



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/03/2011

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

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2011/03/22	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	AL7T 2011/05/05			Index Future	367.4420	367.3250	(0.032)	0.0000	0.0000	30
2011/03/22	AL7T 2011/08/04			Index Future	372.6820	372.5680	(0.031)	0.0000	0.0000	0
2011/03/22	ALBI 2011/05/05			Index Future	339.0910	338.9840	(0.032)	0.0000	0.0000	1,059
2011/03/22	ALBI 2011/08/04			Index Future	343.9270	343.8220	(0.031)	0.0000	0.0000	0
2011/03/22	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/22	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	CRD1 2011/05/05			Index Future	154.1520	154.5320	0.247	0.0000	0.0000	2
2011/03/22	CRD1 2011/08/04			Index Future	156.2740	156.6590	0.246	0.0000	0.0000	0
2011/03/22	CS09 2011/03/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/22	GOVI 2011/05/05			GOVI	340.3620	341.4540	0.321	0.0000	0.0000	209
2011/03/22	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/05/05	349.00	Put	GOVI	86,380.0000	75,460.0000	(12.642)	0	0	0
2011/03/22	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/05/05	349.01	Put	GOVI	86,480.0000	75,560.0000	(12.627)	0	0	0
2011/03/22	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/05/05	348.99	Put	GOVI	86,280.0000	75,360.0000	(12.656)	0	0	0
2011/03/22	GOVI 2011/08/04			GOVI	345.2160	346.3270	0.322	0.0000	0.0000	0
2011/03/22	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/08/04	348.00	Put	GOVI	27,840.0000	16,730.0000	(39.907)	0	0	0
2011/03/22	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/08/04	348.01	Put	GOVI	27,940.0000	16,830.0000	(39.764)	0	0	0
2011/03/22	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/22	GOVI 2011/08/04	347.99	Put	GOVI	27,740.0000	16,630.0000	(40.050)	0	0	0

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2011/03/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/22	IGOV 2011/05/05			Index Future	150.3210	150.2740	(0.031)	0.0000	0.0000	61
2011/03/22	IGOV 2011/08/04			Index Future	152.4650	152.4190	(0.030)	0.0000	0.0000	0
2011/03/22	ILBI 2011/05/05			Index Future	406.6640	406.4320	(0.057)	0.0000	0.0000	336
2011/03/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/22	JBAF 2011/04/20			Jibar Tradeable Future	5.6200	5.6100	(0.178)	0.0000	0.0000	2,001
2011/03/22	JBAF 2011/05/18			Jibar Tradeable Future	5.6400	5.6400	0.000	0.0000	0.0000	3,001
2011/03/22	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6500	0.000	0.0000	0.0000	3,890
2011/03/22	JBAF 2011/07/20			Jibar Tradeable Future	5.7100	5.7100	0.000	0.0000	0.0000	2,000
2011/03/22	JBAF 2011/08/17			Jibar Tradeable Future	5.8000	5.8000	0.000	0.0000	0.0000	0
2011/03/22	JBAF 2011/09/21			Jibar Tradeable Future	5.8700	5.8900	0.341	0.0000	0.0000	14,390
2011/03/22	JBAF 2011/12/21			Jibar Tradeable Future	6.4400	6.3800	(0.932)	0.0000	0.0000	5,390
2011/03/22	JBAF 2012/03/20			Jibar Tradeable Future	7.0100	6.9200	(1.284)	0.0000	0.0000	1,090
2011/03/22	JBAF 2012/06/20			Jibar Tradeable Future	7.5100	7.4200	(1.198)	0.0000	0.0000	2,890
2011/03/22	JBAF 2012/09/19			Jibar Tradeable Future	7.9200	7.8200	(1.263)	0.0000	0.0000	44,710
2011/03/22	JBAF 2012/12/19			Jibar Tradeable Future	8.3000	8.1900	(1.325)	0.0000	0.0000	513
2011/03/22	JBAF 2013/03/20			Jibar Tradeable Future	8.5800	8.5200	(0.699)	0.0000	0.0000	0
2011/03/22	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/22	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/22	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/22	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/22	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/22	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/22	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/22	OTH1 2011/05/05			Index Future	331.8700	331.7650	(0.032)	0.0000	0.0000	3
