



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/03/2011

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
2011/03/09	AL7T 2011/05/05			Index Future	365.7950	366.9810	0.324	0.0000	0.0000	30
2011/03/09	AL7T 2011/08/04			Index Future	371.0020	372.2050	0.324	0.0000	0.0000	0
2011/03/09	ALBI 2011/05/05			Index Future	337.7530	338.8160	0.315	0.0000	0.0000	1,064
2011/03/09	ALBI 2011/08/04			Index Future	342.5610	343.6400	0.315	0.0000	0.0000	0
2011/03/09	CAAB 2011/03/18			Can-Do Future	6.9290	6.8790	(0.722)	0.0000	0.0000	1,000
2011/03/09	CAAB 2011/03/18	6.85	Call	Can-Do Future	109.0000	71.0000	(34.862)	0	0	0
2011/03/09	CAAB 2011/03/18	6.85	Put	Can-Do Future	30.0000	42.0000	40.000	0	0	0
2011/03/09	CAAB 2011/03/18	6.90	Call	Can-Do Future	76.0000	48.0000	(36.842)	0	0	0
2011/03/09	CAAB 2011/03/18	6.90	Put	Can-Do Future	47.0000	69.0000	46.809	0	0	0
2011/03/09	CAAB 2011/03/18	6.80	Call	Can-Do Future	148.0000	105.0000	(29.054)	0	0	0
2011/03/09	CAAB 2011/03/18	6.80	Put	Can-Do Future	19.0000	26.0000	36.842	0	0	0
2011/03/09	CAAC 2011/03/18			Can-Do Future	9.6040	9.5580	(0.479)	0.0000	0.0000	1,000
2011/03/09	CAAC 2011/03/18	9.60	Call	Can-Do Future	84.0000	57.0000	(32.143)	0	0	0
2011/03/09	CAAC 2011/03/18	9.60	Put	Can-Do Future	80.0000	99.0000	23.750	0	0	0
2011/03/09	CAAC 2011/03/18	9.65	Call	Can-Do Future	64.0000	41.0000	(35.938)	0	0	0
2011/03/09	CAAC 2011/03/18	9.65	Put	Can-Do Future	110.0000	133.0000	20.909	0	0	0
2011/03/09	CAAC 2011/03/18	9.55	Call	Can-Do Future	114.0000	78.0000	(31.579)	0	0	0
2011/03/09	CAAC 2011/03/18	9.55	Put	Can-Do Future	60.0000	70.0000	16.667	0	0	0
2011/03/09	CRD1 2011/05/05			Index Future	153.5630	153.9110	0.227	0.0000	0.0000	2
2011/03/09	CRD1 2011/08/04			Index Future	155.6730	156.0260	0.227	0.0000	0.0000	0
2011/03/09	GOVI 2011/05/05			GOVI	339.0070	340.0690	0.313	0.0000	0.0000	209
2011/03/09	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/09	GOVI 2011/05/05	349.00	Put	GOVI	99,930.0000	89,310.0000	(10.627)	0	0	0
2011/03/09	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/09	GOVI 2011/05/05	349.01	Put	GOVI	100,030.0000	89,410.0000	(10.617)	0	0	0
2011/03/09	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/09	GOVI 2011/05/05	348.99	Put	GOVI	99,830.0000	89,210.0000	(10.638)	0	0	0
2011/03/09	GOVI 2011/08/04			GOVI	343.8320	344.9100	0.314	0.0000	0.0000	0
2011/03/09	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/09	GOVI 2011/08/04	348.00	Put	GOVI	41,680.0000	30,900.0000	(25.864)	0	0	0
2011/03/09	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/09	GOVI 2011/08/04	348.01	Put	GOVI	41,780.0000	31,000.0000	(25.802)	0	0	0
2011/03/09	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/09	GOVI 2011/08/04	347.99	Put	GOVI	41,580.0000	30,800.0000	(25.926)	0	0	0
2011/03/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/09	IGOV 2011/05/05			Index Future	150.6480	150.8100	0.108	0.0000	0.0000	60
2011/03/09	IGOV 2011/08/04			Index Future	152.7930	152.9570	0.107	0.0000	0.0000	0
2011/03/09	ILBI 2011/05/05			Index Future	407.3820	407.9340	0.135	0.0000	0.0000	336
2011/03/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/09	JBAF 2011/03/16			Jibar Tradeable Future	5.5700	5.5800	0.180	0.0000	0.0000	6,040
2011/03/09	JBAF 2011/04/20			Jibar Tradeable Future	5.6400	5.6300	(0.177)	0.0000	0.0000	2,000
2011/03/09	JBAF 2011/05/18			Jibar Tradeable Future	5.6900	5.6800	(0.176)	0.0000	0.0000	3,001
2011/03/09	JBAF 2011/06/15			Jibar Tradeable Future	5.7400	5.7000	(0.697)	0.0000	0.0000	3,890
2011/03/09	JBAF 2011/07/20			Jibar Tradeable Future	5.7700	5.7800	0.173	0.0000	0.0000	2,000

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2011/03/09	JBAF 2011/08/17			Jibar Tradeable Future	5.9400	5.8600	(1.347)	0.0000	0.0000	0
2011/03/09	JBAF 2011/09/21			Jibar Tradeable Future	6.0400	5.9500	(1.490)	0.0000	0.0000	14,390
