



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/03/2011

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

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2011/03/28	5701 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	5706 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	8607 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	8608 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	8657 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	AL7T 2011/05/05			Index Future	370.8900	371.0420	0.041	0.0000	0.0000	30
2011/03/28	AL7T 2011/08/04			Index Future	376.1870	376.3450	0.042	0.0000	0.0000	0
2011/03/28	ALBI 2011/05/05			Index Future	341.4210	341.3890	(0.009)	0.0000	0.0000	1,070
2011/03/28	ALBI 2011/08/04			Index Future	346.2980	346.2680	(0.009)	0.0000	0.0000	0
2011/03/28	C155 2011/08/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C157 2015/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C186 2026/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C189 2013/04/01			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C197 2023/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C201 2014/12/22			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C202 2033/12/07			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C203 2017/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C204 2018/12/21			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C206 2014/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C207 2020/01/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C208 2021/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0

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2011/03/28	C209 2036/03/31			Price Contribution	6.2500	6.2500	0.000	0.0000	0.0000	0
2011/03/28	C210 2028/03/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C211 2017/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C212 2022/01/31			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C213 2031/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	C214 2041/02/28			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	CES1 2018/04/20			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	CRD1 2011/05/05			Index Future	154.9060	154.9600	0.035	0.0000	0.0000	2
2011/03/28	CRD1 2011/08/04			Index Future	157.0400	157.0960	0.036	0.0000	0.0000	0
2011/03/28	CS23 2023/01/25			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	CS26 2026/04/02			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	CS33 2033/09/15			Price Contribution	100.0000	100.0000	0.000	0.0000	0.0000	0
2011/03/28	GOVI 2011/05/05			GOVI	342.6820	342.6690	(0.004)	0.0000	0.0000	209
2011/03/28	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/05/05	349.00	Put	GOVI	63,180.0000	63,310.0000	0.206	0	0	0
2011/03/28	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/05/05	349.01	Put	GOVI	63,280.0000	63,410.0000	0.205	0	0	0
2011/03/28	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/05/05	348.99	Put	GOVI	63,080.0000	63,210.0000	0.206	0	0	0
2011/03/28	GOVI 2011/08/04			GOVI	347.5760	347.5670	(0.003)	0.0000	0.0000	0
2011/03/28	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/08/04	348.00	Put	GOVI	4,240.0000	4,330.0000	2.123	0	0	0
2011/03/28	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/08/04	348.01	Put	GOVI	4,340.0000	4,430.0000	2.074	0	0	0
2011/03/28	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/28	GOVI 2011/08/04	347.99	Put	GOVI	4,140.0000	4,230.0000	2.174	0	0	0

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2011/03/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/28	IGOV 2011/05/05			Index Future	150.2020	150.1960	(0.004)	0.0000	0.0000	61
2011/03/28	IGOV 2011/08/04			Index Future	152.3470	152.3420	(0.003)	0.0000	0.0000	0
2011/03/28	ILBI 2011/05/05			Index Future	406.4290	406.2110	(0.054)	0.0000	0.0000	336