2011/03/22	OTH1 2011/08/04			Index Future	336.6030	336.5010	(0.030)	0.0000	0.0000	0
2011/03/22	R157 2011/05/05			Bond Future	7.9490	7.8950	(0.679)	0.0000	0.0000	2,405
2011/03/22	R157 2011/05/05	7.75	Call	Bond Future	447.0000	495.0000	10.738	0	0	0
2011/03/22	R157 2011/05/05	7.75	Put	Bond Future	1,259.0000	1,088.0000	(13.582)	0	0	0
2011/03/22	R157 2011/05/05	7.80	Call	Bond Future	522.0000	577.0000	10.536	0	0	0
2011/03/22	R157 2011/05/05	7.80	Put	Bond Future	1,130.0000	965.0000	(14.602)	0	0	0
2011/03/22	R157 2011/05/05	7.70	Call	Bond Future	379.0000	420.0000	10.818	0	0	0
2011/03/22	R157 2011/05/05	7.70	Put	Bond Future	1,396.0000	1,218.0000	(12.751)	0	0	0
2011/03/22	R157 2011/05/05	7.65	Call	Bond Future	320.0000	354.0000	10.625	0	0	0
2011/03/22	R157 2011/05/05	7.65	Put	Bond Future	1,543.0000	1,357.0000	(12.054)	0	0	0
2011/03/22	R157 2011/08/04			Bond Future	8.1160	8.0580	(0.715)	0.0000	0.0000	0
2011/03/22	R157 2011/08/04	7.50	Call	Bond Future	477.0000	517.0000	8.386	0	0	0
2011/03/22	R157 2011/08/04	7.50	Put	Bond Future	2,859.0000	2,678.0000	(6.331)	0	0	0
2011/03/22	R157 2011/08/04	7.55	Call	Bond Future	528.0000	572.0000	8.333	0	0	0

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2011/03/22	R157 2011/08/04	7.55	Put	Bond Future	2,715.0000	2,537.0000	(6.556)	0	0	0
2011/03/22	R157 2011/08/04	7.45	Call	Bond Future	430.0000	467.0000	8.605	0	0	0
2011/03/22	R157 2011/08/04	7.45	Put	Bond Future	3,008.0000	2,824.0000	(6.117)	0	0	0
2011/03/22	R157 2011/11/03			Bond Future	8.3040	8.2410	(0.759)	0.0000	0.0000	3,694
2011/03/22	R157 2011/11/03	8.25	Call	Bond Future	1,693.0000	1,791.0000	5.789	0	0	0
2011/03/22	R157 2011/11/03	8.25	Put	Bond Future	1,886.0000	1,759.0000	(6.734)	0	0	0
2011/03/22	R157 2011/11/03	8.30	Call	Bond Future	1,786.0000	1,887.0000	5.655	0	0	0
2011/03/22	R157 2011/11/03	8.30	Put	Bond Future	1,800.0000	1,676.0000	(6.889)	0	0	0
2011/03/22	R157 2011/11/03	8.20	Call	Bond Future	1,604.0000	1,698.0000	5.860	0	0	0
2011/03/22	R157 2011/11/03	8.20	Put	Bond Future	1,977.0000	1,845.0000	(6.677)	0	0	0
2011/03/22	R157 2012/02/02			Bond Future	8.5130	8.4450	(0.799)	0.0000	0.0000	0
2011/03/22	R157 2012/02/02	8.50	Call	Bond Future	2,121.0000	2,224.0000	4.856	0	0	0
2011/03/22	R157 2012/02/02	8.50	Put	Bond Future	2,164.0000	2,040.0000	(5.730)	0	0	0
2011/03/22	R157 2012/02/02	8.55	Call	Bond Future	2,210.0000	2,316.0000	4.796	0	0	0
2011/03/22	R157 2012/02/02	8.55	Put	Bond Future	2,087.0000	1,966.0000	(5.798)	0	0	0
2011/03/22	R157 2012/02/02	8.45	Call	Bond Future	2,034.0000	2,135.0000	4.966	0	0	0
2011/03/22	R157 2012/02/02	8.45	Put	Bond Future	2,244.0000	2,118.0000	(5.615)	0	0	0
2011/03/22	R186 2011/05/05			Bond Future	9.0130	8.9760	(0.411)	0.0000	0.0000	28,849
2011/03/22	R186 2011/05/05	8.75	Call	Bond Future	1,075.0000	1,108.0000	3.070	0	0	0
2011/03/22	R186 2011/05/05	8.75	Put	Bond Future	3,491.0000	3,189.0000	(8.651)	0	0	0
2011/03/22	R186 2011/05/05	8.80	Call	Bond Future	1,232.0000	1,274.0000	3.409	0	0	0
2011/03/22	R186 2011/05/05	8.80	Put	Bond Future	3,183.0000	2,889.0000	(9.237)	0	0	0
2011/03/22	R186 2011/05/05	8.70	Call	Bond Future	933.0000	958.0000	2.680	0	0	0
2011/03/22	R186 2011/05/05	8.70	Put	Bond Future	3,817.0000	3,506.0000	(8.148)	0	0	0
2011/03/22	R186 2011/05/05	8.00	Put	Bond Future	9,800.0000	9,459.0000	(3.480)	0	0	0
2011/03/22	R186 2011/05/05	8.00	Call	Bond Future	62.0000	57.0000	(8.065)	0	0	5,500
2011/03/22	R186 2011/08/04			Bond Future	9.1160	9.0780	(0.417)	0.0000	0.0000	0