2011/03/09	JBAF 2011/12/21			Jibar Tradeable Future	6.6700	6.6100	(0.900)	0.0000	0.0000	5,390
2011/03/09	JBAF 2012/03/20			Jibar Tradeable Future	7.2200	7.1200	(1.385)	0.0000	0.0000	1,090
2011/03/09	JBAF 2012/06/20			Jibar Tradeable Future	7.6900	7.6000	(1.170)	92.4100	92.4100	2,890
2011/03/09	JBAF 2012/09/19			Jibar Tradeable Future	8.1400	8.0800	(0.737)	0.0000	0.0000	44,510
2011/03/09	JBAF 2012/12/19			Jibar Tradeable Future	8.4600	8.4300	(0.355)	0.0000	0.0000	490
2011/03/09	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/09	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/09	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/09	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/09	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/09	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/09	OTH1 2011/05/05			Index Future	330.6210	331.6950	0.325	0.0000	0.0000	3
2011/03/09	OTH1 2011/08/04			Index Future	335.3270	336.4180	0.325	0.0000	0.0000	0
2011/03/09	R157 2011/05/05			Bond Future	8.0310	7.9380	(1.158)	0.0000	0.0000	2,406

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2011/03/09	R157 2011/05/05	7.75	Call	Bond Future	409.0000	528.0000	29.095	0	0	0
2011/03/09	R157 2011/05/05	7.75	Put	Bond Future	1,554.0000	1,296.0000	(16.602)	0	0	0
2011/03/09	R157 2011/05/05	7.80	Call	Bond Future	475.0000	607.0000	27.789	0	0	0
2011/03/09	R157 2011/05/05	7.80	Put	Bond Future	1,415.0000	1,170.0000	(17.314)	0	0	0
2011/03/09	R157 2011/05/05	7.70	Call	Bond Future	350.0000	456.0000	30.286	0	0	0
2011/03/09	R157 2011/05/05	7.70	Put	Bond Future	1,700.0000	1,429.0000	(15.941)	0	0	0
2011/03/09	R157 2011/05/05	7.65	Call	Bond Future	297.0000	391.0000	31.650	0	0	0
2011/03/09	R157 2011/05/05	7.65	Put	Bond Future	1,853.0000	1,569.0000	(15.326)	0	0	0
2011/03/09	R157 2011/08/04			Bond Future	8.2060	8.1050	(1.231)	0.0000	0.0000	0
2011/03/09	R157 2011/08/04	7.50	Call	Bond Future	433.0000	521.0000	20.323	0	0	0
2011/03/09	R157 2011/08/04	7.50	Put	Bond Future	3,158.0000	2,861.0000	(9.405)	0	0	0
2011/03/09	R157 2011/08/04	7.55	Call	Bond Future	479.0000	574.0000	19.833	0	0	0
2011/03/09	R157 2011/08/04	7.55	Put	Bond Future	3,009.0000	2,719.0000	(9.638)	0	0	0
2011/03/09	R157 2011/08/04	7.45	Call	Bond Future	390.0000	472.0000	21.026	0	0	0
2011/03/09	R157 2011/08/04	7.45	Put	Bond Future	3,311.0000	3,008.0000	(9.151)	0	0	0
2011/03/09	R157 2011/11/03			Bond Future	8.4020	8.2930	(1.297)	0.0000	0.0000	3,694
2011/03/09	R157 2011/11/03	8.25	Call	Bond Future	1,565.0000	1,747.0000	11.629	0	0	0
2011/03/09	R157 2011/11/03	8.25	Put	Bond Future	2,109.0000	1,901.0000	(9.862)	0	0	0
2011/03/09	R157 2011/11/03	8.30	Call	Bond Future	1,652.0000	1,840.0000	11.380	0	0	0
2011/03/09	R157 2011/11/03	8.30	Put	Bond Future	2,016.0000	1,815.0000	(9.970)	0	0	0
2011/03/09	R157 2011/11/03	8.20	Call	Bond Future	1,482.0000	1,658.0000	11.876	0	0	0
2011/03/09	R157 2011/11/03	8.20	Put	Bond Future	2,205.0000	1,992.0000	(9.660)	0	0	0
2011/03/09	R157 2012/02/02			Bond Future	8.6170	8.4980	(1.381)	0.0000	0.0000	0
2011/03/09	R157 2012/02/02	8.50	Call	Bond Future	1,983.0000	2,176.0000	9.733	0	0	0
2011/03/09	R157 2012/02/02	8.50	Put	Bond Future	2,373.0000	2,169.0000	(8.597)	0	0	0
2011/03/09	R157 2012/02/02	8.55	Call	Bond Future	2,068.0000	2,266.0000	9.574	0	0	0
2011/03/09	R157 2012/02/02	8.55	Put	Bond Future	2,291.0000	2,093.0000	(8.643)	0	0	0
2011/03/09	R157 2012/02/02	8.45	Call	Bond Future	1,901.0000	2,089.0000	9.890	0	0	0
2011/03/09	R157 2012/02/02	8.45	Put	Bond Future	2,458.0000	2,249.0000	(8.503)	0	0	0
2011/03/09	R186 2011/05/05			Bond Future	9.0730	9.0240	(0.540)	0.0000	0.0000	28,820
2011/03/09	R186 2011/05/05	8.75	Call	Bond Future	1,084.0000	1,209.0000	11.531	0	0	0
