



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/03/2011

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
2011/03/23	0106 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0357 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0403 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0457 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0703 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0757 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0804 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0807 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0857 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0904 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0908 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0957 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	0986 2036/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	1386 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	1409 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/23	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	AL7T 2011/05/05			Index Future	367.3250	370.0240	0.735	0.0000	0.0000	30
2011/03/23	AL7T 2011/08/04			Index Future	372.5680	375.3070	0.735	0.0000	0.0000	0
2011/03/23	ALBI 2011/05/05			Index Future	338.9840	340.8540	0.552	0.0000	0.0000	1,070
2011/03/23	ALBI 2011/08/04			Index Future	343.8220	345.7200	0.552	0.0000	0.0000	0
2011/03/23	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/23	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	CRD1 2011/05/05			Index Future	154.5320	154.7090	0.115	0.0000	0.0000	2
2011/03/23	CRD1 2011/08/04			Index Future	156.6590	156.8400	0.116	0.0000	0.0000	0
2011/03/23	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/23	GOVI 2011/05/05			GOVI	341.4540	342.1030	0.190	0.0000	0.0000	209
2011/03/23	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/05/05	349.00	Put	GOVI	75,460.0000	68,970.0000	(8.601)	0	0	0
2011/03/23	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/05/05	349.01	Put	GOVI	75,560.0000	69,070.0000	(8.589)	0	0	0
2011/03/23	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/05/05	348.99	Put	GOVI	75,360.0000	68,870.0000	(8.612)	0	0	0
2011/03/23	GOVI 2011/08/04			GOVI	346.3270	346.9870	0.191	0.0000	0.0000	0
2011/03/23	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/08/04	348.00	Put	GOVI	16,730.0000	10,130.0000	(39.450)	0	0	0
2011/03/23	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/08/04	348.01	Put	GOVI	16,830.0000	10,230.0000	(39.216)	0	0	0
2011/03/23	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/23	GOVI 2011/08/04	347.99	Put	GOVI	16,630.0000	10,030.0000	(39.687)	0	0	0
2011/03/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0

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2011/03/23	IGOV 2011/05/05			Index Future	150.2740	150.2710	(0.002)	0.0000	0.0000	61
2011/03/23	IGOV 2011/08/04			Index Future	152.4190	152.4160	(0.002)	0.0000	0.0000	0
2011/03/23	ILBI 2011/05/05			Index Future	406.4320	406.5040	0.018	0.0000	0.0000	336
2011/03/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/23	JBAF 2011/04/20			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	2,001
2011/03/23	JBAF 2011/05/18			Jibar Tradeable Future	5.6400	5.6550	0.266	0.0000	0.0000	3,001
2011/03/23	JBAF 2011/06/15			Jibar Tradeable Future	5.6500	5.6680	0.319	0.0000	0.0000	3,890
2011/03/23	JBAF 2011/07/20			Jibar Tradeable Future	5.7100	5.7300	0.350	0.0000	0.0000	2,000
2011/03/23	JBAF 2011/08/17			Jibar Tradeable Future	5.8000	5.8130	0.224	0.0000	0.0000	0
2011/03/23	JBAF 2011/09/21			Jibar Tradeable Future	5.8900	5.9820	1.562	0.0000	0.0000	14,390
2011/03/23	JBAF 2011/12/21			Jibar Tradeable Future	6.3800	6.3640	(0.251)	0.0000	0.0000	5,390
