



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/03/2011

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
2011/03/15	AL7T 2011/05/05			Index Future	367.8940	369.1360	0.338	0.0000	0.0000	30
2011/03/15	AL7T 2011/08/04			Index Future	373.1360	374.3970	0.338	0.0000	0.0000	0
2011/03/15	ALBI 2011/05/05			Index Future	339.4760	340.5660	0.321	0.0000	0.0000	1,064
2011/03/15	ALBI 2011/08/04			Index Future	344.3140	345.4200	0.321	0.0000	0.0000	0
2011/03/15	CAAB 2011/03/18			Can-Do Future	6.8652	6.9679	1.496	0.0000	0.0000	524,280
2011/03/15	CAAB 2011/03/18	6.85	Call	Can-Do Future	46.0000	122.0000	165.217	0	0	0
2011/03/15	CAAB 2011/03/18	6.85	Put	Can-Do Future	31.0000	4.0000	(87.097)	0	0	0
2011/03/15	CAAB 2011/03/18	6.90	Call	Can-Do Future	25.0000	79.0000	216.000	0	0	0
2011/03/15	CAAB 2011/03/18	6.90	Put	Can-Do Future	60.0000	11.0000	(81.667)	0	0	0
2011/03/15	CAAB 2011/03/18	6.80	Call	Can-Do Future	79.0000	169.0000	113.924	0	0	0
2011/03/15	CAAB 2011/03/18	6.80	Put	Can-Do Future	14.0000	1.0000	(92.857)	0	0	0
2011/03/15	CAAC 2011/03/18			Can-Do Future	9.5879	9.8516	2.750	0.0000	0.0000	7,857
2011/03/15	CAAC 2011/03/18	9.60	Call	Can-Do Future	44.0000	254.0000	477.273	0	0	0
2011/03/15	CAAC 2011/03/18	9.60	Put	Can-Do Future	56.0000	2.0000	(96.429)	0	0	0
2011/03/15	CAAC 2011/03/18	9.65	Call	Can-Do Future	27.0000	206.0000	662.963	0	0	0
2011/03/15	CAAC 2011/03/18	9.65	Put	Can-Do Future	89.0000	4.0000	(95.506)	0	0	0
2011/03/15	CAAC 2011/03/18	9.55	Call	Can-Do Future	72.0000	303.0000	320.833	0	0	0
2011/03/15	CAAC 2011/03/18	9.55	Put	Can-Do Future	34.0000	1.0000	(97.059)	0	0	0
2011/03/15	CRD1 2011/05/05			Index Future	154.2310	154.5590	0.213	0.0000	0.0000	2
2011/03/15	CRD1 2011/08/04			Index Future	156.3520	156.6840	0.212	0.0000	0.0000	0
2011/03/15	GOVI 2011/05/05			GOVI	340.7680	341.8130	0.307	0.0000	0.0000	209
2011/03/15	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/15	GOVI 2011/05/05	349.00	Put	GOVI	82,320.0000	71,870.0000	(12.694)	0	0	0
2011/03/15	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/15	GOVI 2011/05/05	349.01	Put	GOVI	82,420.0000	71,970.0000	(12.679)	0	0	0
2011/03/15	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/15	GOVI 2011/05/05	348.99	Put	GOVI	82,220.0000	71,770.0000	(12.710)	0	0	0
2011/03/15	GOVI 2011/08/04			GOVI	345.6240	346.6850	0.307	0.0000	0.0000	0
2011/03/15	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/15	GOVI 2011/08/04	348.00	Put	GOVI	23,760.0000	13,150.0000	(44.655)	0	0	0
2011/03/15	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/15	GOVI 2011/08/04	348.01	Put	GOVI	23,860.0000	13,250.0000	(44.468)	0	0	0
2011/03/15	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/15	GOVI 2011/08/04	347.99	Put	GOVI	23,660.0000	13,050.0000	(44.844)	0	0	0
2011/03/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/15	IGOV 2011/05/05			Index Future	150.5260	150.5200	(0.004)	0.0000	0.0000	61
2011/03/15	IGOV 2011/08/04			Index Future	152.6710	152.6650	(0.004)	0.0000	0.0000	0
2011/03/15	ILBI 2011/05/05			Index Future	407.2070	407.0630	(0.035)	0.0000	0.0000	336
2011/03/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/15	JBAF 2011/03/16			Jibar Tradeable Future	5.5770	5.5750	(0.036)	0.0000	0.0000	6,040
2011/03/15	JBAF 2011/04/20			Jibar Tradeable Future	5.6160	5.5950	(0.374)	0.0000	0.0000	2,001
2011/03/15	JBAF 2011/05/18			Jibar Tradeable Future	5.6420	5.6410	(0.018)	0.0000	0.0000	3,001
2011/03/15	JBAF 2011/06/15			Jibar Tradeable Future	5.6620	5.6500	(0.212)	0.0000	0.0000	3,890
2011/03/15	JBAF 2011/07/20			Jibar Tradeable Future	5.7040	5.6920	(0.210)	0.0000	0.0000	2,000

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2011/03/15	JBAF 2011/08/17			Jibar Tradeable Future	5.7660	5.7540	(0.208)	0.0000	0.0000	0