2011/03/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/28	JBAF 2011/04/20			Jibar Tradeable Future	5.5950	5.6080	0.232	0.0000	0.0000	2,001
2011/03/28	JBAF 2011/05/18			Jibar Tradeable Future	5.6230	5.6440	0.373	0.0000	0.0000	3,001
2011/03/28	JBAF 2011/06/15			Jibar Tradeable Future	5.6370	5.6720	0.621	0.0000	0.0000	3,890
2011/03/28	JBAF 2011/07/20			Jibar Tradeable Future	5.7230	5.7180	(0.087)	0.0000	0.0000	2,000
2011/03/28	JBAF 2011/08/17			Jibar Tradeable Future	5.7930	5.7630	(0.518)	0.0000	0.0000	0
2011/03/28	JBAF 2011/09/21			Jibar Tradeable Future	5.9050	5.8280	(1.304)	0.0000	0.0000	14,390
2011/03/28	JBAF 2011/12/21			Jibar Tradeable Future	6.2950	6.2390	(0.890)	93.7300	93.7300	5,591
2011/03/28	JBAF 2012/03/20			Jibar Tradeable Future	6.8120	6.8080	(0.059)	0.0000	0.0000	1,090
2011/03/28	JBAF 2012/06/20			Jibar Tradeable Future	7.3030	7.3070	0.055	0.0000	0.0000	2,890
2011/03/28	JBAF 2012/09/19			Jibar Tradeable Future	7.7260	7.7320	0.078	0.0000	0.0000	44,710
2011/03/28	JBAF 2012/12/19			Jibar Tradeable Future	8.0770	8.0930	0.198	0.0000	0.0000	513
2011/03/28	JBAF 2013/03/20			Jibar Tradeable Future	8.4300	8.4300	0.000	0.0000	0.0000	0
2011/03/28	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/28	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/28	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/03/28	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/28	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/28	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/28	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/28	OTH1 2011/05/05			Index Future	334.2540	334.1110	(0.043)	0.0000	0.0000	3
2011/03/28	OTH1 2011/08/04			Index Future	339.0280	338.8860	(0.042)	0.0000	0.0000	0
2011/03/28	R157 2011/05/05			Bond Future	7.8010	7.8040	0.038	0.0000	0.0000	2,405
2011/03/28	R157 2011/05/05	7.75	Call	Bond Future	629.0000	597.0000	(5.087)	0	0	0
2011/03/28	R157 2011/05/05	7.75	Put	Bond Future	838.0000	818.0000	(2.387)	0	0	0
2011/03/28	R157 2011/05/05	7.80	Call	Bond Future	728.0000	695.0000	(4.533)	0	0	0
2011/03/28	R157 2011/05/05	7.80	Put	Bond Future	732.0000	711.0000	(2.869)	0	0	0
2011/03/28	R157 2011/05/05	7.70	Call	Bond Future	539.0000	508.0000	(5.751)	0	0	0
2011/03/28	R157 2011/05/05	7.70	Put	Bond Future	953.0000	934.0000	(1.994)	0	0	0
2011/03/28	R157 2011/05/05	7.65	Call	Bond Future	458.0000	428.0000	(6.550)	0	0	0
2011/03/28	R157 2011/05/05	7.65	Put	Bond Future	1,078.0000	1,060.0000	(1.670)	0	0	0
2011/03/28	R157 2011/08/04			Bond Future	7.9560	7.9590	0.038	0.0000	0.0000	0
2011/03/28	R157 2011/08/04	7.50	Call	Bond Future	615.0000	598.0000	(2.764)	0	0	0
2011/03/28	R157 2011/08/04	7.50	Put	Bond Future	2,384.0000	2,379.0000	(0.210)	0	0	0
2011/03/28	R157 2011/08/04	7.55	Call	Bond Future	677.0000	660.0000	(2.511)	0	0	0

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2011/03/28	R157 2011/08/04	7.55	Put	Bond Future	2,251.0000	2,245.0000	(0.267)	0	0	0
2011/03/28	R157 2011/08/04	7.45	Call	Bond Future	557.0000	541.0000	(2.873)	0	0	0
2011/03/28	R157 2011/08/04	7.45	Put	Bond Future	2,522.0000	2,518.0000	(0.159)	0	0	0
2011/03/28	R157 2011/11/03			Bond Future	8.1300	8.1330	0.037	0.0000	0.0000	3,694
2011/03/28	R157 2011/11/03	8.25	Call	Bond Future	1,990.0000	1,972.0000	(0.905)	0	0	0
2011/03/28	R157 2011/11/03	8.25	Put	Bond Future	1,559.0000	1,551.0000	(0.513)	0	0	0
2011/03/28	R157 2011/11/03	8.30	Call	Bond Future	2,092.0000	2,074.0000	(0.860)	0	0	0
2011/03/28	R157 2011/11/03	8.30	Put	Bond Future	1,481.0000	1,474.0000	(0.473)	0	0	0
2011/03/28	R157 2011/11/03	8.20	Call	Bond Future	1,891.0000	1,873.0000	(0.952)	0	0	0
2011/03/28	R157 2011/11/03	8.20	Put	Bond Future	1,639.0000	1,632.0000	(0.427)	0	0	0
2011/03/28	R157 2012/02/02			Bond Future	8.3240	8.3290	0.060	0.0000	0.0000	0
2011/03/28	R157 2012/02/02	8.50	Call	Bond Future	2,432.0000	2,413.0000	(0.781)	0	0	0
