



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/03/2011

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
2011/03/17	AL7T 2011/05/05			Index Future	368.2910	366.9280	(0.370)	0.0000	0.0000	30
2011/03/17	AL7T 2011/08/04			Index Future	373.5410	372.1600	(0.370)	0.0000	0.0000	0
2011/03/17	ALBI 2011/05/05			Index Future	339.7940	338.6750	(0.329)	0.0000	0.0000	1,061
2011/03/17	ALBI 2011/08/04			Index Future	344.6380	343.5040	(0.329)	0.0000	0.0000	0
2011/03/17	CAAB 2011/03/18			Can-Do Future	6.9756	7.0756	1.434	0.0000	0.0000	524,280
2011/03/17	CAAB 2011/03/18	6.85	Call	Can-Do Future	127.0000	226.0000	77.953	0	0	0
2011/03/17	CAAB 2011/03/18	6.85	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/03/17	CAAB 2011/03/18	6.90	Call	Can-Do Future	81.0000	176.0000	117.284	0	0	0
2011/03/17	CAAB 2011/03/18	6.90	Put	Can-Do Future	5.0000	0.0000	(100.000)	0	0	0
2011/03/17	CAAB 2011/03/18	6.80	Call	Can-Do Future	176.0000	276.0000	56.818	0	0	0
2011/03/17	CAAB 2011/03/18	6.80	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	CAAC 2011/03/18			Can-Do Future	9.8452	10.0266	1.843	0.0000	0.0000	7,857
2011/03/17	CAAC 2011/03/18	9.60	Call	Can-Do Future	246.0000	427.0000	73.577	0	0	0
2011/03/17	CAAC 2011/03/18	9.60	Put	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/03/17	CAAC 2011/03/18	9.65	Call	Can-Do Future	197.0000	377.0000	91.371	0	0	0
2011/03/17	CAAC 2011/03/18	9.65	Put	Can-Do Future	2.0000	0.0000	(100.000)	0	0	0
2011/03/17	CAAC 2011/03/18	9.55	Call	Can-Do Future	295.0000	477.0000	61.695	0	0	0
2011/03/17	CAAC 2011/03/18	9.55	Put	Can-Do Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	CRD1 2011/05/05			Index Future	154.3110	154.0330	(0.180)	0.0000	0.0000	2
2011/03/17	CRD1 2011/08/04			Index Future	156.4340	156.1530	(0.180)	0.0000	0.0000	0
2011/03/17	GOVI 2011/05/05			GOVI	341.0380	339.9490	(0.319)	0.0000	0.0000	209
2011/03/17	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/17	GOVI 2011/05/05	349.00	Put	GOVI	79,620.0000	90,510.0000	13.677	0	0	0
2011/03/17	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/17	GOVI 2011/05/05	349.01	Put	GOVI	79,720.0000	90,610.0000	13.660	0	0	0
2011/03/17	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/17	GOVI 2011/05/05	348.99	Put	GOVI	79,520.0000	90,410.0000	13.695	0	0	0
2011/03/17	GOVI 2011/08/04			GOVI	345.8990	344.7960	(0.319)	0.0000	0.0000	0
2011/03/17	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/17	GOVI 2011/08/04	348.00	Put	GOVI	21,010.0000	32,040.0000	52.499	0	0	0
2011/03/17	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/17	GOVI 2011/08/04	348.01	Put	GOVI	21,110.0000	32,140.0000	52.250	0	0	0
2011/03/17	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/17	GOVI 2011/08/04	347.99	Put	GOVI	20,910.0000	31,940.0000	52.750	0	0	0
2011/03/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/17	IGOV 2011/05/05			Index Future	150.5090	150.3610	(0.098)	0.0000	0.0000	61
2011/03/17	IGOV 2011/08/04			Index Future	152.6540	152.5050	(0.098)	0.0000	0.0000	0
2011/03/17	ILBI 2011/05/05			Index Future	407.1370	406.7710	(0.090)	0.0000	0.0000	336
2011/03/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/17	JBAF 2011/04/20			Jibar Tradeable Future	5.5910	5.6120	0.376	0.0000	0.0000	2,001
2011/03/17	JBAF 2011/05/18			Jibar Tradeable Future	5.6310	5.6410	0.178	0.0000	0.0000	3,001
2011/03/17	JBAF 2011/06/15			Jibar Tradeable Future	5.6490	5.6690	0.354	0.0000	0.0000	3,890
2011/03/17	JBAF 2011/07/20			Jibar Tradeable Future	5.6880	5.7170	0.510	0.0000	0.0000	2,000
2011/03/17	JBAF 2011/08/17			Jibar Tradeable Future	5.7530	5.8010	0.834	0.0000	0.0000	0

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2011/03/17	JBAF 2011/09/21			Jibar Tradeable Future	5.8320	5.8660	0.583	0.0000	0.0000	14,390
