



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/03/2011

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
2011/03/18	AL7T 2011/05/05			Index Future	366.9280	367.4420	0.140	0.0000	0.0000	30
2011/03/18	AL7T 2011/08/04			Index Future	372.1600	372.6820	0.140	0.0000	0.0000	0
2011/03/18	ALBI 2011/05/05			Index Future	338.6750	339.0910	0.123	0.0000	0.0000	1,061
2011/03/18	ALBI 2011/08/04			Index Future	343.5040	343.9270	0.123	0.0000	0.0000	0
2011/03/18	CAAB 2011/03/18			Can-Do Future	7.0756	7.0392	(0.514)	0.0000	0.0000	0
2011/03/18	CAAB 2011/03/18	6.85	Call	Can-Do Future	226.0000	189.0000	(16.372)	0	0	0
2011/03/18	CAAB 2011/03/18	6.85	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	CAAB 2011/03/18	6.90	Call	Can-Do Future	176.0000	139.0000	(21.023)	0	0	0
2011/03/18	CAAB 2011/03/18	6.90	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	CAAB 2011/03/18	6.80	Call	Can-Do Future	276.0000	239.0000	(13.406)	0	0	0
2011/03/18	CAAB 2011/03/18	6.80	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	CAAC 2011/03/18			Can-Do Future	10.0266	9.9505	(0.759)	0.0000	0.0000	0
2011/03/18	CAAC 2011/03/18	9.60	Call	Can-Do Future	427.0000	351.0000	(17.799)	0	0	0
2011/03/18	CAAC 2011/03/18	9.60	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/03/18	CAAC 2011/03/18	9.65	Call	Can-Do Future	377.0000	301.0000	(20.159)	0	0	0
2011/03/18	CAAC 2011/03/18	9.65	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/03/18	CAAC 2011/03/18	9.55	Call	Can-Do Future	477.0000	401.0000	(15.933)	0	0	0
2011/03/18	CAAC 2011/03/18	9.55	Put	Can-Do Future	0.0000	1.0000	100.000	0	0	0
2011/03/18	CRD1 2011/05/05			Index Future	154.0330	154.1520	0.077	0.0000	0.0000	2
2011/03/18	CRD1 2011/08/04			Index Future	156.1530	156.2740	0.077	0.0000	0.0000	0
2011/03/18	GOVI 2011/05/05			GOVI	339.9490	340.3620	0.121	0.0000	0.0000	209
2011/03/18	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
2011/03/18	GOVI 2011/05/05	349.00	Put	GOVI	90,510.0000	86,380.0000	(4.563)	0	0	0
2011/03/18	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/18	GOVI 2011/05/05	349.01	Put	GOVI	90,610.0000	86,480.0000	(4.558)	0	0	0
2011/03/18	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/18	GOVI 2011/05/05	348.99	Put	GOVI	90,410.0000	86,280.0000	(4.568)	0	0	0
2011/03/18	GOVI 2011/08/04			GOVI	344.7960	345.2160	0.122	0.0000	0.0000	0
2011/03/18	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/18	GOVI 2011/08/04	348.00	Put	GOVI	32,040.0000	27,840.0000	(13.109)	0	0	0
2011/03/18	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/18	GOVI 2011/08/04	348.01	Put	GOVI	32,140.0000	27,940.0000	(13.068)	0	0	0
2011/03/18	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/18	GOVI 2011/08/04	347.99	Put	GOVI	31,940.0000	27,740.0000	(13.150)	0	0	0
2011/03/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/18	IGOV 2011/05/05			Index Future	150.3610	150.3210	(0.027)	0.0000	0.0000	61
2011/03/18	IGOV 2011/08/04			Index Future	152.5050	152.4650	(0.026)	0.0000	0.0000	0
2011/03/18	ILBI 2011/05/05			Index Future	406.7710	406.6640	(0.026)	0.0000	0.0000	336
2011/03/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/18	JBAF 2011/04/20			Jibar Tradeable Future	5.6120	5.6200	0.143	0.0000	0.0000	2,001
2011/03/18	JBAF 2011/05/18			Jibar Tradeable Future	5.6410	5.6400	(0.018)	0.0000	0.0000	3,001
2011/03/18	JBAF 2011/06/15			Jibar Tradeable Future	5.6690	5.6500	(0.335)	0.0000	0.0000	3,890
2011/03/18	JBAF 2011/07/20			Jibar Tradeable Future	5.7170	5.7100	(0.122)	0.0000	0.0000	2,000
2011/03/18	JBAF 2011/08/17			Jibar Tradeable Future	5.8010	5.8000	(0.017)	0.0000	0.0000	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
2011/03/18	JBAF 2011/09/21			Jibar Tradeable Future	5.8660	5.8700	0.068	0.0000	0.0000	14,390
