bond Future	682.0000	752.0000	10.264	0	0	0
2011/03/14	R204 2011/05/05	8.55	Put	Bond Future	1,969.0000	1,757.0000	(10.767)	0	0	0
2011/03/14	R204 2011/05/05	8.45	Call	Bond Future	515.0000	568.0000	10.291	0	0	0
2011/03/14	R204 2011/05/05	8.45	Put	Bond Future	2,345.0000	2,116.0000	(9.765)	0	0	0
2011/03/14	R204 2011/08/04			Bond Future	8.9300	8.8750	(0.616)	0.0000	0.0000	0
2011/03/14	R204 2011/08/04	8.00	Call	Bond Future	453.0000	491.0000	8.389	0	0	0
2011/03/14	R204 2011/08/04	8.00	Put	Bond Future	5,396.0000	5,150.0000	(4.559)	0	0	0
2011/03/14	R204 2011/08/04	8.05	Call	Bond Future	502.0000	543.0000	8.167	0	0	0
2011/03/14	R204 2011/08/04	8.05	Put	Bond Future	5,171.0000	4,928.0000	(4.699)	0	0	0
2011/03/14	R204 2011/08/04	7.95	Call	Bond Future	409.0000	443.0000	8.313	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
2011/03/14	R204 2011/08/04	7.95	Put	Bond Future	5,627.0000	5,377.0000	(4.443)	0	0	0
2011/03/14	R204 2011/11/03			Bond Future	9.0760	9.0170	(0.650)	0.0000	0.0000	1,876
2011/03/14	R204 2011/11/03	8.75	Call	Bond Future	1,911.0000	2,019.0000	5.651	0	0	0
2011/03/14	R204 2011/11/03	8.75	Put	Bond Future	3,552.0000	3,366.0000	(5.236)	0	0	0
2011/03/14	R204 2011/11/03	8.80	Call	Bond Future	2,019.0000	2,131.0000	5.547	0	0	0
2011/03/14	R204 2011/11/03	8.80	Put	Bond Future	3,406.0000	3,224.0000	(5.344)	0	0	0
2011/03/14	R204 2011/11/03	8.70	Call	Bond Future	1,807.0000	1,911.0000	5.755	0	0	0
2011/03/14	R204 2011/11/03	8.70	Put	Bond Future	3,703.0000	3,512.0000	(5.158)	0	0	0
2011/03/14	R204 2012/02/02			Bond Future	9.2260	9.1650	(0.661)	0.0000	0.0000	0
2011/03/14	R204 2012/02/02	9.00	Call	Bond Future	2,551.0000	2,674.0000	4.822	0	0	0
2011/03/14	R204 2012/02/02	9.00	Put	Bond Future	3,646.0000	3,475.0000	(4.690)	0	0	0
2011/03/14	R204 2012/02/02	9.05	Call	Bond Future	2,665.0000	2,792.0000	4.765	0	0	0
2011/03/14	R204 2012/02/02	9.05	Put	Bond Future	3,517.0000	3,350.0000	(4.748)	0	0	0
2011/03/14	R204 2012/02/02	8.95	Call	Bond Future	2,440.0000	2,559.0000	4.877	0	0	0
2011/03/14	R204 2012/02/02	8.95	Put	Bond Future	3,780.0000	3,605.0000	(4.630)	0	0	0
2011/03/14	R206 2011/05/05			Bond Future	7.2010	7.1460	(0.764)	0.0000	0.0000	0
2011/03/14	R206 2011/05/05	7.50	Call	Bond Future	932.0000	1,020.0000	9.442	0	0	0
2011/03/14	R206 2011/05/05	7.50	Put	Bond Future	214.0000	169.0000	(21.028)	0	0	0
2011/03/14	R206 2011/05/05	7.55	Call	Bond Future	1,021.0000	1,113.0000	9.011	0	0	0
2011/03/14	R206 2011/05/05	7.55	Put	Bond Future	183.0000	142.0000	(22.404)	0	0	0
2011/03/14	R206 2011/05/05	7.45	Call	Bond Future	845.0000	928.0000	9.822	0	0	0
2011/03/14	R206 2011/05/05	7.45	Put	Bond Future	246.0000	197.0000	(19.919)	0	0	0
2011/03/14	R206 2011/08/04			Bond Future	7.3710	7.3090	(0.841)	0.0000	0.0000	0
2011/03/14	R206 2011/08/04	7.00	Call	Bond Future	405.0000	445.0000	9.877	0	0	0
2011/03/14	R206 2011/08/04	7.00	Put	Bond Future	1,223.0000	1,127.0000	(7.850)	0	0	0
2011/03/14	R206 2011/08/04	7.05	Call	Bond Future	446.0000	489.0000	9.641	0	0	0