2011/03/17	JBAF 2011/12/21			Jibar Tradeable Future	6.3960	6.4560	0.938	0.0000	0.0000	5,390
2011/03/17	JBAF 2012/03/20			Jibar Tradeable Future	6.9540	7.0120	0.834	0.0000	0.0000	1,090
2011/03/17	JBAF 2012/06/20			Jibar Tradeable Future	7.4630	7.5390	1.018	0.0000	0.0000	2,890
2011/03/17	JBAF 2012/09/19			Jibar Tradeable Future	7.8660	7.9520	1.093	0.0000	0.0000	44,710
2011/03/17	JBAF 2012/12/19			Jibar Tradeable Future	8.2600	8.3320	0.872	0.0000	0.0000	513
2011/03/17	JBAF 2013/03/20			Jibar Tradeable Future	6.2660	8.7100	39.004	0.0000	0.0000	0
2011/03/17	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/17	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/17	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/17	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/17	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/17	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/17	OTH1 2011/05/05			Index Future	332.7170	331.4410	(0.384)	0.0000	0.0000	3
2011/03/17	OTH1 2011/08/04			Index Future	337.4600	336.1670	(0.383)	0.0000	0.0000	0
2011/03/17	R157 2011/05/05			Bond Future	7.9050	7.9710	0.835	0.0000	0.0000	2,405

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2011/03/17	R157 2011/05/05	7.75	Call	Bond Future	526.0000	424.0000	(19.392)	0	0	0
2011/03/17	R157 2011/05/05	7.75	Put	Bond Future	1,159.0000	1,326.0000	14.409	0	0	0
2011/03/17	R157 2011/05/05	7.80	Call	Bond Future	609.0000	496.0000	(18.555)	0	0	0
2011/03/17	R157 2011/05/05	7.80	Put	Bond Future	1,038.0000	1,193.0000	14.933	0	0	0
2011/03/17	R157 2011/05/05	7.70	Call	Bond Future	452.0000	360.0000	(20.354)	0	0	0
2011/03/17	R157 2011/05/05	7.70	Put	Bond Future	1,290.0000	1,467.0000	13.721	0	0	0
2011/03/17	R157 2011/05/05	7.65	Call	Bond Future	385.0000	303.0000	(21.299)	0	0	0
2011/03/17	R157 2011/05/05	7.65	Put	Bond Future	1,429.0000	1,615.0000	13.016	0	0	0
2011/03/17	R157 2011/08/04			Bond Future	8.0690	8.1400	0.880	0.0000	0.0000	0
2011/03/17	R157 2011/08/04	7.50	Call	Bond Future	530.0000	458.0000	(13.585)	0	0	0
2011/03/17	R157 2011/08/04	7.50	Put	Bond Future	2,733.0000	2,932.0000	7.281	0	0	0
2011/03/17	R157 2011/08/04	7.55	Call	Bond Future	585.0000	508.0000	(13.162)	0	0	0
2011/03/17	R157 2011/08/04	7.55	Put	Bond Future	2,592.0000	2,786.0000	7.485	0	0	0
2011/03/17	R157 2011/08/04	7.45	Call	Bond Future	479.0000	413.0000	(13.779)	0	0	0
2011/03/17	R157 2011/08/04	7.45	Put	Bond Future	2,878.0000	3,083.0000	7.123	0	0	0
2011/03/17	R157 2011/11/03			Bond Future	8.2530	8.3300	0.933	0.0000	0.0000	3,694
2011/03/17	R157 2011/11/03	8.25	Call	Bond Future	1,792.0000	1,652.0000	(7.813)	0	0	0
2011/03/17	R157 2011/11/03	8.25	Put	Bond Future	1,803.0000	1,938.0000	7.488	0	0	0
2011/03/17	R157 2011/11/03	8.30	Call	Bond Future	1,887.0000	1,743.0000	(7.631)	0	0	0
2011/03/17	R157 2011/11/03	8.30	Put	Bond Future	1,719.0000	1,850.0000	7.621	0	0	0
2011/03/17	R157 2011/11/03	8.20	Call	Bond Future	1,700.0000	1,564.0000	(8.000)	0	0	0
2011/03/17	R157 2011/11/03	8.20	Put	Bond Future	1,890.0000	2,030.0000	7.407	0	0	0
2011/03/17	R157 2012/02/02			Bond Future	8.4570	8.5410	0.993	0.0000	0.0000	0
2011/03/17	R157 2012/02/02	8.50	Call	Bond Future	2,223.0000	2,077.0000	(6.568)	0	0	0
2011/03/17	R157 2012/02/02	8.50	Put	Bond Future	2,079.0000	2,214.0000	6.494	0	0	0
2011/03/17	R157 2012/02/02	8.55	Call	Bond Future	2,315.0000	2,165.0000	(6.479)	0	0	0
2011/03/17	R157 2012/02/02	8.55	Put	Bond Future	2,005.0000	2,135.0000	6.484	0	0	0
2011/03/17	R157 2012/02/02	8.45	Call	Bond Future	2,134.0000	1,992.0000	(6.654)	0	0	0
2011/03/17	R157 2012/02/02	8.45	Put	Bond Future	2,157.0000	2,296.0000	6.444	0	0	0
2011/03/17	R186 2011/05/05			Bond Future	8.9740	9.0290	0.613	0.0000	0.0000	28,849
2011/03/17	R186 2011/05/05	8.75	Call	Bond Future	1,235.0000	1,047.0000	(15.223)	0	0	0