2011/03/22	R186 2011/08/04	8.25	Call	Bond Future	881.0000	913.0000	3.632	0	0	0
2011/03/22	R186 2011/08/04	8.25	Put	Bond Future	8,957.0000	8,652.0000	(3.405)	0	0	0
2011/03/22	R186 2011/08/04	8.30	Call	Bond Future	973.0000	1,008.0000	3.597	0	0	0
2011/03/22	R186 2011/08/04	8.30	Put	Bond Future	8,560.0000	8,258.0000	(3.528)	0	0	0
2011/03/22	R186 2011/08/04	8.20	Call	Bond Future	796.0000	824.0000	3.518	0	0	0
2011/03/22	R186 2011/08/04	8.20	Put	Bond Future	9,364.0000	9,055.0000	(3.300)	0	0	0
2011/03/22	R186 2011/11/03			Bond Future	9.2190	9.1800	(0.423)	0.0000	0.0000	12,982

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2011/03/22	R186 2011/11/03	9.00	Call	Bond Future	3,702.0000	3,818.0000	3.133	0	0	0
2011/03/22	R186 2011/11/03	9.00	Put	Bond Future	5,627.0000	5,404.0000	(3.963)	0	0	0
2011/03/22	R186 2011/11/03	9.05	Call	Bond Future	3,899.0000	4,020.0000	3.103	0	0	0
2011/03/22	R186 2011/11/03	9.05	Put	Bond Future	5,380.0000	5,162.0000	(4.052)	0	0	0
2011/03/22	R186 2011/11/03	8.95	Call	Bond Future	3,510.0000	3,621.0000	3.162	0	0	0
2011/03/22	R186 2011/11/03	8.95	Put	Bond Future	5,882.0000	5,653.0000	(3.893)	0	0	0
2011/03/22	R186 2012/02/02			Bond Future	9.3230	9.2830	(0.429)	0.0000	0.0000	0
2011/03/22	R186 2012/02/02	9.00	Call	Bond Future	3,998.0000	4,118.0000	3.002	0	0	0
2011/03/22	R186 2012/02/02	9.00	Put	Bond Future	6,796.0000	6,575.0000	(3.252)	0	0	0
2011/03/22	R186 2012/02/02	9.05	Call	Bond Future	4,187.0000	4,311.0000	2.962	0	0	0
2011/03/22	R186 2012/02/02	9.05	Put	Bond Future	6,545.0000	6,328.0000	(3.316)	0	0	0
2011/03/22	R186 2012/02/02	8.95	Call	Bond Future	3,815.0000	3,929.0000	2.988	0	0	0
2011/03/22	R186 2012/02/02	8.95	Put	Bond Future	7,055.0000	6,828.0000	(3.218)	0	0	0
2011/03/22	R201 2011/05/05			Bond Future	7.5070	7.4380	(0.919)	0.0000	0.0000	484
2011/03/22	R201 2011/05/05	7.75	Call	Bond Future	1,088.0000	1,223.0000	12.408	0	0	0
2011/03/22	R201 2011/05/05	7.75	Put	Bond Future	316.0000	231.0000	(26.899)	0	0	0
2011/03/22	R201 2011/05/05	7.80	Call	Bond Future	1,200.0000	1,345.0000	12.083	0	0	0
2011/03/22	R201 2011/05/05	7.80	Put	Bond Future	270.0000	195.0000	(27.778)	0	0	0
2011/03/22	R201 2011/05/05	7.70	Call	Bond Future	980.0000	1,107.0000	12.959	0	0	0
2011/03/22	R201 2011/05/05	7.70	Put	Bond Future	366.0000	273.0000	(25.410)	0	0	0
2011/03/22	R201 2011/08/04			Bond Future	7.6600	7.5840	(0.992)	0.0000	0.0000	0
2011/03/22	R201 2011/08/04	7.25	Call	Bond Future	506.0000	568.0000	12.253	0	0	0
2011/03/22	R201 2011/08/04	7.25	Put	Bond Future	1,735.0000	1,570.0000	(9.510)	0	0	0
2011/03/22	R201 2011/08/04	7.30	Call	Bond Future	557.0000	623.0000	11.849	0	0	0
2011/03/22	R201 2011/08/04	7.30	Put	Bond Future	1,635.0000	1,475.0000	(9.786)	0	0	0
2011/03/22	R201 2011/08/04	7.20	Call	Bond Future	459.0000	516.0000	12.418	0	0	0
2011/03/22	R201 2011/08/04	7.20	Put	Bond Future	1,839.0000	1,670.0000	(9.190)	0	0	0
2011/03/22	R201 2011/11/03			Bond Future	7.8290	7.7460	(1.060)	0.0000	0.0000	0
2011/03/22	R201 2011/11/03	8.00	Call	Bond Future	1,525.0000	1,647.0000	8.000	0	0	0
2011/03/22	R201 2011/11/03	8.00	Put	Bond Future	1,054.0000	946.0000	(10.247)	0	0	0
2011/03/22	R201 2011/11/03	8.05	Call	Bond Future	1,606.0000	1,732.0000	7.846	0	0	0
2011/03/22	R201 2011/11/03	8.05	Put	Bond Future	998.0000	894.0000	(10.421)	0	0	0
2011/03/22	R201 2011/11/03	7.95	Call	Bond Future	1,446.0000	1,564.0000	8.160	0	0	0
2011/03/22	R201 2011/11/03	7.95	Put	Bond Future	1,112.0000	1,001.0000	(9.982)	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
2011/03/22	R201 2012/02/02			Bond Future	8.0160	7.9260	(1.123)	0.0000	0.0000	0
2011/03/22	R201 2012/02/02	8.25	Call	Bond Future	1,877.0000	2,000.0000	6.553	0	0	0