2011/03/18	JBAF 2011/12/21			Jibar Tradeable Future	6.4560	6.4400	(0.248)	0.0000	0.0000	5,390
2011/03/18	JBAF 2012/03/20			Jibar Tradeable Future	7.0120	7.0100	(0.029)	0.0000	0.0000	1,090
2011/03/18	JBAF 2012/06/20			Jibar Tradeable Future	7.5390	7.5100	(0.385)	0.0000	0.0000	2,890
2011/03/18	JBAF 2012/09/19			Jibar Tradeable Future	7.9520	7.9200	(0.402)	0.0000	0.0000	44,710
2011/03/18	JBAF 2012/12/19			Jibar Tradeable Future	8.3320	8.3000	(0.384)	0.0000	0.0000	513
2011/03/18	JBAF 2013/03/20			Jibar Tradeable Future	8.7100	8.5800	(1.493)	0.0000	0.0000	0
2011/03/18	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/18	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/18	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/18	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/18	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/18	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/18	OTH1 2011/05/05			Index Future	331.4410	331.8700	0.129	0.0000	0.0000	3
2011/03/18	OTH1 2011/08/04			Index Future	336.1670	336.6030	0.130	0.0000	0.0000	0
2011/03/18	R157 2011/05/05			Bond Future	7.9710	7.9490	(0.276)	0.0000	0.0000	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
2011/03/18	R157 2011/05/05	7.75	Call	Bond Future	424.0000	447.0000	5.425	0	0	0
2011/03/18	R157 2011/05/05	7.75	Put	Bond Future	1,326.0000	1,259.0000	(5.053)	0	0	0
2011/03/18	R157 2011/05/05	7.80	Call	Bond Future	496.0000	522.0000	5.242	0	0	0
2011/03/18	R157 2011/05/05	7.80	Put	Bond Future	1,193.0000	1,130.0000	(5.281)	0	0	0
2011/03/18	R157 2011/05/05	7.70	Call	Bond Future	360.0000	379.0000	5.278	0	0	0
2011/03/18	R157 2011/05/05	7.70	Put	Bond Future	1,467.0000	1,396.0000	(4.840)	0	0	0
2011/03/18	R157 2011/05/05	7.65	Call	Bond Future	303.0000	320.0000	5.611	0	0	0
2011/03/18	R157 2011/05/05	7.65	Put	Bond Future	1,615.0000	1,543.0000	(4.458)	0	0	0
2011/03/18	R157 2011/08/04			Bond Future	8.1400	8.1160	(0.295)	0.0000	0.0000	0
2011/03/18	R157 2011/08/04	7.50	Call	Bond Future	458.0000	477.0000	4.148	0	0	0
2011/03/18	R157 2011/08/04	7.50	Put	Bond Future	2,932.0000	2,859.0000	(2.490)	0	0	0
2011/03/18	R157 2011/08/04	7.55	Call	Bond Future	508.0000	528.0000	3.937	0	0	0
2011/03/18	R157 2011/08/04	7.55	Put	Bond Future	2,786.0000	2,715.0000	(2.548)	0	0	0
2011/03/18	R157 2011/08/04	7.45	Call	Bond Future	413.0000	430.0000	4.116	0	0	0
2011/03/18	R157 2011/08/04	7.45	Put	Bond Future	3,083.0000	3,008.0000	(2.433)	0	0	0
2011/03/18	R157 2011/11/03			Bond Future	8.3300	8.3040	(0.312)	0.0000	0.0000	3,694
2011/03/18	R157 2011/11/03	8.25	Call	Bond Future	1,652.0000	1,693.0000	2.482	0	0	0
2011/03/18	R157 2011/11/03	8.25	Put	Bond Future	1,938.0000	1,886.0000	(2.683)	0	0	0
2011/03/18	R157 2011/11/03	8.30	Call	Bond Future	1,743.0000	1,786.0000	2.467	0	0	0
2011/03/18	R157 2011/11/03	8.30	Put	Bond Future	1,850.0000	1,800.0000	(2.703)	0	0	0
2011/03/18	R157 2011/11/03	8.20	Call	Bond Future	1,564.0000	1,604.0000	2.558	0	0	0
2011/03/18	R157 2011/11/03	8.20	Put	Bond Future	2,030.0000	1,977.0000	(2.611)	0	0	0
2011/03/18	R157 2012/02/02			Bond Future	8.5410	8.5130	(0.328)	0.0000	0.0000	0
2011/03/18	R157 2012/02/02	8.50	Call	Bond Future	2,077.0000	2,121.0000	2.118	0	0	0
2011/03/18	R157 2012/02/02	8.50	Put	Bond Future	2,214.0000	2,164.0000	(2.258)	0	0	0
2011/03/18	R157 2012/02/02	8.55	Call	Bond Future	2,165.0000	2,210.0000	2.079	0	0	0
2011/03/18	R157 2012/02/02	8.55	Put	Bond Future	2,135.0000	2,087.0000	(2.248)	0	0	0
2011/03/18	R157 2012/02/02	8.45	Call	Bond Future	1,992.0000	2,034.0000	2.108	0	0	0
2011/03/18	R157 2012/02/02	8.45	Put	Bond Future	2,296.0000	2,244.0000	(2.265)	0	0	0
2011/03/18	R186 2011/05/05			Bond Future	9.0290	9.0130	(0.177)	0.0000	0.0000	28,849
2011/03/18	R186 2011/05/05	8.75	Call	Bond Future	1,047.0000	1,075.0000	2.674	0	0	0