2011/03/17	R186 2011/05/05	8.75	Put	Bond Future	3,297.0000	3,607.0000	9.402	0	0	0
2011/03/17	R186 2011/05/05	8.80	Call	Bond Future	1,405.0000	1,200.0000	(14.591)	0	0	0
2011/03/17	R186 2011/05/05	8.80	Put	Bond Future	3,002.0000	3,295.0000	9.760	0	0	0

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2011/03/17	R186 2011/05/05	8.70	Call	Bond Future	1,080.0000	909.0000	(15.833)	0	0	0
2011/03/17	R186 2011/05/05	8.70	Put	Bond Future	3,610.0000	3,937.0000	9.058	0	0	0
2011/03/17	R186 2011/05/05	8.00	Put	Bond Future	9,466.0000	9,943.0000	5.039	0	0	0
2011/03/17	R186 2011/05/05	8.00	Call	Bond Future	82.0000	61.0000	(25.610)	0	0	5,500
2011/03/17	R186 2011/08/04			Bond Future	9.0760	9.1330	0.628	0.0000	0.0000	0
2011/03/17	R186 2011/08/04	8.25	Call	Bond Future	969.0000	861.0000	(11.146)	0	0	0
2011/03/17	R186 2011/08/04	8.25	Put	Bond Future	8,690.0000	9,088.0000	4.580	0	0	0
2011/03/17	R186 2011/08/04	8.30	Call	Bond Future	1,067.0000	951.0000	(10.872)	0	0	0
2011/03/17	R186 2011/08/04	8.30	Put	Bond Future	8,299.0000	8,688.0000	4.687	0	0	0
2011/03/17	R186 2011/08/04	8.20	Call	Bond Future	878.0000	777.0000	(11.503)	0	0	0
2011/03/17	R186 2011/08/04	8.20	Put	Bond Future	9,091.0000	9,496.0000	4.455	0	0	0
2011/03/17	R186 2011/11/03			Bond Future	9.1780	9.2370	0.643	0.0000	0.0000	12,982
2011/03/17	R186 2011/11/03	9.00	Call	Bond Future	3,885.0000	3,641.0000	(6.281)	0	0	0
2011/03/17	R186 2011/11/03	9.00	Put	Bond Future	5,453.0000	5,722.0000	4.933	0	0	0
2011/03/17	R186 2011/11/03	9.05	Call	Bond Future	4,089.0000	3,836.0000	(6.187)	0	0	0
2011/03/17	R186 2011/11/03	9.05	Put	Bond Future	5,214.0000	5,473.0000	4.967	0	0	0
2011/03/17	R186 2011/11/03	8.95	Call	Bond Future	3,688.0000	3,452.0000	(6.399)	0	0	0
2011/03/17	R186 2011/11/03	8.95	Put	Bond Future	5,703.0000	5,980.0000	4.857	0	0	0
2011/03/17	R186 2012/02/02			Bond Future	9.2800	9.3410	0.657	0.0000	0.0000	0
2011/03/17	R186 2012/02/02	9.00	Call	Bond Future	4,178.0000	3,940.0000	(5.697)	0	0	0
2011/03/17	R186 2012/02/02	9.00	Put	Bond Future	6,609.0000	6,891.0000	4.267	0	0	0
2011/03/17	R186 2012/02/02	9.05	Call	Bond Future	4,371.0000	4,126.0000	(5.605)	0	0	0
2011/03/17	R186 2012/02/02	9.05	Put	Bond Future	6,362.0000	6,637.0000	4.323	0	0	0
2011/03/17	R186 2012/02/02	8.95	Call	Bond Future	3,989.0000	3,758.0000	(5.791)	0	0	0
2011/03/17	R186 2012/02/02	8.95	Put	Bond Future	6,863.0000	7,151.0000	4.196	0	0	0
2011/03/17	R201 2011/05/05			Bond Future	7.5050	7.5300	0.333	0.0000	0.0000	484
2011/03/17	R201 2011/05/05	7.75	Call	Bond Future	1,103.0000	1,043.0000	(5.440)	0	0	0
2011/03/17	R201 2011/05/05	7.75	Put	Bond Future	325.0000	344.0000	5.846	0	0	0
2011/03/17	R201 2011/05/05	7.80	Call	Bond Future	1,216.0000	1,153.0000	(5.181)	0	0	0
2011/03/17	R201 2011/05/05	7.80	Put	Bond Future	280.0000	296.0000	5.714	0	0	0
2011/03/17	R201 2011/05/05	7.70	Call	Bond Future	996.0000	939.0000	(5.723)	0	0	0
2011/03/17	R201 2011/05/05	7.70	Put	Bond Future	376.0000	399.0000	6.117	0	0	0
2011/03/17	R201 2011/08/04			Bond Future	7.6570	7.6840	0.353	0.0000	0.0000	0
2011/03/17	R201 2011/08/04	7.25	Call	Bond Future	515.0000	487.0000	(5.437)	0	0	0

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2011/03/17	R201 2011/08/04	7.25	Put	Bond Future	1,735.0000	1,787.0000	2.997	0	0	0
2011/03/17	R201 2011/08/04	7.30	Call	Bond Future	566.0000	536.0000	(5.300)	0	0	0
2011/03/17	R201 2011/08/04	7.30	Put	Bond Future	1,635.0000	1,685.0000	3.058	0	0	0
2011/03/17	R201 2011/08/04	7.20	Call	Bond Future	467.0000	441.0000	(5.567)	0	0	0
2011/03/17	R201 2011/08/04	7.20	Put	Bond Future	1,838.0000	1,892.0000	2.938	0	0	0
2011/03/17	R201 2011/11/03			Bond Future	7.8270	7.8560	0.371	0.0000	0.0000	0
2011/03/17	R201 2011/11/03	8.00	Call	Bond Future	1,534.0000	1,486.0000	(3.129)	0	0	0
2011/03/17	R201 2011/11/03	8.00	Put	Bond Future	1,057.0000	1,089.0000	3.027	0	0	0