2011/03/22	R201 2012/02/02	8.25	Put	Bond Future	1,283.0000	1,176.0000	(8.340)	0	0	0
2011/03/22	R201 2012/02/02	8.30	Call	Bond Future	1,952.0000	2,079.0000	6.506	0	0	0
2011/03/22	R201 2012/02/02	8.30	Put	Bond Future	1,231.0000	1,128.0000	(8.367)	0	0	0
2011/03/22	R201 2012/02/02	8.20	Call	Bond Future	1,802.0000	1,923.0000	6.715	0	0	0
2011/03/22	R201 2012/02/02	8.20	Put	Bond Future	1,334.0000	1,226.0000	(8.096)	0	0	0
2011/03/22	R202 2011/05/05			Bond Future	0.2950	0.2950	0.000	0.0000	0.0000	10,489
2011/03/22	R202 2011/05/05	2.05	Call	Bond Future	43,661.0000	43,661.0000	0.000	0	0	0
2011/03/22	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R202 2011/05/05	2.10	Call	Bond Future	44,689.0000	44,689.0000	0.000	0	0	0
2011/03/22	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R202 2011/05/05	2.00	Call	Bond Future	42,622.0000	42,622.0000	0.000	0	0	0
2011/03/22	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R203 2011/05/05			Bond Future	8.5640	8.5110	(0.619)	0.0000	0.0000	516
2011/03/22	R203 2011/05/05	8.25	Call	Bond Future	423.0000	460.0000	8.747	0	0	0
2011/03/22	R203 2011/05/05	8.25	Put	Bond Future	1,937.0000	1,720.0000	(11.203)	0	0	0
2011/03/22	R203 2011/05/05	8.30	Call	Bond Future	495.0000	539.0000	8.889	0	0	0
2011/03/22	R203 2011/05/05	8.30	Put	Bond Future	1,766.0000	1,556.0000	(11.891)	0	0	0
2011/03/22	R203 2011/05/05	8.20	Call	Bond Future	359.0000	390.0000	8.635	0	0	0
2011/03/22	R203 2011/05/05	8.20	Put	Bond Future	2,117.0000	1,894.0000	(10.534)	0	0	0
2011/03/22	R203 2011/08/04			Bond Future	8.7100	8.6540	(0.643)	0.0000	0.0000	0
2011/03/22	R203 2011/08/04	8.00	Call	Bond Future	543.0000	584.0000	7.551	0	0	0
2011/03/22	R203 2011/08/04	8.00	Put	Bond Future	3,873.0000	3,657.0000	(5.577)	0	0	0
2011/03/22	R203 2011/08/04	8.05	Call	Bond Future	600.0000	645.0000	7.500	0	0	0
2011/03/22	R203 2011/08/04	8.05	Put	Bond Future	3,691.0000	3,478.0000	(5.771)	0	0	0
2011/03/22	R203 2011/08/04	7.95	Call	Bond Future	488.0000	526.0000	7.787	0	0	0
2011/03/22	R203 2011/08/04	7.95	Put	Bond Future	4,058.0000	3,838.0000	(5.421)	0	0	0
2011/03/22	R203 2011/11/03			Bond Future	8.8670	8.8080	(0.665)	0.0000	0.0000	1,416
2011/03/22	R203 2011/11/03	8.50	Call	Bond Future	1,521.0000	1,608.0000	5.720	0	0	0
2011/03/22	R203 2011/11/03	8.50	Put	Bond Future	3,158.0000	2,984.0000	(5.510)	0	0	0
2011/03/22	R203 2011/11/03	8.55	Call	Bond Future	1,614.0000	1,704.0000	5.576	0	0	0
2011/03/22	R203 2011/11/03	8.55	Put	Bond Future	3,026.0000	2,855.0000	(5.651)	0	0	0

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2011/03/22	R203 2011/11/03	8.45	Call	Bond Future	1,432.0000	1,515.0000	5.796	0	0	0
2011/03/22	R203 2011/11/03	8.45	Put	Bond Future	3,295.0000	3,117.0000	(5.402)	0	0	0
2011/03/22	R203 2012/02/02			Bond Future	9.0350	8.9730	(0.686)	0.0000	0.0000	0
2011/03/22	R203 2012/02/02	8.75	Call	Bond Future	2,120.0000	2,221.0000	4.764	0	0	0
2011/03/22	R203 2012/02/02	8.75	Put	Bond Future	3,335.0000	3,174.0000	(4.828)	0	0	0
2011/03/22	R203 2012/02/02	8.80	Call	Bond Future	2,218.0000	2,323.0000	4.734	0	0	0
2011/03/22	R203 2012/02/02	8.80	Put	Bond Future	3,219.0000	3,061.0000	(4.908)	0	0	0
2011/03/22	R203 2012/02/02	8.70	Call	Bond Future	2,024.0000	2,122.0000	4.842	0	0	0
2011/03/22	R203 2012/02/02	8.70	Put	Bond Future	3,454.0000	3,290.0000	(4.748)	0	0	0
2011/03/22	R204 2011/05/05			Bond Future	8.7430	8.6900	(0.606)	0.0000	0.0000	100
2011/03/22	R204 2011/05/05	8.50	Call	Bond Future	603.0000	656.0000	8.789	0	0	0
2011/03/22	R204 2011/05/05	8.50	Put	Bond Future	1,911.0000	1,680.0000	(12.088)	0	0	0
2011/03/22	R204 2011/05/05	8.55	Call	Bond Future	696.0000	758.0000	8.908	0	0	0