2011/03/28	R157 2012/02/02	8.50	Put	Bond Future	1,843.0000	1,841.0000	(0.109)	0	0	0
2011/03/28	R157 2012/02/02	8.55	Call	Bond Future	2,529.0000	2,509.0000	(0.791)	0	0	0
2011/03/28	R157 2012/02/02	8.55	Put	Bond Future	1,773.0000	1,770.0000	(0.169)	0	0	0
2011/03/28	R157 2012/02/02	8.45	Call	Bond Future	2,338.0000	2,318.0000	(0.855)	0	0	0
2011/03/28	R157 2012/02/02	8.45	Put	Bond Future	1,916.0000	1,913.0000	(0.157)	0	0	0
2011/03/28	R186 2011/05/05			Bond Future	8.9410	8.9600	0.213	0.0000	0.0000	28,849
2011/03/28	R186 2011/05/05	8.75	Call	Bond Future	1,158.0000	1,031.0000	(10.967)	0	0	0
2011/03/28	R186 2011/05/05	8.75	Put	Bond Future	2,920.0000	2,966.0000	1.575	0	0	0
2011/03/28	R186 2011/05/05	8.80	Call	Bond Future	1,332.0000	1,196.0000	(10.210)	0	0	0
2011/03/28	R186 2011/05/05	8.80	Put	Bond Future	2,629.0000	2,666.0000	1.407	0	0	0
2011/03/28	R186 2011/05/05	8.70	Call	Bond Future	999.0000	881.0000	(11.812)	0	0	0
2011/03/28	R186 2011/05/05	8.70	Put	Bond Future	3,229.0000	3,284.0000	1.703	0	0	0
2011/03/28	R186 2011/05/05	8.00	Put	Bond Future	9,139.0000	9,297.0000	1.729	0	0	0
2011/03/28	R186 2011/05/05	8.00	Call	Bond Future	55.0000	40.0000	(27.273)	0	0	5,500
2011/03/28	R186 2011/08/04			Bond Future	9.0410	9.0610	0.221	0.0000	0.0000	0
2011/03/28	R186 2011/08/04	8.25	Call	Bond Future	953.0000	889.0000	(6.716)	0	0	0
2011/03/28	R186 2011/08/04	8.25	Put	Bond Future	8,362.0000	8,476.0000	1.363	0	0	0
2011/03/28	R186 2011/08/04	8.30	Call	Bond Future	1,052.0000	985.0000	(6.369)	0	0	0
2011/03/28	R186 2011/08/04	8.30	Put	Bond Future	7,972.0000	8,083.0000	1.392	0	0	0
2011/03/28	R186 2011/08/04	8.20	Call	Bond Future	861.0000	801.0000	(6.969)	0	0	0
2011/03/28	R186 2011/08/04	8.20	Put	Bond Future	8,762.0000	8,880.0000	1.347	0	0	0
2011/03/28	R186 2011/11/03			Bond Future	9.1410	9.1620	0.230	0.0000	0.0000	12,982

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2011/03/28	R186 2011/11/03	9.00	Call	Bond Future	3,948.0000	3,831.0000	(2.964)	0	0	0
2011/03/28	R186 2011/11/03	9.00	Put	Bond Future	5,193.0000	5,260.0000	1.290	0	0	0
2011/03/28	R186 2011/11/03	9.05	Call	Bond Future	4,156.0000	4,035.0000	(2.911)	0	0	0
2011/03/28	R186 2011/11/03	9.05	Put	Bond Future	4,957.0000	5,020.0000	1.271	0	0	0
2011/03/28	R186 2011/11/03	8.95	Call	Bond Future	3,746.0000	3,632.0000	(3.043)	0	0	0
2011/03/28	R186 2011/11/03	8.95	Put	Bond Future	5,437.0000	5,507.0000	1.287	0	0	0
2011/03/28	R186 2012/02/02			Bond Future	9.2430	9.2650	0.238	0.0000	0.0000	0
2011/03/28	R186 2012/02/02	9.00	Call	Bond Future	4,249.0000	4,138.0000	(2.612)	0	0	0
2011/03/28	R186 2012/02/02	9.00	Put	Bond Future	6,364.0000	6,441.0000	1.210	0	0	0
2011/03/28	R186 2012/02/02	9.05	Call	Bond Future	4,446.0000	4,333.0000	(2.542)	0	0	0
2011/03/28	R186 2012/02/02	9.05	Put	Bond Future	6,121.0000	6,196.0000	1.225	0	0	0
2011/03/28	R186 2012/02/02	8.95	Call	Bond Future	4,056.0000	3,948.0000	(2.663)	0	0	0
2011/03/28	R186 2012/02/02	8.95	Put	Bond Future	6,613.0000	6,694.0000	1.225	0	0	0
2011/03/28	R201 2011/05/05			Bond Future	7.3800	7.3840	0.054	0.0000	0.0000	484
2011/03/28	R201 2011/05/05	7.75	Call	Bond Future	1,351.0000	1,325.0000	(1.925)	0	0	0
2011/03/28	R201 2011/05/05	7.75	Put	Bond Future	173.0000	160.0000	(7.514)	0	0	0
2011/03/28	R201 2011/05/05	7.80	Call	Bond Future	1,479.0000	1,454.0000	(1.690)	0	0	0
2011/03/28	R201 2011/05/05	7.80	Put	Bond Future	143.0000	131.0000	(8.392)	0	0	0
2011/03/28	R201 2011/05/05	7.70	Call	Bond Future	1,227.0000	1,200.0000	(2.200)	0	0	0
2011/03/28	R201 2011/05/05	7.70	Put	Bond Future	207.0000	193.0000	(6.763)	0	0	0
2011/03/28	R201 2011/08/04			Bond Future	7.5210	7.5240	0.040	0.0000	0.0000	0
2011/03/28	R201 2011/08/04	7.25	Call	Bond Future	625.0000	611.0000	(2.240)	0	0	0
2011/03/28	R201 2011/08/04	7.25	Put	Bond Future	1,439.0000	1,434.0000	(0.347)	0	0	0
2011/03/28	R201 2011/08/04	7.30	Call	Bond Future	685.0000	671.0000	(2.044)	0	0	0
