



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/03/2011

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
2011/03/16	AL7T 2011/05/05			Index Future	369.1360	368.2910	(0.229)	0.0000	0.0000	30
2011/03/16	AL7T 2011/08/04			Index Future	374.3970	373.5410	(0.229)	0.0000	0.0000	0
2011/03/16	ALBI 2011/05/05			Index Future	340.5660	339.7940	(0.227)	0.0000	0.0000	1,064
2011/03/16	ALBI 2011/08/04			Index Future	345.4200	344.6380	(0.226)	0.0000	0.0000	0
2011/03/16	CAAB 2011/03/18			Can-Do Future	6.9679	6.9756	0.111	0.0000	0.0000	524,280
2011/03/16	CAAB 2011/03/18	6.85	Call	Can-Do Future	122.0000	127.0000	4.098	0	0	0
2011/03/16	CAAB 2011/03/18	6.85	Put	Can-Do Future	4.0000	1.0000	(75.000)	0	0	0
2011/03/16	CAAB 2011/03/18	6.90	Call	Can-Do Future	79.0000	81.0000	2.532	0	0	0
2011/03/16	CAAB 2011/03/18	6.90	Put	Can-Do Future	11.0000	5.0000	(54.545)	0	0	0
2011/03/16	CAAB 2011/03/18	6.80	Call	Can-Do Future	169.0000	176.0000	4.142	0	0	0
2011/03/16	CAAB 2011/03/18	6.80	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/03/16	CAAC 2011/03/18			Can-Do Future	9.8516	9.8452	(0.065)	0.0000	0.0000	7,857
2011/03/16	CAAC 2011/03/18	9.60	Call	Can-Do Future	254.0000	246.0000	(3.150)	0	0	0
2011/03/16	CAAC 2011/03/18	9.60	Put	Can-Do Future	2.0000	1.0000	(50.000)	0	0	0
2011/03/16	CAAC 2011/03/18	9.65	Call	Can-Do Future	206.0000	197.0000	(4.369)	0	0	0
2011/03/16	CAAC 2011/03/18	9.65	Put	Can-Do Future	4.0000	2.0000	(50.000)	0	0	0
2011/03/16	CAAC 2011/03/18	9.55	Call	Can-Do Future	303.0000	295.0000	(2.640)	0	0	0
2011/03/16	CAAC 2011/03/18	9.55	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/03/16	CRD1 2011/05/05			Index Future	154.5590	154.3110	(0.160)	0.0000	0.0000	2
2011/03/16	CRD1 2011/08/04			Index Future	156.6840	156.4340	(0.160)	0.0000	0.0000	0
2011/03/16	GOVI 2011/05/05			GOVI	341.8130	341.0380	(0.227)	0.0000	0.0000	209
2011/03/16	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/16	GOVI 2011/05/05	349.00	Put	GOVI	71,870.0000	79,620.0000	10.783	0	0	0
2011/03/16	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/16	GOVI 2011/05/05	349.01	Put	GOVI	71,970.0000	79,720.0000	10.768	0	0	0
2011/03/16	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/16	GOVI 2011/05/05	348.99	Put	GOVI	71,770.0000	79,520.0000	10.798	0	0	0
2011/03/16	GOVI 2011/08/04			GOVI	346.6850	345.8990	(0.227)	0.0000	0.0000	0
2011/03/16	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/16	GOVI 2011/08/04	348.00	Put	GOVI	13,150.0000	21,010.0000	59.772	0	0	0
2011/03/16	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/16	GOVI 2011/08/04	348.01	Put	GOVI	13,250.0000	21,110.0000	59.321	0	0	0
2011/03/16	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/16	GOVI 2011/08/04	347.99	Put	GOVI	13,050.0000	20,910.0000	60.230	0	0	0
2011/03/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/16	IGOV 2011/05/05			Index Future	150.5200	150.5090	(0.007)	0.0000	0.0000	61
2011/03/16	IGOV 2011/08/04			Index Future	152.6650	152.6540	(0.007)	0.0000	0.0000	0
2011/03/16	ILBI 2011/05/05			Index Future	407.0630	407.1370	0.018	0.0000	0.0000	336
2011/03/16	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/16	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/16	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/16	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/16	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/16	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/16	JBAF 2011/03/16			Jibar Tradeable Future	5.5750	5.5750	0.000	0.0000	0.0000	0
2011/03/16	JBAF 2011/04/20			Jibar Tradeable Future	5.5950	5.5910	(0.071)	0.0000	0.0000	2,001
2011/03/16	JBAF 2011/05/18			Jibar Tradeable Future	5.6410	5.6310	(0.177)	0.0000	0.0000	3,001
2011/03/16	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6490	(0.018)	0.0000	0.0000	3,890