2011/03/23	JBAF 2012/03/20			Jibar Tradeable Future	6.9200	6.9090	(0.159)	0.0000	0.0000	1,090
2011/03/23	JBAF 2012/06/20			Jibar Tradeable Future	7.4200	7.4120	(0.108)	0.0000	0.0000	2,890
2011/03/23	JBAF 2012/09/19			Jibar Tradeable Future	7.8200	7.8080	(0.153)	0.0000	0.0000	44,710
2011/03/23	JBAF 2012/12/19			Jibar Tradeable Future	8.1900	8.1780	(0.147)	0.0000	0.0000	513
2011/03/23	JBAF 2013/03/20			Jibar Tradeable Future	8.5200	8.5500	0.352	0.0000	0.0000	0
2011/03/23	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/23	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/23	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/23	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/23	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/23	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/23	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/23	OTH1 2011/05/05			Index Future	331.7650	333.7440	0.597	0.0000	0.0000	3
2011/03/23	OTH1 2011/08/04			Index Future	336.5010	338.5090	0.597	0.0000	0.0000	0
2011/03/23	R157 2011/05/05			Bond Future	7.8950	7.8500	(0.570)	0.0000	0.0000	2,405
2011/03/23	R157 2011/05/05	7.75	Call	Bond Future	495.0000	559.0000	12.929	0	0	0
2011/03/23	R157 2011/05/05	7.75	Put	Bond Future	1,088.0000	968.0000	(11.029)	0	0	0
2011/03/23	R157 2011/05/05	7.80	Call	Bond Future	577.0000	650.0000	12.652	0	0	0
2011/03/23	R157 2011/05/05	7.80	Put	Bond Future	965.0000	854.0000	(11.503)	0	0	0
2011/03/23	R157 2011/05/05	7.70	Call	Bond Future	420.0000	477.0000	13.571	0	0	0
2011/03/23	R157 2011/05/05	7.70	Put	Bond Future	1,218.0000	1,091.0000	(10.427)	0	0	0
2011/03/23	R157 2011/05/05	7.65	Call	Bond Future	354.0000	404.0000	14.124	0	0	0
2011/03/23	R157 2011/05/05	7.65	Put	Bond Future	1,357.0000	1,224.0000	(9.801)	0	0	0
2011/03/23	R157 2011/08/04			Bond Future	8.0580	8.0090	(0.608)	0.0000	0.0000	0
2011/03/23	R157 2011/08/04	7.50	Call	Bond Future	517.0000	564.0000	9.091	0	0	0
2011/03/23	R157 2011/08/04	7.50	Put	Bond Future	2,678.0000	2,537.0000	(5.265)	0	0	0
2011/03/23	R157 2011/08/04	7.55	Call	Bond Future	572.0000	623.0000	8.916	0	0	0
2011/03/23	R157 2011/08/04	7.55	Put	Bond Future	2,537.0000	2,400.0000	(5.400)	0	0	0
2011/03/23	R157 2011/08/04	7.45	Call	Bond Future	467.0000	510.0000	9.208	0	0	0

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2011/03/23	R157 2011/08/04	7.45	Put	Bond Future	2,824.0000	2,679.0000	(5.135)	0	0	0
2011/03/23	R157 2011/11/03			Bond Future	8.2410	8.1880	(0.643)	0.0000	0.0000	3,694
2011/03/23	R157 2011/11/03	8.25	Call	Bond Future	1,791.0000	1,886.0000	5.304	0	0	0
2011/03/23	R157 2011/11/03	8.25	Put	Bond Future	1,759.0000	1,663.0000	(5.458)	0	0	0
2011/03/23	R157 2011/11/03	8.30	Call	Bond Future	1,887.0000	1,984.0000	5.140	0	0	0
2011/03/23	R157 2011/11/03	8.30	Put	Bond Future	1,676.0000	1,582.0000	(5.609)	0	0	0
2011/03/23	R157 2011/11/03	8.20	Call	Bond Future	1,698.0000	1,790.0000	5.418	0	0	0
2011/03/23	R157 2011/11/03	8.20	Put	Bond Future	1,845.0000	1,747.0000	(5.312)	0	0	0
2011/03/23	R157 2012/02/02			Bond Future	8.4450	8.3870	(0.687)	0.0000	0.0000	0
2011/03/23	R157 2012/02/02	8.50	Call	Bond Future	2,224.0000	2,324.0000	4.496	0	0	0
2011/03/23	R157 2012/02/02	8.50	Put	Bond Future	2,040.0000	1,946.0000	(4.608)	0	0	0
2011/03/23	R157 2012/02/02	8.55	Call	Bond Future	2,316.0000	2,418.0000	4.404	0	0	0
2011/03/23	R157 2012/02/02	8.55	Put	Bond Future	1,966.0000	1,873.0000	(4.730)	0	0	0
2011/03/23	R157 2012/02/02	8.45	Call	Bond Future	2,135.0000	2,232.0000	4.543	0	0	0
2011/03/23	R157 2012/02/02	8.45	Put	Bond Future	2,118.0000	2,021.0000	(4.580)	0	0	0
2011/03/23	R186 2011/05/05			Bond Future	8.9760	8.9530	(0.256)	0.0000	0.0000	28,849
2011/03/23	R186 2011/05/05	8.75	Call	Bond Future	1,108.0000	1,161.0000	4.783	0	0	0
2011/03/23	R186 2011/05/05	8.75	Put	Bond Future	3,189.0000	3,032.0000	(4.923)	0	0	0
