



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/03/2011

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
2011/03/07	AL7T 2011/05/05			Index Future	367.4910	366.4980	(0.270)	0.0000	0.0000	30
2011/03/07	AL7T 2011/08/04			Index Future	372.7180	371.7140	(0.269)	0.0000	0.0000	0
2011/03/07	ALBI 2011/05/05			Index Future	338.8620	338.2110	(0.192)	0.0000	0.0000	1,064
2011/03/07	ALBI 2011/08/04			Index Future	343.6810	343.0240	(0.191)	0.0000	0.0000	0
2011/03/07	CAAB 2011/03/18			Can-Do Future	6.8500	6.8720	0.321	0.0000	0.0000	0
2011/03/07	CAAB 2011/03/18	6.85	Call	Can-Do Future	0.0000	75.0000	100.000	0	0	0
2011/03/07	CAAB 2011/03/18	6.85	Put	Can-Do Future	0.0000	53.0000	100.000	0	0	0
2011/03/07	CAAB 2011/03/18	6.90	Call	Can-Do Future	0.0000	53.0000	100.000	0	0	0
2011/03/07	CAAB 2011/03/18	6.90	Put	Can-Do Future	0.0000	81.0000	100.000	0	0	0
2011/03/07	CAAB 2011/03/18	6.80	Call	Can-Do Future	0.0000	107.0000	100.000	0	0	0
2011/03/07	CAAB 2011/03/18	6.80	Put	Can-Do Future	0.0000	35.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18			Can-Do Future	9.6000	9.6170	0.177	0.0000	0.0000	0
2011/03/07	CAAC 2011/03/18	9.60	Call	Can-Do Future	0.0000	95.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18	9.60	Put	Can-Do Future	0.0000	78.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18	9.65	Call	Can-Do Future	0.0000	73.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18	9.65	Put	Can-Do Future	0.0000	106.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18	9.55	Call	Can-Do Future	0.0000	127.0000	100.000	0	0	0
2011/03/07	CAAC 2011/03/18	9.55	Put	Can-Do Future	0.0000	60.0000	100.000	0	0	0
2011/03/07	CRD1 2011/05/05			Index Future	153.8200	153.6520	(0.109)	0.0000	0.0000	2
2011/03/07	CRD1 2011/08/04			Index Future	155.9320	155.7630	(0.108)	0.0000	0.0000	0
2011/03/07	GOVI 2011/05/05			GOVI	340.1230	339.4640	(0.194)	0.0000	0.0000	208
2011/03/07	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/07	GOVI 2011/05/05	349.00	Put	GOVI	88,770.0000	95,360.0000	7.424	0	0	0
2011/03/07	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/07	GOVI 2011/05/05	349.01	Put	GOVI	88,870.0000	95,460.0000	7.415	0	0	0
2011/03/07	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/07	GOVI 2011/05/05	348.99	Put	GOVI	88,670.0000	95,260.0000	7.432	0	0	0
2011/03/07	GOVI 2011/08/04			GOVI	344.9600	344.2950	(0.193)	0.0000	0.0000	0
2011/03/07	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/07	GOVI 2011/08/04	348.00	Put	GOVI	30,400.0000	37,050.0000	21.875	0	0	0
2011/03/07	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/07	GOVI 2011/08/04	348.01	Put	GOVI	30,500.0000	37,150.0000	21.803	0	0	0
2011/03/07	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/07	GOVI 2011/08/04	347.99	Put	GOVI	30,300.0000	36,950.0000	21.947	0	0	0
2011/03/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/07	IGOV 2011/05/05			Index Future	150.4920	150.6600	0.112	0.0000	0.0000	60