2011/03/17	R201 2011/11/03	8.05	Call	Bond Future	1,615.0000	1,566.0000	(3.034)	0	0	0
2011/03/17	R201 2011/11/03	8.05	Put	Bond Future	1,001.0000	1,032.0000	3.097	0	0	0
2011/03/17	R201 2011/11/03	7.95	Call	Bond Future	1,455.0000	1,408.0000	(3.230)	0	0	0
2011/03/17	R201 2011/11/03	7.95	Put	Bond Future	1,116.0000	1,149.0000	2.957	0	0	0
2011/03/17	R201 2012/02/02			Bond Future	8.0120	8.0450	0.412	0.0000	0.0000	0
2011/03/17	R201 2012/02/02	8.25	Call	Bond Future	1,887.0000	1,837.0000	(2.650)	0	0	0
2011/03/17	R201 2012/02/02	8.25	Put	Bond Future	1,282.0000	1,317.0000	2.730	0	0	0
2011/03/17	R201 2012/02/02	8.30	Call	Bond Future	1,963.0000	1,912.0000	(2.598)	0	0	0
2011/03/17	R201 2012/02/02	8.30	Put	Bond Future	1,232.0000	1,265.0000	2.679	0	0	0
2011/03/17	R201 2012/02/02	8.20	Call	Bond Future	1,813.0000	1,764.0000	(2.703)	0	0	0
2011/03/17	R201 2012/02/02	8.20	Put	Bond Future	1,335.0000	1,370.0000	2.622	0	0	0
2011/03/17	R202 2011/05/05			Bond Future	0.2860	0.2950	3.147	0.0000	0.0000	10,489
2011/03/17	R202 2011/05/05	2.05	Call	Bond Future	43,928.0000	43,661.0000	(0.608)	0	0	0
2011/03/17	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R202 2011/05/05	2.10	Call	Bond Future	44,956.0000	44,689.0000	(0.594)	0	0	0
2011/03/17	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R202 2011/05/05	2.00	Call	Bond Future	42,890.0000	42,622.0000	(0.625)	0	0	0
2011/03/17	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R203 2011/05/05			Bond Future	8.5310	8.5960	0.762	0.0000	0.0000	516
2011/03/17	R203 2011/05/05	8.25	Call	Bond Future	487.0000	391.0000	(19.713)	0	0	0
2011/03/17	R203 2011/05/05	8.25	Put	Bond Future	1,843.0000	2,058.0000	11.666	0	0	0
2011/03/17	R203 2011/05/05	8.30	Call	Bond Future	565.0000	458.0000	(18.938)	0	0	0
2011/03/17	R203 2011/05/05	8.30	Put	Bond Future	1,678.0000	1,882.0000	12.157	0	0	0
2011/03/17	R203 2011/05/05	8.20	Call	Bond Future	416.0000	331.0000	(20.433)	0	0	0
2011/03/17	R203 2011/05/05	8.20	Put	Bond Future	2,016.0000	2,241.0000	11.161	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
2011/03/17	R203 2011/08/04			Bond Future	8.6750	8.7440	0.795	0.0000	0.0000	0
2011/03/17	R203 2011/08/04	8.00	Call	Bond Future	590.0000	513.0000	(13.051)	0	0	0
2011/03/17	R203 2011/08/04	8.00	Put	Bond Future	3,759.0000	3,999.0000	6.385	0	0	0
2011/03/17	R203 2011/08/04	8.05	Call	Bond Future	650.0000	568.0000	(12.615)	0	0	0
2011/03/17	R203 2011/08/04	8.05	Put	Bond Future	3,580.0000	3,815.0000	6.564	0	0	0
2011/03/17	R203 2011/08/04	7.95	Call	Bond Future	532.0000	461.0000	(13.346)	0	0	0
2011/03/17	R203 2011/08/04	7.95	Put	Bond Future	3,941.0000	4,187.0000	6.242	0	0	0
2011/03/17	R203 2011/11/03			Bond Future	8.8300	8.9030	0.827	0.0000	0.0000	1,416
2011/03/17	R203 2011/11/03	8.50	Call	Bond Future	1,596.0000	1,464.0000	(8.271)	0	0	0
2011/03/17	R203 2011/11/03	8.50	Put	Bond Future	3,069.0000	3,260.0000	6.224	0	0	0
2011/03/17	R203 2011/11/03	8.55	Call	Bond Future	1,692.0000	1,554.0000	(8.156)	0	0	0
2011/03/17	R203 2011/11/03	8.55	Put	Bond Future	2,940.0000	3,125.0000	6.293	0	0	0
2011/03/17	R203 2011/11/03	8.45	Call	Bond Future	1,505.0000	1,377.0000	(8.505)	0	0	0
2011/03/17	R203 2011/11/03	8.45	Put	Bond Future	3,204.0000	3,398.0000	6.055	0	0	0
2011/03/17	R203 2012/02/02			Bond Future	8.9960	9.0730	0.856	0.0000	0.0000	0
2011/03/17	R203 2012/02/02	8.75	Call	Bond Future	2,202.0000	2,054.0000	(6.721)	0	0	0
2011/03/17	R203 2012/02/02	8.75	Put	Bond Future	3,252.0000	3,430.0000	5.474	0	0	0
2011/03/17	R203 2012/02/02	8.80	Call	Bond Future	2,302.0000	2,150.0000	(6.603)	0	0	0
2011/03/17	R203 2012/02/02	8.80	Put	Bond Future	3,138.0000	3,311.0000	5.513	0	0	0
2011/03/17	R203 2012/02/02	8.70	Call	Bond Future	2,103.0000	1,960.0000	(6.800)	0	0	0