2011/03/23	R186 2011/05/05	8.80	Call	Bond Future	1,274.0000	1,333.0000	4.631	0	0	0
2011/03/23	R186 2011/05/05	8.80	Put	Bond Future	2,889.0000	2,739.0000	(5.192)	0	0	0
2011/03/23	R186 2011/05/05	8.70	Call	Bond Future	958.0000	1,005.0000	4.906	0	0	0
2011/03/23	R186 2011/05/05	8.70	Put	Bond Future	3,506.0000	3,344.0000	(4.621)	0	0	0
2011/03/23	R186 2011/05/05	8.00	Put	Bond Future	9,459.0000	9,253.0000	(2.178)	0	0	0
2011/03/23	R186 2011/05/05	8.00	Call	Bond Future	57.0000	60.0000	5.263	0	0	5,500
2011/03/23	R186 2011/08/04			Bond Future	9.0780	9.0530	(0.275)	0.0000	0.0000	0
2011/03/23	R186 2011/08/04	8.25	Call	Bond Future	913.0000	949.0000	3.943	0	0	0
2011/03/23	R186 2011/08/04	8.25	Put	Bond Future	8,652.0000	8,465.0000	(2.161)	0	0	0
2011/03/23	R186 2011/08/04	8.30	Call	Bond Future	1,008.0000	1,047.0000	3.869	0	0	0
2011/03/23	R186 2011/08/04	8.30	Put	Bond Future	8,258.0000	8,074.0000	(2.228)	0	0	0
2011/03/23	R186 2011/08/04	8.20	Call	Bond Future	824.0000	857.0000	4.005	0	0	0
2011/03/23	R186 2011/08/04	8.20	Put	Bond Future	9,055.0000	8,865.0000	(2.098)	0	0	0
2011/03/23	R186 2011/11/03			Bond Future	9.1800	9.1540	(0.283)	0.0000	0.0000	12,982
2011/03/23	R186 2011/11/03	9.00	Call	Bond Future	3,818.0000	3,914.0000	2.514	0	0	0
2011/03/23	R186 2011/11/03	9.00	Put	Bond Future	5,404.0000	5,273.0000	(2.424)	0	0	0

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2011/03/23	R186 2011/11/03	9.05	Call	Bond Future	4,020.0000	4,120.0000	2.488	0	0	0
2011/03/23	R186 2011/11/03	9.05	Put	Bond Future	5,162.0000	5,035.0000	(2.460)	0	0	0
2011/03/23	R186 2011/11/03	8.95	Call	Bond Future	3,621.0000	3,714.0000	2.568	0	0	0
2011/03/23	R186 2011/11/03	8.95	Put	Bond Future	5,653.0000	5,519.0000	(2.370)	0	0	0
2011/03/23	R186 2012/02/02			Bond Future	9.2830	9.2570	(0.280)	0.0000	0.0000	0
2011/03/23	R186 2012/02/02	9.00	Call	Bond Future	4,118.0000	4,210.0000	2.234	0	0	0
2011/03/23	R186 2012/02/02	9.00	Put	Bond Future	6,575.0000	6,445.0000	(1.977)	0	0	0
2011/03/23	R186 2012/02/02	9.05	Call	Bond Future	4,311.0000	4,406.0000	2.204	0	0	0
2011/03/23	R186 2012/02/02	9.05	Put	Bond Future	6,328.0000	6,201.0000	(2.007)	0	0	0
2011/03/23	R186 2012/02/02	8.95	Call	Bond Future	3,929.0000	4,019.0000	2.291	0	0	0
2011/03/23	R186 2012/02/02	8.95	Put	Bond Future	6,828.0000	6,696.0000	(1.933)	0	0	0
2011/03/23	R201 2011/05/05			Bond Future	7.4380	7.4140	(0.323)	0.0000	0.0000	484
2011/03/23	R201 2011/05/05	7.75	Call	Bond Future	1,223.0000	1,276.0000	4.334	0	0	0
2011/03/23	R201 2011/05/05	7.75	Put	Bond Future	231.0000	207.0000	(10.390)	0	0	0
2011/03/23	R201 2011/05/05	7.80	Call	Bond Future	1,345.0000	1,400.0000	4.089	0	0	0
2011/03/23	R201 2011/05/05	7.80	Put	Bond Future	195.0000	173.0000	(11.282)	0	0	0
2011/03/23	R201 2011/05/05	7.70	Call	Bond Future	1,107.0000	1,157.0000	4.517	0	0	0
2011/03/23	R201 2011/05/05	7.70	Put	Bond Future	273.0000	246.0000	(9.890)	0	0	0
2011/03/23	R201 2011/08/04			Bond Future	7.5840	7.5570	(0.356)	0.0000	0.0000	0
2011/03/23	R201 2011/08/04	7.25	Call	Bond Future	568.0000	593.0000	4.401	0	0	0
2011/03/23	R201 2011/08/04	7.25	Put	Bond Future	1,570.0000	1,515.0000	(3.503)	0	0	0
2011/03/23	R201 2011/08/04	7.30	Call	Bond Future	623.0000	650.0000	4.334	0	0	0
2011/03/23	R201 2011/08/04	7.30	Put	Bond Future	1,475.0000	1,421.0000	(3.661)	0	0	0
2011/03/23	R201 2011/08/04	7.20	Call	Bond Future	516.0000	539.0000	4.457	0	0	0
2011/03/23	R201 2011/08/04	7.20	Put	Bond Future	1,670.0000	1,612.0000	(3.473)	0	0	0
2011/03/23	R201 2011/11/03			Bond Future	7.7460	7.7170	(0.374)	0.0000	0.0000	0
2011/03/23	R201 2011/11/03	8.00	Call	Bond Future	1,647.0000	1,693.0000	2.793	0	0	0
2011/03/23	R201 2011/11/03	8.00	Put	Bond Future	946.0000	912.0000	(3.594)	0	0	0
2011/03/23	R201 2011/11/03	8.05	Call	Bond Future	1,732.0000	1,779.0000	2.714	0	0	0