2011/03/22	R204 2011/05/05	8.55	Put	Bond Future	1,733.0000	1,512.0000	(12.752)	0	0	0
2011/03/22	R204 2011/05/05	8.45	Call	Bond Future	519.0000	564.0000	8.671	0	0	0
2011/03/22	R204 2011/05/05	8.45	Put	Bond Future	2,099.0000	1,860.0000	(11.386)	0	0	0
2011/03/22	R204 2011/08/04			Bond Future	8.8810	8.8250	(0.631)	0.0000	0.0000	0
2011/03/22	R204 2011/08/04	8.00	Call	Bond Future	467.0000	502.0000	7.495	0	0	0
2011/03/22	R204 2011/08/04	8.00	Put	Bond Future	5,157.0000	4,902.0000	(4.945)	0	0	0
2011/03/22	R204 2011/08/04	8.05	Call	Bond Future	517.0000	556.0000	7.544	0	0	0
2011/03/22	R204 2011/08/04	8.05	Put	Bond Future	4,933.0000	4,683.0000	(5.068)	0	0	0
2011/03/22	R204 2011/08/04	7.95	Call	Bond Future	420.0000	452.0000	7.619	0	0	0
2011/03/22	R204 2011/08/04	7.95	Put	Bond Future	5,385.0000	5,127.0000	(4.791)	0	0	0
2011/03/22	R204 2011/11/03			Bond Future	9.0240	8.9660	(0.643)	0.0000	0.0000	1,876
2011/03/22	R204 2011/11/03	8.75	Call	Bond Future	1,982.0000	2,087.0000	5.298	0	0	0
2011/03/22	R204 2011/11/03	8.75	Put	Bond Future	3,364.0000	3,178.0000	(5.529)	0	0	0
2011/03/22	R204 2011/11/03	8.80	Call	Bond Future	2,093.0000	2,202.0000	5.208	0	0	0
2011/03/22	R204 2011/11/03	8.80	Put	Bond Future	3,221.0000	3,039.0000	(5.650)	0	0	0
2011/03/22	R204 2011/11/03	8.70	Call	Bond Future	1,875.0000	1,975.0000	5.333	0	0	0
2011/03/22	R204 2011/11/03	8.70	Put	Bond Future	3,511.0000	3,321.0000	(5.412)	0	0	0
2011/03/22	R204 2012/02/02			Bond Future	9.1720	9.1110	(0.665)	0.0000	0.0000	0
2011/03/22	R204 2012/02/02	9.00	Call	Bond Future	2,639.0000	2,762.0000	4.661	0	0	0
2011/03/22	R204 2012/02/02	9.00	Put	Bond Future	3,474.0000	3,302.0000	(4.951)	0	0	0
2011/03/22	R204 2012/02/02	9.05	Call	Bond Future	2,757.0000	2,883.0000	4.570	0	0	0

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2011/03/22	R204 2012/02/02	9.05	Put	Bond Future	3,348.0000	3,179.0000	(5.048)	0	0	0
2011/03/22	R204 2012/02/02	8.95	Call	Bond Future	2,525.0000	2,644.0000	4.713	0	0	0
2011/03/22	R204 2012/02/02	8.95	Put	Bond Future	3,605.0000	3,429.0000	(4.882)	0	0	0
2011/03/22	R206 2011/05/05			Bond Future	7.1630	7.1090	(0.754)	0.0000	0.0000	0
2011/03/22	R206 2011/05/05	7.50	Call	Bond Future	974.0000	1,061.0000	8.932	0	0	0
2011/03/22	R206 2011/05/05	7.50	Put	Bond Future	164.0000	120.0000	(26.829)	0	0	0
2011/03/22	R206 2011/05/05	7.55	Call	Bond Future	1,067.0000	1,160.0000	8.716	0	0	0
2011/03/22	R206 2011/05/05	7.55	Put	Bond Future	137.0000	100.0000	(27.007)	0	0	0
2011/03/22	R206 2011/05/05	7.45	Call	Bond Future	883.0000	965.0000	9.287	0	0	0
2011/03/22	R206 2011/05/05	7.45	Put	Bond Future	193.0000	144.0000	(25.389)	0	0	0
2011/03/22	R206 2011/08/04			Bond Future	7.3280	7.2670	(0.832)	0.0000	0.0000	0
2011/03/22	R206 2011/08/04	7.00	Call	Bond Future	420.0000	459.0000	9.286	0	0	0
2011/03/22	R206 2011/08/04	7.00	Put	Bond Future	1,143.0000	1,048.0000	(8.311)	0	0	0
2011/03/22	R206 2011/08/04	7.05	Call	Bond Future	464.0000	505.0000	8.836	0	0	0
2011/03/22	R206 2011/08/04	7.05	Put	Bond Future	1,077.0000	984.0000	(8.635)	0	0	0
2011/03/22	R206 2011/08/04	6.95	Call	Bond Future	382.0000	418.0000	9.424	0	0	0
2011/03/22	R206 2011/08/04	6.95	Put	Bond Future	1,216.0000	1,118.0000	(8.059)	0	0	0
2011/03/22	R206 2011/11/03			Bond Future	7.5110	7.4420	(0.919)	0.0000	0.0000	0
2011/03/22	R206 2011/11/03	7.75	Call	Bond Future	1,159.0000	1,234.0000	6.471	0	0	0
2011/03/22	R206 2011/11/03	7.75	Put	Bond Future	687.0000	625.0000	(9.025)	0	0	0
2011/03/22	R206 2011/11/03	7.80	Call	Bond Future	1,220.0000	1,297.0000	6.311	0	0	0
2011/03/22	R206 2011/11/03	7.80	Put	Bond Future	649.0000	589.0000	(9.245)	0	0	0
2011/03/22	R206 2011/11/03	7.70	Call	Bond Future	1,100.0000	1,172.0000	6.545	0	0	0