2011/03/07	IGOV 2011/08/04			Index Future	152.6330	152.8040	0.112	0.0000	0.0000	0
2011/03/07	ILBI 2011/05/05			Index Future	407.0400	407.4120	0.091	0.0000	0.0000	336
2011/03/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/07	JBAF 2011/03/16			Jibar Tradeable Future	5.6020	5.6200	0.321	0.0000	0.0000	6,040
2011/03/07	JBAF 2011/04/20			Jibar Tradeable Future	5.6770	5.6900	0.229	0.0000	0.0000	2,000
2011/03/07	JBAF 2011/05/18			Jibar Tradeable Future	5.7470	5.7600	0.226	0.0000	0.0000	3,001
2011/03/07	JBAF 2011/06/15			Jibar Tradeable Future	5.7660	5.7800	0.243	0.0000	0.0000	3,890
2011/03/07	JBAF 2011/07/20			Jibar Tradeable Future	5.8050	5.8200	0.258	0.0000	0.0000	2,000

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2011/03/07	JBAF 2011/08/17			Jibar Tradeable Future	5.9300	5.9300	0.000	0.0000	0.0000	0
2011/03/07	JBAF 2011/09/21			Jibar Tradeable Future	6.0160	6.0300	0.233	0.0000	0.0000	14,390
2011/03/07	JBAF 2011/12/21			Jibar Tradeable Future	6.5690	6.5800	0.167	0.0000	0.0000	5,390
2011/03/07	JBAF 2012/03/20			Jibar Tradeable Future	7.0850	7.1500	0.917	0.0000	0.0000	1,290
2011/03/07	JBAF 2012/06/20			Jibar Tradeable Future	7.5360	7.6000	0.849	0.0000	0.0000	2,890
2011/03/07	JBAF 2012/09/19			Jibar Tradeable Future	8.0060	8.0600	0.674	0.0000	0.0000	44,510
2011/03/07	JBAF 2012/12/19			Jibar Tradeable Future	8.2900	8.3700	0.965	0.0000	0.0000	490
2011/03/07	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/07	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/07	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/07	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/07	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/07	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/07	OTH1 2011/05/05			Index Future	331.6940	331.0870	(0.183)	0.0000	0.0000	3
2011/03/07	OTH1 2011/08/04			Index Future	336.4120	335.7990	(0.182)	0.0000	0.0000	0
2011/03/07	R157 2011/05/05			Bond Future	7.9400	8.0020	0.781	122.2999	122.2999	2,606

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2011/03/07	R157 2011/05/05	7.75	Call	Bond Future	560.0000	453.0000	(19.107)	0	0	0
2011/03/07	R157 2011/05/05	7.75	Put	Bond Future	1,336.0000	1,480.0000	10.778	0	0	0
2011/03/07	R157 2011/05/05	7.80	Call	Bond Future	639.0000	523.0000	(18.153)	0	0	0
2011/03/07	R157 2011/05/05	7.80	Put	Bond Future	1,210.0000	1,346.0000	11.240	0	0	0
2011/03/07	R157 2011/05/05	7.70	Call	Bond Future	487.0000	389.0000	(20.123)	0	0	0
2011/03/07	R157 2011/05/05	7.70	Put	Bond Future	1,468.0000	1,622.0000	10.490	0	0	0
2011/03/07	R157 2011/05/05	7.65	Call	Bond Future	421.0000	332.0000	(21.140)	0	0	0
2011/03/07	R157 2011/05/05	7.65	Put	Bond Future	1,608.0000	1,770.0000	10.075	0	0	0
2011/03/07	R157 2011/08/04			Bond Future	8.1080	8.1740	0.814	0.0000	0.0000	0