2011/03/14	R206 2011/08/04	7.05	Put	Bond Future	1,153.0000	1,060.0000	(8.066)	0	0	0
2011/03/14	R206 2011/08/04	6.95	Call	Bond Future	368.0000	405.0000	10.054	0	0	0
2011/03/14	R206 2011/08/04	6.95	Put	Bond Future	1,296.0000	1,197.0000	(7.639)	0	0	0
2011/03/14	R206 2011/11/03			Bond Future	7.5600	7.4910	(0.913)	0.0000	0.0000	0
2011/03/14	R206 2011/11/03	7.75	Call	Bond Future	1,117.0000	1,190.0000	6.535	0	0	0
2011/03/14	R206 2011/11/03	7.75	Put	Bond Future	742.0000	678.0000	(8.625)	0	0	0
2011/03/14	R206 2011/11/03	7.80	Call	Bond Future	1,176.0000	1,252.0000	6.463	0	0	0
2011/03/14	R206 2011/11/03	7.80	Put	Bond Future	702.0000	641.0000	(8.689)	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
2011/03/14	R206 2011/11/03	7.70	Call	Bond Future	1,059.0000	1,131.0000	6.799	0	0	0
2011/03/14	R206 2011/11/03	7.70	Put	Bond Future	782.0000	717.0000	(8.312)	0	0	0
2011/03/14	R206 2012/02/02			Bond Future	7.7810	7.7030	(1.002)	0.0000	0.0000	0
2011/03/14	R206 2012/02/02	8.00	Call	Bond Future	1,258.0000	1,332.0000	5.882	0	0	0
2011/03/14	R206 2012/02/02	8.00	Put	Bond Future	873.0000	810.0000	(7.216)	0	0	0
2011/03/14	R206 2012/02/02	8.05	Call	Bond Future	1,311.0000	1,386.0000	5.721	0	0	0
2011/03/14	R206 2012/02/02	8.05	Put	Bond Future	839.0000	776.0000	(7.509)	0	0	0
2011/03/14	R206 2012/02/02	7.95	Call	Bond Future	1,207.0000	1,279.0000	5.965	0	0	0
2011/03/14	R206 2012/02/02	7.95	Put	Bond Future	910.0000	844.0000	(7.253)	0	0	0
2011/03/14	R207 2011/05/05			Bond Future	8.8490	8.8070	(0.475)	0.0000	0.0000	1,020
2011/03/14	R207 2011/05/05	8.50	Call	Bond Future	567.0000	604.0000	6.526	0	0	0
2011/03/14	R207 2011/05/05	8.50	Put	Bond Future	2,550.0000	2,351.0000	(7.804)	0	0	0
2011/03/14	R207 2011/05/05	8.55	Call	Bond Future	651.0000	694.0000	6.605	0	0	0
2011/03/14	R207 2011/05/05	8.55	Put	Bond Future	2,346.0000	2,154.0000	(8.184)	0	0	0
2011/03/14	R207 2011/05/05	8.45	Call	Bond Future	491.0000	523.0000	6.517	0	0	0
2011/03/14	R207 2011/05/05	8.45	Put	Bond Future	2,762.0000	2,559.0000	(7.350)	0	0	0
2011/03/14	R207 2011/08/04			Bond Future	8.9790	8.9350	(0.490)	0.0000	0.0000	0
2011/03/14	R207 2011/08/04	8.25	Call	Bond Future	754.0000	796.0000	5.570	0	0	0
2011/03/14	R207 2011/08/04	8.25	Put	Bond Future	4,838.0000	4,640.0000	(4.093)	0	0	0
2011/03/14	R207 2011/08/04	8.30	Call	Bond Future	825.0000	870.0000	5.455	0	0	0
2011/03/14	R207 2011/08/04	8.30	Put	Bond Future	4,621.0000	4,426.0000	(4.220)	0	0	0
2011/03/14	R207 2011/08/04	8.20	Call	Bond Future	690.0000	728.0000	5.507	0	0	0
2011/03/14	R207 2011/08/04	8.20	Put	Bond Future	5,062.0000	4,860.0000	(3.991)	0	0	0
2011/03/14	R207 2011/11/03			Bond Future	9.1080	9.0620	(0.505)	0.0000	0.0000	600
2011/03/14	R207 2011/11/03	8.75	Call	Bond Future	1,942.0000	2,025.0000	4.274	0	0	0
2011/03/14	R207 2011/11/03	8.75	Put	Bond Future	3,864.0000	3,703.0000	(4.167)	0	0	0
2011/03/14	R207 2011/11/03	8.80	Call	Bond Future	2,052.0000	2,139.0000	4.240	0	0	0