2011/03/15	JBAF 2011/09/21			Jibar Tradeable Future	5.8560	5.8260	(0.512)	0.0000	0.0000	14,390
2011/03/15	JBAF 2011/12/21			Jibar Tradeable Future	6.4460	6.3880	(0.900)	0.0000	0.0000	5,390
2011/03/15	JBAF 2012/03/20			Jibar Tradeable Future	6.9900	6.9200	(1.001)	0.0000	0.0000	1,090
2011/03/15	JBAF 2012/06/20			Jibar Tradeable Future	7.4970	7.4380	(0.787)	0.0000	0.0000	2,890
2011/03/15	JBAF 2012/09/19			Jibar Tradeable Future	7.9050	7.8460	(0.746)	0.0000	0.0000	44,710
2011/03/15	JBAF 2012/12/19			Jibar Tradeable Future	8.3000	8.2500	(0.602)	91.8300	91.8000	513
2011/03/15	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/15	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/15	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/15	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/15	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/15	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/15	OTH1 2011/05/05			Index Future	332.1460	333.4690	0.398	0.0000	0.0000	3
2011/03/15	OTH1 2011/08/04			Index Future	336.8790	338.2220	0.399	0.0000	0.0000	0
2011/03/15	R157 2011/05/05			Bond Future	7.9020	7.8590	(0.544)	0.0000	0.0000	2,405

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2011/03/15	R157 2011/05/05	7.75	Call	Bond Future	546.0000	609.0000	11.538	0	0	0
2011/03/15	R157 2011/05/05	7.75	Put	Bond Future	1,167.0000	1,055.0000	(9.597)	0	0	0
2011/03/15	R157 2011/05/05	7.80	Call	Bond Future	630.0000	699.0000	10.952	0	0	0
2011/03/15	R157 2011/05/05	7.80	Put	Bond Future	1,046.0000	940.0000	(10.134)	0	0	0
2011/03/15	R157 2011/05/05	7.70	Call	Bond Future	471.0000	527.0000	11.890	0	0	0
2011/03/15	R157 2011/05/05	7.70	Put	Bond Future	1,297.0000	1,178.0000	(9.175)	0	0	0
2011/03/15	R157 2011/05/05	7.65	Call	Bond Future	402.0000	452.0000	12.438	0	0	0
2011/03/15	R157 2011/05/05	7.65	Put	Bond Future	1,434.0000	1,309.0000	(8.717)	0	0	0
2011/03/15	R157 2011/08/04			Bond Future	8.0660	8.0190	(0.583)	0.0000	0.0000	0
2011/03/15	R157 2011/08/04	7.50	Call	Bond Future	541.0000	586.0000	8.318	0	0	0
2011/03/15	R157 2011/08/04	7.50	Put	Bond Future	2,732.0000	2,597.0000	(4.941)	0	0	0
2011/03/15	R157 2011/08/04	7.55	Call	Bond Future	596.0000	645.0000	8.221	0	0	0
2011/03/15	R157 2011/08/04	7.55	Put	Bond Future	2,592.0000	2,461.0000	(5.054)	0	0	0
2011/03/15	R157 2011/08/04	7.45	Call	Bond Future	490.0000	532.0000	8.571	0	0	0
2011/03/15	R157 2011/08/04	7.45	Put	Bond Future	2,877.0000	2,739.0000	(4.797)	0	0	0
2011/03/15	R157 2011/11/03			Bond Future	8.2500	8.1990	(0.618)	0.0000	0.0000	3,694
2011/03/15	R157 2011/11/03	8.25	Call	Bond Future	1,805.0000	1,896.0000	5.042	0	0	0
2011/03/15	R157 2011/11/03	8.25	Put	Bond Future	1,805.0000	1,713.0000	(5.097)	0	0	0
2011/03/15	R157 2011/11/03	8.30	Call	Bond Future	1,901.0000	1,994.0000	4.892	0	0	0
2011/03/15	R157 2011/11/03	8.30	Put	Bond Future	1,722.0000	1,632.0000	(5.226)	0	0	0
2011/03/15	R157 2011/11/03	8.20	Call	Bond Future	1,713.0000	1,801.0000	5.137	0	0	0
2011/03/15	R157 2011/11/03	8.20	Put	Bond Future	1,893.0000	1,797.0000	(5.071)	0	0	0
2011/03/15	R157 2012/02/02			Bond Future	8.4530	8.3980	(0.651)	0.0000	0.0000	0
2011/03/15	R157 2012/02/02	8.50	Call	Bond Future	2,237.0000	2,331.0000	4.202	0	0	0
2011/03/15	R157 2012/02/02	8.50	Put	Bond Future	2,080.0000	1,990.0000	(4.327)	0	0	0
2011/03/15	R157 2012/02/02	8.55	Call	Bond Future	2,329.0000	2,425.0000	4.122	0	0	0
2011/03/15	R157 2012/02/02	8.55	Put	Bond Future	2,005.0000	1,917.0000	(4.389)	0	0	0
2011/03/15	R157 2012/02/02	8.45	Call	Bond Future	2,148.0000	2,239.0000	4.236	0	0	0
2011/03/15	R157 2012/02/02	8.45	Put	Bond Future	2,158.0000	2,065.0000	(4.310)	0	0	0
2011/03/15	R186 2011/05/05			Bond Future	9.0150	8.9530	(0.688)	0.0000	0.0000	28,849
2011/03/15	R186 2011/05/05	8.75	Call	Bond Future	1,145.0000	1,324.0000	15.633	0	0	0