2011/03/07	R157 2011/08/04	7.50	Call	Bond Future	537.0000	464.0000	(13.594)	0	0	0
2011/03/07	R157 2011/08/04	7.50	Put	Bond Future	2,889.0000	3,068.0000	6.196	0	0	0
2011/03/07	R157 2011/08/04	7.55	Call	Bond Future	590.0000	513.0000	(13.051)	0	0	0
2011/03/07	R157 2011/08/04	7.55	Put	Bond Future	2,746.0000	2,921.0000	6.373	0	0	0
2011/03/07	R157 2011/08/04	7.45	Call	Bond Future	487.0000	419.0000	(13.963)	0	0	0
2011/03/07	R157 2011/08/04	7.45	Put	Bond Future	3,035.0000	3,219.0000	6.063	0	0	0
2011/03/07	R157 2011/11/03			Bond Future	8.2970	8.3680	0.856	0.0000	0.0000	3,694
2011/03/07	R157 2011/11/03	8.25	Call	Bond Future	1,759.0000	1,626.0000	(7.561)	0	0	0
2011/03/07	R157 2011/11/03	8.25	Put	Bond Future	1,927.0000	2,048.0000	6.279	0	0	0
2011/03/07	R157 2011/11/03	8.30	Call	Bond Future	1,852.0000	1,714.0000	(7.451)	0	0	0
2011/03/07	R157 2011/11/03	8.30	Put	Bond Future	1,841.0000	1,957.0000	6.301	0	0	0
2011/03/07	R157 2011/11/03	8.20	Call	Bond Future	1,670.0000	1,540.0000	(7.784)	0	0	0
2011/03/07	R157 2011/11/03	8.20	Put	Bond Future	2,018.0000	2,142.0000	6.145	0	0	0
2011/03/07	R157 2012/02/02			Bond Future	8.5010	8.5790	0.918	0.0000	0.0000	0
2011/03/07	R157 2012/02/02	8.50	Call	Bond Future	2,187.0000	2,048.0000	(6.356)	0	0	0
2011/03/07	R157 2012/02/02	8.50	Put	Bond Future	2,190.0000	2,311.0000	5.525	0	0	0
2011/03/07	R157 2012/02/02	8.55	Call	Bond Future	2,277.0000	2,134.0000	(6.280)	0	0	0
2011/03/07	R157 2012/02/02	8.55	Put	Bond Future	2,114.0000	2,231.0000	5.535	0	0	0
2011/03/07	R157 2012/02/02	8.45	Call	Bond Future	2,100.0000	1,964.0000	(6.476)	0	0	0
2011/03/07	R157 2012/02/02	8.45	Put	Bond Future	2,270.0000	2,394.0000	5.463	0	0	0
2011/03/07	R186 2011/05/05			Bond Future	9.0440	9.0630	0.210	0.0000	0.0000	25,980
2011/03/07	R186 2011/05/05	8.75	Call	Bond Future	1,236.0000	1,129.0000	(8.657)	0	0	0
2011/03/07	R186 2011/05/05	8.75	Put	Bond Future	3,932.0000	3,996.0000	1.628	0	0	0
2011/03/07	R186 2011/05/05	8.80	Call	Bond Future	1,393.0000	1,279.0000	(8.184)	0	0	0
2011/03/07	R186 2011/05/05	8.80	Put	Bond Future	3,624.0000	3,680.0000	1.545	0	0	0

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2011/03/07	R186 2011/05/05	8.70	Call	Bond Future	1,091.0000	991.0000	(9.166)	0	0	0
2011/03/07	R186 2011/05/05	8.70	Put	Bond Future	4,255.0000	4,326.0000	1.669	0	0	0
2011/03/07	R186 2011/05/05	8.00	Put	Bond Future	10,125.0000	10,276.0000	1.491	0	0	0
2011/03/07	R186 2011/05/05	8.00	Call	Bond Future	108.0000	88.0000	(18.519)	0	0	5,500
2011/03/07	R186 2011/08/04			Bond Future	9.1480	9.1680	0.219	0.0000	0.0000	0
2011/03/07	R186 2011/08/04	8.25	Call	Bond Future	942.0000	884.0000	(6.157)	0	0	0
2011/03/07	R186 2011/08/04	8.25	Put	Bond Future	9,301.0000	9,419.0000	1.269	0	0	0
2011/03/07	R186 2011/08/04	8.30	Call	Bond Future	1,035.0000	973.0000	(5.990)	0	0	0
2011/03/07	R186 2011/08/04	8.30	Put	Bond Future	8,905.0000	9,019.0000	1.280	0	0	0