2011/03/17	R203 2012/02/02	8.70	Put	Bond Future	3,368.0000	3,551.0000	5.433	0	0	0
2011/03/17	R204 2011/05/05			Bond Future	8.7100	8.7650	0.631	0.0000	0.0000	100
2011/03/17	R204 2011/05/05	8.50	Call	Bond Future	685.0000	576.0000	(15.912)	0	0	0
2011/03/17	R204 2011/05/05	8.50	Put	Bond Future	1,817.0000	2,001.0000	10.127	0	0	0
2011/03/17	R204 2011/05/05	8.55	Call	Bond Future	785.0000	666.0000	(15.159)	0	0	0
2011/03/17	R204 2011/05/05	8.55	Put	Bond Future	1,646.0000	1,820.0000	10.571	0	0	0
2011/03/17	R204 2011/05/05	8.45	Call	Bond Future	593.0000	495.0000	(16.526)	0	0	0
2011/03/17	R204 2011/05/05	8.45	Put	Bond Future	1,996.0000	2,192.0000	9.820	0	0	0
2011/03/17	R204 2011/08/04			Bond Future	8.8460	8.9040	0.656	0.0000	0.0000	0
2011/03/17	R204 2011/08/04	8.00	Call	Bond Future	510.0000	450.0000	(11.765)	0	0	0
2011/03/17	R204 2011/08/04	8.00	Put	Bond Future	5,019.0000	5,259.0000	4.782	0	0	0
2011/03/17	R204 2011/08/04	8.05	Call	Bond Future	563.0000	499.0000	(11.368)	0	0	0
2011/03/17	R204 2011/08/04	8.05	Put	Bond Future	4,798.0000	5,034.0000	4.919	0	0	0
2011/03/17	R204 2011/08/04	7.95	Call	Bond Future	460.0000	405.0000	(11.957)	0	0	0

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2011/03/17	R204 2011/08/04	7.95	Put	Bond Future	5,244.0000	5,489.0000	4.672	0	0	0
2011/03/17	R204 2011/11/03			Bond Future	8.9870	9.0480	0.679	0.0000	0.0000	1,876
2011/03/17	R204 2011/11/03	8.75	Call	Bond Future	2,074.0000	1,937.0000	(6.606)	0	0	0
2011/03/17	R204 2011/11/03	8.75	Put	Bond Future	3,270.0000	3,438.0000	5.138	0	0	0
2011/03/17	R204 2011/11/03	8.80	Call	Bond Future	2,188.0000	2,046.0000	(6.490)	0	0	0
2011/03/17	R204 2011/11/03	8.80	Put	Bond Future	3,131.0000	3,293.0000	5.174	0	0	0
2011/03/17	R204 2011/11/03	8.70	Call	Bond Future	1,963.0000	1,831.0000	(6.724)	0	0	0
2011/03/17	R204 2011/11/03	8.70	Put	Bond Future	3,414.0000	3,587.0000	5.067	0	0	0
2011/03/17	R204 2012/02/02			Bond Future	9.1330	9.1970	0.701	0.0000	0.0000	0
2011/03/17	R204 2012/02/02	9.00	Call	Bond Future	2,739.0000	2,587.0000	(5.549)	0	0	0
2011/03/17	R204 2012/02/02	9.00	Put	Bond Future	3,386.0000	3,543.0000	4.637	0	0	0
2011/03/17	R204 2012/02/02	9.05	Call	Bond Future	2,858.0000	2,703.0000	(5.423)	0	0	0
2011/03/17	R204 2012/02/02	9.05	Put	Bond Future	3,261.0000	3,415.0000	4.722	0	0	0
2011/03/17	R204 2012/02/02	8.95	Call	Bond Future	2,622.0000	2,475.0000	(5.606)	0	0	0
2011/03/17	R204 2012/02/02	8.95	Put	Bond Future	3,513.0000	3,675.0000	4.611	0	0	0
2011/03/17	R206 2011/05/05			Bond Future	7.1610	7.1960	0.489	0.0000	0.0000	0
2011/03/17	R206 2011/05/05	7.50	Call	Bond Future	985.0000	918.0000	(6.802)	0	0	0
2011/03/17	R206 2011/05/05	7.50	Put	Bond Future	170.0000	188.0000	10.588	0	0	0
2011/03/17	R206 2011/05/05	7.55	Call	Bond Future	1,078.0000	1,009.0000	(6.401)	0	0	0
2011/03/17	R206 2011/05/05	7.55	Put	Bond Future	144.0000	159.0000	10.417	0	0	0
2011/03/17	R206 2011/05/05	7.45	Call	Bond Future	894.0000	830.0000	(7.159)	0	0	0
2011/03/17	R206 2011/05/05	7.45	Put	Bond Future	199.0000	219.0000	10.050	0	0	0
2011/03/17	R206 2011/08/04			Bond Future	7.3250	7.3650	0.546	0.0000	0.0000	0
2011/03/17	R206 2011/08/04	7.00	Call	Bond Future	428.0000	395.0000	(7.710)	0	0	0
2011/03/17	R206 2011/08/04	7.00	Put	Bond Future	1,145.0000	1,200.0000	4.803	0	0	0
2011/03/17	R206 2011/08/04	7.05	Call	Bond Future	471.0000	437.0000	(7.219)	0	0	0
2011/03/17	R206 2011/08/04	7.05	Put	Bond Future	1,077.0000	1,131.0000	5.014	0	0	0
2011/03/17	R206 2011/08/04	6.95	Call	Bond Future	389.0000	358.0000	(7.969)	0	0	0
2011/03/17	R206 2011/08/04	6.95	Put	Bond Future	1,217.0000	1,273.0000	4.601	0	0	0
2011/03/17	R206 2011/11/03			Bond Future	7.5080	7.5520	0.586	0.0000	0.0000	0
2011/03/17	R206 2011/11/03	7.75	Call	Bond Future	1,167.0000	1,114.0000	(4.542)	0	0	0
2011/03/17	R206 2011/11/03	7.75	Put	Bond Future	689.0000	723.0000	4.935	0	0	0