2011/03/09	R186 2011/05/05	8.75	Put	Bond Future	4,040.0000	3,724.0000	(7.822)	0	0	0
2011/03/09	R186 2011/05/05	8.80	Call	Bond Future	1,231.0000	1,368.0000	11.129	0	0	0
2011/03/09	R186 2011/05/05	8.80	Put	Bond Future	3,722.0000	3,418.0000	(8.168)	0	0	0

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2011/03/09	R186 2011/05/05	8.70	Call	Bond Future	949.0000	1,062.0000	11.907	0	0	0
2011/03/09	R186 2011/05/05	8.70	Put	Bond Future	4,373.0000	4,045.0000	(7.501)	0	0	0
2011/03/09	R186 2011/05/05	8.00	Put	Bond Future	10,359.0000	9,931.0000	(4.132)	0	0	0
2011/03/09	R186 2011/05/05	8.00	Call	Bond Future	81.0000	94.0000	16.049	0	0	5,500
2011/03/09	R186 2011/08/04			Bond Future	9.1780	9.1270	(0.556)	0.0000	0.0000	0
2011/03/09	R186 2011/08/04	8.25	Call	Bond Future	860.0000	938.0000	9.070	0	0	0
2011/03/09	R186 2011/08/04	8.25	Put	Bond Future	9,483.0000	9,112.0000	(3.912)	0	0	0
2011/03/09	R186 2011/08/04	8.30	Call	Bond Future	947.0000	1,031.0000	8.870	0	0	0
2011/03/09	R186 2011/08/04	8.30	Put	Bond Future	9,081.0000	8,715.0000	(4.030)	0	0	0
2011/03/09	R186 2011/08/04	8.20	Call	Bond Future	778.0000	850.0000	9.254	0	0	0
2011/03/09	R186 2011/08/04	8.20	Put	Bond Future	9,893.0000	9,516.0000	(3.811)	0	0	0
2011/03/09	R186 2011/11/03			Bond Future	9.2840	9.2310	(0.571)	0.0000	0.0000	12,982
2011/03/09	R186 2011/11/03	9.00	Call	Bond Future	3,549.0000	3,742.0000	5.438	0	0	0
2011/03/09	R186 2011/11/03	9.00	Put	Bond Future	6,036.0000	5,771.0000	(4.390)	0	0	0
2011/03/09	R186 2011/11/03	9.05	Call	Bond Future	3,738.0000	3,939.0000	5.377	0	0	0
2011/03/09	R186 2011/11/03	9.05	Put	Bond Future	5,781.0000	5,524.0000	(4.446)	0	0	0
2011/03/09	R186 2011/11/03	8.95	Call	Bond Future	3,364.0000	3,551.0000	5.559	0	0	0
2011/03/09	R186 2011/11/03	8.95	Put	Bond Future	6,298.0000	6,027.0000	(4.303)	0	0	0
2011/03/09	R186 2012/02/02			Bond Future	9.3890	9.3350	(0.575)	0.0000	0.0000	0
2011/03/09	R186 2012/02/02	9.00	Call	Bond Future	3,836.0000	4,025.0000	4.927	0	0	0
2011/03/09	R186 2012/02/02	9.00	Put	Bond Future	7,193.0000	6,925.0000	(3.726)	0	0	0
2011/03/09	R186 2012/02/02	9.05	Call	Bond Future	4,018.0000	4,213.0000	4.853	0	0	0
2011/03/09	R186 2012/02/02	9.05	Put	Bond Future	6,935.0000	6,673.0000	(3.778)	0	0	0
2011/03/09	R186 2012/02/02	8.95	Call	Bond Future	3,659.0000	3,842.0000	5.001	0	0	0
2011/03/09	R186 2012/02/02	8.95	Put	Bond Future	7,459.0000	7,184.0000	(3.687)	0	0	0
2011/03/09	R201 2011/05/05			Bond Future	7.6670	7.5530	(1.487)	0.0000	0.0000	484
2011/03/09	R201 2011/05/05	7.75	Call	Bond Future	828.0000	1,041.0000	25.725	0	0	0
2011/03/09	R201 2011/05/05	7.75	Put	Bond Future	565.0000	416.0000	(26.372)	0	0	0
2011/03/09	R201 2011/05/05	7.80	Call	Bond Future	920.0000	1,147.0000	24.674	0	0	0
2011/03/09	R201 2011/05/05	7.80	Put	Bond Future	499.0000	364.0000	(27.054)	0	0	0
2011/03/09	R201 2011/05/05	7.70	Call	Bond Future	740.0000	941.0000	27.162	0	0	0
2011/03/09	R201 2011/05/05	7.70	Put	Bond Future	635.0000	474.0000	(25.354)	0	0	0
2011/03/09	R201 2011/08/04			Bond Future	7.8350	7.7100	(1.595)	0.0000	0.0000	0
2011/03/09	R201 2011/08/04	7.25	Call	Bond Future	388.0000	488.0000	25.773	0	0	0

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2011/03/09	R201 2011/08/04	7.25	Put	Bond Future	2,136.0000	1,866.0000	(12.640)	0	0	0
2011/03/09	R201 2011/08/04	7.30	Call	Bond Future	429.0000	536.0000	24.942	0	0	0
2011/03/09	R201 2011/08/04	7.30	Put	Bond Future	2,026.0000	1,763.0000	(12.981)	0	0	0
2011/03/09	R201 2011/08/04	7.20	Call	Bond Future	350.0000	443.0000	26.571	0	0	0
2011/03/09	R201 2011/08/04	7.20	Put	Bond Future	2,249.0000	1,972.0000	(12.317)	0	0	0
2011/03/09	R201 2011/11/03			Bond Future	8.0210	7.8850	(1.696)	0.0000	0.0000	0
2011/03/09	R201 2011/11/03	8.00	Call	Bond Future	1,271.0000	1,464.0000	15.185	0	0	0
2011/03/09	R201 2011/11/03	8.00	Put	Bond Future	1,329.0000	1,147.0000	(13.695)	0	0	0