2011/03/18	R186 2011/05/05	8.75	Put	Bond Future	3,607.0000	3,491.0000	(3.216)	0	0	0
2011/03/18	R186 2011/05/05	8.80	Call	Bond Future	1,200.0000	1,232.0000	2.667	0	0	0
2011/03/18	R186 2011/05/05	8.80	Put	Bond Future	3,295.0000	3,183.0000	(3.399)	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
2011/03/18	R186 2011/05/05	8.70	Call	Bond Future	909.0000	933.0000	2.640	0	0	0
2011/03/18	R186 2011/05/05	8.70	Put	Bond Future	3,937.0000	3,817.0000	(3.048)	0	0	0
2011/03/18	R186 2011/05/05	8.00	Put	Bond Future	9,943.0000	9,800.0000	(1.438)	0	0	0
2011/03/18	R186 2011/05/05	8.00	Call	Bond Future	61.0000	62.0000	1.639	0	0	5,500
2011/03/18	R186 2011/08/04			Bond Future	9.1330	9.1160	(0.186)	0.0000	0.0000	0
2011/03/18	R186 2011/08/04	8.25	Call	Bond Future	861.0000	881.0000	2.323	0	0	0
2011/03/18	R186 2011/08/04	8.25	Put	Bond Future	9,088.0000	8,957.0000	(1.441)	0	0	0
2011/03/18	R186 2011/08/04	8.30	Call	Bond Future	951.0000	973.0000	2.313	0	0	0
2011/03/18	R186 2011/08/04	8.30	Put	Bond Future	8,688.0000	8,560.0000	(1.473)	0	0	0
2011/03/18	R186 2011/08/04	8.20	Call	Bond Future	777.0000	796.0000	2.445	0	0	0
2011/03/18	R186 2011/08/04	8.20	Put	Bond Future	9,496.0000	9,364.0000	(1.390)	0	0	0
2011/03/18	R186 2011/11/03			Bond Future	9.2370	9.2190	(0.195)	0.0000	0.0000	12,982
2011/03/18	R186 2011/11/03	9.00	Call	Bond Future	3,641.0000	3,702.0000	1.675	0	0	0
2011/03/18	R186 2011/11/03	9.00	Put	Bond Future	5,722.0000	5,627.0000	(1.660)	0	0	0
2011/03/18	R186 2011/11/03	9.05	Call	Bond Future	3,836.0000	3,899.0000	1.642	0	0	0
2011/03/18	R186 2011/11/03	9.05	Put	Bond Future	5,473.0000	5,380.0000	(1.699)	0	0	0
2011/03/18	R186 2011/11/03	8.95	Call	Bond Future	3,452.0000	3,510.0000	1.680	0	0	0
2011/03/18	R186 2011/11/03	8.95	Put	Bond Future	5,980.0000	5,882.0000	(1.639)	0	0	0
2011/03/18	R186 2012/02/02			Bond Future	9.3410	9.3230	(0.193)	0.0000	0.0000	0
2011/03/18	R186 2012/02/02	9.00	Call	Bond Future	3,940.0000	3,998.0000	1.472	0	0	0
2011/03/18	R186 2012/02/02	9.00	Put	Bond Future	6,891.0000	6,796.0000	(1.379)	0	0	0
2011/03/18	R186 2012/02/02	9.05	Call	Bond Future	4,126.0000	4,187.0000	1.478	0	0	0
2011/03/18	R186 2012/02/02	9.05	Put	Bond Future	6,637.0000	6,545.0000	(1.386)	0	0	0
2011/03/18	R186 2012/02/02	8.95	Call	Bond Future	3,758.0000	3,815.0000	1.517	0	0	0
2011/03/18	R186 2012/02/02	8.95	Put	Bond Future	7,151.0000	7,055.0000	(1.342)	0	0	0
2011/03/18	R201 2011/05/05			Bond Future	7.5300	7.5070	(0.305)	0.0000	0.0000	484
2011/03/18	R201 2011/05/05	7.75	Call	Bond Future	1,043.0000	1,088.0000	4.314	0	0	0
2011/03/18	R201 2011/05/05	7.75	Put	Bond Future	344.0000	316.0000	(8.140)	0	0	0
2011/03/18	R201 2011/05/05	7.80	Call	Bond Future	1,153.0000	1,200.0000	4.076	0	0	0
2011/03/18	R201 2011/05/05	7.80	Put	Bond Future	296.0000	270.0000	(8.784)	0	0	0
2011/03/18	R201 2011/05/05	7.70	Call	Bond Future	939.0000	980.0000	4.366	0	0	0
2011/03/18	R201 2011/05/05	7.70	Put	Bond Future	399.0000	366.0000	(8.271)	0	0	0
2011/03/18	R201 2011/08/04			Bond Future	7.6840	7.6600	(0.312)	0.0000	0.0000	0
2011/03/18	R201 2011/08/04	7.25	Call	Bond Future	487.0000	506.0000	3.901	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
2011/03/18	R201 2011/08/04	7.25	Put	Bond Future	1,787.0000	1,735.0000	(2.910)	0	0	0
2011/03/18	R201 2011/08/04	7.30	Call	Bond Future	536.0000	557.0000	3.918	0	0	0
2011/03/18	R201 2011/08/04	7.30	Put	Bond Future	1,685.0000	1,635.0000	(2.967)	0	0	0
2011/03/18	R201 2011/08/04	7.20	Call	Bond Future	441.0000	459.0000	4.082	0	0	0
2011/03/18	R201 2011/08/04	7.20	Put	Bond Future	1,892.0000	1,839.0000	(2.801)	0	0	0
2011/03/18	R201 2011/11/03			Bond Future	7.8560	7.8290	(0.344)	0.0000	0.0000	0
2011/03/18	R201 2011/11/03	8.00	Call	Bond Future	1,486.0000	1,525.0000	2.624	0	0	0
2011/03/18	R201 2011/11/03	8.00	Put	Bond Future	1,089.0000	1,054.0000	(3.214)	0	0	0