2011/03/28	R201 2011/08/04	7.30	Put	Bond Future	1,348.0000	1,343.0000	(0.371)	0	0	0
2011/03/28	R201 2011/08/04	7.20	Call	Bond Future	569.0000	556.0000	(2.285)	0	0	0
2011/03/28	R201 2011/08/04	7.20	Put	Bond Future	1,534.0000	1,530.0000	(0.261)	0	0	0
2011/03/28	R201 2011/11/03			Bond Future	7.6770	7.6810	0.052	0.0000	0.0000	0
2011/03/28	R201 2011/11/03	8.00	Call	Bond Future	1,755.0000	1,740.0000	(0.855)	0	0	0
2011/03/28	R201 2011/11/03	8.00	Put	Bond Future	863.0000	859.0000	(0.463)	0	0	0
2011/03/28	R201 2011/11/03	8.05	Call	Bond Future	1,843.0000	1,828.0000	(0.814)	0	0	0
2011/03/28	R201 2011/11/03	8.05	Put	Bond Future	813.0000	809.0000	(0.492)	0	0	0
2011/03/28	R201 2011/11/03	7.95	Call	Bond Future	1,669.0000	1,654.0000	(0.899)	0	0	0
2011/03/28	R201 2011/11/03	7.95	Put	Bond Future	914.0000	910.0000	(0.438)	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
2011/03/28	R201 2012/02/02			Bond Future	7.8500	7.8550	0.064	0.0000	0.0000	0
2011/03/28	R201 2012/02/02	8.25	Call	Bond Future	2,110.0000	2,095.0000	(0.711)	0	0	0
2011/03/28	R201 2012/02/02	8.25	Put	Bond Future	1,091.0000	1,089.0000	(0.183)	0	0	0
2011/03/28	R201 2012/02/02	8.30	Call	Bond Future	2,191.0000	2,176.0000	(0.685)	0	0	0
2011/03/28	R201 2012/02/02	8.30	Put	Bond Future	1,046.0000	1,044.0000	(0.191)	0	0	0
2011/03/28	R201 2012/02/02	8.20	Call	Bond Future	2,030.0000	2,016.0000	(0.690)	0	0	0
2011/03/28	R201 2012/02/02	8.20	Put	Bond Future	1,138.0000	1,137.0000	(0.088)	0	0	0
2011/03/28	R202 2011/05/05			Bond Future	0.3150	0.3150	0.000	0.0000	0.0000	10,489
2011/03/28	R202 2011/05/05	2.05	Call	Bond Future	43,069.0000	43,069.0000	0.000	0	0	0
2011/03/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R202 2011/05/05	2.10	Call	Bond Future	44,097.0000	44,097.0000	0.000	0	0	0
2011/03/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R202 2011/05/05	2.00	Call	Bond Future	42,030.0000	42,030.0000	0.000	0	0	0
2011/03/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R203 2011/05/05			Bond Future	8.4230	8.4310	0.095	8.4280	8.4280	517
2011/03/28	R203 2011/05/05	8.25	Call	Bond Future	571.0000	525.0000	(8.056)	0	0	0
2011/03/28	R203 2011/05/05	8.25	Put	Bond Future	1,409.0000	1,401.0000	(0.568)	0	0	0
2011/03/28	R203 2011/05/05	8.30	Call	Bond Future	665.0000	616.0000	(7.368)	0	0	0
2011/03/28	R203 2011/05/05	8.30	Put	Bond Future	1,260.0000	1,249.0000	(0.873)	0	0	0
2011/03/28	R203 2011/05/05	8.20	Call	Bond Future	487.0000	444.0000	(8.830)	0	0	0
2011/03/28	R203 2011/05/05	8.20	Put	Bond Future	1,568.0000	1,564.0000	(0.255)	0	0	0
2011/03/28	R203 2011/08/04			Bond Future	8.5610	8.5700	0.105	0.0000	0.0000	0
2011/03/28	R203 2011/08/04	8.00	Call	Bond Future	679.0000	652.0000	(3.976)	0	0	0
2011/03/28	R203 2011/08/04	8.00	Put	Bond Future	3,322.0000	3,336.0000	0.421	0	0	0
2011/03/28	R203 2011/08/04	8.05	Call	Bond Future	748.0000	719.0000	(3.877)	0	0	0
2011/03/28	R203 2011/08/04	8.05	Put	Bond Future	3,152.0000	3,164.0000	0.381	0	0	0
2011/03/28	R203 2011/08/04	7.95	Call	Bond Future	614.0000	588.0000	(4.235)	0	0	0
2011/03/28	R203 2011/08/04	7.95	Put	Bond Future	3,497.0000	3,512.0000	0.429	0	0	0
2011/03/28	R203 2011/11/03			Bond Future	8.7090	8.7190	0.115	0.0000	0.0000	1,416
2011/03/28	R203 2011/11/03	8.50	Call	Bond Future	1,782.0000	1,748.0000	(1.908)	0	0	0
2011/03/28	R203 2011/11/03	8.50	Put	Bond Future	2,718.0000	2,729.0000	0.405	0	0	0
2011/03/28	R203 2011/11/03	8.55	Call	Bond Future	1,885.0000	1,850.0000	(1.857)	0	0	0
2011/03/28	R203 2011/11/03	8.55	Put	Bond Future	2,596.0000	2,606.0000	0.385	0	0	0

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2011/03/28	R203 2011/11/03	8.45	Call	Bond Future	1,682.0000	1,649.0000	(1.962)	0	0	0
2011/03/28	R203 2011/11/03	8.45	Put	Bond Future	2,844.0000	2,856.0000	0.422	0	0	0
2011/03/28	R203 2012/02/02			Bond Future	8.8690	8.8790	0.113	0.0000	0.0000	0