2011/03/09	R201 2011/11/03	8.05	Call	Bond Future	1,344.0000	1,543.0000	14.807	0	0	0
2011/03/09	R201 2011/11/03	8.05	Put	Bond Future	1,264.0000	1,089.0000	(13.845)	0	0	0
2011/03/09	R201 2011/11/03	7.95	Call	Bond Future	1,201.0000	1,387.0000	15.487	0	0	0
2011/03/09	R201 2011/11/03	7.95	Put	Bond Future	1,396.0000	1,208.0000	(13.467)	0	0	0
2011/03/09	R201 2012/02/02			Bond Future	8.2240	8.0750	(1.812)	0.0000	0.0000	0
2011/03/09	R201 2012/02/02	8.25	Call	Bond Future	1,615.0000	1,814.0000	12.322	0	0	0
2011/03/09	R201 2012/02/02	8.25	Put	Bond Future	1,549.0000	1,370.0000	(11.556)	0	0	0
2011/03/09	R201 2012/02/02	8.30	Call	Bond Future	1,684.0000	1,888.0000	12.114	0	0	0
2011/03/09	R201 2012/02/02	8.30	Put	Bond Future	1,492.0000	1,317.0000	(11.729)	0	0	0
2011/03/09	R201 2012/02/02	8.20	Call	Bond Future	1,547.0000	1,742.0000	12.605	0	0	0
2011/03/09	R201 2012/02/02	8.20	Put	Bond Future	1,608.0000	1,425.0000	(11.381)	0	0	0
2011/03/09	R202 2011/05/05			Bond Future	0.2840	0.2840	0.000	0.0000	0.0000	10,489
2011/03/09	R202 2011/05/05	2.05	Call	Bond Future	43,988.0000	43,988.0000	0.000	0	0	0
2011/03/09	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R202 2011/05/05	2.10	Call	Bond Future	45,016.0000	45,016.0000	0.000	0	0	0
2011/03/09	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R202 2011/05/05	2.00	Call	Bond Future	42,949.0000	42,949.0000	0.000	0	0	0
2011/03/09	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R203 2011/05/05			Bond Future	8.6640	8.5880	(0.877)	0.0000	0.0000	516
2011/03/09	R203 2011/05/05	8.25	Call	Bond Future	380.0000	466.0000	22.632	0	0	0
2011/03/09	R203 2011/05/05	8.25	Put	Bond Future	2,370.0000	2,095.0000	(11.603)	0	0	0
2011/03/09	R203 2011/05/05	8.30	Call	Bond Future	442.0000	539.0000	21.946	0	0	0
2011/03/09	R203 2011/05/05	8.30	Put	Bond Future	2,189.0000	1,925.0000	(12.060)	0	0	0
2011/03/09	R203 2011/05/05	8.20	Call	Bond Future	325.0000	401.0000	23.385	0	0	0
2011/03/09	R203 2011/05/05	8.20	Put	Bond Future	2,559.0000	2,273.0000	(11.176)	0	0	0

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2011/03/09	R203 2011/08/04			Bond Future	8.8170	8.7360	(0.919)	0.0000	0.0000	0
2011/03/09	R203 2011/08/04	8.00	Call	Bond Future	482.0000	557.0000	15.560	0	0	0
2011/03/09	R203 2011/08/04	8.00	Put	Bond Future	4,302.0000	4,007.0000	(6.857)	0	0	0
2011/03/09	R203 2011/08/04	8.05	Call	Bond Future	533.0000	613.0000	15.009	0	0	0
2011/03/09	R203 2011/08/04	8.05	Put	Bond Future	4,114.0000	3,824.0000	(7.049)	0	0	0
2011/03/09	R203 2011/08/04	7.95	Call	Bond Future	433.0000	502.0000	15.935	0	0	0
2011/03/09	R203 2011/08/04	7.95	Put	Bond Future	4,493.0000	4,191.0000	(6.722)	0	0	0
2011/03/09	R203 2011/11/03			Bond Future	8.9800	8.8950	(0.947)	0.0000	0.0000	1,416
2011/03/09	R203 2011/11/03	8.50	Call	Bond Future	1,378.0000	1,514.0000	9.869	0	0	0
2011/03/09	R203 2011/11/03	8.50	Put	Bond Future	3,512.0000	3,274.0000	(6.777)	0	0	0
2011/03/09	R203 2011/11/03	8.55	Call	Bond Future	1,463.0000	1,605.0000	9.706	0	0	0
2011/03/09	R203 2011/11/03	8.55	Put	Bond Future	3,372.0000	3,140.0000	(6.880)	0	0	0
2011/03/09	R203 2011/11/03	8.45	Call	Bond Future	1,295.0000	1,426.0000	10.116	0	0	0
2011/03/09	R203 2011/11/03	8.45	Put	Bond Future	3,655.0000	3,412.0000	(6.648)	0	0	0
2011/03/09	R203 2012/02/02			Bond Future	9.1540	9.0630	(0.994)	0.0000	0.0000	0
2011/03/09	R203 2012/02/02	8.75	Call	Bond Future	1,946.0000	2,104.0000	8.119	0	0	0
2011/03/09	R203 2012/02/02	8.75	Put	Bond Future	3,663.0000	3,438.0000	(6.143)	0	0	0
2011/03/09	R203 2012/02/02	8.80	Call	Bond Future	2,038.0000	2,202.0000	8.047	0	0	0
2011/03/09	R203 2012/02/02	8.80	Put	Bond Future	3,541.0000	3,321.0000	(6.213)	0	0	0
2011/03/09	R203 2012/02/02	8.70	Call	Bond Future	1,855.0000	2,010.0000	8.356	0	0	0
2011/03/09	R203 2012/02/02	8.70	Put	Bond Future	3,787.0000	3,559.0000	(6.021)	0	0	0