2011/03/18	R201 2011/11/03	8.05	Call	Bond Future	1,566.0000	1,606.0000	2.554	0	0	0
2011/03/18	R201 2011/11/03	8.05	Put	Bond Future	1,032.0000	998.0000	(3.295)	0	0	0
2011/03/18	R201 2011/11/03	7.95	Call	Bond Future	1,408.0000	1,446.0000	2.699	0	0	0
2011/03/18	R201 2011/11/03	7.95	Put	Bond Future	1,149.0000	1,112.0000	(3.220)	0	0	0
2011/03/18	R201 2012/02/02			Bond Future	8.0450	8.0160	(0.360)	0.0000	0.0000	0
2011/03/18	R201 2012/02/02	8.25	Call	Bond Future	1,837.0000	1,877.0000	2.177	0	0	0
2011/03/18	R201 2012/02/02	8.25	Put	Bond Future	1,317.0000	1,283.0000	(2.582)	0	0	0
2011/03/18	R201 2012/02/02	8.30	Call	Bond Future	1,912.0000	1,952.0000	2.092	0	0	0
2011/03/18	R201 2012/02/02	8.30	Put	Bond Future	1,265.0000	1,231.0000	(2.688)	0	0	0
2011/03/18	R201 2012/02/02	8.20	Call	Bond Future	1,764.0000	1,802.0000	2.154	0	0	0
2011/03/18	R201 2012/02/02	8.20	Put	Bond Future	1,370.0000	1,334.0000	(2.628)	0	0	0
2011/03/18	R202 2011/05/05			Bond Future	0.2950	0.2950	0.000	0.0000	0.0000	10,489
2011/03/18	R202 2011/05/05	2.05	Call	Bond Future	43,661.0000	43,661.0000	0.000	0	0	0
2011/03/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R202 2011/05/05	2.10	Call	Bond Future	44,689.0000	44,689.0000	0.000	0	0	0
2011/03/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R202 2011/05/05	2.00	Call	Bond Future	42,622.0000	42,622.0000	0.000	0	0	0
2011/03/18	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R203 2011/05/05			Bond Future	8.5960	8.5640	(0.372)	0.0000	0.0000	516
2011/03/18	R203 2011/05/05	8.25	Call	Bond Future	391.0000	423.0000	8.184	0	0	0
2011/03/18	R203 2011/05/05	8.25	Put	Bond Future	2,058.0000	1,937.0000	(5.879)	0	0	0
2011/03/18	R203 2011/05/05	8.30	Call	Bond Future	458.0000	495.0000	8.079	0	0	0
2011/03/18	R203 2011/05/05	8.30	Put	Bond Future	1,882.0000	1,766.0000	(6.164)	0	0	0
2011/03/18	R203 2011/05/05	8.20	Call	Bond Future	331.0000	359.0000	8.459	0	0	0
2011/03/18	R203 2011/05/05	8.20	Put	Bond Future	2,241.0000	2,117.0000	(5.533)	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
2011/03/18	R203 2011/08/04			Bond Future	8.7440	8.7100	(0.389)	0.0000	0.0000	0
2011/03/18	R203 2011/08/04	8.00	Call	Bond Future	513.0000	543.0000	5.848	0	0	0
2011/03/18	R203 2011/08/04	8.00	Put	Bond Future	3,999.0000	3,873.0000	(3.151)	0	0	0
2011/03/18	R203 2011/08/04	8.05	Call	Bond Future	568.0000	600.0000	5.634	0	0	0
2011/03/18	R203 2011/08/04	8.05	Put	Bond Future	3,815.0000	3,691.0000	(3.250)	0	0	0
2011/03/18	R203 2011/08/04	7.95	Call	Bond Future	461.0000	488.0000	5.857	0	0	0
2011/03/18	R203 2011/08/04	7.95	Put	Bond Future	4,187.0000	4,058.0000	(3.081)	0	0	0
2011/03/18	R203 2011/11/03			Bond Future	8.9030	8.8670	(0.404)	0.0000	0.0000	1,416
2011/03/18	R203 2011/11/03	8.50	Call	Bond Future	1,464.0000	1,521.0000	3.893	0	0	0
2011/03/18	R203 2011/11/03	8.50	Put	Bond Future	3,260.0000	3,158.0000	(3.129)	0	0	0
2011/03/18	R203 2011/11/03	8.55	Call	Bond Future	1,554.0000	1,614.0000	3.861	0	0	0
2011/03/18	R203 2011/11/03	8.55	Put	Bond Future	3,125.0000	3,026.0000	(3.168)	0	0	0
2011/03/18	R203 2011/11/03	8.45	Call	Bond Future	1,377.0000	1,432.0000	3.994	0	0	0
2011/03/18	R203 2011/11/03	8.45	Put	Bond Future	3,398.0000	3,295.0000	(3.031)	0	0	0
2011/03/18	R203 2012/02/02			Bond Future	9.0730	9.0350	(0.419)	0.0000	0.0000	0
2011/03/18	R203 2012/02/02	8.75	Call	Bond Future	2,054.0000	2,120.0000	3.213	0	0	0
2011/03/18	R203 2012/02/02	8.75	Put	Bond Future	3,430.0000	3,335.0000	(2.770)	0	0	0
2011/03/18	R203 2012/02/02	8.80	Call	Bond Future	2,150.0000	2,218.0000	3.163	0	0	0
2011/03/18	R203 2012/02/02	8.80	Put	Bond Future	3,311.0000	3,219.0000	(2.779)	0	0	0
2011/03/18	R203 2012/02/02	8.70	Call	Bond Future	1,960.0000	2,024.0000	3.265	0	0	0
2011/03/18	R203 2012/02/02	8.70	Put	Bond Future	3,551.0000	3,454.0000	(2.732)	0	0	0