2011/03/28	R203 2012/02/02	8.75	Call	Bond Future	2,417.0000	2,383.0000	(1.407)	0	0	0
2011/03/28	R203 2012/02/02	8.75	Put	Bond Future	2,927.0000	2,935.0000	0.273	0	0	0
2011/03/28	R203 2012/02/02	8.80	Call	Bond Future	2,524.0000	2,490.0000	(1.347)	0	0	0
2011/03/28	R203 2012/02/02	8.80	Put	Bond Future	2,819.0000	2,828.0000	0.319	0	0	0
2011/03/28	R203 2012/02/02	8.70	Call	Bond Future	2,312.0000	2,279.0000	(1.427)	0	0	0
2011/03/28	R203 2012/02/02	8.70	Put	Bond Future	3,037.0000	3,047.0000	0.329	0	0	0
2011/03/28	R204 2011/05/05			Bond Future	8.6070	8.6110	0.046	0.0000	0.0000	100
2011/03/28	R204 2011/05/05	8.50	Call	Bond Future	793.0000	745.0000	(6.053)	0	0	0
2011/03/28	R204 2011/05/05	8.50	Put	Bond Future	1,372.0000	1,345.0000	(1.968)	0	0	0
2011/03/28	R204 2011/05/05	8.55	Call	Bond Future	911.0000	862.0000	(5.379)	0	0	0
2011/03/28	R204 2011/05/05	8.55	Put	Bond Future	1,219.0000	1,191.0000	(2.297)	0	0	0
2011/03/28	R204 2011/05/05	8.45	Call	Bond Future	685.0000	639.0000	(6.715)	0	0	0
2011/03/28	R204 2011/05/05	8.45	Put	Bond Future	1,536.0000	1,511.0000	(1.628)	0	0	0
2011/03/28	R204 2011/08/04			Bond Future	8.7380	8.7420	0.046	0.0000	0.0000	0
2011/03/28	R204 2011/08/04	8.00	Call	Bond Future	579.0000	559.0000	(3.454)	0	0	0
2011/03/28	R204 2011/08/04	8.00	Put	Bond Future	4,527.0000	4,528.0000	0.022	0	0	0
2011/03/28	R204 2011/08/04	8.05	Call	Bond Future	640.0000	618.0000	(3.438)	0	0	0
2011/03/28	R204 2011/08/04	8.05	Put	Bond Future	4,314.0000	4,313.0000	(0.023)	0	0	0
2011/03/28	R204 2011/08/04	7.95	Call	Bond Future	523.0000	504.0000	(3.633)	0	0	0
2011/03/28	R204 2011/08/04	7.95	Put	Bond Future	4,746.0000	4,748.0000	0.042	0	0	0
2011/03/28	R204 2011/11/03			Bond Future	8.8740	8.8780	0.045	0.0000	0.0000	1,876
2011/03/28	R204 2011/11/03	8.75	Call	Bond Future	2,283.0000	2,256.0000	(1.183)	0	0	0
2011/03/28	R204 2011/11/03	8.75	Put	Bond Future	2,911.0000	2,905.0000	(0.206)	0	0	0
2011/03/28	R204 2011/11/03	8.80	Call	Bond Future	2,405.0000	2,378.0000	(1.123)	0	0	0
2011/03/28	R204 2011/11/03	8.80	Put	Bond Future	2,779.0000	2,773.0000	(0.216)	0	0	0
2011/03/28	R204 2011/11/03	8.70	Call	Bond Future	2,164.0000	2,137.0000	(1.248)	0	0	0
2011/03/28	R204 2011/11/03	8.70	Put	Bond Future	3,047.0000	3,040.0000	(0.230)	0	0	0
2011/03/28	R204 2012/02/02			Bond Future	9.0150	9.0200	0.055	0.0000	0.0000	0
2011/03/28	R204 2012/02/02	9.00	Call	Bond Future	2,981.0000	2,954.0000	(0.906)	0	0	0
2011/03/28	R204 2012/02/02	9.00	Put	Bond Future	3,054.0000	3,052.0000	(0.065)	0	0	0
2011/03/28	R204 2012/02/02	9.05	Call	Bond Future	3,108.0000	3,081.0000	(0.869)	0	0	0

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2011/03/28	R204 2012/02/02	9.05	Put	Bond Future	2,937.0000	2,935.0000	(0.068)	0	0	0
2011/03/28	R204 2012/02/02	8.95	Call	Bond Future	2,857.0000	2,830.0000	(0.945)	0	0	0
2011/03/28	R204 2012/02/02	8.95	Put	Bond Future	3,175.0000	3,172.0000	(0.094)	0	0	0
2011/03/28	R206 2011/05/05			Bond Future	7.0560	7.0590	0.043	0.0000	0.0000	0
2011/03/28	R206 2011/05/05	7.50	Call	Bond Future	1,157.0000	1,142.0000	(1.296)	0	0	0
2011/03/28	R206 2011/05/05	7.50	Put	Bond Future	88.0000	80.0000	(9.091)	0	0	0
2011/03/28	R206 2011/05/05	7.55	Call	Bond Future	1,260.0000	1,245.0000	(1.190)	0	0	0
2011/03/28	R206 2011/05/05	7.55	Put	Bond Future	72.0000	64.0000	(11.111)	0	0	0
2011/03/28	R206 2011/05/05	7.45	Call	Bond Future	1,057.0000	1,040.0000	(1.608)	0	0	0
2011/03/28	R206 2011/05/05	7.45	Put	Bond Future	108.0000	98.0000	(9.259)	0	0	0
2011/03/28	R206 2011/08/04			Bond Future	7.2070	7.2110	0.056	0.0000	0.0000	0
2011/03/28	R206 2011/08/04	7.00	Call	Bond Future	503.0000	491.0000	(2.386)	0	0	0
2011/03/28	R206 2011/08/04	7.00	Put	Bond Future	960.0000	957.0000	(0.313)	0	0	0
2011/03/28	R206 2011/08/04	7.05	Call	Bond Future	552.0000	540.0000	(2.174)	0	0	0
2011/03/28	R206 2011/08/04	7.05	Put	Bond Future	899.0000	895.0000	(0.445)	0	0	0