2011/03/15	R186 2011/05/05	8.75	Put	Bond Future	3,579.0000	3,195.0000	(10.729)	0	0	0
2011/03/15	R186 2011/05/05	8.80	Call	Bond Future	1,304.0000	1,501.0000	15.107	0	0	0
2011/03/15	R186 2011/05/05	8.80	Put	Bond Future	3,273.0000	2,907.0000	(11.182)	0	0	0

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2011/03/15	R186 2011/05/05	8.70	Call	Bond Future	1,000.0000	1,162.0000	16.200	0	0	0
2011/03/15	R186 2011/05/05	8.70	Put	Bond Future	3,902.0000	3,501.0000	(10.277)	0	0	0
2011/03/15	R186 2011/05/05	8.00	Put	Bond Future	9,833.0000	9,288.0000	(5.543)	0	0	0
2011/03/15	R186 2011/05/05	8.00	Call	Bond Future	77.0000	95.0000	23.377	0	0	5,500
2011/03/15	R186 2011/08/04			Bond Future	9.1180	9.0540	(0.702)	0.0000	0.0000	0
2011/03/15	R186 2011/08/04	8.25	Call	Bond Future	911.0000	1,019.0000	11.855	0	0	0
2011/03/15	R186 2011/08/04	8.25	Put	Bond Future	9,005.0000	8,544.0000	(5.119)	0	0	0
2011/03/15	R186 2011/08/04	8.30	Call	Bond Future	1,004.0000	1,120.0000	11.554	0	0	0
2011/03/15	R186 2011/08/04	8.30	Put	Bond Future	8,609.0000	8,156.0000	(5.262)	0	0	0
2011/03/15	R186 2011/08/04	8.20	Call	Bond Future	825.0000	924.0000	12.000	0	0	0
2011/03/15	R186 2011/08/04	8.20	Put	Bond Future	9,411.0000	8,941.0000	(4.994)	0	0	0
2011/03/15	R186 2011/11/03			Bond Future	9.2220	9.1550	(0.727)	0.0000	0.0000	12,982
2011/03/15	R186 2011/11/03	9.00	Call	Bond Future	3,729.0000	3,990.0000	6.999	0	0	0
2011/03/15	R186 2011/11/03	9.00	Put	Bond Future	5,680.0000	5,358.0000	(5.669)	0	0	0
2011/03/15	R186 2011/11/03	9.05	Call	Bond Future	3,927.0000	4,196.0000	6.850	0	0	0
2011/03/15	R186 2011/11/03	9.05	Put	Bond Future	5,434.0000	5,120.0000	(5.778)	0	0	0
2011/03/15	R186 2011/11/03	8.95	Call	Bond Future	3,537.0000	3,789.0000	7.125	0	0	0
2011/03/15	R186 2011/11/03	8.95	Put	Bond Future	5,935.0000	5,603.0000	(5.594)	0	0	0
2011/03/15	R186 2012/02/02			Bond Future	9.3260	9.2570	(0.740)	0.0000	0.0000	0
2011/03/15	R186 2012/02/02	9.00	Call	Bond Future	4,019.0000	4,275.0000	6.370	0	0	0
2011/03/15	R186 2012/02/02	9.00	Put	Bond Future	6,842.0000	6,510.0000	(4.852)	0	0	0
2011/03/15	R186 2012/02/02	9.05	Call	Bond Future	4,208.0000	4,471.0000	6.250	0	0	0
2011/03/15	R186 2012/02/02	9.05	Put	Bond Future	6,592.0000	6,266.0000	(4.945)	0	0	0
2011/03/15	R186 2012/02/02	8.95	Call	Bond Future	3,835.0000	4,084.0000	6.493	0	0	0
2011/03/15	R186 2012/02/02	8.95	Put	Bond Future	7,101.0000	6,761.0000	(4.788)	0	0	0
2011/03/15	R201 2011/05/05			Bond Future	7.4800	7.4420	(0.508)	0.0000	0.0000	484
2011/03/15	R201 2011/05/05	7.75	Call	Bond Future	1,170.0000	1,252.0000	7.009	0	0	0
2011/03/15	R201 2011/05/05	7.75	Put	Bond Future	312.0000	272.0000	(12.821)	0	0	0
2011/03/15	R201 2011/05/05	7.80	Call	Bond Future	1,285.0000	1,370.0000	6.615	0	0	0
2011/03/15	R201 2011/05/05	7.80	Put	Bond Future	269.0000	232.0000	(13.755)	0	0	0
2011/03/15	R201 2011/05/05	7.70	Call	Bond Future	1,061.0000	1,138.0000	7.257	0	0	0
2011/03/15	R201 2011/05/05	7.70	Put	Bond Future	361.0000	317.0000	(12.188)	0	0	0
2011/03/15	R201 2011/08/04			Bond Future	7.6300	7.5890	(0.537)	0.0000	0.0000	0
2011/03/15	R201 2011/08/04	7.25	Call	Bond Future	548.0000	586.0000	6.934	0	0	0

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2011/03/15	R201 2011/08/04	7.25	Put	Bond Future	1,688.0000	1,603.0000	(5.036)	0	0	0
2011/03/15	R201 2011/08/04	7.30	Call	Bond Future	601.0000	642.0000	6.822	0	0	0
2011/03/15	R201 2011/08/04	7.30	Put	Bond Future	1,590.0000	1,509.0000	(5.094)	0	0	0
2011/03/15	R201 2011/08/04	7.20	Call	Bond Future	498.0000	534.0000	7.229	0	0	0
2011/03/15	R201 2011/08/04	7.20	Put	Bond Future	1,789.0000	1,703.0000	(4.807)	0	0	0
2011/03/15	R201 2011/11/03			Bond Future	7.7980	7.7520	(0.590)	0.0000	0.0000	0
2011/03/15	R201 2011/11/03	8.00	Call	Bond Future	1,585.0000	1,656.0000	4.479	0	0	0