2011/03/22	R206 2011/11/03	7.70	Put	Bond Future	726.0000	661.0000	(8.953)	0	0	0
2011/03/22	R206 2012/02/02			Bond Future	7.7270	7.6500	(0.997)	0.0000	0.0000	0
2011/03/22	R206 2012/02/02	8.00	Call	Bond Future	1,301.0000	1,375.0000	5.688	0	0	0
2011/03/22	R206 2012/02/02	8.00	Put	Bond Future	821.0000	759.0000	(7.552)	0	0	0
2011/03/22	R206 2012/02/02	8.05	Call	Bond Future	1,355.0000	1,430.0000	5.535	0	0	0
2011/03/22	R206 2012/02/02	8.05	Put	Bond Future	787.0000	726.0000	(7.751)	0	0	0
2011/03/22	R206 2012/02/02	7.95	Call	Bond Future	1,249.0000	1,321.0000	5.765	0	0	0
2011/03/22	R206 2012/02/02	7.95	Put	Bond Future	857.0000	793.0000	(7.468)	0	0	0
2011/03/22	R207 2011/05/05			Bond Future	8.8290	8.7660	(0.714)	0.0000	0.0000	1,020
2011/03/22	R207 2011/05/05	8.50	Call	Bond Future	525.0000	584.0000	11.238	0	0	0

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2011/03/22	R207 2011/05/05	8.50	Put	Bond Future	2,396.0000	2,100.0000	(12.354)	0	0	0
2011/03/22	R207 2011/05/05	8.55	Call	Bond Future	609.0000	678.0000	11.330	0	0	0
2011/03/22	R207 2011/05/05	8.55	Put	Bond Future	2,192.0000	1,907.0000	(13.002)	0	0	0
2011/03/22	R207 2011/05/05	8.45	Call	Bond Future	450.0000	500.0000	11.111	0	0	0
2011/03/22	R207 2011/05/05	8.45	Put	Bond Future	2,609.0000	2,305.0000	(11.652)	0	0	0
2011/03/22	R207 2011/08/04			Bond Future	8.9580	8.8920	(0.737)	0.0000	0.0000	0
2011/03/22	R207 2011/08/04	8.25	Call	Bond Future	741.0000	807.0000	8.907	0	0	0
2011/03/22	R207 2011/08/04	8.25	Put	Bond Future	4,710.0000	4,415.0000	(6.263)	0	0	0
2011/03/22	R207 2011/08/04	8.30	Call	Bond Future	811.0000	883.0000	8.878	0	0	0
2011/03/22	R207 2011/08/04	8.30	Put	Bond Future	4,493.0000	4,204.0000	(6.432)	0	0	0
2011/03/22	R207 2011/08/04	8.20	Call	Bond Future	676.0000	737.0000	9.024	0	0	0
2011/03/22	R207 2011/08/04	8.20	Put	Bond Future	4,934.0000	4,634.0000	(6.080)	0	0	0
2011/03/22	R207 2011/11/03			Bond Future	9.0850	9.0170	(0.748)	0.0000	0.0000	600
2011/03/22	R207 2011/11/03	8.75	Call	Bond Future	1,951.0000	2,080.0000	6.612	0	0	0
2011/03/22	R207 2011/11/03	8.75	Put	Bond Future	3,751.0000	3,518.0000	(6.212)	0	0	0
2011/03/22	R207 2011/11/03	8.80	Call	Bond Future	2,063.0000	2,198.0000	6.544	0	0	0
2011/03/22	R207 2011/11/03	8.80	Put	Bond Future	3,591.0000	3,365.0000	(6.294)	0	0	0
2011/03/22	R207 2011/11/03	8.70	Call	Bond Future	1,843.0000	1,967.0000	6.728	0	0	0
2011/03/22	R207 2011/11/03	8.70	Put	Bond Future	3,915.0000	3,678.0000	(6.054)	0	0	0
2011/03/22	R207 2012/02/02			Bond Future	9.2190	9.1480	(0.770)	0.0000	0.0000	0
2011/03/22	R207 2012/02/02	9.00	Call	Bond Future	2,665.0000	2,817.0000	5.704	0	0	0
2011/03/22	R207 2012/02/02	9.00	Put	Bond Future	3,802.0000	3,588.0000	(5.629)	0	0	0
2011/03/22	R207 2012/02/02	9.05	Call	Bond Future	2,786.0000	2,943.0000	5.635	0	0	0
2011/03/22	R207 2012/02/02	9.05	Put	Bond Future	3,662.0000	3,452.0000	(5.735)	0	0	0
2011/03/22	R207 2012/02/02	8.95	Call	Bond Future	2,547.0000	2,695.0000	5.811	0	0	0
2011/03/22	R207 2012/02/02	8.95	Put	Bond Future	3,947.0000	3,728.0000	(5.549)	0	0	0
2011/03/22	R208 2011/05/05			Bond Future	8.8620	8.8090	(0.598)	0.0000	0.0000	190
2011/03/22	R208 2011/05/05	8.50	Call	Bond Future	512.0000	552.0000	7.813	0	0	0
2011/03/22	R208 2011/05/05	8.50	Put	Bond Future	2,685.0000	2,411.0000	(10.205)	0	0	0
2011/03/22	R208 2011/05/05	8.55	Call	Bond Future	595.0000	642.0000	7.899	0	0	0
2011/03/22	R208 2011/05/05	8.55	Put	Bond Future	2,464.0000	2,197.0000	(10.836)	0	0	0
2011/03/22	R208 2011/05/05	8.45	Call	Bond Future	438.0000	471.0000	7.534	0	0	0
2011/03/22	R208 2011/05/05	8.45	Put	Bond Future	2,917.0000	2,636.0000	(9.633)	0	0	0
2011/03/22	R208 2011/08/04			Bond Future	8.9760	8.9220	(0.602)	0.0000	0.0000	120