2011/03/07	R186 2011/08/04	8.20	Call	Bond Future	855.0000	801.0000	(6.316)	0	0	0
2011/03/07	R186 2011/08/04	8.20	Put	Bond Future	9,706.0000	9,828.0000	1.257	0	0	0
2011/03/07	R186 2011/11/03			Bond Future	9.2530	9.2740	0.227	0.0000	0.0000	12,982
2011/03/07	R186 2011/11/03	9.00	Call	Bond Future	3,705.0000	3,596.0000	(2.942)	0	0	0
2011/03/07	R186 2011/11/03	9.00	Put	Bond Future	5,925.0000	5,997.0000	1.215	0	0	0
2011/03/07	R186 2011/11/03	9.05	Call	Bond Future	3,899.0000	3,787.0000	(2.873)	0	0	0
2011/03/07	R186 2011/11/03	9.05	Put	Bond Future	5,675.0000	5,744.0000	1.216	0	0	0
2011/03/07	R186 2011/11/03	8.95	Call	Bond Future	3,516.0000	3,410.0000	(3.015)	0	0	0
2011/03/07	R186 2011/11/03	8.95	Put	Bond Future	6,182.0000	6,257.0000	1.213	0	0	0
2011/03/07	R186 2012/02/02			Bond Future	9.3580	9.3790	0.224	0.0000	0.0000	0
2011/03/07	R186 2012/02/02	9.00	Call	Bond Future	3,980.0000	3,880.0000	(2.513)	0	0	0
2011/03/07	R186 2012/02/02	9.00	Put	Bond Future	7,075.0000	7,153.0000	1.102	0	0	0
2011/03/07	R186 2012/02/02	9.05	Call	Bond Future	4,165.0000	4,063.0000	(2.449)	0	0	0
2011/03/07	R186 2012/02/02	9.05	Put	Bond Future	6,820.0000	6,896.0000	1.114	0	0	0
2011/03/07	R186 2012/02/02	8.95	Call	Bond Future	3,799.0000	3,702.0000	(2.553)	0	0	0
2011/03/07	R186 2012/02/02	8.95	Put	Bond Future	7,336.0000	7,417.0000	1.104	0	0	0
2011/03/07	R201 2011/05/05			Bond Future	7.6330	7.6900	0.747	0.0000	0.0000	484
2011/03/07	R201 2011/05/05	7.75	Call	Bond Future	913.0000	793.0000	(13.143)	0	0	0
2011/03/07	R201 2011/05/05	7.75	Put	Bond Future	542.0000	603.0000	11.255	0	0	0
2011/03/07	R201 2011/05/05	7.80	Call	Bond Future	1,009.0000	883.0000	(12.488)	0	0	0
2011/03/07	R201 2011/05/05	7.80	Put	Bond Future	480.0000	535.0000	11.458	0	0	0
2011/03/07	R201 2011/05/05	7.70	Call	Bond Future	822.0000	708.0000	(13.869)	0	0	0
2011/03/07	R201 2011/05/05	7.70	Put	Bond Future	609.0000	676.0000	11.002	0	0	0
2011/03/07	R201 2011/08/04			Bond Future	7.7980	7.8590	0.782	0.0000	0.0000	0
2011/03/07	R201 2011/08/04	7.25	Call	Bond Future	428.0000	373.0000	(12.850)	0	0	0

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2011/03/07	R201 2011/08/04	7.25	Put	Bond Future	2,067.0000	2,192.0000	6.047	0	0	0
2011/03/07	R201 2011/08/04	7.30	Call	Bond Future	472.0000	413.0000	(12.500)	0	0	0
2011/03/07	R201 2011/08/04	7.30	Put	Bond Future	1,960.0000	2,081.0000	6.173	0	0	0
2011/03/07	R201 2011/08/04	7.20	Call	Bond Future	387.0000	336.0000	(13.178)	0	0	0
2011/03/07	R201 2011/08/04	7.20	Put	Bond Future	2,177.0000	2,306.0000	5.926	0	0	0
2011/03/07	R201 2011/11/03			Bond Future	7.9820	8.0480	0.827	0.0000	0.0000	0
2011/03/07	R201 2011/11/03	8.00	Call	Bond Future	1,336.0000	1,237.0000	(7.410)	0	0	0
2011/03/07	R201 2011/11/03	8.00	Put	Bond Future	1,287.0000	1,369.0000	6.371	0	0	0
2011/03/07	R201 2011/11/03	8.05	Call	Bond Future	1,410.0000	1,309.0000	(7.163)	0	0	0