2011/03/28	R206 2011/08/04	6.95	Call	Bond Future	458.0000	447.0000	(2.402)	0	0	0
2011/03/28	R206 2011/08/04	6.95	Put	Bond Future	1,026.0000	1,024.0000	(0.195)	0	0	0
2011/03/28	R206 2011/11/03			Bond Future	7.3740	7.3780	0.054	0.0000	0.0000	0
2011/03/28	R206 2011/11/03	7.75	Call	Bond Future	1,312.0000	1,302.0000	(0.762)	0	0	0
2011/03/28	R206 2011/11/03	7.75	Put	Bond Future	567.0000	565.0000	(0.353)	0	0	0
2011/03/28	R206 2011/11/03	7.80	Call	Bond Future	1,377.0000	1,367.0000	(0.726)	0	0	0
2011/03/28	R206 2011/11/03	7.80	Put	Bond Future	534.0000	532.0000	(0.375)	0	0	0
2011/03/28	R206 2011/11/03	7.70	Call	Bond Future	1,249.0000	1,238.0000	(0.881)	0	0	0
2011/03/28	R206 2011/11/03	7.70	Put	Bond Future	603.0000	600.0000	(0.498)	0	0	0
2011/03/28	R206 2012/02/02			Bond Future	7.5740	7.5800	0.079	0.0000	0.0000	0
2011/03/28	R206 2012/02/02	8.00	Call	Bond Future	1,452.0000	1,441.0000	(0.758)	0	0	0
2011/03/28	R206 2012/02/02	8.00	Put	Bond Future	702.0000	701.0000	(0.142)	0	0	0
2011/03/28	R206 2012/02/02	8.05	Call	Bond Future	1,509.0000	1,498.0000	(0.729)	0	0	0
2011/03/28	R206 2012/02/02	8.05	Put	Bond Future	671.0000	671.0000	0.000	0	0	0
2011/03/28	R206 2012/02/02	7.95	Call	Bond Future	1,396.0000	1,385.0000	(0.788)	0	0	0
2011/03/28	R206 2012/02/02	7.95	Put	Bond Future	733.0000	733.0000	0.000	0	0	0
2011/03/28	R207 2011/05/05			Bond Future	8.6530	8.6570	0.046	0.0000	0.0000	1,020
2011/03/28	R207 2011/05/05	8.50	Call	Bond Future	769.0000	719.0000	(6.502)	0	0	0

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2011/03/28	R207 2011/05/05	8.50	Put	Bond Future	1,645.0000	1,618.0000	(1.641)	0	0	0
2011/03/28	R207 2011/05/05	8.55	Call	Bond Future	885.0000	833.0000	(5.876)	0	0	0
2011/03/28	R207 2011/05/05	8.55	Put	Bond Future	1,474.0000	1,444.0000	(2.035)	0	0	0
2011/03/28	R207 2011/05/05	8.45	Call	Bond Future	664.0000	617.0000	(7.078)	0	0	0
2011/03/28	R207 2011/05/05	8.45	Put	Bond Future	1,829.0000	1,804.0000	(1.367)	0	0	0
2011/03/28	R207 2011/08/04			Bond Future	8.7740	8.7780	0.046	0.0000	0.0000	0
2011/03/28	R207 2011/08/04	8.25	Call	Bond Future	969.0000	941.0000	(2.890)	0	0	0
2011/03/28	R207 2011/08/04	8.25	Put	Bond Future	3,927.0000	3,921.0000	(0.153)	0	0	0
2011/03/28	R207 2011/08/04	8.30	Call	Bond Future	1,056.0000	1,027.0000	(2.746)	0	0	0
2011/03/28	R207 2011/08/04	8.30	Put	Bond Future	3,727.0000	3,720.0000	(0.188)	0	0	0
2011/03/28	R207 2011/08/04	8.20	Call	Bond Future	888.0000	861.0000	(3.041)	0	0	0
2011/03/28	R207 2011/08/04	8.20	Put	Bond Future	4,135.0000	4,130.0000	(0.121)	0	0	0
2011/03/28	R207 2011/11/03			Bond Future	8.8930	8.8970	0.045	0.0000	0.0000	600
2011/03/28	R207 2011/11/03	8.75	Call	Bond Future	2,362.0000	2,333.0000	(1.228)	0	0	0
2011/03/28	R207 2011/11/03	8.75	Put	Bond Future	3,136.0000	3,128.0000	(0.255)	0	0	0
2011/03/28	R207 2011/11/03	8.80	Call	Bond Future	2,489.0000	2,461.0000	(1.125)	0	0	0
2011/03/28	R207 2011/11/03	8.80	Put	Bond Future	2,991.0000	2,985.0000	(0.201)	0	0	0
2011/03/28	R207 2011/11/03	8.70	Call	Bond Future	2,238.0000	2,210.0000	(1.251)	0	0	0
2011/03/28	R207 2011/11/03	8.70	Put	Bond Future	3,284.0000	3,278.0000	(0.183)	0	0	0
2011/03/28	R207 2012/02/02			Bond Future	9.0190	9.0240	0.055	0.0000	0.0000	0
2011/03/28	R207 2012/02/02	9.00	Call	Bond Future	3,135.0000	3,107.0000	(0.893)	0	0	0
2011/03/28	R207 2012/02/02	9.00	Put	Bond Future	3,234.0000	3,233.0000	(0.031)	0	0	0
2011/03/28	R207 2012/02/02	9.05	Call	Bond Future	3,270.0000	3,241.0000	(0.887)	0	0	0
2011/03/28	R207 2012/02/02	9.05	Put	Bond Future	3,108.0000	3,105.0000	(0.097)	0	0	0
2011/03/28	R207 2012/02/02	8.95	Call	Bond Future	3,004.0000	2,976.0000	(0.932)	0	0	0
2011/03/28	R207 2012/02/02	8.95	Put	Bond Future	3,366.0000	3,364.0000	(0.059)	0	0	0
2011/03/28	R208 2011/05/05			Bond Future	8.7070	8.7010	(0.069)	0.0000	0.0000	190
2011/03/28	R208 2011/05/05	8.50	Call	Bond Future	705.0000	676.0000	(4.113)	0	0	0