2011/03/15	R201 2011/11/03	8.00	Put	Bond Future	1,028.0000	972.0000	(5.447)	0	0	0
2011/03/15	R201 2011/11/03	8.05	Call	Bond Future	1,668.0000	1,741.0000	4.376	0	0	0
2011/03/15	R201 2011/11/03	8.05	Put	Bond Future	974.0000	919.0000	(5.647)	0	0	0
2011/03/15	R201 2011/11/03	7.95	Call	Bond Future	1,504.0000	1,574.0000	4.654	0	0	0
2011/03/15	R201 2011/11/03	7.95	Put	Bond Future	1,085.0000	1,027.0000	(5.346)	0	0	0
2011/03/15	R201 2012/02/02			Bond Future	7.9800	7.9310	(0.614)	0.0000	0.0000	0
2011/03/15	R201 2012/02/02	8.25	Call	Bond Future	1,939.0000	2,009.0000	3.610	0	0	0
2011/03/15	R201 2012/02/02	8.25	Put	Bond Future	1,253.0000	1,198.0000	(4.389)	0	0	0
2011/03/15	R201 2012/02/02	8.30	Call	Bond Future	2,016.0000	2,088.0000	3.571	0	0	0
2011/03/15	R201 2012/02/02	8.30	Put	Bond Future	1,203.0000	1,150.0000	(4.406)	0	0	0
2011/03/15	R201 2012/02/02	8.20	Call	Bond Future	1,863.0000	1,932.0000	3.704	0	0	0
2011/03/15	R201 2012/02/02	8.20	Put	Bond Future	1,303.0000	1,247.0000	(4.298)	0	0	0
2011/03/15	R202 2011/05/05			Bond Future	0.2940	0.2940	0.000	0.0000	0.0000	10,489
2011/03/15	R202 2011/05/05	2.05	Call	Bond Future	43,691.0000	43,691.0000	0.000	0	0	0
2011/03/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R202 2011/05/05	2.10	Call	Bond Future	44,719.0000	44,719.0000	0.000	0	0	0
2011/03/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R202 2011/05/05	2.00	Call	Bond Future	42,652.0000	42,652.0000	0.000	0	0	0
2011/03/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R203 2011/05/05			Bond Future	8.5420	8.4890	(0.620)	0.0000	0.0000	516
2011/03/15	R203 2011/05/05	8.25	Call	Bond Future	488.0000	560.0000	14.754	0	0	0
2011/03/15	R203 2011/05/05	8.25	Put	Bond Future	1,897.0000	1,715.0000	(9.594)	0	0	0
2011/03/15	R203 2011/05/05	8.30	Call	Bond Future	566.0000	645.0000	13.958	0	0	0
2011/03/15	R203 2011/05/05	8.30	Put	Bond Future	1,732.0000	1,557.0000	(10.104)	0	0	0
2011/03/15	R203 2011/05/05	8.20	Call	Bond Future	419.0000	482.0000	15.036	0	0	0
2011/03/15	R203 2011/05/05	8.20	Put	Bond Future	2,072.0000	1,881.0000	(9.218)	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
2011/03/15	R203 2011/08/04			Bond Future	8.6880	8.6320	(0.645)	0.0000	0.0000	0
2011/03/15	R203 2011/08/04	8.00	Call	Bond Future	585.0000	643.0000	9.915	0	0	0
2011/03/15	R203 2011/08/04	8.00	Put	Bond Future	3,814.0000	3,614.0000	(5.244)	0	0	0
2011/03/15	R203 2011/08/04	8.05	Call	Bond Future	644.0000	707.0000	9.783	0	0	0
2011/03/15	R203 2011/08/04	8.05	Put	Bond Future	3,634.0000	3,439.0000	(5.366)	0	0	0
2011/03/15	R203 2011/08/04	7.95	Call	Bond Future	527.0000	582.0000	10.436	0	0	0
2011/03/15	R203 2011/08/04	7.95	Put	Bond Future	3,996.0000	3,793.0000	(5.080)	0	0	0
2011/03/15	R203 2011/11/03			Bond Future	8.8440	8.7850	(0.667)	0.0000	0.0000	1,416
2011/03/15	R203 2011/11/03	8.50	Call	Bond Future	1,581.0000	1,684.0000	6.515	0	0	0
2011/03/15	R203 2011/11/03	8.50	Put	Bond Future	3,116.0000	2,958.0000	(5.071)	0	0	0
2011/03/15	R203 2011/11/03	8.55	Call	Bond Future	1,675.0000	1,782.0000	6.388	0	0	0
2011/03/15	R203 2011/11/03	8.55	Put	Bond Future	2,985.0000	2,831.0000	(5.159)	0	0	0
2011/03/15	R203 2011/11/03	8.45	Call	Bond Future	1,490.0000	1,589.0000	6.644	0	0	0
2011/03/15	R203 2011/11/03	8.45	Put	Bond Future	3,251.0000	3,089.0000	(4.983)	0	0	0
2011/03/15	R203 2012/02/02			Bond Future	9.0100	8.9480	(0.688)	0.0000	0.0000	0
2011/03/15	R203 2012/02/02	8.75	Call	Bond Future	2,183.0000	2,299.0000	5.314	0	0	0
2011/03/15	R203 2012/02/02	8.75	Put	Bond Future	3,292.0000	3,145.0000	(4.465)	0	0	0
2011/03/15	R203 2012/02/02	8.80	Call	Bond Future	2,283.0000	2,402.0000	5.212	0	0	0
2011/03/15	R203 2012/02/02	8.80	Put	Bond Future	3,178.0000	3,034.0000	(4.531)	0	0	0
2011/03/15	R203 2012/02/02	8.70	Call	Bond Future	2,086.0000	2,198.0000	5.369	0	0	0