2011/03/09	R204 2011/05/05			Bond Future	8.8430	8.7820	(0.690)	0.0000	0.0000	100
2011/03/09	R204 2011/05/05	8.50	Call	Bond Future	539.0000	627.0000	16.327	0	0	0
2011/03/09	R204 2011/05/05	8.50	Put	Bond Future	2,379.0000	2,143.0000	(9.920)	0	0	0
2011/03/09	R204 2011/05/05	8.55	Call	Bond Future	620.0000	717.0000	15.645	0	0	0
2011/03/09	R204 2011/05/05	8.55	Put	Bond Future	2,189.0000	1,962.0000	(10.370)	0	0	0
2011/03/09	R204 2011/05/05	8.45	Call	Bond Future	466.0000	545.0000	16.953	0	0	0
2011/03/09	R204 2011/05/05	8.45	Put	Bond Future	2,577.0000	2,333.0000	(9.468)	0	0	0
2011/03/09	R204 2011/08/04			Bond Future	8.9860	8.9220	(0.712)	0.0000	0.0000	0
2011/03/09	R204 2011/08/04	8.00	Call	Bond Future	418.0000	469.0000	12.201	0	0	0
2011/03/09	R204 2011/08/04	8.00	Put	Bond Future	5,648.0000	5,371.0000	(4.904)	0	0	0
2011/03/09	R204 2011/08/04	8.05	Call	Bond Future	463.0000	519.0000	12.095	0	0	0
2011/03/09	R204 2011/08/04	8.05	Put	Bond Future	5,420.0000	5,147.0000	(5.037)	0	0	0
2011/03/09	R204 2011/08/04	7.95	Call	Bond Future	376.0000	424.0000	12.766	0	0	0

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2011/03/09	R204 2011/08/04	7.95	Put	Bond Future	5,881.0000	5,600.0000	(4.778)	0	0	0
2011/03/09	R204 2011/11/03			Bond Future	9.1350	9.0680	(0.733)	0.0000	0.0000	1,876
2011/03/09	R204 2011/11/03	8.75	Call	Bond Future	1,808.0000	1,938.0000	7.190	0	0	0
2011/03/09	R204 2011/11/03	8.75	Put	Bond Future	3,742.0000	3,539.0000	(5.425)	0	0	0
2011/03/09	R204 2011/11/03	8.80	Call	Bond Future	1,911.0000	2,047.0000	7.117	0	0	0
2011/03/09	R204 2011/11/03	8.80	Put	Bond Future	3,591.0000	3,394.0000	(5.486)	0	0	0
2011/03/09	R204 2011/11/03	8.70	Call	Bond Future	1,708.0000	1,834.0000	7.377	0	0	0
2011/03/09	R204 2011/11/03	8.70	Put	Bond Future	3,897.0000	3,690.0000	(5.312)	0	0	0
2011/03/09	R204 2012/02/02			Bond Future	9.2870	9.2170	(0.754)	0.0000	0.0000	0
2011/03/09	R204 2012/02/02	9.00	Call	Bond Future	2,432.0000	2,580.0000	6.086	0	0	0
2011/03/09	R204 2012/02/02	9.00	Put	Bond Future	3,820.0000	3,632.0000	(4.921)	0	0	0
2011/03/09	R204 2012/02/02	9.05	Call	Bond Future	2,543.0000	2,695.0000	5.977	0	0	0
2011/03/09	R204 2012/02/02	9.05	Put	Bond Future	3,688.0000	3,503.0000	(5.016)	0	0	0
2011/03/09	R204 2012/02/02	8.95	Call	Bond Future	2,325.0000	2,468.0000	6.151	0	0	0
2011/03/09	R204 2012/02/02	8.95	Put	Bond Future	3,958.0000	3,765.0000	(4.876)	0	0	0
2011/03/09	R206 2011/05/05			Bond Future	7.3840	7.2570	(1.720)	0.0000	0.0000	0
2011/03/09	R206 2011/05/05	7.50	Call	Bond Future	655.0000	845.0000	29.008	0	0	0
2011/03/09	R206 2011/05/05	7.50	Put	Bond Future	377.0000	262.0000	(30.504)	0	0	0
2011/03/09	R206 2011/05/05	7.55	Call	Bond Future	728.0000	929.0000	27.610	0	0	0
2011/03/09	R206 2011/05/05	7.55	Put	Bond Future	331.0000	226.0000	(31.722)	0	0	0
2011/03/09	R206 2011/05/05	7.45	Call	Bond Future	584.0000	763.0000	30.651	0	0	0
2011/03/09	R206 2011/05/05	7.45	Put	Bond Future	426.0000	299.0000	(29.812)	0	0	0
2011/03/09	R206 2011/08/04			Bond Future	7.5760	7.4340	(1.874)	0.0000	0.0000	0
2011/03/09	R206 2011/08/04	7.00	Call	Bond Future	280.0000	365.0000	30.357	0	0	0
2011/03/09	R206 2011/08/04	7.00	Put	Bond Future	1,546.0000	1,321.0000	(14.554)	0	0	0
2011/03/09	R206 2011/08/04	7.05	Call	Bond Future	312.0000	404.0000	29.487	0	0	0
2011/03/09	R206 2011/08/04	7.05	Put	Bond Future	1,467.0000	1,249.0000	(14.860)	0	0	0
2011/03/09	R206 2011/08/04	6.95	Call	Bond Future	252.0000	331.0000	31.349	0	0	0
2011/03/09	R206 2011/08/04	6.95	Put	Bond Future	1,629.0000	1,398.0000	(14.180)	0	0	0
2011/03/09	R206 2011/11/03			Bond Future	7.7910	7.6310	(2.054)	0.0000	0.0000	0
2011/03/09	R206 2011/11/03	7.75	Call	Bond Future	881.0000	1,042.0000	18.275	0	0	0
2011/03/09	R206 2011/11/03	7.75	Put	Bond Future	962.0000	807.0000	(16.112)	0	0	0