2011/03/16	JBAF 2011/07/20			Jibar Tradeable Future	5.6920	5.6880	(0.070)	0.0000	0.0000	2,000

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2011/03/16	JBAF 2011/08/17			Jibar Tradeable Future	5.7540	5.7530	(0.017)	0.0000	0.0000	0
2011/03/16	JBAF 2011/09/21			Jibar Tradeable Future	5.8260	5.8320	0.103	0.0000	0.0000	14,390
2011/03/16	JBAF 2011/12/21			Jibar Tradeable Future	6.3880	6.3960	0.125	0.0000	0.0000	5,390
2011/03/16	JBAF 2012/03/20			Jibar Tradeable Future	6.9200	6.9540	0.491	0.0000	0.0000	1,090
2011/03/16	JBAF 2012/06/20			Jibar Tradeable Future	7.4380	7.4630	0.336	0.0000	0.0000	2,890
2011/03/16	JBAF 2012/09/19			Jibar Tradeable Future	7.8460	7.8660	0.255	0.0000	0.0000	44,710
2011/03/16	JBAF 2012/12/19			Jibar Tradeable Future	8.2500	8.2600	0.121	0.0000	0.0000	513
2011/03/16	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/16	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/16	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/16	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/16	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/16	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/16	OTH1 2011/05/05			Index Future	333.4690	332.7170	(0.226)	0.0000	0.0000	3
2011/03/16	OTH1 2011/08/04			Index Future	338.2220	337.4600	(0.225)	0.0000	0.0000	0
2011/03/16	R157 2011/05/05			Bond Future	7.8590	7.9050	0.585	0.0000	0.0000	2,405

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2011/03/16	R157 2011/05/05	7.75	Call	Bond Future	609.0000	526.0000	(13.629)	0	0	0
2011/03/16	R157 2011/05/05	7.75	Put	Bond Future	1,055.0000	1,159.0000	9.858	0	0	0
2011/03/16	R157 2011/05/05	7.80	Call	Bond Future	699.0000	609.0000	(12.876)	0	0	0
2011/03/16	R157 2011/05/05	7.80	Put	Bond Future	940.0000	1,038.0000	10.426	0	0	0
2011/03/16	R157 2011/05/05	7.70	Call	Bond Future	527.0000	452.0000	(14.231)	0	0	0
2011/03/16	R157 2011/05/05	7.70	Put	Bond Future	1,178.0000	1,290.0000	9.508	0	0	0
2011/03/16	R157 2011/05/05	7.65	Call	Bond Future	452.0000	385.0000	(14.823)	0	0	0
2011/03/16	R157 2011/05/05	7.65	Put	Bond Future	1,309.0000	1,429.0000	9.167	0	0	0
2011/03/16	R157 2011/08/04			Bond Future	8.0190	8.0690	0.624	0.0000	0.0000	0
2011/03/16	R157 2011/08/04	7.50	Call	Bond Future	586.0000	530.0000	(9.556)	0	0	0
2011/03/16	R157 2011/08/04	7.50	Put	Bond Future	2,597.0000	2,733.0000	5.237	0	0	0
2011/03/16	R157 2011/08/04	7.55	Call	Bond Future	645.0000	585.0000	(9.302)	0	0	0
2011/03/16	R157 2011/08/04	7.55	Put	Bond Future	2,461.0000	2,592.0000	5.323	0	0	0
2011/03/16	R157 2011/08/04	7.45	Call	Bond Future	532.0000	479.0000	(9.962)	0	0	0
2011/03/16	R157 2011/08/04	7.45	Put	Bond Future	2,739.0000	2,878.0000	5.075	0	0	0
2011/03/16	R157 2011/11/03			Bond Future	8.1990	8.2530	0.659	0.0000	0.0000	3,694
2011/03/16	R157 2011/11/03	8.25	Call	Bond Future	1,896.0000	1,792.0000	(5.485)	0	0	0
2011/03/16	R157 2011/11/03	8.25	Put	Bond Future	1,713.0000	1,803.0000	5.254	0	0	0
2011/03/16	R157 2011/11/03	8.30	Call	Bond Future	1,994.0000	1,887.0000	(5.366)	0	0	0
2011/03/16	R157 2011/11/03	8.30	Put	Bond Future	1,632.0000	1,719.0000	5.331	0	0	0
2011/03/16	R157 2011/11/03	8.20	Call	Bond Future	1,801.0000	1,700.0000	(5.608)	0	0	0
2011/03/16	R157 2011/11/03	8.20	Put	Bond Future	1,797.0000	1,890.0000	5.175	0	0	0
2011/03/16	R157 2012/02/02			Bond Future	8.3980	8.4570	0.703	0.0000	0.0000	0
2011/03/16	R157 2012/02/02	8.50	Call	Bond Future	2,331.0000	2,223.0000	(4.633)	0	0	0
2011/03/16	R157 2012/02/02	8.50	Put	Bond Future	1,990.0000	2,079.0000	4.472	0	0	0
2011/03/16	R157 2012/02/02	8.55	Call	Bond Future	2,425.0000	2,315.0000	(4.536)	0	0	0
2011/03/16	R157 2012/02/02	8.55	Put	Bond Future	1,917.0000	2,005.0000	4.591	0	0	0
2011/03/16	R157 2012/02/02	8.45	Call	Bond Future	2,239.0000	2,134.0000	(4.690)	0	0	0
2011/03/16	R157 2012/02/02	8.45	Put	Bond Future	2,065.0000	2,157.0000	4.455	0	0	0