2011/03/15	R203 2012/02/02	8.70	Put	Bond Future	3,411.0000	3,259.0000	(4.456)	0	0	0
2011/03/15	R204 2011/05/05			Bond Future	8.7370	8.6840	(0.607)	0.0000	0.0000	100
2011/03/15	R204 2011/05/05	8.50	Call	Bond Future	656.0000	746.0000	13.720	0	0	0
2011/03/15	R204 2011/05/05	8.50	Put	Bond Future	1,932.0000	1,738.0000	(10.041)	0	0	0
2011/03/15	R204 2011/05/05	8.55	Call	Bond Future	752.0000	852.0000	13.298	0	0	0
2011/03/15	R204 2011/05/05	8.55	Put	Bond Future	1,757.0000	1,573.0000	(10.472)	0	0	0
2011/03/15	R204 2011/05/05	8.45	Call	Bond Future	568.0000	650.0000	14.437	0	0	0
2011/03/15	R204 2011/05/05	8.45	Put	Bond Future	2,116.0000	1,914.0000	(9.546)	0	0	0
2011/03/15	R204 2011/08/04			Bond Future	8.8750	8.8190	(0.631)	0.0000	0.0000	0
2011/03/15	R204 2011/08/04	8.00	Call	Bond Future	491.0000	542.0000	10.387	0	0	0
2011/03/15	R204 2011/08/04	8.00	Put	Bond Future	5,150.0000	4,911.0000	(4.641)	0	0	0
2011/03/15	R204 2011/08/04	8.05	Call	Bond Future	543.0000	598.0000	10.129	0	0	0
2011/03/15	R204 2011/08/04	8.05	Put	Bond Future	4,928.0000	4,693.0000	(4.769)	0	0	0
2011/03/15	R204 2011/08/04	7.95	Call	Bond Future	443.0000	490.0000	10.609	0	0	0

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2011/03/15	R204 2011/08/04	7.95	Put	Bond Future	5,377.0000	5,134.0000	(4.519)	0	0	0
2011/03/15	R204 2011/11/03			Bond Future	9.0170	8.9590	(0.643)	0.0000	0.0000	1,876
2011/03/15	R204 2011/11/03	8.75	Call	Bond Future	2,019.0000	2,142.0000	6.092	0	0	0
2011/03/15	R204 2011/11/03	8.75	Put	Bond Future	3,366.0000	3,198.0000	(4.991)	0	0	0
2011/03/15	R204 2011/11/03	8.80	Call	Bond Future	2,131.0000	2,258.0000	5.960	0	0	0
2011/03/15	R204 2011/11/03	8.80	Put	Bond Future	3,224.0000	3,060.0000	(5.087)	0	0	0
2011/03/15	R204 2011/11/03	8.70	Call	Bond Future	1,911.0000	2,029.0000	6.175	0	0	0
2011/03/15	R204 2011/11/03	8.70	Put	Bond Future	3,512.0000	3,340.0000	(4.897)	0	0	0
2011/03/15	R204 2012/02/02			Bond Future	9.1650	9.1040	(0.666)	0.0000	0.0000	0
2011/03/15	R204 2012/02/02	9.00	Call	Bond Future	2,674.0000	2,812.0000	5.161	0	0	0
2011/03/15	R204 2012/02/02	9.00	Put	Bond Future	3,475.0000	3,318.0000	(4.518)	0	0	0
2011/03/15	R204 2012/02/02	9.05	Call	Bond Future	2,792.0000	2,933.0000	5.050	0	0	0
2011/03/15	R204 2012/02/02	9.05	Put	Bond Future	3,350.0000	3,195.0000	(4.627)	0	0	0
2011/03/15	R204 2012/02/02	8.95	Call	Bond Future	2,559.0000	2,693.0000	5.236	0	0	0
2011/03/15	R204 2012/02/02	8.95	Put	Bond Future	3,605.0000	3,444.0000	(4.466)	0	0	0
2011/03/15	R206 2011/05/05			Bond Future	7.1460	7.1020	(0.616)	0.0000	0.0000	0
2011/03/15	R206 2011/05/05	7.50	Call	Bond Future	1,020.0000	1,099.0000	7.745	0	0	0
2011/03/15	R206 2011/05/05	7.50	Put	Bond Future	169.0000	141.0000	(16.568)	0	0	0
2011/03/15	R206 2011/05/05	7.55	Call	Bond Future	1,113.0000	1,196.0000	7.457	0	0	0
2011/03/15	R206 2011/05/05	7.55	Put	Bond Future	142.0000	119.0000	(16.197)	0	0	0
2011/03/15	R206 2011/05/05	7.45	Call	Bond Future	928.0000	1,004.0000	8.190	0	0	0
2011/03/15	R206 2011/05/05	7.45	Put	Bond Future	197.0000	166.0000	(15.736)	0	0	0
2011/03/15	R206 2011/08/04			Bond Future	7.3090	7.2600	(0.670)	0.0000	0.0000	0
2011/03/15	R206 2011/08/04	7.00	Call	Bond Future	445.0000	482.0000	8.315	0	0	0
2011/03/15	R206 2011/08/04	7.00	Put	Bond Future	1,127.0000	1,056.0000	(6.300)	0	0	0
2011/03/15	R206 2011/08/04	7.05	Call	Bond Future	489.0000	529.0000	8.180	0	0	0
2011/03/15	R206 2011/08/04	7.05	Put	Bond Future	1,060.0000	992.0000	(6.415)	0	0	0
2011/03/15	R206 2011/08/04	6.95	Call	Bond Future	405.0000	440.0000	8.642	0	0	0
2011/03/15	R206 2011/08/04	6.95	Put	Bond Future	1,197.0000	1,125.0000	(6.015)	0	0	0
2011/03/15	R206 2011/11/03			Bond Future	7.4910	7.4350	(0.748)	0.0000	0.0000	0
2011/03/15	R206 2011/11/03	7.75	Call	Bond Future	1,190.0000	1,256.0000	5.546	0	0	0