2011/03/23	R201 2011/11/03	8.05	Put	Bond Future	894.0000	860.0000	(3.803)	0	0	0
2011/03/23	R201 2011/11/03	7.95	Call	Bond Future	1,564.0000	1,608.0000	2.813	0	0	0
2011/03/23	R201 2011/11/03	7.95	Put	Bond Future	1,001.0000	964.0000	(3.696)	0	0	0
2011/03/23	R201 2012/02/02			Bond Future	7.9260	7.8940	(0.404)	0.0000	0.0000	0
2011/03/23	R201 2012/02/02	8.25	Call	Bond Future	2,000.0000	2,047.0000	2.350	0	0	0

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2011/03/23	R201 2012/02/02	8.25	Put	Bond Future	1,176.0000	1,141.0000	(2.976)	0	0	0
2011/03/23	R201 2012/02/02	8.30	Call	Bond Future	2,079.0000	2,126.0000	2.261	0	0	0
2011/03/23	R201 2012/02/02	8.30	Put	Bond Future	1,128.0000	1,094.0000	(3.014)	0	0	0
2011/03/23	R201 2012/02/02	8.20	Call	Bond Future	1,923.0000	1,968.0000	2.340	0	0	0
2011/03/23	R201 2012/02/02	8.20	Put	Bond Future	1,226.0000	1,189.0000	(3.018)	0	0	0
2011/03/23	R202 2011/05/05			Bond Future	0.2950	0.3140	6.441	0.0000	0.0000	10,489
2011/03/23	R202 2011/05/05	2.05	Call	Bond Future	43,661.0000	43,098.0000	(1.289)	0	0	0
2011/03/23	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R202 2011/05/05	2.10	Call	Bond Future	44,689.0000	44,126.0000	(1.260)	0	0	0
2011/03/23	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R202 2011/05/05	2.00	Call	Bond Future	42,622.0000	42,060.0000	(1.319)	0	0	0
2011/03/23	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R203 2011/05/05			Bond Future	8.5110	8.4660	(0.529)	0.0000	0.0000	516
2011/03/23	R203 2011/05/05	8.25	Call	Bond Future	460.0000	520.0000	13.043	0	0	0
2011/03/23	R203 2011/05/05	8.25	Put	Bond Future	1,720.0000	1,565.0000	(9.012)	0	0	0
2011/03/23	R203 2011/05/05	8.30	Call	Bond Future	539.0000	606.0000	12.430	0	0	0
2011/03/23	R203 2011/05/05	8.30	Put	Bond Future	1,556.0000	1,408.0000	(9.512)	0	0	0
2011/03/23	R203 2011/05/05	8.20	Call	Bond Future	390.0000	442.0000	13.333	0	0	0
2011/03/23	R203 2011/05/05	8.20	Put	Bond Future	1,894.0000	1,730.0000	(8.659)	0	0	0
2011/03/23	R203 2011/08/04			Bond Future	8.6540	8.6070	(0.543)	0.0000	0.0000	0
2011/03/23	R203 2011/08/04	8.00	Call	Bond Future	584.0000	633.0000	8.390	0	0	0
2011/03/23	R203 2011/08/04	8.00	Put	Bond Future	3,657.0000	3,489.0000	(4.594)	0	0	0
2011/03/23	R203 2011/08/04	8.05	Call	Bond Future	645.0000	698.0000	8.217	0	0	0
2011/03/23	R203 2011/08/04	8.05	Put	Bond Future	3,478.0000	3,315.0000	(4.687)	0	0	0
2011/03/23	R203 2011/08/04	7.95	Call	Bond Future	526.0000	571.0000	8.555	0	0	0
2011/03/23	R203 2011/08/04	7.95	Put	Bond Future	3,838.0000	3,666.0000	(4.482)	0	0	0
2011/03/23	R203 2011/11/03			Bond Future	8.8080	8.7580	(0.568)	0.0000	0.0000	1,416
2011/03/23	R203 2011/11/03	8.50	Call	Bond Future	1,608.0000	1,697.0000	5.535	0	0	0
2011/03/23	R203 2011/11/03	8.50	Put	Bond Future	2,984.0000	2,851.0000	(4.457)	0	0	0
2011/03/23	R203 2011/11/03	8.55	Call	Bond Future	1,704.0000	1,796.0000	5.399	0	0	0
2011/03/23	R203 2011/11/03	8.55	Put	Bond Future	2,855.0000	2,725.0000	(4.553)	0	0	0
2011/03/23	R203 2011/11/03	8.45	Call	Bond Future	1,515.0000	1,600.0000	5.611	0	0	0
2011/03/23	R203 2011/11/03	8.45	Put	Bond Future	3,117.0000	2,980.0000	(4.395)	0	0	0

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2011/03/23	R203 2012/02/02			Bond Future	8.9730	8.9200	(0.591)	0.0000	0.0000	0
2011/03/23	R203 2012/02/02	8.75	Call	Bond Future	2,221.0000	2,321.0000	4.502	0	0	0
2011/03/23	R203 2012/02/02	8.75	Put	Bond Future	3,174.0000	3,048.0000	(3.970)	0	0	0
2011/03/23	R203 2012/02/02	8.80	Call	Bond Future	2,323.0000	2,426.0000	4.434	0	0	0
2011/03/23	R203 2012/02/02	8.80	Put	Bond Future	3,061.0000	2,939.0000	(3.986)	0	0	0
2011/03/23	R203 2012/02/02	8.70	Call	Bond Future	2,122.0000	2,219.0000	4.571	0	0	0
2011/03/23	R203 2012/02/02	8.70	Put	Bond Future	3,290.0000	3,161.0000	(3.921)	0	0	0