2011/03/14	R207 2011/11/03	8.80	Put	Bond Future	3,702.0000	3,545.0000	(4.241)	0	0	0
2011/03/14	R207 2011/11/03	8.70	Call	Bond Future	1,835.0000	1,915.0000	4.360	0	0	0
2011/03/14	R207 2011/11/03	8.70	Put	Bond Future	4,029.0000	3,865.0000	(4.070)	0	0	0
2011/03/14	R207 2012/02/02			Bond Future	9.2420	9.1940	(0.519)	0.0000	0.0000	0
2011/03/14	R207 2012/02/02	9.00	Call	Bond Future	2,645.0000	2,744.0000	3.743	0	0	0
2011/03/14	R207 2012/02/02	9.00	Put	Bond Future	3,901.0000	3,752.0000	(3.820)	0	0	0
2011/03/14	R207 2012/02/02	9.05	Call	Bond Future	2,764.0000	2,867.0000	3.726	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
2011/03/14	R207 2012/02/02	9.05	Put	Bond Future	3,759.0000	3,614.0000	(3.857)	0	0	0
2011/03/14	R207 2012/02/02	8.95	Call	Bond Future	2,529.0000	2,625.0000	3.796	0	0	0
2011/03/14	R207 2012/02/02	8.95	Put	Bond Future	4,047.0000	3,896.0000	(3.731)	0	0	0
2011/03/14	R208 2011/05/05			Bond Future	8.9070	8.8550	(0.584)	0.0000	0.0000	190
2011/03/14	R208 2011/05/05	8.50	Call	Bond Future	519.0000	568.0000	9.441	0	0	0
2011/03/14	R208 2011/05/05	8.50	Put	Bond Future	2,958.0000	2,700.0000	(8.722)	0	0	0
2011/03/14	R208 2011/05/05	8.55	Call	Bond Future	598.0000	654.0000	9.365	0	0	0
2011/03/14	R208 2011/05/05	8.55	Put	Bond Future	2,732.0000	2,482.0000	(9.151)	0	0	0
2011/03/14	R208 2011/05/05	8.45	Call	Bond Future	447.0000	490.0000	9.620	0	0	0
2011/03/14	R208 2011/05/05	8.45	Put	Bond Future	3,191.0000	2,928.0000	(8.242)	0	0	0
2011/03/14	R208 2011/08/04			Bond Future	9.0230	8.9690	(0.598)	0.0000	0.0000	120
2011/03/14	R208 2011/08/04	8.25	Call	Bond Future	712.0000	766.0000	7.584	0	0	0
2011/03/14	R208 2011/08/04	8.25	Put	Bond Future	5,304.0000	5,047.0000	(4.845)	0	0	0
2011/03/14	R208 2011/08/04	8.30	Call	Bond Future	781.0000	839.0000	7.426	0	0	0
2011/03/14	R208 2011/08/04	8.30	Put	Bond Future	5,066.0000	4,814.0000	(4.974)	0	0	0
2011/03/14	R208 2011/08/04	8.20	Call	Bond Future	648.0000	698.0000	7.716	0	0	0
2011/03/14	R208 2011/08/04	8.20	Put	Bond Future	5,548.0000	5,287.0000	(4.704)	0	0	0
2011/03/14	R208 2011/11/03			Bond Future	9.1430	9.0870	(0.612)	0.0000	0.0000	5,604
2011/03/14	R208 2011/11/03	8.75	Call	Bond Future	1,984.0000	2,094.0000	5.544	0	0	0
2011/03/14	R208 2011/11/03	8.75	Put	Bond Future	4,224.0000	4,019.0000	(4.853)	0	0	0
2011/03/14	R208 2011/11/03	8.80	Call	Bond Future	2,098.0000	2,212.0000	5.434	0	0	0
2011/03/14	R208 2011/11/03	8.80	Put	Bond Future	4,049.0000	3,848.0000	(4.964)	0	0	0
2011/03/14	R208 2011/11/03	8.70	Call	Bond Future	1,874.0000	1,979.0000	5.603	0	0	0
2011/03/14	R208 2011/11/03	8.70	Put	Bond Future	4,404.0000	4,194.0000	(4.768)	0	0	0
2011/03/14	R208 2012/02/02			Bond Future	9.2650	9.2060	(0.637)	0.0000	0.0000	0
2011/03/14	R208 2012/02/02	9.00	Call	Bond Future	2,837.0000	2,970.0000	4.688	0	0	0
2011/03/14	R208 2012/02/02	9.00	Put	Bond Future	4,302.0000	4,111.0000	(4.440)	0	0	0
2011/03/14	R208 2012/02/02	9.05	Call	Bond Future	2,964.0000	3,101.0000	4.622	0	0	0