2011/03/09	R206 2011/11/03	7.80	Call	Bond Future	932.0000	1,099.0000	17.918	0	0	0
2011/03/09	R206 2011/11/03	7.80	Put	Bond Future	914.0000	766.0000	(16.193)	0	0	0

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2011/03/09	R206 2011/11/03	7.70	Call	Bond Future	831.0000	987.0000	18.773	0	0	0
2011/03/09	R206 2011/11/03	7.70	Put	Bond Future	1,010.0000	851.0000	(15.743)	0	0	0
2011/03/09	R206 2012/02/02			Bond Future	8.0430	7.8610	(2.263)	0.0000	0.0000	0
2011/03/09	R206 2012/02/02	8.00	Call	Bond Future	1,020.0000	1,184.0000	16.078	0	0	0
2011/03/09	R206 2012/02/02	8.00	Put	Bond Future	1,095.0000	940.0000	(14.155)	0	0	0
2011/03/09	R206 2012/02/02	8.05	Call	Bond Future	1,066.0000	1,234.0000	15.760	0	0	0
2011/03/09	R206 2012/02/02	8.05	Put	Bond Future	1,054.0000	902.0000	(14.421)	0	0	0
2011/03/09	R206 2012/02/02	7.95	Call	Bond Future	975.0000	1,134.0000	16.308	0	0	0
2011/03/09	R206 2012/02/02	7.95	Put	Bond Future	1,138.0000	978.0000	(14.060)	0	0	0
2011/03/09	R207 2011/05/05			Bond Future	8.8860	8.8260	(0.675)	0.0000	0.0000	1,020
2011/03/09	R207 2011/05/05	8.50	Call	Bond Future	539.0000	624.0000	15.770	0	0	0
2011/03/09	R207 2011/05/05	8.50	Put	Bond Future	2,729.0000	2,478.0000	(9.198)	0	0	0
2011/03/09	R207 2011/05/05	8.55	Call	Bond Future	619.0000	713.0000	15.186	0	0	0
2011/03/09	R207 2011/05/05	8.55	Put	Bond Future	2,521.0000	2,279.0000	(9.599)	0	0	0
2011/03/09	R207 2011/05/05	8.45	Call	Bond Future	468.0000	544.0000	16.239	0	0	0
2011/03/09	R207 2011/05/05	8.45	Put	Bond Future	2,946.0000	2,686.0000	(8.826)	0	0	0
2011/03/09	R207 2011/08/04			Bond Future	9.0180	8.9550	(0.699)	0.0000	0.0000	0
2011/03/09	R207 2011/08/04	8.25	Call	Bond Future	721.0000	798.0000	10.680	0	0	0
2011/03/09	R207 2011/08/04	8.25	Put	Bond Future	5,017.0000	4,751.0000	(5.302)	0	0	0
2011/03/09	R207 2011/08/04	8.30	Call	Bond Future	789.0000	871.0000	10.393	0	0	0
2011/03/09	R207 2011/08/04	8.30	Put	Bond Future	4,797.0000	4,536.0000	(5.441)	0	0	0
2011/03/09	R207 2011/08/04	8.20	Call	Bond Future	659.0000	731.0000	10.926	0	0	0
2011/03/09	R207 2011/08/04	8.20	Put	Bond Future	5,243.0000	4,972.0000	(5.169)	0	0	0
2011/03/09	R207 2011/11/03			Bond Future	9.1490	9.0830	(0.721)	0.0000	0.0000	600
2011/03/09	R207 2011/11/03	8.75	Call	Bond Future	1,871.0000	2,007.0000	7.269	0	0	0
2011/03/09	R207 2011/11/03	8.75	Put	Bond Future	4,010.0000	3,796.0000	(5.337)	0	0	0
2011/03/09	R207 2011/11/03	8.80	Call	Bond Future	1,979.0000	2,120.0000	7.125	0	0	0
2011/03/09	R207 2011/11/03	8.80	Put	Bond Future	3,846.0000	3,638.0000	(5.408)	0	0	0
2011/03/09	R207 2011/11/03	8.70	Call	Bond Future	1,768.0000	1,898.0000	7.353	0	0	0
2011/03/09	R207 2011/11/03	8.70	Put	Bond Future	4,179.0000	3,960.0000	(5.240)	0	0	0
2011/03/09	R207 2012/02/02			Bond Future	9.2840	9.2160	(0.732)	0.0000	0.0000	0
2011/03/09	R207 2012/02/02	9.00	Call	Bond Future	2,562.0000	2,716.0000	6.011	0	0	0
2011/03/09	R207 2012/02/02	9.00	Put	Bond Future	4,034.0000	3,838.0000	(4.859)	0	0	0
2011/03/09	R207 2012/02/02	9.05	Call	Bond Future	2,679.0000	2,837.0000	5.898	0	0	0

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2011/03/09	R207 2012/02/02	9.05	Put	Bond Future	3,889.0000	3,698.0000	(4.911)	0	0	0
2011/03/09	R207 2012/02/02	8.95	Call	Bond Future	2,449.0000	2,598.0000	6.084	0	0	0
2011/03/09	R207 2012/02/02	8.95	Put	Bond Future	4,183.0000	3,982.0000	(4.805)	0	0	0
2011/03/09	R208 2011/05/05			Bond Future	8.9590	8.8940	(0.726)	0.0000	0.0000	190
2011/03/09	R208 2011/05/05	8.50	Call	Bond Future	474.0000	559.0000	17.932	0	0	0
2011/03/09	R208 2011/05/05	8.50	Put	Bond Future	3,218.0000	2,921.0000	(9.229)	0	0	0
2011/03/09	R208 2011/05/05	8.55	Call	Bond Future	547.0000	641.0000	17.185	0	0	0
2011/03/09	R208 2011/05/05	8.55	Put	Bond Future	2,987.0000	2,699.0000	(9.642)	0	0	0