2011/03/17	R206 2011/11/03	7.80	Call	Bond Future	1,227.0000	1,173.0000	(4.401)	0	0	0
2011/03/17	R206 2011/11/03	7.80	Put	Bond Future	650.0000	683.0000	5.077	0	0	0

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2011/03/17	R206 2011/11/03	7.70	Call	Bond Future	1,108.0000	1,057.0000	(4.603)	0	0	0
2011/03/17	R206 2011/11/03	7.70	Put	Bond Future	728.0000	764.0000	4.945	0	0	0
2011/03/17	R206 2012/02/02			Bond Future	7.7240	7.7750	0.660	0.0000	0.0000	0
2011/03/17	R206 2012/02/02	8.00	Call	Bond Future	1,308.0000	1,255.0000	(4.052)	0	0	0
2011/03/17	R206 2012/02/02	8.00	Put	Bond Future	823.0000	860.0000	4.496	0	0	0
2011/03/17	R206 2012/02/02	8.05	Call	Bond Future	1,361.0000	1,307.0000	(3.968)	0	0	0
2011/03/17	R206 2012/02/02	8.05	Put	Bond Future	788.0000	824.0000	4.569	0	0	0
2011/03/17	R206 2012/02/02	7.95	Call	Bond Future	1,255.0000	1,203.0000	(4.143)	0	0	0
2011/03/17	R206 2012/02/02	7.95	Put	Bond Future	857.0000	895.0000	4.434	0	0	0
2011/03/17	R207 2011/05/05			Bond Future	8.7750	8.8560	0.923	0.0000	0.0000	1,020
2011/03/17	R207 2011/05/05	8.50	Call	Bond Future	638.0000	494.0000	(22.571)	0	0	0
2011/03/17	R207 2011/05/05	8.50	Put	Bond Future	2,205.0000	2,516.0000	14.104	0	0	0
2011/03/17	R207 2011/05/05	8.55	Call	Bond Future	732.0000	574.0000	(21.585)	0	0	0
2011/03/17	R207 2011/05/05	8.55	Put	Bond Future	2,012.0000	2,309.0000	14.761	0	0	0
2011/03/17	R207 2011/05/05	8.45	Call	Bond Future	552.0000	423.0000	(23.370)	0	0	0
2011/03/17	R207 2011/05/05	8.45	Put	Bond Future	2,408.0000	2,734.0000	13.538	0	0	0
2011/03/17	R207 2011/08/04			Bond Future	8.9020	8.9860	0.944	0.0000	0.0000	0
2011/03/17	R207 2011/08/04	8.25	Call	Bond Future	830.0000	710.0000	(14.458)	0	0	0
2011/03/17	R207 2011/08/04	8.25	Put	Bond Future	4,493.0000	4,832.0000	7.545	0	0	0
2011/03/17	R207 2011/08/04	8.30	Call	Bond Future	906.0000	779.0000	(14.018)	0	0	0
2011/03/17	R207 2011/08/04	8.30	Put	Bond Future	4,282.0000	4,613.0000	7.730	0	0	0
2011/03/17	R207 2011/08/04	8.20	Call	Bond Future	759.0000	647.0000	(14.756)	0	0	0
2011/03/17	R207 2011/08/04	8.20	Put	Bond Future	4,711.0000	5,057.0000	7.345	0	0	0
2011/03/17	R207 2011/11/03			Bond Future	9.0270	9.1140	0.964	0.0000	0.0000	600
2011/03/17	R207 2011/11/03	8.75	Call	Bond Future	2,093.0000	1,894.0000	(9.508)	0	0	0
2011/03/17	R207 2011/11/03	8.75	Put	Bond Future	3,584.0000	3,847.0000	7.338	0	0	0
2011/03/17	R207 2011/11/03	8.80	Call	Bond Future	2,210.0000	2,004.0000	(9.321)	0	0	0
2011/03/17	R207 2011/11/03	8.80	Put	Bond Future	3,430.0000	3,686.0000	7.464	0	0	0
2011/03/17	R207 2011/11/03	8.70	Call	Bond Future	1,979.0000	1,788.0000	(9.651)	0	0	0
2011/03/17	R207 2011/11/03	8.70	Put	Bond Future	3,743.0000	4,014.0000	7.240	0	0	0
2011/03/17	R207 2012/02/02			Bond Future	9.1580	9.2490	0.994	0.0000	0.0000	0
2011/03/17	R207 2012/02/02	9.00	Call	Bond Future	2,822.0000	2,599.0000	(7.902)	0	0	0
2011/03/17	R207 2012/02/02	9.00	Put	Bond Future	3,644.0000	3,891.0000	6.778	0	0	0
2011/03/17	R207 2012/02/02	9.05	Call	Bond Future	2,948.0000	2,718.0000	(7.802)	0	0	0

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2011/03/17	R207 2012/02/02	9.05	Put	Bond Future	3,509.0000	3,749.0000	6.840	0	0	0
2011/03/17	R207 2012/02/02	8.95	Call	Bond Future	2,701.0000	2,484.0000	(8.034)	0	0	0
2011/03/17	R207 2012/02/02	8.95	Put	Bond Future	3,786.0000	4,038.0000	6.656	0	0	0
2011/03/17	R208 2011/05/05			Bond Future	8.8330	8.8830	0.566	0.0000	0.0000	190
2011/03/17	R208 2011/05/05	8.50	Call	Bond Future	582.0000	492.0000	(15.464)	0	0	0
2011/03/17	R208 2011/05/05	8.50	Put	Bond Future	2,584.0000	2,789.0000	7.933	0	0	0
2011/03/17	R208 2011/05/05	8.55	Call	Bond Future	671.0000	571.0000	(14.903)	0	0	0
2011/03/17	R208 2011/05/05	8.55	Put	Bond Future	2,368.0000	2,564.0000	8.277	0	0	0