2011/03/07	R201 2011/11/03	8.05	Put	Bond Future	1,223.0000	1,304.0000	6.623	0	0	0
2011/03/07	R201 2011/11/03	7.95	Call	Bond Future	1,264.0000	1,168.0000	(7.595)	0	0	0
2011/03/07	R201 2011/11/03	7.95	Put	Bond Future	1,352.0000	1,437.0000	6.287	0	0	0
2011/03/07	R201 2012/02/02			Bond Future	8.1800	8.2540	0.905	0.0000	0.0000	0
2011/03/07	R201 2012/02/02	8.25	Call	Bond Future	1,682.0000	1,578.0000	(6.183)	0	0	0
2011/03/07	R201 2012/02/02	8.25	Put	Bond Future	1,505.0000	1,588.0000	5.515	0	0	0
2011/03/07	R201 2012/02/02	8.30	Call	Bond Future	1,753.0000	1,646.0000	(6.104)	0	0	0
2011/03/07	R201 2012/02/02	8.30	Put	Bond Future	1,449.0000	1,530.0000	5.590	0	0	0
2011/03/07	R201 2012/02/02	8.20	Call	Bond Future	1,613.0000	1,512.0000	(6.262)	0	0	0
2011/03/07	R201 2012/02/02	8.20	Put	Bond Future	1,562.0000	1,649.0000	5.570	0	0	0
2011/03/07	R202 2011/05/05			Bond Future	0.3110	0.2840	(8.682)	0.0000	0.0000	10,489
2011/03/07	R202 2011/05/05	2.05	Call	Bond Future	43,187.0000	43,988.0000	1.855	0	0	0
2011/03/07	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R202 2011/05/05	2.10	Call	Bond Future	44,215.0000	45,016.0000	1.812	0	0	0
2011/03/07	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R202 2011/05/05	2.00	Call	Bond Future	42,148.0000	42,949.0000	1.900	0	0	0
2011/03/07	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R203 2011/05/05			Bond Future	8.5640	8.6250	0.712	0.0000	0.0000	516
2011/03/07	R203 2011/05/05	8.25	Call	Bond Future	540.0000	434.0000	(19.630)	0	0	0
2011/03/07	R203 2011/05/05	8.25	Put	Bond Future	2,054.0000	2,239.0000	9.007	0	0	0
2011/03/07	R203 2011/05/05	8.30	Call	Bond Future	618.0000	502.0000	(18.770)	0	0	0
2011/03/07	R203 2011/05/05	8.30	Put	Bond Future	1,889.0000	2,064.0000	9.264	0	0	0
2011/03/07	R203 2011/05/05	8.20	Call	Bond Future	469.0000	373.0000	(20.469)	0	0	0
2011/03/07	R203 2011/05/05	8.20	Put	Bond Future	2,227.0000	2,422.0000	8.756	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
2011/03/07	R203 2011/08/04			Bond Future	8.7110	8.7750	0.735	0.0000	0.0000	0
2011/03/07	R203 2011/08/04	8.00	Call	Bond Future	605.0000	526.0000	(13.058)	0	0	0
2011/03/07	R203 2011/08/04	8.00	Put	Bond Future	3,940.0000	4,154.0000	5.431	0	0	0
2011/03/07	R203 2011/08/04	8.05	Call	Bond Future	665.0000	580.0000	(12.782)	0	0	0
2011/03/07	R203 2011/08/04	8.05	Put	Bond Future	3,761.0000	3,969.0000	5.530	0	0	0
2011/03/07	R203 2011/08/04	7.95	Call	Bond Future	548.0000	474.0000	(13.504)	0	0	0
2011/03/07	R203 2011/08/04	7.95	Put	Bond Future	4,123.0000	4,342.0000	5.312	0	0	0
2011/03/07	R203 2011/11/03			Bond Future	8.8690	8.9360	0.755	0.0000	0.0000	1,416
2011/03/07	R203 2011/11/03	8.50	Call	Bond Future	1,582.0000	1,454.0000	(8.091)	0	0	0
2011/03/07	R203 2011/11/03	8.50	Put	Bond Future	3,228.0000	3,395.0000	5.173	0	0	0
2011/03/07	R203 2011/11/03	8.55	Call	Bond Future	1,675.0000	1,542.0000	(7.940)	0	0	0