2011/03/23	R204 2011/05/05			Bond Future	8.6900	8.6510	(0.449)	0.0000	0.0000	100
2011/03/23	R204 2011/05/05	8.50	Call	Bond Future	656.0000	722.0000	10.061	0	0	0
2011/03/23	R204 2011/05/05	8.50	Put	Bond Future	1,680.0000	1,537.0000	(8.512)	0	0	0
2011/03/23	R204 2011/05/05	8.55	Call	Bond Future	758.0000	832.0000	9.763	0	0	0
2011/03/23	R204 2011/05/05	8.55	Put	Bond Future	1,512.0000	1,376.0000	(8.995)	0	0	0
2011/03/23	R204 2011/05/05	8.45	Call	Bond Future	564.0000	622.0000	10.284	0	0	0
2011/03/23	R204 2011/05/05	8.45	Put	Bond Future	1,860.0000	1,709.0000	(8.118)	0	0	0
2011/03/23	R204 2011/08/04			Bond Future	8.8250	8.7840	(0.465)	0.0000	0.0000	0
2011/03/23	R204 2011/08/04	8.00	Call	Bond Future	502.0000	539.0000	7.371	0	0	0
2011/03/23	R204 2011/08/04	8.00	Put	Bond Future	4,902.0000	4,726.0000	(3.590)	0	0	0
2011/03/23	R204 2011/08/04	8.05	Call	Bond Future	556.0000	596.0000	7.194	0	0	0
2011/03/23	R204 2011/08/04	8.05	Put	Bond Future	4,683.0000	4,510.0000	(3.694)	0	0	0
2011/03/23	R204 2011/08/04	7.95	Call	Bond Future	452.0000	486.0000	7.522	0	0	0
2011/03/23	R204 2011/08/04	7.95	Put	Bond Future	5,127.0000	4,948.0000	(3.491)	0	0	0
2011/03/23	R204 2011/11/03			Bond Future	8.9660	8.9220	(0.491)	0.0000	0.0000	1,876
2011/03/23	R204 2011/11/03	8.75	Call	Bond Future	2,087.0000	2,181.0000	4.504	0	0	0
2011/03/23	R204 2011/11/03	8.75	Put	Bond Future	3,178.0000	3,051.0000	(3.996)	0	0	0
2011/03/23	R204 2011/11/03	8.80	Call	Bond Future	2,202.0000	2,300.0000	4.450	0	0	0
2011/03/23	R204 2011/11/03	8.80	Put	Bond Future	3,039.0000	2,916.0000	(4.047)	0	0	0
2011/03/23	R204 2011/11/03	8.70	Call	Bond Future	1,975.0000	2,066.0000	4.608	0	0	0
2011/03/23	R204 2011/11/03	8.70	Put	Bond Future	3,321.0000	3,191.0000	(3.914)	0	0	0
2011/03/23	R204 2012/02/02			Bond Future	9.1110	9.0660	(0.494)	0.0000	0.0000	0
2011/03/23	R204 2012/02/02	9.00	Call	Bond Future	2,762.0000	2,865.0000	3.729	0	0	0
2011/03/23	R204 2012/02/02	9.00	Put	Bond Future	3,302.0000	3,187.0000	(3.483)	0	0	0
2011/03/23	R204 2012/02/02	9.05	Call	Bond Future	2,883.0000	2,989.0000	3.677	0	0	0
2011/03/23	R204 2012/02/02	9.05	Put	Bond Future	3,179.0000	3,067.0000	(3.523)	0	0	0
2011/03/23	R204 2012/02/02	8.95	Call	Bond Future	2,644.0000	2,744.0000	3.782	0	0	0

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2011/03/23	R204 2012/02/02	8.95	Put	Bond Future	3,429.0000	3,310.0000	(3.470)	0	0	0
2011/03/23	R206 2011/05/05			Bond Future	7.1090	7.0840	(0.352)	0.0000	0.0000	0
2011/03/23	R206 2011/05/05	7.50	Call	Bond Future	1,061.0000	1,107.0000	4.336	0	0	0
2011/03/23	R206 2011/05/05	7.50	Put	Bond Future	120.0000	106.0000	(11.667)	0	0	0
2011/03/23	R206 2011/05/05	7.55	Call	Bond Future	1,160.0000	1,208.0000	4.138	0	0	0
2011/03/23	R206 2011/05/05	7.55	Put	Bond Future	100.0000	87.0000	(13.000)	0	0	0
2011/03/23	R206 2011/05/05	7.45	Call	Bond Future	965.0000	1,009.0000	4.560	0	0	0
2011/03/23	R206 2011/05/05	7.45	Put	Bond Future	144.0000	128.0000	(11.111)	0	0	0
2011/03/23	R206 2011/08/04			Bond Future	7.2670	7.2390	(0.385)	0.0000	0.0000	0
2011/03/23	R206 2011/08/04	7.00	Call	Bond Future	459.0000	480.0000	4.575	0	0	0
2011/03/23	R206 2011/08/04	7.00	Put	Bond Future	1,048.0000	1,008.0000	(3.817)	0	0	0
2011/03/23	R206 2011/08/04	7.05	Call	Bond Future	505.0000	528.0000	4.554	0	0	0
2011/03/23	R206 2011/08/04	7.05	Put	Bond Future	984.0000	945.0000	(3.963)	0	0	0
2011/03/23	R206 2011/08/04	6.95	Call	Bond Future	418.0000	437.0000	4.545	0	0	0
2011/03/23	R206 2011/08/04	6.95	Put	Bond Future	1,118.0000	1,076.0000	(3.757)	0	0	0
2011/03/23	R206 2011/11/03			Bond Future	7.4420	7.4110	(0.417)	0.0000	0.0000	0
2011/03/23	R206 2011/11/03	7.75	Call	Bond Future	1,234.0000	1,270.0000	2.917	0	0	0
2011/03/23	R206 2011/11/03	7.75	Put	Bond Future	625.0000	599.0000	(4.160)	0	0	0