2011/03/14	R208 2012/02/02	9.05	Put	Bond Future	4,150.0000	3,963.0000	(4.506)	0	0	0
2011/03/14	R208 2012/02/02	8.95	Call	Bond Future	2,713.0000	2,842.0000	4.755	0	0	0
2011/03/14	R208 2012/02/02	8.95	Put	Bond Future	4,458.0000	4,263.0000	(4.374)	0	0	0
2011/03/14	R209 2011/05/05			Bond Future	9.1190	9.0930	(0.285)	0.0000	0.0000	21,100
2011/03/14	R209 2011/05/05	8.50	Call	Bond Future	345.0000	345.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/03/14	R209 2011/05/05	8.50	Put	Bond Future	5,252.0000	5,056.0000	(3.732)	0	0	0
2011/03/14	R209 2011/05/05	8.55	Call	Bond Future	409.0000	411.0000	0.489	0	0	0
2011/03/14	R209 2011/05/05	8.55	Put	Bond Future	4,900.0000	4,706.0000	(3.959)	0	0	0
2011/03/14	R209 2011/05/05	8.45	Call	Bond Future	289.0000	289.0000	0.000	0	0	0
2011/03/14	R209 2011/05/05	8.45	Put	Bond Future	5,616.0000	5,420.0000	(3.490)	0	0	0
2011/03/14	R209 2011/08/04			Bond Future	9.2000	9.1720	(0.304)	0.0000	0.0000	0
2011/03/14	R209 2011/08/04	8.50	Call	Bond Future	1,098.0000	1,126.0000	2.550	0	0	0
2011/03/14	R209 2011/08/04	8.50	Put	Bond Future	6,602.0000	6,422.0000	(2.726)	0	0	0
2011/03/14	R209 2011/08/04	8.55	Call	Bond Future	1,200.0000	1,231.0000	2.583	0	0	0
2011/03/14	R209 2011/08/04	8.55	Put	Bond Future	6,289.0000	6,112.0000	(2.814)	0	0	0
2011/03/14	R209 2011/08/04	8.45	Call	Bond Future	1,003.0000	1,029.0000	2.592	0	0	0
2011/03/14	R209 2011/08/04	8.45	Put	Bond Future	6,926.0000	6,744.0000	(2.628)	0	0	0
2011/03/14	R209 2011/08/04	10.10	Call	Bond Future	7,148.0000	7,292.0000	2.015	0	0	0
2011/03/14	R209 2011/08/04	10.10	Put	Bond Future	961.0000	897.0000	(6.660)	0	0	0
2011/03/14	R209 2011/11/03			Bond Future	9.2810	9.2520	(0.312)	0.0000	0.0000	1,033
2011/03/14	R209 2011/11/03	8.75	Call	Bond Future	2,223.0000	2,279.0000	2.519	0	0	0
2011/03/14	R209 2011/11/03	8.75	Put	Bond Future	6,276.0000	6,120.0000	(2.486)	0	0	0
2011/03/14	R209 2011/11/03	8.80	Call	Bond Future	2,361.0000	2,419.0000	2.457	0	0	0
2011/03/14	R209 2011/11/03	8.80	Put	Bond Future	6,016.0000	5,862.0000	(2.560)	0	0	0
2011/03/14	R209 2011/11/03	8.70	Call	Bond Future	2,093.0000	2,145.0000	2.484	0	0	0
2011/03/14	R209 2011/11/03	8.70	Put	Bond Future	6,546.0000	6,386.0000	(2.444)	0	0	0
2011/03/14	R209 2012/02/02			Bond Future	9.3610	9.3320	(0.310)	0.0000	0.0000	0
2011/03/14	R209 2012/02/02	9.00	Call	Bond Future	3,407.0000	3,479.0000	2.113	0	0	0
2011/03/14	R209 2012/02/02	9.00	Put	Bond Future	6,083.0000	5,946.0000	(2.252)	0	0	0
2011/03/14	R209 2012/02/02	9.05	Call	Bond Future	3,565.0000	3,639.0000	2.076	0	0	0
2011/03/14	R209 2012/02/02	9.05	Put	Bond Future	5,861.0000	5,726.0000	(2.303)	0	0	0
2011/03/14	R209 2012/02/02	8.95	Call	Bond Future	3,253.0000	3,323.0000	2.152	0	0	0
2011/03/14	R209 2012/02/02	8.95	Put	Bond Future	6,313.0000	6,174.0000	(2.202)	0	0	0
2011/03/14	R211 2011/05/05			Bond Future	1.6280	1.6090	(1.167)	0.0000	0.0000	539
2011/03/14	R211 2011/05/05	2.14	Call	Bond Future	2,819.0000	2,926.0000	3.796	0	0	0