2011/03/07	R203 2011/11/03	8.55	Put	Bond Future	3,096.0000	3,258.0000	5.233	0	0	0
2011/03/07	R203 2011/11/03	8.45	Call	Bond Future	1,492.0000	1,369.0000	(8.244)	0	0	0
2011/03/07	R203 2011/11/03	8.45	Put	Bond Future	3,363.0000	3,536.0000	5.144	0	0	0
2011/03/07	R203 2012/02/02			Bond Future	9.0350	9.1070	0.797	0.0000	0.0000	0
2011/03/07	R203 2012/02/02	8.75	Call	Bond Future	2,177.0000	2,033.0000	(6.615)	0	0	0
2011/03/07	R203 2012/02/02	8.75	Put	Bond Future	3,392.0000	3,552.0000	4.717	0	0	0
2011/03/07	R203 2012/02/02	8.80	Call	Bond Future	2,276.0000	2,128.0000	(6.503)	0	0	0
2011/03/07	R203 2012/02/02	8.80	Put	Bond Future	3,277.0000	3,433.0000	4.760	0	0	0
2011/03/07	R203 2012/02/02	8.70	Call	Bond Future	2,080.0000	1,940.0000	(6.731)	0	0	0
2011/03/07	R203 2012/02/02	8.70	Put	Bond Future	3,510.0000	3,675.0000	4.701	0	0	0
2011/03/07	R204 2011/05/05			Bond Future	8.7320	8.8030	0.813	0.0000	0.0000	100
2011/03/07	R204 2011/05/05	8.50	Call	Bond Future	766.0000	611.0000	(20.235)	0	0	0
2011/03/07	R204 2011/05/05	8.50	Put	Bond Future	2,015.0000	2,238.0000	11.067	0	0	0
2011/03/07	R204 2011/05/05	8.55	Call	Bond Future	866.0000	699.0000	(19.284)	0	0	0
2011/03/07	R204 2011/05/05	8.55	Put	Bond Future	1,844.0000	2,055.0000	11.443	0	0	0
2011/03/07	R204 2011/05/05	8.45	Call	Bond Future	673.0000	532.0000	(20.951)	0	0	0
2011/03/07	R204 2011/05/05	8.45	Put	Bond Future	2,194.0000	2,431.0000	10.802	0	0	0
2011/03/07	R204 2011/08/04			Bond Future	8.8700	8.9440	0.834	0.0000	0.0000	0
2011/03/07	R204 2011/08/04	8.00	Call	Bond Future	542.0000	458.0000	(15.498)	0	0	0
2011/03/07	R204 2011/08/04	8.00	Put	Bond Future	5,175.0000	5,473.0000	5.758	0	0	0
2011/03/07	R204 2011/08/04	8.05	Call	Bond Future	597.0000	507.0000	(15.075)	0	0	0
2011/03/07	R204 2011/08/04	8.05	Put	Bond Future	4,956.0000	5,248.0000	5.892	0	0	0
2011/03/07	R204 2011/08/04	7.95	Call	Bond Future	491.0000	414.0000	(15.682)	0	0	0

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2011/03/07	R204 2011/08/04	7.95	Put	Bond Future	5,399.0000	5,704.0000	5.649	0	0	0
2011/03/07	R204 2011/11/03			Bond Future	9.0130	9.0910	0.865	0.0000	0.0000	1,876
2011/03/07	R204 2011/11/03	8.75	Call	Bond Future	2,083.0000	1,902.0000	(8.689)	0	0	0
2011/03/07	R204 2011/11/03	8.75	Put	Bond Future	3,410.0000	3,618.0000	6.100	0	0	0
2011/03/07	R204 2011/11/03	8.80	Call	Bond Future	2,195.0000	2,008.0000	(8.519)	0	0	0
2011/03/07	R204 2011/11/03	8.80	Put	Bond Future	3,268.0000	3,470.0000	6.181	0	0	0
2011/03/07	R204 2011/11/03	8.70	Call	Bond Future	1,973.0000	1,798.0000	(8.870)	0	0	0
2011/03/07	R204 2011/11/03	8.70	Put	Bond Future	3,554.0000	3,768.0000	6.021	0	0	0
2011/03/07	R204 2012/02/02			Bond Future	9.1590	9.2410	0.895	0.0000	0.0000	0
2011/03/07	R204 2012/02/02	9.00	Call	Bond Future	2,734.0000	2,536.0000	(7.242)	0	0	0
2011/03/07	R204 2012/02/02	9.00	Put	Bond Future	3,506.0000	3,704.0000	5.647	0	0	0