2011/03/23	R206 2011/11/03	7.80	Call	Bond Future	1,297.0000	1,334.0000	2.853	0	0	0
2011/03/23	R206 2011/11/03	7.80	Put	Bond Future	589.0000	565.0000	(4.075)	0	0	0
2011/03/23	R206 2011/11/03	7.70	Call	Bond Future	1,172.0000	1,207.0000	2.986	0	0	0
2011/03/23	R206 2011/11/03	7.70	Put	Bond Future	661.0000	635.0000	(3.933)	0	0	0
2011/03/23	R206 2012/02/02			Bond Future	7.6500	7.6150	(0.458)	0.0000	0.0000	0
2011/03/23	R206 2012/02/02	8.00	Call	Bond Future	1,375.0000	1,411.0000	2.618	0	0	0
2011/03/23	R206 2012/02/02	8.00	Put	Bond Future	759.0000	733.0000	(3.426)	0	0	0
2011/03/23	R206 2012/02/02	8.05	Call	Bond Future	1,430.0000	1,467.0000	2.587	0	0	0
2011/03/23	R206 2012/02/02	8.05	Put	Bond Future	726.0000	702.0000	(3.306)	0	0	0
2011/03/23	R206 2012/02/02	7.95	Call	Bond Future	1,321.0000	1,356.0000	2.650	0	0	0
2011/03/23	R206 2012/02/02	7.95	Put	Bond Future	793.0000	766.0000	(3.405)	0	0	0
2011/03/23	R207 2011/05/05			Bond Future	8.7660	8.6910	(0.856)	0.0000	0.0000	1,020
2011/03/23	R207 2011/05/05	8.50	Call	Bond Future	584.0000	715.0000	22.432	0	0	0
2011/03/23	R207 2011/05/05	8.50	Put	Bond Future	2,100.0000	1,807.0000	(13.952)	0	0	0
2011/03/23	R207 2011/05/05	8.55	Call	Bond Future	678.0000	823.0000	21.386	0	0	0

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2011/03/23	R207 2011/05/05	8.55	Put	Bond Future	1,907.0000	1,627.0000	(14.683)	0	0	0
2011/03/23	R207 2011/05/05	8.45	Call	Bond Future	500.0000	617.0000	23.400	0	0	0
2011/03/23	R207 2011/05/05	8.45	Put	Bond Future	2,305.0000	1,998.0000	(13.319)	0	0	0
2011/03/23	R207 2011/08/04			Bond Future	8.8920	8.8140	(0.877)	0.0000	0.0000	0
2011/03/23	R207 2011/08/04	8.25	Call	Bond Future	807.0000	918.0000	13.755	0	0	0
2011/03/23	R207 2011/08/04	8.25	Put	Bond Future	4,415.0000	4,097.0000	(7.203)	0	0	0
2011/03/23	R207 2011/08/04	8.30	Call	Bond Future	883.0000	1,001.0000	13.364	0	0	0
2011/03/23	R207 2011/08/04	8.30	Put	Bond Future	4,204.0000	3,893.0000	(7.398)	0	0	0
2011/03/23	R207 2011/08/04	8.20	Call	Bond Future	737.0000	840.0000	13.976	0	0	0
2011/03/23	R207 2011/08/04	8.20	Put	Bond Future	4,634.0000	4,308.0000	(7.035)	0	0	0
2011/03/23	R207 2011/11/03			Bond Future	9.0170	8.9350	(0.909)	0.0000	0.0000	600
2011/03/23	R207 2011/11/03	8.75	Call	Bond Future	2,080.0000	2,269.0000	9.087	0	0	0
2011/03/23	R207 2011/11/03	8.75	Put	Bond Future	3,518.0000	3,269.0000	(7.078)	0	0	0
2011/03/23	R207 2011/11/03	8.80	Call	Bond Future	2,198.0000	2,393.0000	8.872	0	0	0
2011/03/23	R207 2011/11/03	8.80	Put	Bond Future	3,365.0000	3,121.0000	(7.251)	0	0	0
2011/03/23	R207 2011/11/03	8.70	Call	Bond Future	1,967.0000	2,149.0000	9.253	0	0	0
2011/03/23	R207 2011/11/03	8.70	Put	Bond Future	3,678.0000	3,421.0000	(6.987)	0	0	0
2011/03/23	R207 2012/02/02			Bond Future	9.1480	9.0620	(0.940)	0.0000	0.0000	0
2011/03/23	R207 2012/02/02	9.00	Call	Bond Future	2,817.0000	3,031.0000	7.597	0	0	0
2011/03/23	R207 2012/02/02	9.00	Put	Bond Future	3,588.0000	3,355.0000	(6.494)	0	0	0
2011/03/23	R207 2012/02/02	9.05	Call	Bond Future	2,943.0000	3,163.0000	7.475	0	0	0
2011/03/23	R207 2012/02/02	9.05	Put	Bond Future	3,452.0000	3,226.0000	(6.547)	0	0	0
2011/03/23	R207 2012/02/02	8.95	Call	Bond Future	2,695.0000	2,903.0000	7.718	0	0	0
2011/03/23	R207 2012/02/02	8.95	Put	Bond Future	3,728.0000	3,489.0000	(6.411)	0	0	0
2011/03/23	R208 2011/05/05			Bond Future	8.8090	8.7450	(0.727)	0.0000	0.0000	190
2011/03/23	R208 2011/05/05	8.50	Call	Bond Future	552.0000	656.0000	18.841	0	0	0
2011/03/23	R208 2011/05/05	8.50	Put	Bond Future	2,411.0000	2,134.0000	(11.489)	0	0	0
2011/03/23	R208 2011/05/05	8.55	Call	Bond Future	642.0000	759.0000	18.224	0	0	0
2011/03/23	R208 2011/05/05	8.55	Put	Bond Future	2,197.0000	1,933.0000	(12.016)	0	0	0
2011/03/23	R208 2011/05/05	8.45	Call	Bond Future	471.0000	563.0000	19.533	0	0	0