2011/03/17	R208 2011/05/05	8.45	Call	Bond Future	501.0000	420.0000	(16.168)	0	0	0
2011/03/17	R208 2011/05/05	8.45	Put	Bond Future	2,808.0000	3,023.0000	7.657	0	0	0
2011/03/17	R208 2011/08/04			Bond Future	8.9460	8.9980	0.581	0.0000	0.0000	120
2011/03/17	R208 2011/08/04	8.25	Call	Bond Future	786.0000	709.0000	(9.796)	0	0	0
2011/03/17	R208 2011/08/04	8.25	Put	Bond Future	4,934.0000	5,157.0000	4.520	0	0	0
2011/03/17	R208 2011/08/04	8.30	Call	Bond Future	861.0000	779.0000	(9.524)	0	0	0
2011/03/17	R208 2011/08/04	8.30	Put	Bond Future	4,703.0000	4,921.0000	4.635	0	0	0
2011/03/17	R208 2011/08/04	8.20	Call	Bond Future	716.0000	645.0000	(9.916)	0	0	0
2011/03/17	R208 2011/08/04	8.20	Put	Bond Future	5,172.0000	5,401.0000	4.428	0	0	0
2011/03/17	R208 2011/11/03			Bond Future	9.0630	9.1170	0.596	0.0000	0.0000	5,604
2011/03/17	R208 2011/11/03	8.75	Call	Bond Future	2,138.0000	2,006.0000	(6.174)	0	0	0
2011/03/17	R208 2011/11/03	8.75	Put	Bond Future	3,928.0000	4,100.0000	4.379	0	0	0
2011/03/17	R208 2011/11/03	8.80	Call	Bond Future	2,259.0000	2,122.0000	(6.065)	0	0	0
2011/03/17	R208 2011/11/03	8.80	Put	Bond Future	3,760.0000	3,927.0000	4.441	0	0	0
2011/03/17	R208 2011/11/03	8.70	Call	Bond Future	2,021.0000	1,894.0000	(6.284)	0	0	0
2011/03/17	R208 2011/11/03	8.70	Put	Bond Future	4,101.0000	4,278.0000	4.316	0	0	0
2011/03/17	R208 2012/02/02			Bond Future	9.1820	9.2380	0.610	0.0000	0.0000	0
2011/03/17	R208 2012/02/02	9.00	Call	Bond Future	3,021.0000	2,872.0000	(4.932)	0	0	0
2011/03/17	R208 2012/02/02	9.00	Put	Bond Future	4,030.0000	4,189.0000	3.945	0	0	0
2011/03/17	R208 2012/02/02	9.05	Call	Bond Future	3,154.0000	3,001.0000	(4.851)	0	0	0
2011/03/17	R208 2012/02/02	9.05	Put	Bond Future	3,885.0000	4,039.0000	3.964	0	0	0
2011/03/17	R208 2012/02/02	8.95	Call	Bond Future	2,892.0000	2,747.0000	(5.014)	0	0	0
2011/03/17	R208 2012/02/02	8.95	Put	Bond Future	4,181.0000	4,344.0000	3.899	0	0	0
2011/03/17	R209 2011/05/05			Bond Future	9.0580	9.1080	0.552	0.0000	0.0000	21,100
2011/03/17	R209 2011/05/05	8.50	Call	Bond Future	367.0000	299.0000	(18.529)	0	0	0

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2011/03/17	R209 2011/05/05	8.50	Put	Bond Future	4,813.0000	5,123.0000	6.441	0	0	0
2011/03/17	R209 2011/05/05	8.55	Call	Bond Future	437.0000	359.0000	(17.849)	0	0	0
2011/03/17	R209 2011/05/05	8.55	Put	Bond Future	4,467.0000	4,767.0000	6.716	0	0	0
2011/03/17	R209 2011/05/05	8.45	Call	Bond Future	307.0000	248.0000	(19.218)	0	0	0
2011/03/17	R209 2011/05/05	8.45	Put	Bond Future	5,173.0000	5,492.0000	6.167	0	0	0
2011/03/17	R209 2011/08/04			Bond Future	9.1360	9.1880	0.569	0.0000	0.0000	0
2011/03/17	R209 2011/08/04	8.50	Call	Bond Future	1,181.0000	1,070.0000	(9.399)	0	0	0
2011/03/17	R209 2011/08/04	8.50	Put	Bond Future	6,209.0000	6,485.0000	4.445	0	0	0
2011/03/17	R209 2011/08/04	8.55	Call	Bond Future	1,290.0000	1,172.0000	(9.147)	0	0	0
2011/03/17	R209 2011/08/04	8.55	Put	Bond Future	5,902.0000	6,172.0000	4.575	0	0	0
2011/03/17	R209 2011/08/04	8.45	Call	Bond Future	1,080.0000	976.0000	(9.630)	0	0	0
2011/03/17	R209 2011/08/04	8.45	Put	Bond Future	6,527.0000	6,810.0000	4.336	0	0	0
2011/03/17	R209 2011/08/04	10.10	Call	Bond Future	7,495.0000	7,172.0000	(4.310)	0	0	0
2011/03/17	R209 2011/08/04	10.10	Put	Bond Future	831.0000	896.0000	7.822	0	0	0
2011/03/17	R209 2011/11/03			Bond Future	9.2150	9.2680	0.575	0.0000	0.0000	1,033
2011/03/17	R209 2011/11/03	8.75	Call	Bond Future	2,366.0000	2,212.0000	(6.509)	0	0	0
2011/03/17	R209 2011/11/03	8.75	Put	Bond Future	5,934.0000	6,170.0000	3.977	0	0	0
2011/03/17	R209 2011/11/03	8.80	Call	Bond Future	2,510.0000	2,350.0000	(6.375)	0	0	0
2011/03/17	R209 2011/11/03	8.80	Put	Bond Future	5,681.0000	5,910.0000	4.031	0	0	0
2011/03/17	R209 2011/11/03	8.70	Call	Bond Future	2,229.0000	2,081.0000	(6.640)	0	0	0