2011/03/16	R186 2011/05/05			Bond Future	8.9530	8.9740	0.235	0.0000	0.0000	28,849
2011/03/16	R186 2011/05/05	8.75	Call	Bond Future	1,324.0000	1,235.0000	(6.722)	0	0	0
2011/03/16	R186 2011/05/05	8.75	Put	Bond Future	3,195.0000	3,297.0000	3.192	0	0	0
2011/03/16	R186 2011/05/05	8.80	Call	Bond Future	1,501.0000	1,405.0000	(6.396)	0	0	0
2011/03/16	R186 2011/05/05	8.80	Put	Bond Future	2,907.0000	3,002.0000	3.268	0	0	0

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2011/03/16	R186 2011/05/05	8.70	Call	Bond Future	1,162.0000	1,080.0000	(7.057)	0	0	0
2011/03/16	R186 2011/05/05	8.70	Put	Bond Future	3,501.0000	3,610.0000	3.113	0	0	0
2011/03/16	R186 2011/05/05	8.00	Put	Bond Future	9,288.0000	9,466.0000	1.916	0	0	0
2011/03/16	R186 2011/05/05	8.00	Call	Bond Future	95.0000	82.0000	(13.684)	0	0	5,500
2011/03/16	R186 2011/08/04			Bond Future	9.0540	9.0760	0.243	0.0000	0.0000	0
2011/03/16	R186 2011/08/04	8.25	Call	Bond Future	1,019.0000	969.0000	(4.907)	0	0	0
2011/03/16	R186 2011/08/04	8.25	Put	Bond Future	8,544.0000	8,690.0000	1.709	0	0	0
2011/03/16	R186 2011/08/04	8.30	Call	Bond Future	1,120.0000	1,067.0000	(4.732)	0	0	0
2011/03/16	R186 2011/08/04	8.30	Put	Bond Future	8,156.0000	8,299.0000	1.753	0	0	0
2011/03/16	R186 2011/08/04	8.20	Call	Bond Future	924.0000	878.0000	(4.978)	0	0	0
2011/03/16	R186 2011/08/04	8.20	Put	Bond Future	8,941.0000	9,091.0000	1.678	0	0	0
2011/03/16	R186 2011/11/03			Bond Future	9.1550	9.1780	0.251	0.0000	0.0000	12,982
2011/03/16	R186 2011/11/03	9.00	Call	Bond Future	3,990.0000	3,885.0000	(2.632)	0	0	0
2011/03/16	R186 2011/11/03	9.00	Put	Bond Future	5,358.0000	5,453.0000	1.773	0	0	0
2011/03/16	R186 2011/11/03	9.05	Call	Bond Future	4,196.0000	4,089.0000	(2.550)	0	0	0
2011/03/16	R186 2011/11/03	9.05	Put	Bond Future	5,120.0000	5,214.0000	1.836	0	0	0
2011/03/16	R186 2011/11/03	8.95	Call	Bond Future	3,789.0000	3,688.0000	(2.666)	0	0	0
2011/03/16	R186 2011/11/03	8.95	Put	Bond Future	5,603.0000	5,703.0000	1.785	0	0	0
2011/03/16	R186 2012/02/02			Bond Future	9.2570	9.2800	0.248	0.0000	0.0000	0
2011/03/16	R186 2012/02/02	9.00	Call	Bond Future	4,275.0000	4,178.0000	(2.269)	0	0	0
2011/03/16	R186 2012/02/02	9.00	Put	Bond Future	6,510.0000	6,609.0000	1.521	0	0	0
2011/03/16	R186 2012/02/02	9.05	Call	Bond Future	4,471.0000	4,371.0000	(2.237)	0	0	0
2011/03/16	R186 2012/02/02	9.05	Put	Bond Future	6,266.0000	6,362.0000	1.532	0	0	0
2011/03/16	R186 2012/02/02	8.95	Call	Bond Future	4,084.0000	3,989.0000	(2.326)	0	0	0
2011/03/16	R186 2012/02/02	8.95	Put	Bond Future	6,761.0000	6,863.0000	1.509	0	0	0
2011/03/16	R201 2011/05/05			Bond Future	7.4420	7.5050	0.847	0.0000	0.0000	484
2011/03/16	R201 2011/05/05	7.75	Call	Bond Future	1,252.0000	1,103.0000	(11.901)	0	0	0
2011/03/16	R201 2011/05/05	7.75	Put	Bond Future	272.0000	325.0000	19.485	0	0	0
2011/03/16	R201 2011/05/05	7.80	Call	Bond Future	1,370.0000	1,216.0000	(11.241)	0	0	0
2011/03/16	R201 2011/05/05	7.80	Put	Bond Future	232.0000	280.0000	20.690	0	0	0
2011/03/16	R201 2011/05/05	7.70	Call	Bond Future	1,138.0000	996.0000	(12.478)	0	0	0
2011/03/16	R201 2011/05/05	7.70	Put	Bond Future	317.0000	376.0000	18.612	0	0	0
2011/03/16	R201 2011/08/04			Bond Future	7.5890	7.6570	0.896	0.0000	0.0000	0
2011/03/16	R201 2011/08/04	7.25	Call	Bond Future	586.0000	515.0000	(12.116)	0	0	0

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2011/03/16	R201	2011/08/04	7.25	Put	Bond Future	1,603.0000	1,735.0000	8.235	0	0	0
2011/03/16	R201	2011/08/04	7.30	Call	Bond Future	642.0000	566.0000	(11.838)	0	0	0
2011/03/16	R201	2011/08/04	7.30	Put	Bond Future	1,509.0000	1,635.0000	8.350	0	0	0
2011/03/16	R201	2011/08/04	7.20	Call	Bond Future	534.0000	467.0000	(12.547)	0	0	0
2011/03/16	R201	2011/08/04	7.20	Put	Bond Future	1,703.0000	1,838.0000	7.927	0	0	0