2011/03/23	R208 2011/05/05	8.45	Put	Bond Future	2,636.0000	2,347.0000	(10.964)	0	0	0
2011/03/23	R208 2011/08/04			Bond Future	8.9220	8.8550	(0.751)	0.0000	0.0000	120
2011/03/23	R208 2011/08/04	8.25	Call	Bond Future	782.0000	876.0000	12.020	0	0	0
2011/03/23	R208 2011/08/04	8.25	Put	Bond Future	4,791.0000	4,496.0000	(6.157)	0	0	0

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2011/03/23	R208 2011/08/04	8.30	Call	Bond Future	858.0000	958.0000	11.655	0	0	0
2011/03/23	R208 2011/08/04	8.30	Put	Bond Future	4,561.0000	4,271.0000	(6.358)	0	0	0
2011/03/23	R208 2011/08/04	8.20	Call	Bond Future	712.0000	799.0000	12.219	0	0	0
2011/03/23	R208 2011/08/04	8.20	Put	Bond Future	5,029.0000	4,727.0000	(6.005)	0	0	0
2011/03/23	R208 2011/11/03			Bond Future	9.0370	8.9680	(0.764)	0.0000	0.0000	5,604
2011/03/23	R208 2011/11/03	8.75	Call	Bond Future	2,163.0000	2,328.0000	7.628	0	0	0
2011/03/23	R208 2011/11/03	8.75	Put	Bond Future	3,806.0000	3,580.0000	(5.938)	0	0	0
2011/03/23	R208 2011/11/03	8.80	Call	Bond Future	2,285.0000	2,457.0000	7.527	0	0	0
2011/03/23	R208 2011/11/03	8.80	Put	Bond Future	3,639.0000	3,419.0000	(6.046)	0	0	0
2011/03/23	R208 2011/11/03	8.70	Call	Bond Future	2,044.0000	2,203.0000	7.779	0	0	0
2011/03/23	R208 2011/11/03	8.70	Put	Bond Future	3,977.0000	3,745.0000	(5.834)	0	0	0
2011/03/23	R208 2012/02/02			Bond Future	9.1550	9.0830	(0.786)	0.0000	0.0000	0
2011/03/23	R208 2012/02/02	9.00	Call	Bond Future	3,060.0000	3,249.0000	6.176	0	0	0
2011/03/23	R208 2012/02/02	9.00	Put	Bond Future	3,921.0000	3,711.0000	(5.356)	0	0	0
2011/03/23	R208 2012/02/02	9.05	Call	Bond Future	3,194.0000	3,389.0000	6.105	0	0	0
2011/03/23	R208 2012/02/02	9.05	Put	Bond Future	3,776.0000	3,572.0000	(5.403)	0	0	0
2011/03/23	R208 2012/02/02	8.95	Call	Bond Future	2,929.0000	3,113.0000	6.282	0	0	0
2011/03/23	R208 2012/02/02	8.95	Put	Bond Future	4,069.0000	3,855.0000	(5.259)	0	0	0
2011/03/23	R209 2011/05/05			Bond Future	9.0610	9.0330	(0.309)	0.0000	0.0000	21,100
2011/03/23	R209 2011/05/05	8.50	Call	Bond Future	300.0000	321.0000	7.000	0	0	0
2011/03/23	R209 2011/05/05	8.50	Put	Bond Future	4,769.0000	4,577.0000	(4.026)	0	0	0
2011/03/23	R209 2011/05/05	8.55	Call	Bond Future	363.0000	388.0000	6.887	0	0	0
2011/03/23	R209 2011/05/05	8.55	Put	Bond Future	4,416.0000	4,228.0000	(4.257)	0	0	0
2011/03/23	R209 2011/05/05	8.45	Call	Bond Future	246.0000	264.0000	7.317	0	0	0
2011/03/23	R209 2011/05/05	8.45	Put	Bond Future	5,135.0000	4,940.0000	(3.797)	0	0	0
2011/03/23	R209 2011/08/04			Bond Future	9.1400	9.1100	(0.328)	0.0000	0.0000	0
2011/03/23	R209 2011/08/04	8.50	Call	Bond Future	1,120.0000	1,172.0000	4.643	0	0	0
2011/03/23	R209 2011/08/04	8.50	Put	Bond Future	6,178.0000	6,005.0000	(2.800)	0	0	0
2011/03/23	R209 2011/08/04	8.55	Call	Bond Future	1,227.0000	1,283.0000	4.564	0	0	0
2011/03/23	R209 2011/08/04	8.55	Put	Bond Future	5,869.0000	5,700.0000	(2.880)	0	0	0
2011/03/23	R209 2011/08/04	8.45	Call	Bond Future	1,021.0000	1,069.0000	4.701	0	0	0
2011/03/23	R209 2011/08/04	8.45	Put	Bond Future	6,498.0000	6,321.0000	(2.724)	0	0	0
2011/03/23	R209 2011/08/04	10.10	Call	Bond Future	7,425.0000	7,604.0000	2.411	0	0	0
2011/03/23	R209 2011/08/04	10.10	Put	Bond Future	791.0000	745.0000	(5.815)	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
2011/03/23	R209 2011/11/03			Bond Future	9.2190	9.1890	(0.325)	0.0000	0.0000	1,033
2011/03/23	R209 2011/11/03	8.75	Call	Bond Future	2,307.0000	2,384.0000	3.338	0	0	0
2011/03/23	R209 2011/11/03	8.75	Put	Bond Future	5,905.0000	5,760.0000	(2.456)	0	0	0
2011/03/23	R209 2011/11/03	8.80	Call	Bond Future	2,450.0000	2,531.0000	3.306	0	0	0
2011/03/23	R209 2011/11/03	8.80	Put	Bond Future	5,651.0000	5,510.0000	(2.495)	0	0	0
2011/03/23	R209 2011/11/03	8.70	Call	Bond Future	2,171.0000	2,245.0000	3.409	0	0	0