2011/03/28	R208 2011/05/05	8.50	Put	Bond Future	1,956.0000	1,891.0000	(3.323)	0	0	0
2011/03/28	R208 2011/05/05	8.55	Call	Bond Future	816.0000	786.0000	(3.676)	0	0	0
2011/03/28	R208 2011/05/05	8.55	Put	Bond Future	1,763.0000	1,697.0000	(3.744)	0	0	0
2011/03/28	R208 2011/05/05	8.45	Call	Bond Future	606.0000	577.0000	(4.785)	0	0	0
2011/03/28	R208 2011/05/05	8.45	Put	Bond Future	2,163.0000	2,098.0000	(3.005)	0	0	0
2011/03/28	R208 2011/08/04			Bond Future	8.8150	8.8090	(0.068)	0.0000	0.0000	120

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2011/03/28	R208 2011/08/04	8.25	Call	Bond Future	927.0000	916.0000	(1.187)	0	0	0
2011/03/28	R208 2011/08/04	8.25	Put	Bond Future	4,313.0000	4,267.0000	(1.067)	0	0	0
2011/03/28	R208 2011/08/04	8.30	Call	Bond Future	1,013.0000	1,002.0000	(1.086)	0	0	0
2011/03/28	R208 2011/08/04	8.30	Put	Bond Future	4,093.0000	4,047.0000	(1.124)	0	0	0
2011/03/28	R208 2011/08/04	8.20	Call	Bond Future	846.0000	835.0000	(1.300)	0	0	0
2011/03/28	R208 2011/08/04	8.20	Put	Bond Future	4,540.0000	4,494.0000	(1.013)	0	0	0
2011/03/28	R208 2011/11/03			Bond Future	8.9270	8.9200	(0.078)	0.0000	0.0000	5,604
2011/03/28	R208 2011/11/03	8.75	Call	Bond Future	2,421.0000	2,420.0000	(0.041)	0	0	0
2011/03/28	R208 2011/11/03	8.75	Put	Bond Future	3,439.0000	3,398.0000	(1.192)	0	0	0
2011/03/28	R208 2011/11/03	8.80	Call	Bond Future	2,554.0000	2,553.0000	(0.039)	0	0	0
2011/03/28	R208 2011/11/03	8.80	Put	Bond Future	3,283.0000	3,242.0000	(1.249)	0	0	0
2011/03/28	R208 2011/11/03	8.70	Call	Bond Future	2,293.0000	2,291.0000	(0.087)	0	0	0
2011/03/28	R208 2011/11/03	8.70	Put	Bond Future	3,601.0000	3,559.0000	(1.166)	0	0	0
2011/03/28	R208 2012/02/02			Bond Future	9.0410	9.0340	(0.077)	0.0000	0.0000	0
2011/03/28	R208 2012/02/02	9.00	Call	Bond Future	3,356.0000	3,359.0000	0.089	0	0	0
2011/03/28	R208 2012/02/02	9.00	Put	Bond Future	3,585.0000	3,549.0000	(1.004)	0	0	0
2011/03/28	R208 2012/02/02	9.05	Call	Bond Future	3,498.0000	3,502.0000	0.114	0	0	0
2011/03/28	R208 2012/02/02	9.05	Put	Bond Future	3,448.0000	3,413.0000	(1.015)	0	0	0
2011/03/28	R208 2012/02/02	8.95	Call	Bond Future	3,217.0000	3,220.0000	0.093	0	0	0
2011/03/28	R208 2012/02/02	8.95	Put	Bond Future	3,726.0000	3,690.0000	(0.966)	0	0	0
2011/03/28	R209 2011/05/05			Bond Future	9.0210	9.0410	0.222	0.0000	0.0000	21,100
2011/03/28	R209 2011/05/05	8.50	Call	Bond Future	313.0000	257.0000	(17.891)	0	0	0
2011/03/28	R209 2011/05/05	8.50	Put	Bond Future	4,477.0000	4,574.0000	2.167	0	0	0
2011/03/28	R209 2011/05/05	8.55	Call	Bond Future	380.0000	317.0000	(16.579)	0	0	0
2011/03/28	R209 2011/05/05	8.55	Put	Bond Future	4,128.0000	4,218.0000	2.180	0	0	0
2011/03/28	R209 2011/05/05	8.45	Call	Bond Future	256.0000	207.0000	(19.141)	0	0	0
2011/03/28	R209 2011/05/05	8.45	Put	Bond Future	4,840.0000	4,944.0000	2.149	0	0	0
2011/03/28	R209 2011/08/04			Bond Future	9.0980	9.1180	0.220	0.0000	0.0000	0
2011/03/28	R209 2011/08/04	8.50	Call	Bond Future	1,179.0000	1,110.0000	(5.852)	0	0	0
2011/03/28	R209 2011/08/04	8.50	Put	Bond Future	5,921.0000	6,003.0000	1.385	0	0	0
2011/03/28	R209 2011/08/04	8.55	Call	Bond Future	1,291.0000	1,219.0000	(5.577)	0	0	0
2011/03/28	R209 2011/08/04	8.55	Put	Bond Future	5,618.0000	5,696.0000	1.388	0	0	0
2011/03/28	R209 2011/08/04	8.45	Call	Bond Future	1,075.0000	1,011.0000	(5.953)	0	0	0
2011/03/28	R209 2011/08/04	8.45	Put	Bond Future	6,236.0000	6,323.0000	1.395	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
2011/03/28	R209 2011/08/04	10.10	Call	Bond Future	7,665.0000	7,517.0000	(1.931)	0	0	0
2011/03/28	R209 2011/08/04	10.10	Put	Bond Future	716.0000	718.0000	0.279	0	0	0
2011/03/28	R209 2011/11/03			Bond Future	9.1760	9.1970	0.229	0.0000	0.0000	1,033
2011/03/28	R209 2011/11/03	8.75	Call	Bond Future	2,406.0000	2,321.0000	(3.533)	0	0	0
2011/03/28	R209 2011/11/03	8.75	Put	Bond Future	5,686.0000	5,757.0000	1.249	0	0	0