2011/03/16	R201	2011/11/03			Bond Future	7.7520	7.8270	0.967	0.0000	0.0000	0
2011/03/16	R201	2011/11/03	8.00	Call	Bond Future	1,656.0000	1,534.0000	(7.367)	0	0	0
2011/03/16	R201	2011/11/03	8.00	Put	Bond Future	972.0000	1,057.0000	8.745	0	0	0
2011/03/16	R201	2011/11/03	8.05	Call	Bond Future	1,741.0000	1,615.0000	(7.237)	0	0	0
2011/03/16	R201	2011/11/03	8.05	Put	Bond Future	919.0000	1,001.0000	8.923	0	0	0
2011/03/16	R201	2011/11/03	7.95	Call	Bond Future	1,574.0000	1,455.0000	(7.560)	0	0	0
2011/03/16	R201	2011/11/03	7.95	Put	Bond Future	1,027.0000	1,116.0000	8.666	0	0	0
2011/03/16	R201	2012/02/02			Bond Future	7.9310	8.0120	1.021	0.0000	0.0000	0
2011/03/16	R201	2012/02/02	8.25	Call	Bond Future	2,009.0000	1,887.0000	(6.073)	0	0	0
2011/03/16	R201	2012/02/02	8.25	Put	Bond Future	1,198.0000	1,282.0000	7.012	0	0	0
2011/03/16	R201	2012/02/02	8.30	Call	Bond Future	2,088.0000	1,963.0000	(5.987)	0	0	0
2011/03/16	R201	2012/02/02	8.30	Put	Bond Future	1,150.0000	1,232.0000	7.130	0	0	0
2011/03/16	R201	2012/02/02	8.20	Call	Bond Future	1,932.0000	1,813.0000	(6.159)	0	0	0
2011/03/16	R201	2012/02/02	8.20	Put	Bond Future	1,247.0000	1,335.0000	7.057	0	0	0
2011/03/16	R202	2011/05/05			Bond Future	0.2940	0.2860	(2.721)	0.0000	0.0000	10,489
2011/03/16	R202	2011/05/05	2.05	Call	Bond Future	43,691.0000	43,928.0000	0.542	0	0	0
2011/03/16	R202	2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R202	2011/05/05	2.10	Call	Bond Future	44,719.0000	44,956.0000	0.530	0	0	0
2011/03/16	R202	2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R202	2011/05/05	2.00	Call	Bond Future	42,652.0000	42,890.0000	0.558	0	0	0
2011/03/16	R202	2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R203	2011/05/05			Bond Future	8.4890	8.5310	0.495	0.0000	0.0000	516
2011/03/16	R203	2011/05/05	8.25	Call	Bond Future	560.0000	487.0000	(13.036)	0	0	0
2011/03/16	R203	2011/05/05	8.25	Put	Bond Future	1,715.0000	1,843.0000	7.464	0	0	0
2011/03/16	R203	2011/05/05	8.30	Call	Bond Future	645.0000	565.0000	(12.403)	0	0	0
2011/03/16	R203	2011/05/05	8.30	Put	Bond Future	1,557.0000	1,678.0000	7.771	0	0	0
2011/03/16	R203	2011/05/05	8.20	Call	Bond Future	482.0000	416.0000	(13.693)	0	0	0
2011/03/16	R203	2011/05/05	8.20	Put	Bond Future	1,881.0000	2,016.0000	7.177	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
2011/03/16	R203 2011/08/04			Bond Future	8.6320	8.6750	0.498	0.0000	0.0000	0
2011/03/16	R203 2011/08/04	8.00	Call	Bond Future	643.0000	590.0000	(8.243)	0	0	0
2011/03/16	R203 2011/08/04	8.00	Put	Bond Future	3,614.0000	3,759.0000	4.012	0	0	0
2011/03/16	R203 2011/08/04	8.05	Call	Bond Future	707.0000	650.0000	(8.062)	0	0	0
2011/03/16	R203 2011/08/04	8.05	Put	Bond Future	3,439.0000	3,580.0000	4.100	0	0	0
2011/03/16	R203 2011/08/04	7.95	Call	Bond Future	582.0000	532.0000	(8.591)	0	0	0
2011/03/16	R203 2011/08/04	7.95	Put	Bond Future	3,793.0000	3,941.0000	3.902	0	0	0
2011/03/16	R203 2011/11/03			Bond Future	8.7850	8.8300	0.512	0.0000	0.0000	1,416
2011/03/16	R203 2011/11/03	8.50	Call	Bond Future	1,684.0000	1,596.0000	(5.226)	0	0	0
2011/03/16	R203 2011/11/03	8.50	Put	Bond Future	2,958.0000	3,069.0000	3.753	0	0	0
2011/03/16	R203 2011/11/03	8.55	Call	Bond Future	1,782.0000	1,692.0000	(5.051)	0	0	0
2011/03/16	R203 2011/11/03	8.55	Put	Bond Future	2,831.0000	2,940.0000	3.850	0	0	0
2011/03/16	R203 2011/11/03	8.45	Call	Bond Future	1,589.0000	1,505.0000	(5.286)	0	0	0
2011/03/16	R203 2011/11/03	8.45	Put	Bond Future	3,089.0000	3,204.0000	3.723	0	0	0
2011/03/16	R203 2012/02/02			Bond Future	8.9480	8.9960	0.536	0.0000	0.0000	0
2011/03/16	R203 2012/02/02	8.75	Call	Bond Future	2,299.0000	2,202.0000	(4.219)	0	0	0
2011/03/16	R203 2012/02/02	8.75	Put	Bond Future	3,145.0000	3,252.0000	3.402	0	0	0
2011/03/16	R203 2012/02/02	8.80	Call	Bond Future	2,402.0000	2,302.0000	(4.163)	0	0	0
2011/03/16	R203 2012/02/02	8.80	Put	Bond Future	3,034.0000	3,138.0000	3.428	0	0	0