2011/03/15	R206 2011/11/03	7.75	Put	Bond Future	678.0000	633.0000	(6.637)	0	0	0
2011/03/15	R206 2011/11/03	7.80	Call	Bond Future	1,252.0000	1,319.0000	5.351	0	0	0
2011/03/15	R206 2011/11/03	7.80	Put	Bond Future	641.0000	597.0000	(6.864)	0	0	0

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2011/03/15	R206 2011/11/03	7.70	Call	Bond Future	1,131.0000	1,194.0000	5.570	0	0	0
2011/03/15	R206 2011/11/03	7.70	Put	Bond Future	717.0000	669.0000	(6.695)	0	0	0
2011/03/15	R206 2012/02/02			Bond Future	7.7030	7.6410	(0.805)	0.0000	0.0000	0
2011/03/15	R206 2012/02/02	8.00	Call	Bond Future	1,332.0000	1,396.0000	4.805	0	0	0
2011/03/15	R206 2012/02/02	8.00	Put	Bond Future	810.0000	764.0000	(5.679)	0	0	0
2011/03/15	R206 2012/02/02	8.05	Call	Bond Future	1,386.0000	1,451.0000	4.690	0	0	0
2011/03/15	R206 2012/02/02	8.05	Put	Bond Future	776.0000	732.0000	(5.670)	0	0	0
2011/03/15	R206 2012/02/02	7.95	Call	Bond Future	1,279.0000	1,341.0000	4.848	0	0	0
2011/03/15	R206 2012/02/02	7.95	Put	Bond Future	844.0000	797.0000	(5.569)	0	0	0
2011/03/15	R207 2011/05/05			Bond Future	8.8070	8.7440	(0.715)	0.0000	0.0000	1,020
2011/03/15	R207 2011/05/05	8.50	Call	Bond Future	604.0000	706.0000	16.887	0	0	0
2011/03/15	R207 2011/05/05	8.50	Put	Bond Future	2,351.0000	2,098.0000	(10.761)	0	0	0
2011/03/15	R207 2011/05/05	8.55	Call	Bond Future	694.0000	807.0000	16.282	0	0	0
2011/03/15	R207 2011/05/05	8.55	Put	Bond Future	2,154.0000	1,912.0000	(11.235)	0	0	0
2011/03/15	R207 2011/05/05	8.45	Call	Bond Future	523.0000	615.0000	17.591	0	0	0
2011/03/15	R207 2011/05/05	8.45	Put	Bond Future	2,559.0000	2,296.0000	(10.277)	0	0	0
2011/03/15	R207 2011/08/04			Bond Future	8.9350	8.8690	(0.739)	0.0000	0.0000	0
2011/03/15	R207 2011/08/04	8.25	Call	Bond Future	796.0000	885.0000	11.181	0	0	0
2011/03/15	R207 2011/08/04	8.25	Put	Bond Future	4,640.0000	4,367.0000	(5.884)	0	0	0
2011/03/15	R207 2011/08/04	8.30	Call	Bond Future	870.0000	965.0000	10.920	0	0	0
2011/03/15	R207 2011/08/04	8.30	Put	Bond Future	4,426.0000	4,160.0000	(6.010)	0	0	0
2011/03/15	R207 2011/08/04	8.20	Call	Bond Future	728.0000	811.0000	11.401	0	0	0
2011/03/15	R207 2011/08/04	8.20	Put	Bond Future	4,860.0000	4,582.0000	(5.720)	0	0	0
2011/03/15	R207 2011/11/03			Bond Future	9.0620	8.9930	(0.761)	0.0000	0.0000	600
2011/03/15	R207 2011/11/03	8.75	Call	Bond Future	2,025.0000	2,177.0000	7.506	0	0	0
2011/03/15	R207 2011/11/03	8.75	Put	Bond Future	3,703.0000	3,487.0000	(5.833)	0	0	0
2011/03/15	R207 2011/11/03	8.80	Call	Bond Future	2,139.0000	2,297.0000	7.387	0	0	0
2011/03/15	R207 2011/11/03	8.80	Put	Bond Future	3,545.0000	3,336.0000	(5.896)	0	0	0
2011/03/15	R207 2011/11/03	8.70	Call	Bond Future	1,915.0000	2,061.0000	7.624	0	0	0
2011/03/15	R207 2011/11/03	8.70	Put	Bond Future	3,865.0000	3,644.0000	(5.718)	0	0	0
2011/03/15	R207 2012/02/02			Bond Future	9.1940	9.1230	(0.772)	0.0000	0.0000	0
2011/03/15	R207 2012/02/02	9.00	Call	Bond Future	2,744.0000	2,915.0000	6.232	0	0	0
2011/03/15	R207 2012/02/02	9.00	Put	Bond Future	3,752.0000	3,556.0000	(5.224)	0	0	0
2011/03/15	R207 2012/02/02	9.05	Call	Bond Future	2,867.0000	3,042.0000	6.104	0	0	0

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2011/03/15	R207 2012/02/02	9.05	Put	Bond Future	3,614.0000	3,422.0000	(5.313)	0	0	0
2011/03/15	R207 2012/02/02	8.95	Call	Bond Future	2,625.0000	2,791.0000	6.324	0	0	0
2011/03/15	R207 2012/02/02	8.95	Put	Bond Future	3,896.0000	3,694.0000	(5.185)	0	0	0
2011/03/15	R208 2011/05/05			Bond Future	8.8550	8.8020	(0.599)	0.0000	0.0000	190
2011/03/15	R208 2011/05/05	8.50	Call	Bond Future	568.0000	648.0000	14.085	0	0	0
2011/03/15	R208 2011/05/05	8.50	Put	Bond Future	2,700.0000	2,466.0000	(8.667)	0	0	0
2011/03/15	R208 2011/05/05	8.55	Call	Bond Future	654.0000	743.0000	13.609	0	0	0