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2011/03/22	R208 2011/08/04	8.25	Call	Bond Future	732.0000	782.0000	6.831	0	0	0
2011/03/22	R208 2011/08/04	8.25	Put	Bond Future	5,053.0000	4,791.0000	(5.185)	0	0	0
2011/03/22	R208 2011/08/04	8.30	Call	Bond Future	804.0000	858.0000	6.716	0	0	0
2011/03/22	R208 2011/08/04	8.30	Put	Bond Future	4,819.0000	4,561.0000	(5.354)	0	0	0
2011/03/22	R208 2011/08/04	8.20	Call	Bond Future	666.0000	712.0000	6.907	0	0	0
2011/03/22	R208 2011/08/04	8.20	Put	Bond Future	5,295.0000	5,029.0000	(5.024)	0	0	0
2011/03/22	R208 2011/11/03			Bond Future	9.0940	9.0370	(0.627)	0.0000	0.0000	5,604
2011/03/22	R208 2011/11/03	8.75	Call	Bond Future	2,053.0000	2,163.0000	5.358	0	0	0
2011/03/22	R208 2011/11/03	8.75	Put	Bond Future	4,017.0000	3,806.0000	(5.253)	0	0	0
2011/03/22	R208 2011/11/03	8.80	Call	Bond Future	2,171.0000	2,285.0000	5.251	0	0	0
2011/03/22	R208 2011/11/03	8.80	Put	Bond Future	3,846.0000	3,639.0000	(5.382)	0	0	0
2011/03/22	R208 2011/11/03	8.70	Call	Bond Future	1,939.0000	2,044.0000	5.415	0	0	0
2011/03/22	R208 2011/11/03	8.70	Put	Bond Future	4,194.0000	3,977.0000	(5.174)	0	0	0
2011/03/22	R208 2012/02/02			Bond Future	9.2130	9.1550	(0.630)	0.0000	0.0000	0
2011/03/22	R208 2012/02/02	9.00	Call	Bond Future	2,931.0000	3,060.0000	4.401	0	0	0
2011/03/22	R208 2012/02/02	9.00	Put	Bond Future	4,111.0000	3,921.0000	(4.622)	0	0	0
2011/03/22	R208 2012/02/02	9.05	Call	Bond Future	3,061.0000	3,194.0000	4.345	0	0	0
2011/03/22	R208 2012/02/02	9.05	Put	Bond Future	3,962.0000	3,776.0000	(4.695)	0	0	0
2011/03/22	R208 2012/02/02	8.95	Call	Bond Future	2,803.0000	2,929.0000	4.495	0	0	0
2011/03/22	R208 2012/02/02	8.95	Put	Bond Future	4,263.0000	4,069.0000	(4.551)	0	0	0
2011/03/22	R209 2011/05/05			Bond Future	9.0920	9.0610	(0.341)	0.0000	0.0000	21,100
2011/03/22	R209 2011/05/05	8.50	Call	Bond Future	307.0000	300.0000	(2.280)	0	0	0
2011/03/22	R209 2011/05/05	8.50	Put	Bond Future	5,011.0000	4,769.0000	(4.829)	0	0	0
2011/03/22	R209 2011/05/05	8.55	Call	Bond Future	368.0000	363.0000	(1.359)	0	0	0
2011/03/22	R209 2011/05/05	8.55	Put	Bond Future	4,656.0000	4,416.0000	(5.155)	0	0	0
2011/03/22	R209 2011/05/05	8.45	Call	Bond Future	254.0000	246.0000	(3.150)	0	0	0
2011/03/22	R209 2011/05/05	8.45	Put	Bond Future	5,377.0000	5,135.0000	(4.501)	0	0	0
2011/03/22	R209 2011/08/04			Bond Future	9.1710	9.1400	(0.338)	0.0000	0.0000	0
2011/03/22	R209 2011/08/04	8.50	Call	Bond Future	1,094.0000	1,120.0000	2.377	0	0	0
2011/03/22	R209 2011/08/04	8.50	Put	Bond Future	6,383.0000	6,178.0000	(3.212)	0	0	0
2011/03/22	R209 2011/08/04	8.55	Call	Bond Future	1,198.0000	1,227.0000	2.421	0	0	0
2011/03/22	R209 2011/08/04	8.55	Put	Bond Future	6,071.0000	5,869.0000	(3.327)	0	0	0
2011/03/22	R209 2011/08/04	8.45	Call	Bond Future	998.0000	1,021.0000	2.305	0	0	0
2011/03/22	R209 2011/08/04	8.45	Put	Bond Future	6,706.0000	6,498.0000	(3.102)	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
2011/03/22	R209 2011/08/04	10.10	Call	Bond Future	7,267.0000	7,425.0000	2.174	0	0	0
2011/03/22	R209 2011/08/04	10.10	Put	Bond Future	864.0000	791.0000	(8.449)	0	0	0
2011/03/22	R209 2011/11/03			Bond Future	9.2510	9.2190	(0.346)	0.0000	0.0000	1,033
2011/03/22	R209 2011/11/03	8.75	Call	Bond Future	2,250.0000	2,307.0000	2.533	0	0	0
2011/03/22	R209 2011/11/03	8.75	Put	Bond Future	6,083.0000	5,905.0000	(2.926)	0	0	0
2011/03/22	R209 2011/11/03	8.80	Call	Bond Future	2,390.0000	2,450.0000	2.510	0	0	0
2011/03/22	R209 2011/11/03	8.80	Put	Bond Future	5,826.0000	5,651.0000	(3.004)	0	0	0
2011/03/22	R209 2011/11/03	8.70	Call	Bond Future	2,118.0000	2,171.0000	2.502	0	0	0
2011/03/22	R209 2011/11/03	8.70	Put	Bond Future	6,352.0000	6,170.0000	(2.865)	0	0	0