2011/03/09	R208 2011/05/05	8.45	Call	Bond Future	409.0000	484.0000	18.337	0	0	0
2011/03/09	R208 2011/05/05	8.45	Put	Bond Future	3,459.0000	3,152.0000	(8.875)	0	0	0
2011/03/09	R208 2011/08/04			Bond Future	9.0780	9.0100	(0.749)	0.0000	0.0000	120
2011/03/09	R208 2011/08/04	8.25	Call	Bond Future	661.0000	741.0000	12.103	0	0	0
2011/03/09	R208 2011/08/04	8.25	Put	Bond Future	5,568.0000	5,258.0000	(5.568)	0	0	0
2011/03/09	R208 2011/08/04	8.30	Call	Bond Future	725.0000	811.0000	11.862	0	0	0
2011/03/09	R208 2011/08/04	8.30	Put	Bond Future	5,326.0000	5,022.0000	(5.708)	0	0	0
2011/03/09	R208 2011/08/04	8.20	Call	Bond Future	601.0000	675.0000	12.313	0	0	0
2011/03/09	R208 2011/08/04	8.20	Put	Bond Future	5,816.0000	5,500.0000	(5.433)	0	0	0
2011/03/09	R208 2011/11/03			Bond Future	9.2000	9.1300	(0.761)	0.0000	0.0000	5,603
2011/03/09	R208 2011/11/03	8.75	Call	Bond Future	1,877.0000	2,025.0000	7.885	0	0	0
2011/03/09	R208 2011/11/03	8.75	Put	Bond Future	4,435.0000	4,192.0000	(5.479)	0	0	0
2011/03/09	R208 2011/11/03	8.80	Call	Bond Future	1,987.0000	2,141.0000	7.750	0	0	0
2011/03/09	R208 2011/11/03	8.80	Put	Bond Future	4,256.0000	4,019.0000	(5.569)	0	0	0
2011/03/09	R208 2011/11/03	8.70	Call	Bond Future	1,771.0000	1,913.0000	8.018	0	0	0
2011/03/09	R208 2011/11/03	8.70	Put	Bond Future	4,620.0000	4,370.0000	(5.411)	0	0	0
2011/03/09	R208 2012/02/02			Bond Future	9.3230	9.2500	(0.783)	0.0000	0.0000	0
2011/03/09	R208 2012/02/02	9.00	Call	Bond Future	2,711.0000	2,885.0000	6.418	0	0	0
2011/03/09	R208 2012/02/02	9.00	Put	Bond Future	4,492.0000	4,268.0000	(4.987)	0	0	0
2011/03/09	R208 2012/02/02	9.05	Call	Bond Future	2,834.0000	3,013.0000	6.316	0	0	0
2011/03/09	R208 2012/02/02	9.05	Put	Bond Future	4,336.0000	4,117.0000	(5.051)	0	0	0
2011/03/09	R208 2012/02/02	8.95	Call	Bond Future	2,591.0000	2,760.0000	6.523	0	0	0
2011/03/09	R208 2012/02/02	8.95	Put	Bond Future	4,652.0000	4,423.0000	(4.923)	0	0	0
2011/03/09	R209 2011/05/05			Bond Future	9.1380	9.0900	(0.525)	0.0000	0.0000	21,100
2011/03/09	R209 2011/05/05	8.50	Call	Bond Future	352.0000	400.0000	13.636	0	0	0

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2011/03/09	R209 2011/05/05	8.50	Put	Bond Future	5,402.0000	5,089.0000	(5.794)	0	0	0
2011/03/09	R209 2011/05/05	8.55	Call	Bond Future	415.0000	470.0000	13.253	0	0	0
2011/03/09	R209 2011/05/05	8.55	Put	Bond Future	5,048.0000	4,742.0000	(6.062)	0	0	0
2011/03/09	R209 2011/05/05	8.45	Call	Bond Future	296.0000	338.0000	14.189	0	0	0
2011/03/09	R209 2011/05/05	8.45	Put	Bond Future	5,765.0000	5,446.0000	(5.533)	0	0	0
2011/03/09	R209 2011/08/04			Bond Future	9.2200	9.1700	(0.542)	0.0000	0.0000	0
2011/03/09	R209 2011/08/04	8.50	Call	Bond Future	1,085.0000	1,172.0000	8.018	0	0	0
2011/03/09	R209 2011/08/04	8.50	Put	Bond Future	6,737.0000	6,453.0000	(4.216)	0	0	0
2011/03/09	R209 2011/08/04	8.55	Call	Bond Future	1,185.0000	1,279.0000	7.932	0	0	0
2011/03/09	R209 2011/08/04	8.55	Put	Bond Future	6,421.0000	6,145.0000	(4.298)	0	0	0
2011/03/09	R209 2011/08/04	8.45	Call	Bond Future	992.0000	1,073.0000	8.165	0	0	0
2011/03/09	R209 2011/08/04	8.45	Put	Bond Future	7,063.0000	6,773.0000	(4.106)	0	0	0
2011/03/09	R209 2011/08/04	10.10	Call	Bond Future	7,053.0000	7,342.0000	4.098	0	0	0
2011/03/09	R209 2011/08/04	10.10	Put	Bond Future	1,013.0000	932.0000	(7.996)	0	0	0
2011/03/09	R209 2011/11/03			Bond Future	9.3010	9.2500	(0.548)	0.0000	0.0000	1,033
2011/03/09	R209 2011/11/03	8.75	Call	Bond Future	2,193.0000	2,322.0000	5.882	0	0	0
2011/03/09	R209 2011/11/03	8.75	Put	Bond Future	6,391.0000	6,148.0000	(3.802)	0	0	0
2011/03/09	R209 2011/11/03	8.80	Call	Bond Future	2,329.0000	2,463.0000	5.754	0	0	0
2011/03/09	R209 2011/11/03	8.80	Put	Bond Future	6,130.0000	5,892.0000	(3.883)	0	0	0
2011/03/09	R209 2011/11/03	8.70	Call	Bond Future	2,065.0000	2,189.0000	6.005	0	0	0