2011/03/28	R209 2011/11/03	8.80	Call	Bond Future	2,554.0000	2,466.0000	(3.446)	0	0	0
2011/03/28	R209 2011/11/03	8.80	Put	Bond Future	5,437.0000	5,504.0000	1.232	0	0	0
2011/03/28	R209 2011/11/03	8.70	Call	Bond Future	2,265.0000	2,183.0000	(3.620)	0	0	0
2011/03/28	R209 2011/11/03	8.70	Put	Bond Future	5,946.0000	6,019.0000	1.228	0	0	0
2011/03/28	R209 2012/02/02			Bond Future	9.2540	9.2750	0.227	0.0000	0.0000	0
2011/03/28	R209 2012/02/02	9.00	Call	Bond Future	3,660.0000	3,568.0000	(2.514)	0	0	0
2011/03/28	R209 2012/02/02	9.00	Put	Bond Future	5,560.0000	5,621.0000	1.097	0	0	0
2011/03/28	R209 2012/02/02	9.05	Call	Bond Future	3,827.0000	3,733.0000	(2.456)	0	0	0
2011/03/28	R209 2012/02/02	9.05	Put	Bond Future	5,346.0000	5,406.0000	1.122	0	0	0
2011/03/28	R209 2012/02/02	8.95	Call	Bond Future	3,497.0000	3,407.0000	(2.574)	0	0	0
2011/03/28	R209 2012/02/02	8.95	Put	Bond Future	5,780.0000	5,844.0000	1.107	0	0	0
2011/03/28	R211 2011/05/05			Bond Future	1.6200	1.6710	3.148	0.0000	0.0000	539
2011/03/28	R211 2011/05/05	2.14	Call	Bond Future	2,864.0000	2,579.0000	(9.951)	0	0	0
2011/03/28	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R211 2011/05/05	2.19	Call	Bond Future	3,135.0000	2,850.0000	(9.091)	0	0	0
2011/03/28	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R211 2011/05/05	2.09	Call	Bond Future	2,593.0000	2,308.0000	(10.991)	0	0	0
2011/03/28	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05			Bond Future	2.4270	2.4270	0.000	0.0000	0.0000	2,518
2011/03/28	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05	2.25	Put	Bond Future	1,707.0000	1,707.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05	2.30	Put	Bond Future	1,222.0000	1,222.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R212 2011/05/05	2.20	Put	Bond Future	2,196.0000	2,196.0000	0.000	0	0	0
2011/03/28	R213 2011/05/05			Bond Future	9.0740	9.0990	0.276	0.0000	0.0000	0
2011/03/28	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/05/05	8.00	Put	Bond Future	9,061.0000	9,255.0000	2.141	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
2011/03/28	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/05/05	8.05	Put	Bond Future	8,606.0000	8,800.0000	2.254	0	0	0
2011/03/28	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/05/05	7.95	Put	Bond Future	9,519.0000	9,713.0000	2.038	0	0	0
2011/03/28	R213 2011/08/04			Bond Future	9.1600	9.1850	0.273	0.0000	0.0000	0
2011/03/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/08/04	8.00	Put	Bond Future	9,686.0000	9,878.0000	1.982	0	0	0
2011/03/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/08/04	8.05	Put	Bond Future	9,234.0000	9,425.0000	2.068	0	0	0
2011/03/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/08/04	7.95	Put	Bond Future	10,142.0000	10,334.0000	1.893	0	0	0
2011/03/28	R213 2011/11/03			Bond Future	9.2480	9.2740	0.281	0.0000	0.0000	0
2011/03/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/11/03	8.75	Put	Bond Future	3,894.0000	4,089.0000	5.008	0	0	0
2011/03/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/11/03	8.80	Put	Bond Future	3,490.0000	3,686.0000	5.616	0	0	0
2011/03/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2011/11/03	8.70	Put	Bond Future	4,300.0000	4,496.0000	4.558	0	0	0
2011/03/28	R213 2012/02/02			Bond Future	9.3390	9.3660	0.289	0.0000	0.0000	0
2011/03/28	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2012/02/02	9.00	Put	Bond Future	2,576.0000	2,776.0000	7.764	0	0	0
2011/03/28	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2012/02/02	9.05	Put	Bond Future	2,189.0000	2,388.0000	9.091	0	0	0
2011/03/28	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/28	R213 2012/02/02	8.95	Put	Bond Future	2,967.0000	3,167.0000	6.741	0	0	0
2011/03/28	TRT1 2011/05/05			Index Future	338.4740	338.5130	0.012	0.0000	0.0000	100
2011/03/28	TRT1 2011/08/04			Index Future	343.1370	343.1780	0.012	0.0000	0.0000	0
Total										182923.00