2011/03/22	R209 2012/02/02			Bond Future	9.3310	9.2980	(0.354)	0.0000	0.0000	0
2011/03/22	R209 2012/02/02	9.00	Call	Bond Future	3,454.0000	3,534.0000	2.316	0	0	0
2011/03/22	R209 2012/02/02	9.00	Put	Bond Future	5,914.0000	5,755.0000	(2.689)	0	0	0
2011/03/22	R209 2012/02/02	9.05	Call	Bond Future	3,615.0000	3,697.0000	2.268	0	0	0
2011/03/22	R209 2012/02/02	9.05	Put	Bond Future	5,694.0000	5,537.0000	(2.757)	0	0	0
2011/03/22	R209 2012/02/02	8.95	Call	Bond Future	3,298.0000	3,375.0000	2.335	0	0	0
2011/03/22	R209 2012/02/02	8.95	Put	Bond Future	6,141.0000	5,979.0000	(2.638)	0	0	0
2011/03/22	R211 2011/05/05			Bond Future	1.6150	1.6150	0.000	0.0000	0.0000	539
2011/03/22	R211 2011/05/05	2.14	Call	Bond Future	2,892.0000	2,892.0000	0.000	0	0	0
2011/03/22	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R211 2011/05/05	2.19	Call	Bond Future	3,163.0000	3,163.0000	0.000	0	0	0
2011/03/22	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R211 2011/05/05	2.09	Call	Bond Future	2,620.0000	2,620.0000	0.000	0	0	0
2011/03/22	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05			Bond Future	2.4350	2.4350	0.000	0.0000	0.0000	2,518
2011/03/22	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05	2.25	Put	Bond Future	1,784.0000	1,784.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05	2.30	Put	Bond Future	1,298.0000	1,298.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R212 2011/05/05	2.20	Put	Bond Future	2,272.0000	2,272.0000	0.000	0	0	0
2011/03/22	R213 2011/05/05			Bond Future	9.1450	9.1090	(0.394)	0.0000	0.0000	0
2011/03/22	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/05/05	8.00	Put	Bond Future	9,610.0000	9,332.0000	(2.893)	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
2011/03/22	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/05/05	8.05	Put	Bond Future	9,156.0000	8,878.0000	(3.036)	0	0	0
2011/03/22	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/05/05	7.95	Put	Bond Future	10,069.0000	9,791.0000	(2.761)	0	0	0
2011/03/22	R213 2011/08/04			Bond Future	9.2330	9.1950	(0.412)	0.0000	0.0000	0
2011/03/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/08/04	8.00	Put	Bond Future	10,243.0000	9,954.0000	(2.821)	0	0	0
2011/03/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/08/04	8.05	Put	Bond Future	9,790.0000	9,501.0000	(2.952)	0	0	0
2011/03/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/08/04	7.95	Put	Bond Future	10,699.0000	10,410.0000	(2.701)	0	0	0
2011/03/22	R213 2011/11/03			Bond Future	9.3240	9.2850	(0.418)	0.0000	0.0000	0
2011/03/22	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/11/03	8.75	Put	Bond Future	4,464.0000	4,172.0000	(6.541)	0	0	0
2011/03/22	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/11/03	8.80	Put	Bond Future	4,060.0000	3,768.0000	(7.192)	0	0	0
2011/03/22	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2011/11/03	8.70	Put	Bond Future	4,870.0000	4,578.0000	(5.996)	0	0	0
2011/03/22	R213 2012/02/02			Bond Future	9.4160	9.3770	(0.414)	0.0000	0.0000	0
2011/03/22	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2012/02/02	9.00	Put	Bond Future	3,145.0000	2,858.0000	(9.126)	0	0	0
2011/03/22	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2012/02/02	9.05	Put	Bond Future	2,757.0000	2,470.0000	(10.410)	0	0	0
2011/03/22	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/22	R213 2012/02/02	8.95	Put	Bond Future	3,535.0000	3,248.0000	(8.119)	0	0	0
2011/03/22	TRT1 2011/05/05			Index Future	336.1860	337.2320	0.311	0.0000	0.0000	100
2011/03/22	TRT1 2011/08/04			Index Future	340.8130	341.8750	0.312	0.0000	0.0000	0

Total

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