2011/03/16	R203 2012/02/02	8.70	Call	Bond Future	2,198.0000	2,103.0000	(4.322)	0	0	0
2011/03/16	R203 2012/02/02	8.70	Put	Bond Future	3,259.0000	3,368.0000	3.345	0	0	0
2011/03/16	R204 2011/05/05			Bond Future	8.6840	8.7100	0.299	0.0000	0.0000	100
2011/03/16	R204 2011/05/05	8.50	Call	Bond Future	746.0000	685.0000	(8.177)	0	0	0
2011/03/16	R204 2011/05/05	8.50	Put	Bond Future	1,738.0000	1,817.0000	4.545	0	0	0
2011/03/16	R204 2011/05/05	8.55	Call	Bond Future	852.0000	785.0000	(7.864)	0	0	0
2011/03/16	R204 2011/05/05	8.55	Put	Bond Future	1,573.0000	1,646.0000	4.641	0	0	0
2011/03/16	R204 2011/05/05	8.45	Call	Bond Future	650.0000	593.0000	(8.769)	0	0	0
2011/03/16	R204 2011/05/05	8.45	Put	Bond Future	1,914.0000	1,996.0000	4.284	0	0	0
2011/03/16	R204 2011/08/04			Bond Future	8.8190	8.8460	0.306	0.0000	0.0000	0
2011/03/16	R204 2011/08/04	8.00	Call	Bond Future	542.0000	510.0000	(5.904)	0	0	0
2011/03/16	R204 2011/08/04	8.00	Put	Bond Future	4,911.0000	5,019.0000	2.199	0	0	0
2011/03/16	R204 2011/08/04	8.05	Call	Bond Future	598.0000	563.0000	(5.853)	0	0	0
2011/03/16	R204 2011/08/04	8.05	Put	Bond Future	4,693.0000	4,798.0000	2.237	0	0	0
2011/03/16	R204 2011/08/04	7.95	Call	Bond Future	490.0000	460.0000	(6.122)	0	0	0

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2011/03/16	R204 2011/08/04	7.95	Put	Bond Future	5,134.0000	5,244.0000	2.143	0	0	0
2011/03/16	R204 2011/11/03			Bond Future	8.9590	8.9870	0.313	0.0000	0.0000	1,876
2011/03/16	R204 2011/11/03	8.75	Call	Bond Future	2,142.0000	2,074.0000	(3.175)	0	0	0
2011/03/16	R204 2011/11/03	8.75	Put	Bond Future	3,198.0000	3,270.0000	2.251	0	0	0
2011/03/16	R204 2011/11/03	8.80	Call	Bond Future	2,258.0000	2,188.0000	(3.100)	0	0	0
2011/03/16	R204 2011/11/03	8.80	Put	Bond Future	3,060.0000	3,131.0000	2.320	0	0	0
2011/03/16	R204 2011/11/03	8.70	Call	Bond Future	2,029.0000	1,963.0000	(3.253)	0	0	0
2011/03/16	R204 2011/11/03	8.70	Put	Bond Future	3,340.0000	3,414.0000	2.216	0	0	0
2011/03/16	R204 2012/02/02			Bond Future	9.1040	9.1330	0.319	0.0000	0.0000	0
2011/03/16	R204 2012/02/02	9.00	Call	Bond Future	2,812.0000	2,739.0000	(2.596)	0	0	0
2011/03/16	R204 2012/02/02	9.00	Put	Bond Future	3,318.0000	3,386.0000	2.049	0	0	0
2011/03/16	R204 2012/02/02	9.05	Call	Bond Future	2,933.0000	2,858.0000	(2.557)	0	0	0
2011/03/16	R204 2012/02/02	9.05	Put	Bond Future	3,195.0000	3,261.0000	2.066	0	0	0
2011/03/16	R204 2012/02/02	8.95	Call	Bond Future	2,693.0000	2,622.0000	(2.636)	0	0	0
2011/03/16	R204 2012/02/02	8.95	Put	Bond Future	3,444.0000	3,513.0000	2.003	0	0	0
2011/03/16	R206 2011/05/05			Bond Future	7.1020	7.1610	0.831	0.0000	0.0000	0
2011/03/16	R206 2011/05/05	7.50	Call	Bond Future	1,099.0000	985.0000	(10.373)	0	0	0
2011/03/16	R206 2011/05/05	7.50	Put	Bond Future	141.0000	170.0000	20.567	0	0	0
2011/03/16	R206 2011/05/05	7.55	Call	Bond Future	1,196.0000	1,078.0000	(9.866)	0	0	0
2011/03/16	R206 2011/05/05	7.55	Put	Bond Future	119.0000	144.0000	21.008	0	0	0
2011/03/16	R206 2011/05/05	7.45	Call	Bond Future	1,004.0000	894.0000	(10.956)	0	0	0
2011/03/16	R206 2011/05/05	7.45	Put	Bond Future	166.0000	199.0000	19.880	0	0	0
2011/03/16	R206 2011/08/04			Bond Future	7.2600	7.3250	0.895	0.0000	0.0000	0
2011/03/16	R206 2011/08/04	7.00	Call	Bond Future	482.0000	428.0000	(11.203)	0	0	0
2011/03/16	R206 2011/08/04	7.00	Put	Bond Future	1,056.0000	1,145.0000	8.428	0	0	0
2011/03/16	R206 2011/08/04	7.05	Call	Bond Future	529.0000	471.0000	(10.964)	0	0	0
2011/03/16	R206 2011/08/04	7.05	Put	Bond Future	992.0000	1,077.0000	8.569	0	0	0
2011/03/16	R206 2011/08/04	6.95	Call	Bond Future	440.0000	389.0000	(11.591)	0	0	0
2011/03/16	R206 2011/08/04	6.95	Put	Bond Future	1,125.0000	1,217.0000	8.178	0	0	0
2011/03/16	R206 2011/11/03			Bond Future	7.4350	7.5080	0.982	0.0000	0.0000	0