2011/03/23	R209 2011/11/03	8.70	Put	Bond Future	6,170.0000	6,022.0000	(2.399)	0	0	0
2011/03/23	R209 2012/02/02			Bond Future	9.2980	9.2670	(0.333)	0.0000	0.0000	0
2011/03/23	R209 2012/02/02	9.00	Call	Bond Future	3,534.0000	3,630.0000	2.716	0	0	0
2011/03/23	R209 2012/02/02	9.00	Put	Bond Future	5,755.0000	5,625.0000	(2.259)	0	0	0
2011/03/23	R209 2012/02/02	9.05	Call	Bond Future	3,697.0000	3,796.0000	2.678	0	0	0
2011/03/23	R209 2012/02/02	9.05	Put	Bond Future	5,537.0000	5,410.0000	(2.294)	0	0	0
2011/03/23	R209 2012/02/02	8.95	Call	Bond Future	3,375.0000	3,468.0000	2.756	0	0	0
2011/03/23	R209 2012/02/02	8.95	Put	Bond Future	5,979.0000	5,846.0000	(2.224)	0	0	0
2011/03/23	R211 2011/05/05			Bond Future	1.6150	1.6180	0.186	0.0000	0.0000	539
2011/03/23	R211 2011/05/05	2.14	Call	Bond Future	2,892.0000	2,875.0000	(0.588)	0	0	0
2011/03/23	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R211 2011/05/05	2.19	Call	Bond Future	3,163.0000	3,146.0000	(0.537)	0	0	0
2011/03/23	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R211 2011/05/05	2.09	Call	Bond Future	2,620.0000	2,604.0000	(0.611)	0	0	0
2011/03/23	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R212 2011/05/05			Bond Future	2.4350	2.4260	(0.370)	0.0000	0.0000	2,518
2011/03/23	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R212 2011/05/05	2.25	Put	Bond Future	1,784.0000	1,698.0000	(4.821)	0	0	0
2011/03/23	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R212 2011/05/05	2.30	Put	Bond Future	1,298.0000	1,212.0000	(6.626)	0	0	0
2011/03/23	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R212 2011/05/05	2.20	Put	Bond Future	2,272.0000	2,186.0000	(3.785)	0	0	0
2011/03/23	R213 2011/05/05			Bond Future	9.1090	9.0810	(0.307)	0.0000	0.0000	0
2011/03/23	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/05/05	8.00	Put	Bond Future	9,332.0000	9,115.0000	(2.325)	0	0	0
2011/03/23	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/05/05	8.05	Put	Bond Future	8,878.0000	8,660.0000	(2.456)	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
2011/03/23	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/05/05	7.95	Put	Bond Future	9,791.0000	9,573.0000	(2.227)	0	0	0
2011/03/23	R213 2011/08/04			Bond Future	9.1950	9.1670	(0.305)	0.0000	0.0000	0
2011/03/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/08/04	8.00	Put	Bond Future	9,954.0000	9,740.0000	(2.150)	0	0	0
2011/03/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/08/04	8.05	Put	Bond Future	9,501.0000	9,287.0000	(2.252)	0	0	0
2011/03/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/08/04	7.95	Put	Bond Future	10,410.0000	10,196.0000	(2.056)	0	0	0
2011/03/23	R213 2011/11/03			Bond Future	9.2850	9.2550	(0.323)	0.0000	0.0000	0
2011/03/23	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/11/03	8.75	Put	Bond Future	4,172.0000	3,946.0000	(5.417)	0	0	0
2011/03/23	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/11/03	8.80	Put	Bond Future	3,768.0000	3,543.0000	(5.971)	0	0	0
2011/03/23	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2011/11/03	8.70	Put	Bond Future	4,578.0000	4,353.0000	(4.915)	0	0	0
2011/03/23	R213 2012/02/02			Bond Future	9.3770	9.3460	(0.331)	0.0000	0.0000	0
2011/03/23	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2012/02/02	9.00	Put	Bond Future	2,858.0000	2,628.0000	(8.048)	0	0	0
2011/03/23	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2012/02/02	9.05	Put	Bond Future	2,470.0000	2,240.0000	(9.312)	0	0	0
2011/03/23	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/23	R213 2012/02/02	8.95	Put	Bond Future	3,248.0000	3,019.0000	(7.050)	0	0	0
2011/03/23	TRT1 2011/05/05			Index Future	337.2320	337.9540	0.214	0.0000	0.0000	100
2011/03/23	TRT1 2011/08/04			Index Future	341.8750	342.6090	0.215	0.0000	0.0000	0
Total										182721.00