2011/03/18	R204 2011/05/05			Bond Future	8.7650	8.7430	(0.251)	0.0000	0.0000	100
2011/03/18	R204 2011/05/05	8.50	Call	Bond Future	576.0000	603.0000	4.688	0	0	0
2011/03/18	R204 2011/05/05	8.50	Put	Bond Future	2,001.0000	1,911.0000	(4.498)	0	0	0
2011/03/18	R204 2011/05/05	8.55	Call	Bond Future	666.0000	696.0000	4.505	0	0	0
2011/03/18	R204 2011/05/05	8.55	Put	Bond Future	1,820.0000	1,733.0000	(4.780)	0	0	0
2011/03/18	R204 2011/05/05	8.45	Call	Bond Future	495.0000	519.0000	4.848	0	0	0
2011/03/18	R204 2011/05/05	8.45	Put	Bond Future	2,192.0000	2,099.0000	(4.243)	0	0	0
2011/03/18	R204 2011/08/04			Bond Future	8.9040	8.8810	(0.258)	0.0000	0.0000	0
2011/03/18	R204 2011/08/04	8.00	Call	Bond Future	450.0000	467.0000	3.778	0	0	0
2011/03/18	R204 2011/08/04	8.00	Put	Bond Future	5,259.0000	5,157.0000	(1.940)	0	0	0
2011/03/18	R204 2011/08/04	8.05	Call	Bond Future	499.0000	517.0000	3.607	0	0	0
2011/03/18	R204 2011/08/04	8.05	Put	Bond Future	5,034.0000	4,933.0000	(2.006)	0	0	0
2011/03/18	R204 2011/08/04	7.95	Call	Bond Future	405.0000	420.0000	3.704	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
2011/03/18	R204 2011/08/04	7.95	Put	Bond Future	5,489.0000	5,385.0000	(1.895)	0	0	0
2011/03/18	R204 2011/11/03			Bond Future	9.0480	9.0240	(0.265)	0.0000	0.0000	1,876
2011/03/18	R204 2011/11/03	8.75	Call	Bond Future	1,937.0000	1,982.0000	2.323	0	0	0
2011/03/18	R204 2011/11/03	8.75	Put	Bond Future	3,438.0000	3,364.0000	(2.152)	0	0	0
2011/03/18	R204 2011/11/03	8.80	Call	Bond Future	2,046.0000	2,093.0000	2.297	0	0	0
2011/03/18	R204 2011/11/03	8.80	Put	Bond Future	3,293.0000	3,221.0000	(2.186)	0	0	0
2011/03/18	R204 2011/11/03	8.70	Call	Bond Future	1,831.0000	1,875.0000	2.403	0	0	0
2011/03/18	R204 2011/11/03	8.70	Put	Bond Future	3,587.0000	3,511.0000	(2.119)	0	0	0
2011/03/18	R204 2012/02/02			Bond Future	9.1970	9.1720	(0.272)	0.0000	0.0000	0
2011/03/18	R204 2012/02/02	9.00	Call	Bond Future	2,587.0000	2,639.0000	2.010	0	0	0
2011/03/18	R204 2012/02/02	9.00	Put	Bond Future	3,543.0000	3,474.0000	(1.948)	0	0	0
2011/03/18	R204 2012/02/02	9.05	Call	Bond Future	2,703.0000	2,757.0000	1.998	0	0	0
2011/03/18	R204 2012/02/02	9.05	Put	Bond Future	3,415.0000	3,348.0000	(1.962)	0	0	0
2011/03/18	R204 2012/02/02	8.95	Call	Bond Future	2,475.0000	2,525.0000	2.020	0	0	0
2011/03/18	R204 2012/02/02	8.95	Put	Bond Future	3,675.0000	3,605.0000	(1.905)	0	0	0
2011/03/18	R206 2011/05/05			Bond Future	7.1960	7.1630	(0.459)	0.0000	0.0000	0
2011/03/18	R206 2011/05/05	7.50	Call	Bond Future	918.0000	974.0000	6.100	0	0	0
2011/03/18	R206 2011/05/05	7.50	Put	Bond Future	188.0000	164.0000	(12.766)	0	0	0
2011/03/18	R206 2011/05/05	7.55	Call	Bond Future	1,009.0000	1,067.0000	5.748	0	0	0
2011/03/18	R206 2011/05/05	7.55	Put	Bond Future	159.0000	137.0000	(13.836)	0	0	0
2011/03/18	R206 2011/05/05	7.45	Call	Bond Future	830.0000	883.0000	6.386	0	0	0
2011/03/18	R206 2011/05/05	7.45	Put	Bond Future	219.0000	193.0000	(11.872)	0	0	0
2011/03/18	R206 2011/08/04			Bond Future	7.3650	7.3280	(0.502)	0.0000	0.0000	0
2011/03/18	R206 2011/08/04	7.00	Call	Bond Future	395.0000	420.0000	6.329	0	0	0
2011/03/18	R206 2011/08/04	7.00	Put	Bond Future	1,200.0000	1,143.0000	(4.750)	0	0	0
2011/03/18	R206 2011/08/04	7.05	Call	Bond Future	437.0000	464.0000	6.178	0	0	0
2011/03/18	R206 2011/08/04	7.05	Put	Bond Future	1,131.0000	1,077.0000	(4.775)	0	0	0
2011/03/18	R206 2011/08/04	6.95	Call	Bond Future	358.0000	382.0000	6.704	0	0	0
2011/03/18	R206 2011/08/04	6.95	Put	Bond Future	1,273.0000	1,216.0000	(4.478)	0	0	0
2011/03/18	R206 2011/11/03			Bond Future	7.5520	7.5110	(0.543)	0.0000	0.0000	0
2011/03/18	R206 2011/11/03	7.75	Call	Bond Future	1,114.0000	1,159.0000	4.039	0	0	0
2011/03/18	R206 2011/11/03	7.75	Put	Bond Future	723.0000	687.0000	(4.979)	0	0	0