2011/03/16	R206 2011/11/03	7.75	Call	Bond Future	1,256.0000	1,167.0000	(7.086)	0	0	0
2011/03/16	R206 2011/11/03	7.75	Put	Bond Future	633.0000	689.0000	8.847	0	0	0
2011/03/16	R206 2011/11/03	7.80	Call	Bond Future	1,319.0000	1,227.0000	(6.975)	0	0	0
2011/03/16	R206 2011/11/03	7.80	Put	Bond Future	597.0000	650.0000	8.878	0	0	0

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2011/03/16	R206 2011/11/03	7.70	Call	Bond Future	1,194.0000	1,108.0000	(7.203)	0	0	0
2011/03/16	R206 2011/11/03	7.70	Put	Bond Future	669.0000	728.0000	8.819	0	0	0
2011/03/16	R206 2012/02/02			Bond Future	7.6410	7.7240	1.086	0.0000	0.0000	0
2011/03/16	R206 2012/02/02	8.00	Call	Bond Future	1,396.0000	1,308.0000	(6.304)	0	0	0
2011/03/16	R206 2012/02/02	8.00	Put	Bond Future	764.0000	823.0000	7.723	0	0	0
2011/03/16	R206 2012/02/02	8.05	Call	Bond Future	1,451.0000	1,361.0000	(6.203)	0	0	0
2011/03/16	R206 2012/02/02	8.05	Put	Bond Future	732.0000	788.0000	7.650	0	0	0
2011/03/16	R206 2012/02/02	7.95	Call	Bond Future	1,341.0000	1,255.0000	(6.413)	0	0	0
2011/03/16	R206 2012/02/02	7.95	Put	Bond Future	797.0000	857.0000	7.528	0	0	0
2011/03/16	R207 2011/05/05			Bond Future	8.7440	8.7750	0.355	0.0000	0.0000	1,020
2011/03/16	R207 2011/05/05	8.50	Call	Bond Future	706.0000	638.0000	(9.632)	0	0	0
2011/03/16	R207 2011/05/05	8.50	Put	Bond Future	2,098.0000	2,205.0000	5.100	0	0	0
2011/03/16	R207 2011/05/05	8.55	Call	Bond Future	807.0000	732.0000	(9.294)	0	0	0
2011/03/16	R207 2011/05/05	8.55	Put	Bond Future	1,912.0000	2,012.0000	5.230	0	0	0
2011/03/16	R207 2011/05/05	8.45	Call	Bond Future	615.0000	552.0000	(10.244)	0	0	0
2011/03/16	R207 2011/05/05	8.45	Put	Bond Future	2,296.0000	2,408.0000	4.878	0	0	0
2011/03/16	R207 2011/08/04			Bond Future	8.8690	8.9020	0.372	0.0000	0.0000	0
2011/03/16	R207 2011/08/04	8.25	Call	Bond Future	885.0000	830.0000	(6.215)	0	0	0
2011/03/16	R207 2011/08/04	8.25	Put	Bond Future	4,367.0000	4,493.0000	2.885	0	0	0
2011/03/16	R207 2011/08/04	8.30	Call	Bond Future	965.0000	906.0000	(6.114)	0	0	0
2011/03/16	R207 2011/08/04	8.30	Put	Bond Future	4,160.0000	4,282.0000	2.933	0	0	0
2011/03/16	R207 2011/08/04	8.20	Call	Bond Future	811.0000	759.0000	(6.412)	0	0	0
2011/03/16	R207 2011/08/04	8.20	Put	Bond Future	4,582.0000	4,711.0000	2.815	0	0	0
2011/03/16	R207 2011/11/03			Bond Future	8.9930	9.0270	0.378	0.0000	0.0000	600
2011/03/16	R207 2011/11/03	8.75	Call	Bond Future	2,177.0000	2,093.0000	(3.859)	0	0	0
2011/03/16	R207 2011/11/03	8.75	Put	Bond Future	3,487.0000	3,584.0000	2.782	0	0	0
2011/03/16	R207 2011/11/03	8.80	Call	Bond Future	2,297.0000	2,210.0000	(3.788)	0	0	0
2011/03/16	R207 2011/11/03	8.80	Put	Bond Future	3,336.0000	3,430.0000	2.818	0	0	0
2011/03/16	R207 2011/11/03	8.70	Call	Bond Future	2,061.0000	1,979.0000	(3.979)	0	0	0
2011/03/16	R207 2011/11/03	8.70	Put	Bond Future	3,644.0000	3,743.0000	2.717	0	0	0
2011/03/16	R207 2012/02/02			Bond Future	9.1230	9.1580	0.384	0.0000	0.0000	0
2011/03/16	R207 2012/02/02	9.00	Call	Bond Future	2,915.0000	2,822.0000	(3.190)	0	0	0
2011/03/16	R207 2012/02/02	9.00	Put	Bond Future	3,556.0000	3,644.0000	2.475	0	0	0
2011/03/16	R207 2012/02/02	9.05	Call	Bond Future	3,042.0000	2,948.0000	(3.090)	0	0	0

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2011/03/16	R207 2012/02/02	9.05	Put	Bond Future	3,422.0000	3,509.0000	2.542	0	0	0
2011/03/16	R207 2012/02/02	8.95	Call	Bond Future	2,791.0000	2,701.0000	(3.225)	0	0	0
2011/03/16	R207 2012/02/02	8.95	Put	Bond Future	3,694.0000	3,786.0000	2.491	0	0	0
2011/03/16	R208 2011/05/05			Bond Future	8.8020	8.8330	0.352	0.0000	0.0000	190
2011/03/16	R208 2011/05/05	8.50	Call	Bond Future	648.0000	582.0000	(10.185)	0	0	0
2011/03/16	R208 2011/05/05	8.50	Put	Bond Future	2,466.0000	2,584.0000	4.785	0	0	0
2011/03/16	R208 2011/05/05	8.55	Call	Bond Future	743.0000	671.0000	(9.690)	0	0	0