2011/03/07	R204 2012/02/02	9.05	Call	Bond Future	2,853.0000	2,649.0000	(7.150)	0	0	0
2011/03/07	R204 2012/02/02	9.05	Put	Bond Future	3,382.0000	3,573.0000	5.648	0	0	0
2011/03/07	R204 2012/02/02	8.95	Call	Bond Future	2,619.0000	2,426.0000	(7.369)	0	0	0
2011/03/07	R204 2012/02/02	8.95	Put	Bond Future	3,636.0000	3,838.0000	5.556	0	0	0
2011/03/07	R206 2011/05/05			Bond Future	7.3120	7.3640	0.711	0.0000	0.0000	0
2011/03/07	R206 2011/05/05	7.50	Call	Bond Future	777.0000	688.0000	(11.454)	0	0	0
2011/03/07	R206 2011/05/05	7.50	Put	Bond Future	326.0000	362.0000	11.043	0	0	0
2011/03/07	R206 2011/05/05	7.55	Call	Bond Future	857.0000	763.0000	(10.968)	0	0	0
2011/03/07	R206 2011/05/05	7.55	Put	Bond Future	287.0000	318.0000	10.801	0	0	0
2011/03/07	R206 2011/05/05	7.45	Call	Bond Future	701.0000	615.0000	(12.268)	0	0	0
2011/03/07	R206 2011/05/05	7.45	Put	Bond Future	370.0000	409.0000	10.541	0	0	0
2011/03/07	R206 2011/08/04			Bond Future	7.4960	7.5540	0.774	0.0000	0.0000	0
2011/03/07	R206 2011/08/04	7.00	Call	Bond Future	336.0000	295.0000	(12.202)	0	0	0
2011/03/07	R206 2011/08/04	7.00	Put	Bond Future	1,427.0000	1,513.0000	6.027	0	0	0
2011/03/07	R206 2011/08/04	7.05	Call	Bond Future	372.0000	328.0000	(11.828)	0	0	0
2011/03/07	R206 2011/08/04	7.05	Put	Bond Future	1,353.0000	1,435.0000	6.061	0	0	0
2011/03/07	R206 2011/08/04	6.95	Call	Bond Future	304.0000	266.0000	(12.500)	0	0	0
2011/03/07	R206 2011/08/04	6.95	Put	Bond Future	1,506.0000	1,595.0000	5.910	0	0	0
2011/03/07	R206 2011/11/03			Bond Future	7.7020	7.7660	0.831	0.0000	0.0000	0
2011/03/07	R206 2011/11/03	7.75	Call	Bond Future	977.0000	907.0000	(7.165)	0	0	0
2011/03/07	R206 2011/11/03	7.75	Put	Bond Future	882.0000	939.0000	6.463	0	0	0
2011/03/07	R206 2011/11/03	7.80	Call	Bond Future	1,031.0000	959.0000	(6.984)	0	0	0
2011/03/07	R206 2011/11/03	7.80	Put	Bond Future	838.0000	892.0000	6.444	0	0	0



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2011/03/07	R206 2011/11/03	7.70	Call	Bond Future	924.0000	857.0000	(7.251)	0	0	0
2011/03/07	R206 2011/11/03	7.70	Put	Bond Future	928.0000	987.0000	6.358	0	0	0
2011/03/07	R206 2012/02/02			Bond Future	7.9400	8.0150	0.945	0.0000	0.0000	0
2011/03/07	R206 2012/02/02	8.00	Call	Bond Future	1,118.0000	1,046.0000	(6.440)	0	0	0
2011/03/07	R206 2012/02/02	8.00	Put	Bond Future	1,013.0000	1,072.0000	5.824	0	0	0
2011/03/07	R206 2012/02/02	8.05	Call	Bond Future	1,166.0000	1,093.0000	(6.261)	0	0	0
2011/03/07	R206 2012/02/02	8.05	Put	Bond Future	973.0000	1,032.0000	6.064	0	0	0
2011/03/07	R206 2012/02/02	7.95	Call	Bond Future	1,070.0000	1,000.0000	(6.542)	0	0	0
2011/03/07	R206 2012/02/02	7.95	Put	Bond Future	1,052.0000	1,114.0000	5.894	0	0	0
2011/03/07	R207 2011/05/05			Bond Future	8.8020	8.8570	0.625	0.0000	0.0000	1,020
2011/03/07	R207 2011/05/05	8.50	Call	Bond Future	717.0000	594.0000	(17.155)	0	0	0