2011/03/09	R209 2011/11/03	8.70	Put	Bond Future	6,664.0000	6,416.0000	(3.721)	0	0	0
2011/03/09	R209 2012/02/02			Bond Future	9.3820	9.3290	(0.565)	0.0000	0.0000	0
2011/03/09	R209 2012/02/02	9.00	Call	Bond Future	3,362.0000	3,523.0000	4.789	0	0	0
2011/03/09	R209 2012/02/02	9.00	Put	Bond Future	6,189.0000	5,968.0000	(3.571)	0	0	0
2011/03/09	R209 2012/02/02	9.05	Call	Bond Future	3,517.0000	3,684.0000	4.748	0	0	0
2011/03/09	R209 2012/02/02	9.05	Put	Bond Future	5,964.0000	5,749.0000	(3.605)	0	0	0
2011/03/09	R209 2012/02/02	8.95	Call	Bond Future	3,209.0000	3,366.0000	4.892	0	0	0
2011/03/09	R209 2012/02/02	8.95	Put	Bond Future	6,420.0000	6,195.0000	(3.505)	0	0	0
2011/03/09	R211 2011/05/05			Bond Future	1.6040	1.6060	0.125	0.0000	0.0000	539
2011/03/09	R211 2011/05/05	2.14	Call	Bond Future	2,954.0000	2,942.0000	(0.406)	0	0	0
2011/03/09	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R211 2011/05/05	2.19	Call	Bond Future	3,224.0000	3,213.0000	(0.341)	0	0	0
2011/03/09	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R211 2011/05/05	2.09	Call	Bond Future	2,682.0000	2,671.0000	(0.410)	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
2011/03/09	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R212 2011/05/05			Bond Future	2.4000	2.4010	0.042	0.0000	0.0000	2,518
2011/03/09	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R212 2011/05/05	2.25	Put	Bond Future	1,449.0000	1,459.0000	0.690	0	0	0
2011/03/09	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R212 2011/05/05	2.30	Put	Bond Future	963.0000	973.0000	1.038	0	0	0
2011/03/09	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R212 2011/05/05	2.20	Put	Bond Future	1,937.0000	1,947.0000	0.516	0	0	0
2011/03/09	R213 2011/05/05			Bond Future	9.1310	9.1080	(0.252)	0.0000	0.0000	0
2011/03/09	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/05/05	8.00	Put	Bond Future	9,502.0000	9,325.0000	(1.863)	0	0	0
2011/03/09	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/05/05	8.05	Put	Bond Future	9,048.0000	8,870.0000	(1.967)	0	0	0
2011/03/09	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/05/05	7.95	Put	Bond Future	9,961.0000	9,783.0000	(1.787)	0	0	0
2011/03/09	R213 2011/08/04			Bond Future	9.2190	9.1950	(0.260)	0.0000	0.0000	0
2011/03/09	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/08/04	8.00	Put	Bond Future	10,136.0000	9,954.0000	(1.796)	0	0	0
2011/03/09	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/08/04	8.05	Put	Bond Future	9,684.0000	9,501.0000	(1.890)	0	0	0
2011/03/09	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/08/04	7.95	Put	Bond Future	10,592.0000	10,410.0000	(1.718)	0	0	0
2011/03/09	R213 2011/11/03			Bond Future	9.3090	9.2850	(0.258)	0.0000	0.0000	0
2011/03/09	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/11/03	8.75	Put	Bond Future	4,352.0000	4,172.0000	(4.136)	0	0	0
2011/03/09	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/11/03	8.80	Put	Bond Future	3,948.0000	3,768.0000	(4.559)	0	0	0
2011/03/09	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2011/11/03	8.70	Put	Bond Future	4,758.0000	4,578.0000	(3.783)	0	0	0
2011/03/09	R213 2012/02/02			Bond Future	9.4010	9.3760	(0.266)	0.0000	0.0000	0
2011/03/09	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2012/02/02	9.00	Put	Bond Future	3,034.0000	2,850.0000	(6.065)	0	0	0
2011/03/09	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/03/09	R213 2012/02/02	9.05	Put	Bond Future	2,646.0000	2,462.0000	(6.954)	0	0	0
2011/03/09	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/09	R213 2012/02/02	8.95	Put	Bond Future	3,425.0000	3,241.0000	(5.372)	0	0	0
2011/03/09	TRT1 2011/05/05			Index Future	334.8240	335.8450	0.305	0.0000	0.0000	100
2011/03/09	TRT1 2011/08/04			Index Future	339.4250	340.4610	0.305	0.0000	0.0000	0
Total										190501.00