2011/03/16	R208 2011/05/05	8.55	Put	Bond Future	2,257.0000	2,368.0000	4.918	0	0	0
2011/03/16	R208 2011/05/05	8.45	Call	Bond Future	561.0000	501.0000	(10.695)	0	0	0
2011/03/16	R208 2011/05/05	8.45	Put	Bond Future	2,685.0000	2,808.0000	4.581	0	0	0
2011/03/16	R208 2011/08/04			Bond Future	8.9150	8.9460	0.348	0.0000	0.0000	120
2011/03/16	R208 2011/08/04	8.25	Call	Bond Future	837.0000	786.0000	(6.093)	0	0	0
2011/03/16	R208 2011/08/04	8.25	Put	Bond Future	4,806.0000	4,934.0000	2.663	0	0	0
2011/03/16	R208 2011/08/04	8.30	Call	Bond Future	915.0000	861.0000	(5.902)	0	0	0
2011/03/16	R208 2011/08/04	8.30	Put	Bond Future	4,577.0000	4,703.0000	2.753	0	0	0
2011/03/16	R208 2011/08/04	8.20	Call	Bond Future	764.0000	716.0000	(6.283)	0	0	0
2011/03/16	R208 2011/08/04	8.20	Put	Bond Future	5,040.0000	5,172.0000	2.619	0	0	0
2011/03/16	R208 2011/11/03			Bond Future	9.0300	9.0630	0.365	0.0000	0.0000	5,604
2011/03/16	R208 2011/11/03	8.75	Call	Bond Future	2,223.0000	2,138.0000	(3.824)	0	0	0
2011/03/16	R208 2011/11/03	8.75	Put	Bond Future	3,826.0000	3,928.0000	2.666	0	0	0
2011/03/16	R208 2011/11/03	8.80	Call	Bond Future	2,347.0000	2,259.0000	(3.749)	0	0	0
2011/03/16	R208 2011/11/03	8.80	Put	Bond Future	3,661.0000	3,760.0000	2.704	0	0	0
2011/03/16	R208 2011/11/03	8.70	Call	Bond Future	2,104.0000	2,021.0000	(3.945)	0	0	0
2011/03/16	R208 2011/11/03	8.70	Put	Bond Future	3,998.0000	4,101.0000	2.576	0	0	0
2011/03/16	R208 2012/02/02			Bond Future	9.1470	9.1820	0.383	0.0000	0.0000	0
2011/03/16	R208 2012/02/02	9.00	Call	Bond Future	3,119.0000	3,021.0000	(3.142)	0	0	0
2011/03/16	R208 2012/02/02	9.00	Put	Bond Future	3,935.0000	4,030.0000	2.414	0	0	0
2011/03/16	R208 2012/02/02	9.05	Call	Bond Future	3,254.0000	3,154.0000	(3.073)	0	0	0
2011/03/16	R208 2012/02/02	9.05	Put	Bond Future	3,792.0000	3,885.0000	2.453	0	0	0
2011/03/16	R208 2012/02/02	8.95	Call	Bond Future	2,987.0000	2,892.0000	(3.180)	0	0	0
2011/03/16	R208 2012/02/02	8.95	Put	Bond Future	4,083.0000	4,181.0000	2.400	0	0	0
2011/03/16	R209 2011/05/05			Bond Future	9.0360	9.0580	0.243	0.0000	0.0000	21,100
2011/03/16	R209 2011/05/05	8.50	Call	Bond Future	407.0000	367.0000	(9.828)	0	0	0

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2011/03/16	R209 2011/05/05	8.50	Put	Bond Future	4,686.0000	4,813.0000	2.710	0	0	0
2011/03/16	R209 2011/05/05	8.55	Call	Bond Future	482.0000	437.0000	(9.336)	0	0	0
2011/03/16	R209 2011/05/05	8.55	Put	Bond Future	4,345.0000	4,467.0000	2.808	0	0	0
2011/03/16	R209 2011/05/05	8.45	Call	Bond Future	342.0000	307.0000	(10.234)	0	0	0
2011/03/16	R209 2011/05/05	8.45	Put	Bond Future	5,041.0000	5,173.0000	2.619	0	0	0
2011/03/16	R209 2011/08/04			Bond Future	9.1140	9.1360	0.241	0.0000	0.0000	0
2011/03/16	R209 2011/08/04	8.50	Call	Bond Future	1,235.0000	1,181.0000	(4.372)	0	0	0
2011/03/16	R209 2011/08/04	8.50	Put	Bond Future	6,098.0000	6,209.0000	1.820	0	0	0
2011/03/16	R209 2011/08/04	8.55	Call	Bond Future	1,348.0000	1,290.0000	(4.303)	0	0	0
2011/03/16	R209 2011/08/04	8.55	Put	Bond Future	5,795.0000	5,902.0000	1.846	0	0	0
2011/03/16	R209 2011/08/04	8.45	Call	Bond Future	1,131.0000	1,080.0000	(4.509)	0	0	0
2011/03/16	R209 2011/08/04	8.45	Put	Bond Future	6,413.0000	6,527.0000	1.778	0	0	0
2011/03/16	R209 2011/08/04	10.10	Call	Bond Future	7,638.0000	7,495.0000	(1.872)	0	0	0
2011/03/16	R209 2011/08/04	10.10	Put	Bond Future	809.0000	831.0000	2.719	0	0	0
2011/03/16	R209 2011/11/03			Bond Future	9.1920	9.2150	0.250	0.0000	0.0000	1,033
2011/03/16	R209 2011/11/03	8.75	Call	Bond Future	2,439.0000	2,366.0000	(2.993)	0	0	0
2011/03/16	R209 2011/11/03	8.75	Put	Bond Future	5,837.0000	5,934.0000	1.662	0	0	0
2011/03/16	R209 2011/11/03	8.80	Call	Bond Future	2,586.0000	2,510.0000	(2.939)	0	0	0
2011/03/16	R209 2011/11/03	8.80	Put	Bond Future	5,587.0000	5,681.0000	1.682	0	0	0
2011/03/16	R209 2011/11/03	8.70	Call	Bond Future	2,299.0000	2,229.0000	(3.045)	0	0	0