2011/03/15	R208 2011/05/05	8.55	Put	Bond Future	2,482.0000	2,257.0000	(9.065)	0	0	0
2011/03/15	R208 2011/05/05	8.45	Call	Bond Future	490.0000	561.0000	14.490	0	0	0
2011/03/15	R208 2011/05/05	8.45	Put	Bond Future	2,928.0000	2,685.0000	(8.299)	0	0	0
2011/03/15	R208 2011/08/04			Bond Future	8.9690	8.9150	(0.602)	0.0000	0.0000	120
2011/03/15	R208 2011/08/04	8.25	Call	Bond Future	766.0000	837.0000	9.269	0	0	0
2011/03/15	R208 2011/08/04	8.25	Put	Bond Future	5,047.0000	4,806.0000	(4.775)	0	0	0
2011/03/15	R208 2011/08/04	8.30	Call	Bond Future	839.0000	915.0000	9.058	0	0	0
2011/03/15	R208 2011/08/04	8.30	Put	Bond Future	4,814.0000	4,577.0000	(4.923)	0	0	0
2011/03/15	R208 2011/08/04	8.20	Call	Bond Future	698.0000	764.0000	9.456	0	0	0
2011/03/15	R208 2011/08/04	8.20	Put	Bond Future	5,287.0000	5,040.0000	(4.672)	0	0	0
2011/03/15	R208 2011/11/03			Bond Future	9.0870	9.0300	(0.627)	0.0000	0.0000	5,604
2011/03/15	R208 2011/11/03	8.75	Call	Bond Future	2,094.0000	2,223.0000	6.160	0	0	0
2011/03/15	R208 2011/11/03	8.75	Put	Bond Future	4,019.0000	3,826.0000	(4.802)	0	0	0
2011/03/15	R208 2011/11/03	8.80	Call	Bond Future	2,212.0000	2,347.0000	6.103	0	0	0
2011/03/15	R208 2011/11/03	8.80	Put	Bond Future	3,848.0000	3,661.0000	(4.860)	0	0	0
2011/03/15	R208 2011/11/03	8.70	Call	Bond Future	1,979.0000	2,104.0000	6.316	0	0	0
2011/03/15	R208 2011/11/03	8.70	Put	Bond Future	4,194.0000	3,998.0000	(4.673)	0	0	0
2011/03/15	R208 2012/02/02			Bond Future	9.2060	9.1470	(0.641)	0.0000	0.0000	0
2011/03/15	R208 2012/02/02	9.00	Call	Bond Future	2,970.0000	3,119.0000	5.017	0	0	0
2011/03/15	R208 2012/02/02	9.00	Put	Bond Future	4,111.0000	3,935.0000	(4.281)	0	0	0
2011/03/15	R208 2012/02/02	9.05	Call	Bond Future	3,101.0000	3,254.0000	4.934	0	0	0
2011/03/15	R208 2012/02/02	9.05	Put	Bond Future	3,963.0000	3,792.0000	(4.315)	0	0	0
2011/03/15	R208 2012/02/02	8.95	Call	Bond Future	2,842.0000	2,987.0000	5.102	0	0	0
2011/03/15	R208 2012/02/02	8.95	Put	Bond Future	4,263.0000	4,083.0000	(4.222)	0	0	0
2011/03/15	R209 2011/05/05			Bond Future	9.0930	9.0360	(0.627)	0.0000	0.0000	21,100
2011/03/15	R209 2011/05/05	8.50	Call	Bond Future	345.0000	407.0000	17.971	0	0	0

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2011/03/15	R209 2011/05/05	8.50	Put	Bond Future	5,056.0000	4,686.0000	(7.318)	0	0	0
2011/03/15	R209 2011/05/05	8.55	Call	Bond Future	411.0000	482.0000	17.275	0	0	0
2011/03/15	R209 2011/05/05	8.55	Put	Bond Future	4,706.0000	4,345.0000	(7.671)	0	0	0
2011/03/15	R209 2011/05/05	8.45	Call	Bond Future	289.0000	342.0000	18.339	0	0	0
2011/03/15	R209 2011/05/05	8.45	Put	Bond Future	5,420.0000	5,041.0000	(6.993)	0	0	0
2011/03/15	R209 2011/08/04			Bond Future	9.1720	9.1140	(0.632)	0.0000	0.0000	0
2011/03/15	R209 2011/08/04	8.50	Call	Bond Future	1,126.0000	1,235.0000	9.680	0	0	0
2011/03/15	R209 2011/08/04	8.50	Put	Bond Future	6,422.0000	6,098.0000	(5.045)	0	0	0
2011/03/15	R209 2011/08/04	8.55	Call	Bond Future	1,231.0000	1,348.0000	9.504	0	0	0
2011/03/15	R209 2011/08/04	8.55	Put	Bond Future	6,112.0000	5,795.0000	(5.187)	0	0	0
2011/03/15	R209 2011/08/04	8.45	Call	Bond Future	1,029.0000	1,131.0000	9.913	0	0	0
2011/03/15	R209 2011/08/04	8.45	Put	Bond Future	6,744.0000	6,413.0000	(4.908)	0	0	0
2011/03/15	R209 2011/08/04	10.10	Call	Bond Future	7,292.0000	7,638.0000	4.745	0	0	0
2011/03/15	R209 2011/08/04	10.10	Put	Bond Future	897.0000	809.0000	(9.810)	0	0	0
2011/03/15	R209 2011/11/03			Bond Future	9.2520	9.1920	(0.649)	0.0000	0.0000	1,033
2011/03/15	R209 2011/11/03	8.75	Call	Bond Future	2,279.0000	2,439.0000	7.021	0	0	0
2011/03/15	R209 2011/11/03	8.75	Put	Bond Future	6,120.0000	5,837.0000	(4.624)	0	0	0
2011/03/15	R209 2011/11/03	8.80	Call	Bond Future	2,419.0000	2,586.0000	6.904	0	0	0
2011/03/15	R209 2011/11/03	8.80	Put	Bond Future	5,862.0000	5,587.0000	(4.691)	0	0	0