2011/03/14	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R211 2011/05/05	2.19	Call	Bond Future	3,090.0000	3,196.0000	3.430	0	0	0
2011/03/14	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R211 2011/05/05	2.09	Call	Bond Future	2,548.0000	2,654.0000	4.160	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
2011/03/14	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R212 2011/05/05			Bond Future	2.3710	2.4020	1.307	0.0000	0.0000	2,518
2011/03/14	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R212 2011/05/05	2.25	Put	Bond Future	1,171.0000	1,468.0000	25.363	0	0	0
2011/03/14	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R212 2011/05/05	2.30	Put	Bond Future	685.0000	983.0000	43.504	0	0	0
2011/03/14	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R212 2011/05/05	2.20	Put	Bond Future	1,659.0000	1,956.0000	17.902	0	0	0
2011/03/14	R213 2011/05/05			Bond Future	9.1520	9.1410	(0.120)	0.0000	0.0000	0
2011/03/14	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/05/05	8.00	Put	Bond Future	9,664.0000	9,580.0000	(0.869)	0	0	0
2011/03/14	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/05/05	8.05	Put	Bond Future	9,210.0000	9,125.0000	(0.923)	0	0	0
2011/03/14	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/05/05	7.95	Put	Bond Future	10,123.0000	10,038.0000	(0.840)	0	0	0
2011/03/14	R213 2011/08/04			Bond Future	9.2410	9.2290	(0.130)	0.0000	0.0000	0
2011/03/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/08/04	8.00	Put	Bond Future	10,303.0000	10,212.0000	(0.883)	0	0	0
2011/03/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/08/04	8.05	Put	Bond Future	9,851.0000	9,760.0000	(0.924)	0	0	0
2011/03/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/08/04	7.95	Put	Bond Future	10,759.0000	10,668.0000	(0.846)	0	0	0
2011/03/14	R213 2011/11/03			Bond Future	9.3310	9.3190	(0.129)	0.0000	0.0000	0
2011/03/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/11/03	8.75	Put	Bond Future	4,516.0000	4,426.0000	(1.993)	0	0	0
2011/03/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/11/03	8.80	Put	Bond Future	4,112.0000	4,023.0000	(2.164)	0	0	0
2011/03/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2011/11/03	8.70	Put	Bond Future	4,922.0000	4,833.0000	(1.808)	0	0	0
2011/03/14	R213 2012/02/02			Bond Future	9.4240	9.4120	(0.127)	0.0000	0.0000	0
2011/03/14	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2012/02/02	9.00	Put	Bond Future	3,203.0000	3,115.0000	(2.747)	0	0	0
2011/03/14	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/03/14	R213 2012/02/02	9.05	Put	Bond Future	2,815.0000	2,727.0000	(3.126)	0	0	0
2011/03/14	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/14	R213 2012/02/02	8.95	Put	Bond Future	3,594.0000	3,506.0000	(2.449)	0	0	0
2011/03/14	TRT1 2011/05/05			Index Future	335.6200	336.5410	0.274	0.0000	0.0000	100
2011/03/14	TRT1 2011/08/04			Index Future	340.2340	341.1690	0.275	0.0000	0.0000	0
<b>Total</b>										<b>720869.00</b>