2011/03/18	R206 2011/11/03	7.80	Call	Bond Future	1,173.0000	1,220.0000	4.007	0	0	0
2011/03/18	R206 2011/11/03	7.80	Put	Bond Future	683.0000	649.0000	(4.978)	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
2011/03/18	R206 2011/11/03	7.70	Call	Bond Future	1,057.0000	1,100.0000	4.068	0	0	0
2011/03/18	R206 2011/11/03	7.70	Put	Bond Future	764.0000	726.0000	(4.974)	0	0	0
2011/03/18	R206 2012/02/02			Bond Future	7.7750	7.7270	(0.617)	0.0000	0.0000	0
2011/03/18	R206 2012/02/02	8.00	Call	Bond Future	1,255.0000	1,301.0000	3.665	0	0	0
2011/03/18	R206 2012/02/02	8.00	Put	Bond Future	860.0000	821.0000	(4.535)	0	0	0
2011/03/18	R206 2012/02/02	8.05	Call	Bond Future	1,307.0000	1,355.0000	3.673	0	0	0
2011/03/18	R206 2012/02/02	8.05	Put	Bond Future	824.0000	787.0000	(4.490)	0	0	0
2011/03/18	R206 2012/02/02	7.95	Call	Bond Future	1,203.0000	1,249.0000	3.824	0	0	0
2011/03/18	R206 2012/02/02	7.95	Put	Bond Future	895.0000	857.0000	(4.246)	0	0	0
2011/03/18	R207 2011/05/05			Bond Future	8.8560	8.8290	(0.305)	0.0000	0.0000	1,020
2011/03/18	R207 2011/05/05	8.50	Call	Bond Future	494.0000	525.0000	6.275	0	0	0
2011/03/18	R207 2011/05/05	8.50	Put	Bond Future	2,516.0000	2,396.0000	(4.769)	0	0	0
2011/03/18	R207 2011/05/05	8.55	Call	Bond Future	574.0000	609.0000	6.098	0	0	0
2011/03/18	R207 2011/05/05	8.55	Put	Bond Future	2,309.0000	2,192.0000	(5.067)	0	0	0
2011/03/18	R207 2011/05/05	8.45	Call	Bond Future	423.0000	450.0000	6.383	0	0	0
2011/03/18	R207 2011/05/05	8.45	Put	Bond Future	2,734.0000	2,609.0000	(4.572)	0	0	0
2011/03/18	R207 2011/08/04			Bond Future	8.9860	8.9580	(0.312)	0.0000	0.0000	0
2011/03/18	R207 2011/08/04	8.25	Call	Bond Future	710.0000	741.0000	4.366	0	0	0
2011/03/18	R207 2011/08/04	8.25	Put	Bond Future	4,832.0000	4,710.0000	(2.525)	0	0	0
2011/03/18	R207 2011/08/04	8.30	Call	Bond Future	779.0000	811.0000	4.108	0	0	0
2011/03/18	R207 2011/08/04	8.30	Put	Bond Future	4,613.0000	4,493.0000	(2.601)	0	0	0
2011/03/18	R207 2011/08/04	8.20	Call	Bond Future	647.0000	676.0000	4.482	0	0	0
2011/03/18	R207 2011/08/04	8.20	Put	Bond Future	5,057.0000	4,934.0000	(2.432)	0	0	0
2011/03/18	R207 2011/11/03			Bond Future	9.1140	9.0850	(0.318)	0.0000	0.0000	600
2011/03/18	R207 2011/11/03	8.75	Call	Bond Future	1,894.0000	1,951.0000	3.010	0	0	0
2011/03/18	R207 2011/11/03	8.75	Put	Bond Future	3,847.0000	3,751.0000	(2.495)	0	0	0
2011/03/18	R207 2011/11/03	8.80	Call	Bond Future	2,004.0000	2,063.0000	2.944	0	0	0
2011/03/18	R207 2011/11/03	8.80	Put	Bond Future	3,686.0000	3,591.0000	(2.577)	0	0	0
2011/03/18	R207 2011/11/03	8.70	Call	Bond Future	1,788.0000	1,843.0000	3.076	0	0	0
2011/03/18	R207 2011/11/03	8.70	Put	Bond Future	4,014.0000	3,915.0000	(2.466)	0	0	0
2011/03/18	R207 2012/02/02			Bond Future	9.2490	9.2190	(0.324)	0.0000	0.0000	0
2011/03/18	R207 2012/02/02	9.00	Call	Bond Future	2,599.0000	2,665.0000	2.539	0	0	0
2011/03/18	R207 2012/02/02	9.00	Put	Bond Future	3,891.0000	3,802.0000	(2.287)	0	0	0
2011/03/18	R207 2012/02/02	9.05	Call	Bond Future	2,718.0000	2,786.0000	2.502	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
2011/03/18	R207 2012/02/02	9.05	Put	Bond Future	3,749.0000	3,662.0000	(2.321)	0	0	0
2011/03/18	R207 2012/02/02	8.95	Call	Bond Future	2,484.0000	2,547.0000	2.536	0	0	0
2011/03/18	R207 2012/02/02	8.95	Put	Bond Future	4,038.0000	3,947.0000	(2.254)	0	0	0
2011/03/18	R208 2011/05/05			Bond Future	8.8830	8.8620	(0.236)	0.0000	0.0000	190
2011/03/18	R208 2011/05/05	8.50	Call	Bond Future	492.0000	512.0000	4.065	0	0	0
2011/03/18	R208 2011/05/05	8.50	Put	Bond Future	2,789.0000	2,685.0000	(3.729)	0	0	0
2011/03/18	R208 2011/05/05	8.55	Call	Bond Future	571.0000	595.0000	4.203	0	0	0
2011/03/18	R208 2011/05/05	8.55	Put	Bond Future	2,564.0000	2,464.0000	(3.900)	0	0	0
2011/03/18	R208 2011/05/05	8.45	Call	Bond Future	420.0000	438.0000	4.286	0	0	0