2011/03/15	R209 2011/11/03	8.70	Call	Bond Future	2,145.0000	2,299.0000	7.179	0	0	0
2011/03/15	R209 2011/11/03	8.70	Put	Bond Future	6,386.0000	6,098.0000	(4.510)	0	0	0
2011/03/15	R209 2012/02/02			Bond Future	9.3320	9.2700	(0.664)	0.0000	0.0000	0
2011/03/15	R209 2012/02/02	9.00	Call	Bond Future	3,479.0000	3,677.0000	5.691	0	0	0
2011/03/15	R209 2012/02/02	9.00	Put	Bond Future	5,946.0000	5,694.0000	(4.238)	0	0	0
2011/03/15	R209 2012/02/02	9.05	Call	Bond Future	3,639.0000	3,842.0000	5.578	0	0	0
2011/03/15	R209 2012/02/02	9.05	Put	Bond Future	5,726.0000	5,478.0000	(4.331)	0	0	0
2011/03/15	R209 2012/02/02	8.95	Call	Bond Future	3,323.0000	3,514.0000	5.748	0	0	0
2011/03/15	R209 2012/02/02	8.95	Put	Bond Future	6,174.0000	5,914.0000	(4.211)	0	0	0
2011/03/15	R211 2011/05/05			Bond Future	1.6090	1.6090	0.000	0.0000	0.0000	539
2011/03/15	R211 2011/05/05	2.14	Call	Bond Future	2,926.0000	2,926.0000	0.000	0	0	0
2011/03/15	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R211 2011/05/05	2.19	Call	Bond Future	3,196.0000	3,196.0000	0.000	0	0	0
2011/03/15	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R211 2011/05/05	2.09	Call	Bond Future	2,654.0000	2,654.0000	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
2011/03/15	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05			Bond Future	2.4020	2.4020	0.000	0.0000	0.0000	2,518
2011/03/15	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05	2.25	Put	Bond Future	1,468.0000	1,468.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05	2.30	Put	Bond Future	983.0000	983.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R212 2011/05/05	2.20	Put	Bond Future	1,956.0000	1,956.0000	0.000	0	0	0
2011/03/15	R213 2011/05/05			Bond Future	9.1410	9.0840	(0.624)	0.0000	0.0000	0
2011/03/15	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/05/05	8.00	Put	Bond Future	9,580.0000	9,138.0000	(4.614)	0	0	0
2011/03/15	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/05/05	8.05	Put	Bond Future	9,125.0000	8,684.0000	(4.833)	0	0	0
2011/03/15	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/05/05	7.95	Put	Bond Future	10,038.0000	9,597.0000	(4.393)	0	0	0
2011/03/15	R213 2011/08/04			Bond Future	9.2290	9.1700	(0.639)	0.0000	0.0000	0
2011/03/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/08/04	8.00	Put	Bond Future	10,212.0000	9,763.0000	(4.397)	0	0	0
2011/03/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/08/04	8.05	Put	Bond Future	9,760.0000	9,310.0000	(4.611)	0	0	0
2011/03/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/08/04	7.95	Put	Bond Future	10,668.0000	10,219.0000	(4.209)	0	0	0
2011/03/15	R213 2011/11/03			Bond Future	9.3190	9.2590	(0.644)	0.0000	0.0000	0
2011/03/15	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/11/03	8.75	Put	Bond Future	4,426.0000	3,976.0000	(10.167)	0	0	0
2011/03/15	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/11/03	8.80	Put	Bond Future	4,023.0000	3,573.0000	(11.186)	0	0	0
2011/03/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2011/11/03	8.70	Put	Bond Future	4,833.0000	4,383.0000	(9.311)	0	0	0
2011/03/15	R213 2012/02/02			Bond Future	9.4120	9.3500	(0.659)	0.0000	0.0000	0
2011/03/15	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2012/02/02	9.00	Put	Bond Future	3,115.0000	2,658.0000	(14.671)	0	0	0
2011/03/15	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
2011/03/15	R213 2012/02/02	9.05	Put	Bond Future	2,727.0000	2,270.0000	(16.758)	0	0	0
2011/03/15	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/15	R213 2012/02/02	8.95	Put	Bond Future	3,506.0000	3,049.0000	(13.035)	0	0	0
2011/03/15	TRT1 2011/05/05			Index Future	336.5410	337.5930	0.313	0.0000	0.0000	100
2011/03/15	TRT1 2011/08/04			Index Future	341.1690	342.2360	0.313	0.0000	0.0000	0
Total										720892.00