2011/03/17	R209 2011/11/03	8.70	Put	Bond Future	6,198.0000	6,440.0000	3.904	0	0	0
2011/03/17	R209 2012/02/02			Bond Future	9.2940	9.3480	0.581	0.0000	0.0000	0
2011/03/17	R209 2012/02/02	9.00	Call	Bond Future	3,589.0000	3,407.0000	(5.071)	0	0	0
2011/03/17	R209 2012/02/02	9.00	Put	Bond Future	5,781.0000	5,990.0000	3.615	0	0	0
2011/03/17	R209 2012/02/02	9.05	Call	Bond Future	3,753.0000	3,565.0000	(5.009)	0	0	0
2011/03/17	R209 2012/02/02	9.05	Put	Bond Future	5,564.0000	5,767.0000	3.648	0	0	0
2011/03/17	R209 2012/02/02	8.95	Call	Bond Future	3,429.0000	3,252.0000	(5.162)	0	0	0
2011/03/17	R209 2012/02/02	8.95	Put	Bond Future	6,004.0000	6,218.0000	3.564	0	0	0
2011/03/17	R211 2011/05/05			Bond Future	1.6130	1.6140	0.062	0.0000	0.0000	539
2011/03/17	R211 2011/05/05	2.14	Call	Bond Future	2,903.0000	2,898.0000	(0.172)	0	0	0
2011/03/17	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R211 2011/05/05	2.19	Call	Bond Future	3,174.0000	3,168.0000	(0.189)	0	0	0
2011/03/17	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R211 2011/05/05	2.09	Call	Bond Future	2,632.0000	2,626.0000	(0.228)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/03/17	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R212 2011/05/05			Bond Future	2.4040	2.4140	0.416	0.0000	0.0000	2,518
2011/03/17	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R212 2011/05/05	2.25	Put	Bond Future	1,487.0000	1,583.0000	6.456	0	0	0
2011/03/17	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R212 2011/05/05	2.30	Put	Bond Future	1,002.0000	1,098.0000	9.581	0	0	0
2011/03/17	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R212 2011/05/05	2.20	Put	Bond Future	1,976.0000	2,071.0000	4.808	0	0	0
2011/03/17	R213 2011/05/05			Bond Future	9.1060	9.1610	0.604	0.0000	0.0000	0
2011/03/17	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/05/05	8.00	Put	Bond Future	9,309.0000	9,734.0000	4.565	0	0	0
2011/03/17	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/05/05	8.05	Put	Bond Future	8,854.0000	9,279.0000	4.800	0	0	0
2011/03/17	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/05/05	7.95	Put	Bond Future	9,767.0000	10,192.0000	4.351	0	0	0
2011/03/17	R213 2011/08/04			Bond Future	9.1930	9.2500	0.620	0.0000	0.0000	0
2011/03/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/08/04	8.00	Put	Bond Future	9,939.0000	10,371.0000	4.347	0	0	0
2011/03/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/08/04	8.05	Put	Bond Future	9,486.0000	9,919.0000	4.565	0	0	0
2011/03/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/08/04	7.95	Put	Bond Future	10,395.0000	10,827.0000	4.156	0	0	0
2011/03/17	R213 2011/11/03			Bond Future	9.2820	9.3410	0.636	0.0000	0.0000	0
2011/03/17	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/11/03	8.75	Put	Bond Future	4,149.0000	4,590.0000	10.629	0	0	0
2011/03/17	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/11/03	8.80	Put	Bond Future	3,746.0000	4,187.0000	11.773	0	0	0
2011/03/17	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2011/11/03	8.70	Put	Bond Future	4,556.0000	4,997.0000	9.680	0	0	0
2011/03/17	R213 2012/02/02			Bond Future	9.3740	9.4340	0.640	0.0000	0.0000	0
2011/03/17	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2012/02/02	9.00	Put	Bond Future	2,835.0000	3,276.0000	15.556	0	0	0
2011/03/17	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
2011/03/17	R213 2012/02/02	9.05	Put	Bond Future	2,448.0000	2,889.0000	18.015	0	0	0
2011/03/17	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/17	R213 2012/02/02	8.95	Put	Bond Future	3,226.0000	3,667.0000	13.670	0	0	0
2011/03/17	TRT1 2011/05/05			Index Future	336.7980	335.7750	(0.304)	0.0000	0.0000	100
2011/03/17	TRT1 2011/08/04			Index Future	341.4320	340.3960	(0.303)	0.0000	0.0000	0
Total										714849.00