2011/03/18	R208 2011/05/05	8.45	Put	Bond Future	3,023.0000	2,917.0000	(3.506)	0	0	0
2011/03/18	R208 2011/08/04			Bond Future	8.9980	8.9760	(0.244)	0.0000	0.0000	120
2011/03/18	R208 2011/08/04	8.25	Call	Bond Future	709.0000	732.0000	3.244	0	0	0
2011/03/18	R208 2011/08/04	8.25	Put	Bond Future	5,157.0000	5,053.0000	(2.017)	0	0	0
2011/03/18	R208 2011/08/04	8.30	Call	Bond Future	779.0000	804.0000	3.209	0	0	0
2011/03/18	R208 2011/08/04	8.30	Put	Bond Future	4,921.0000	4,819.0000	(2.073)	0	0	0
2011/03/18	R208 2011/08/04	8.20	Call	Bond Future	645.0000	666.0000	3.256	0	0	0
2011/03/18	R208 2011/08/04	8.20	Put	Bond Future	5,401.0000	5,295.0000	(1.963)	0	0	0
2011/03/18	R208 2011/11/03			Bond Future	9.1170	9.0940	(0.252)	0.0000	0.0000	5,604
2011/03/18	R208 2011/11/03	8.75	Call	Bond Future	2,006.0000	2,053.0000	2.343	0	0	0
2011/03/18	R208 2011/11/03	8.75	Put	Bond Future	4,100.0000	4,017.0000	(2.024)	0	0	0
2011/03/18	R208 2011/11/03	8.80	Call	Bond Future	2,122.0000	2,171.0000	2.309	0	0	0
2011/03/18	R208 2011/11/03	8.80	Put	Bond Future	3,927.0000	3,846.0000	(2.063)	0	0	0
2011/03/18	R208 2011/11/03	8.70	Call	Bond Future	1,894.0000	1,939.0000	2.376	0	0	0
2011/03/18	R208 2011/11/03	8.70	Put	Bond Future	4,278.0000	4,194.0000	(1.964)	0	0	0
2011/03/18	R208 2012/02/02			Bond Future	9.2380	9.2130	(0.271)	0.0000	0.0000	0
2011/03/18	R208 2012/02/02	9.00	Call	Bond Future	2,872.0000	2,931.0000	2.054	0	0	0
2011/03/18	R208 2012/02/02	9.00	Put	Bond Future	4,189.0000	4,111.0000	(1.862)	0	0	0
2011/03/18	R208 2012/02/02	9.05	Call	Bond Future	3,001.0000	3,061.0000	1.999	0	0	0
2011/03/18	R208 2012/02/02	9.05	Put	Bond Future	4,039.0000	3,962.0000	(1.906)	0	0	0
2011/03/18	R208 2012/02/02	8.95	Call	Bond Future	2,747.0000	2,803.0000	2.039	0	0	0
2011/03/18	R208 2012/02/02	8.95	Put	Bond Future	4,344.0000	4,263.0000	(1.865)	0	0	0
2011/03/18	R209 2011/05/05			Bond Future	9.1080	9.0920	(0.176)	0.0000	0.0000	21,100
2011/03/18	R209 2011/05/05	8.50	Call	Bond Future	299.0000	307.0000	2.676	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
2011/03/18	R209 2011/05/05	8.50	Put	Bond Future	5,123.0000	5,011.0000	(2.186)	0	0	0
2011/03/18	R209 2011/05/05	8.55	Call	Bond Future	359.0000	368.0000	2.507	0	0	0
2011/03/18	R209 2011/05/05	8.55	Put	Bond Future	4,767.0000	4,656.0000	(2.329)	0	0	0
2011/03/18	R209 2011/05/05	8.45	Call	Bond Future	248.0000	254.0000	2.419	0	0	0
2011/03/18	R209 2011/05/05	8.45	Put	Bond Future	5,492.0000	5,377.0000	(2.094)	0	0	0
2011/03/18	R209 2011/08/04			Bond Future	9.1880	9.1710	(0.185)	0.0000	0.0000	0
2011/03/18	R209 2011/08/04	8.50	Call	Bond Future	1,070.0000	1,094.0000	2.243	0	0	0
2011/03/18	R209 2011/08/04	8.50	Put	Bond Future	6,485.0000	6,383.0000	(1.573)	0	0	0
2011/03/18	R209 2011/08/04	8.55	Call	Bond Future	1,172.0000	1,198.0000	2.218	0	0	0
2011/03/18	R209 2011/08/04	8.55	Put	Bond Future	6,172.0000	6,071.0000	(1.636)	0	0	0
2011/03/18	R209 2011/08/04	8.45	Call	Bond Future	976.0000	998.0000	2.254	0	0	0
2011/03/18	R209 2011/08/04	8.45	Put	Bond Future	6,810.0000	6,706.0000	(1.527)	0	0	0
2011/03/18	R209 2011/08/04	10.10	Call	Bond Future	7,172.0000	7,267.0000	1.325	0	0	0
2011/03/18	R209 2011/08/04	10.10	Put	Bond Future	896.0000	864.0000	(3.571)	0	0	0
2011/03/18	R209 2011/11/03			Bond Future	9.2680	9.2510	(0.183)	0.0000	0.0000	1,033
2011/03/18	R209 2011/11/03	8.75	Call	Bond Future	2,212.0000	2,250.0000	1.718	0	0	0
2011/03/18	R209 2011/11/03	8.75	Put	Bond Future	6,170.0000	6,083.0000	(1.410)	0	0	0
2011/03/18	R209 2011/11/03	8.80	Call	Bond Future	2,350.0000	2,390.0000	1.702	0	0	0
2011/03/18	R209 2011/11/03	8.80	Put	Bond Future	5,910.0000	5,826.0000	(1.421)	0	0	0
2011/03/18	R209 2011/11/03	8.70	Call	Bond Future	2,081.0000	2,118.0000	1.778	0	0	0
2011/03/18	R209 2011/11/03	8.70	Put	Bond Future	6,440.0000	6,352.0000	(1.366)	0	0	0