2011/03/16	R209 2011/11/03	8.70	Put	Bond Future	6,098.0000	6,198.0000	1.640	0	0	0
2011/03/16	R209 2012/02/02			Bond Future	9.2700	9.2940	0.259	0.0000	0.0000	0
2011/03/16	R209 2012/02/02	9.00	Call	Bond Future	3,677.0000	3,589.0000	(2.393)	0	0	0
2011/03/16	R209 2012/02/02	9.00	Put	Bond Future	5,694.0000	5,781.0000	1.528	0	0	0
2011/03/16	R209 2012/02/02	9.05	Call	Bond Future	3,842.0000	3,753.0000	(2.317)	0	0	0
2011/03/16	R209 2012/02/02	9.05	Put	Bond Future	5,478.0000	5,564.0000	1.570	0	0	0
2011/03/16	R209 2012/02/02	8.95	Call	Bond Future	3,514.0000	3,429.0000	(2.419)	0	0	0
2011/03/16	R209 2012/02/02	8.95	Put	Bond Future	5,914.0000	6,004.0000	1.522	0	0	0
2011/03/16	R211 2011/05/05			Bond Future	1.6090	1.6130	0.249	0.0000	0.0000	539
2011/03/16	R211 2011/05/05	2.14	Call	Bond Future	2,926.0000	2,903.0000	(0.786)	0	0	0
2011/03/16	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R211 2011/05/05	2.19	Call	Bond Future	3,196.0000	3,174.0000	(0.688)	0	0	0
2011/03/16	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R211 2011/05/05	2.09	Call	Bond Future	2,654.0000	2,632.0000	(0.829)	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
2011/03/16	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R212 2011/05/05			Bond Future	2.4020	2.4040	0.083	0.0000	0.0000	2,518
2011/03/16	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R212 2011/05/05	2.25	Put	Bond Future	1,468.0000	1,487.0000	1.294	0	0	0
2011/03/16	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R212 2011/05/05	2.30	Put	Bond Future	983.0000	1,002.0000	1.933	0	0	0
2011/03/16	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R212 2011/05/05	2.20	Put	Bond Future	1,956.0000	1,976.0000	1.022	0	0	0
2011/03/16	R213 2011/05/05			Bond Future	9.0840	9.1060	0.242	0.0000	0.0000	0
2011/03/16	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/05/05	8.00	Put	Bond Future	9,138.0000	9,309.0000	1.871	0	0	0
2011/03/16	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/05/05	8.05	Put	Bond Future	8,684.0000	8,854.0000	1.958	0	0	0
2011/03/16	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/05/05	7.95	Put	Bond Future	9,597.0000	9,767.0000	1.771	0	0	0
2011/03/16	R213 2011/08/04			Bond Future	9.1700	9.1930	0.251	0.0000	0.0000	0
2011/03/16	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/08/04	8.00	Put	Bond Future	9,763.0000	9,939.0000	1.803	0	0	0
2011/03/16	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/08/04	8.05	Put	Bond Future	9,310.0000	9,486.0000	1.890	0	0	0
2011/03/16	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/08/04	7.95	Put	Bond Future	10,219.0000	10,395.0000	1.722	0	0	0
2011/03/16	R213 2011/11/03			Bond Future	9.2590	9.2820	0.248	0.0000	0.0000	0
2011/03/16	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/11/03	8.75	Put	Bond Future	3,976.0000	4,149.0000	4.351	0	0	0
2011/03/16	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/11/03	8.80	Put	Bond Future	3,573.0000	3,746.0000	4.842	0	0	0
2011/03/16	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2011/11/03	8.70	Put	Bond Future	4,383.0000	4,556.0000	3.947	0	0	0
2011/03/16	R213 2012/02/02			Bond Future	9.3500	9.3740	0.257	0.0000	0.0000	0
2011/03/16	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2012/02/02	9.00	Put	Bond Future	2,658.0000	2,835.0000	6.659	0	0	0
2011/03/16	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
2011/03/16	R213 2012/02/02	9.05	Put	Bond Future	2,270.0000	2,448.0000	7.841	0	0	0
2011/03/16	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/16	R213 2012/02/02	8.95	Put	Bond Future	3,049.0000	3,226.0000	5.805	0	0	0
2011/03/16	TRT1 2011/05/05			Index Future	337.5930	336.7980	(0.235)	0.0000	0.0000	100
2011/03/16	TRT1 2011/08/04			Index Future	342.2360	341.4320	(0.235)	0.0000	0.0000	0
Total										714852.00