2011/03/18	R209 2012/02/02			Bond Future	9.3480	9.3310	(0.182)	0.0000	0.0000	0
2011/03/18	R209 2012/02/02	9.00	Call	Bond Future	3,407.0000	3,454.0000	1.380	0	0	0
2011/03/18	R209 2012/02/02	9.00	Put	Bond Future	5,990.0000	5,914.0000	(1.269)	0	0	0
2011/03/18	R209 2012/02/02	9.05	Call	Bond Future	3,565.0000	3,615.0000	1.403	0	0	0
2011/03/18	R209 2012/02/02	9.05	Put	Bond Future	5,767.0000	5,694.0000	(1.266)	0	0	0
2011/03/18	R209 2012/02/02	8.95	Call	Bond Future	3,252.0000	3,298.0000	1.415	0	0	0
2011/03/18	R209 2012/02/02	8.95	Put	Bond Future	6,218.0000	6,141.0000	(1.238)	0	0	0
2011/03/18	R211 2011/05/05			Bond Future	1.6140	1.6150	0.062	0.0000	0.0000	539
2011/03/18	R211 2011/05/05	2.14	Call	Bond Future	2,898.0000	2,892.0000	(0.207)	0	0	0
2011/03/18	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R211 2011/05/05	2.19	Call	Bond Future	3,168.0000	3,163.0000	(0.158)	0	0	0
2011/03/18	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R211 2011/05/05	2.09	Call	Bond Future	2,626.0000	2,620.0000	(0.228)	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
2011/03/18	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R212 2011/05/05			Bond Future	2.4140	2.4350	0.870	0.0000	0.0000	2,518
2011/03/18	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R212 2011/05/05	2.25	Put	Bond Future	1,583.0000	1,784.0000	12.697	0	0	0
2011/03/18	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R212 2011/05/05	2.30	Put	Bond Future	1,098.0000	1,298.0000	18.215	0	0	0
2011/03/18	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R212 2011/05/05	2.20	Put	Bond Future	2,071.0000	2,272.0000	9.705	0	0	0
2011/03/18	R213 2011/05/05			Bond Future	9.1610	9.1450	(0.175)	0.0000	0.0000	0
2011/03/18	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/05/05	8.00	Put	Bond Future	9,734.0000	9,610.0000	(1.274)	0	0	0
2011/03/18	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/05/05	8.05	Put	Bond Future	9,279.0000	9,156.0000	(1.326)	0	0	0
2011/03/18	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/05/05	7.95	Put	Bond Future	10,192.0000	10,069.0000	(1.207)	0	0	0
2011/03/18	R213 2011/08/04			Bond Future	9.2500	9.2330	(0.184)	0.0000	0.0000	0
2011/03/18	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/08/04	8.00	Put	Bond Future	10,371.0000	10,243.0000	(1.234)	0	0	0
2011/03/18	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/08/04	8.05	Put	Bond Future	9,919.0000	9,790.0000	(1.301)	0	0	0
2011/03/18	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/08/04	7.95	Put	Bond Future	10,827.0000	10,699.0000	(1.182)	0	0	0
2011/03/18	R213 2011/11/03			Bond Future	9.3410	9.3240	(0.182)	0.0000	0.0000	0
2011/03/18	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/11/03	8.75	Put	Bond Future	4,590.0000	4,464.0000	(2.745)	0	0	0
2011/03/18	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/11/03	8.80	Put	Bond Future	4,187.0000	4,060.0000	(3.033)	0	0	0
2011/03/18	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2011/11/03	8.70	Put	Bond Future	4,997.0000	4,870.0000	(2.542)	0	0	0
2011/03/18	R213 2012/02/02			Bond Future	9.4340	9.4160	(0.191)	0.0000	0.0000	0
2011/03/18	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2012/02/02	9.00	Put	Bond Future	3,276.0000	3,145.0000	(3.999)	0	0	0
2011/03/18	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
2011/03/18	R213 2012/02/02	9.05	Put	Bond Future	2,889.0000	2,757.0000	(4.569)	0	0	0
2011/03/18	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/18	R213 2012/02/02	8.95	Put	Bond Future	3,667.0000	3,535.0000	(3.600)	0	0	0
2011/03/18	TRT1 2011/05/05			Index Future	335.7750	336.1860	0.122	0.0000	0.0000	100
2011/03/18	TRT1 2011/08/04			Index Future	340.3960	340.8130	0.123	0.0000	0.0000	0
<b>Total</b>										<b>182712.00</b>