2011/03/07	R207 2011/05/05	8.50	Put	Bond Future	2,436.0000	2,622.0000	7.635	0	0	0
2011/03/07	R207 2011/05/05	8.55	Call	Bond Future	812.0000	678.0000	(16.502)	0	0	0
2011/03/07	R207 2011/05/05	8.55	Put	Bond Future	2,244.0000	2,418.0000	7.754	0	0	0
2011/03/07	R207 2011/05/05	8.45	Call	Bond Future	630.0000	517.0000	(17.937)	0	0	0
2011/03/07	R207 2011/05/05	8.45	Put	Bond Future	2,638.0000	2,833.0000	7.392	0	0	0
2011/03/07	R207 2011/08/04			Bond Future	8.9300	8.9870	0.638	0.0000	0.0000	0
2011/03/07	R207 2011/08/04	8.25	Call	Bond Future	863.0000	767.0000	(11.124)	0	0	0
2011/03/07	R207 2011/08/04	8.25	Put	Bond Future	4,679.0000	4,894.0000	4.595	0	0	0
2011/03/07	R207 2011/08/04	8.30	Call	Bond Future	939.0000	837.0000	(10.863)	0	0	0
2011/03/07	R207 2011/08/04	8.30	Put	Bond Future	4,468.0000	4,677.0000	4.678	0	0	0
2011/03/07	R207 2011/08/04	8.20	Call	Bond Future	792.0000	702.0000	(11.364)	0	0	0
2011/03/07	R207 2011/08/04	8.20	Put	Bond Future	4,897.0000	5,118.0000	4.513	0	0	0
2011/03/07	R207 2011/11/03			Bond Future	9.0570	9.1170	0.662	0.0000	0.0000	600
2011/03/07	R207 2011/11/03	8.75	Call	Bond Future	2,094.0000	1,945.0000	(7.116)	0	0	0
2011/03/07	R207 2011/11/03	8.75	Put	Bond Future	3,745.0000	3,914.0000	4.513	0	0	0
2011/03/07	R207 2011/11/03	8.80	Call	Bond Future	2,209.0000	2,055.0000	(6.971)	0	0	0
2011/03/07	R207 2011/11/03	8.80	Put	Bond Future	3,589.0000	3,753.0000	4.570	0	0	0
2011/03/07	R207 2011/11/03	8.70	Call	Bond Future	1,982.0000	1,838.0000	(7.265)	0	0	0
2011/03/07	R207 2011/11/03	8.70	Put	Bond Future	3,906.0000	4,080.0000	4.455	0	0	0
2011/03/07	R207 2012/02/02			Bond Future	9.1880	9.2500	0.675	0.0000	0.0000	0
2011/03/07	R207 2012/02/02	9.00	Call	Bond Future	2,808.0000	2,645.0000	(5.805)	0	0	0
2011/03/07	R207 2012/02/02	9.00	Put	Bond Future	3,786.0000	3,942.0000	4.120	0	0	0
2011/03/07	R207 2012/02/02	9.05	Call	Bond Future	2,931.0000	2,765.0000	(5.664)	0	0	0

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2011/03/07	R207 2012/02/02	9.05	Put	Bond Future	3,647.0000	3,801.0000	4.223	0	0	0
2011/03/07	R207 2012/02/02	8.95	Call	Bond Future	2,688.0000	2,530.0000	(5.878)	0	0	0
2011/03/07	R207 2012/02/02	8.95	Put	Bond Future	3,928.0000	4,089.0000	4.099	0	0	0
2011/03/07	R208 2011/05/05			Bond Future	8.8900	8.9290	0.439	0.0000	0.0000	190
2011/03/07	R208 2011/05/05	8.50	Call	Bond Future	616.0000	526.0000	(14.610)	0	0	0
2011/03/07	R208 2011/05/05	8.50	Put	Bond Future	2,955.0000	3,094.0000	4.704	0	0	0
2011/03/07	R208 2011/05/05	8.55	Call	Bond Future	702.0000	604.0000	(13.960)	0	0	0
2011/03/07	R208 2011/05/05	8.55	Put	Bond Future	2,736.0000	2,868.0000	4.825	0	0	0
2011/03/07	R208 2011/05/05	8.45	Call	Bond Future	538.0000	456.0000	(15.242)	0	0	0
2011/03/07	R208 2011/05/05	8.45	Put	Bond Future	3,182.0000	3,330.0000	4.651	0	0	0
2011/03/07	R208 2011/08/04			Bond Future	9.0060	9.0470	0.455	0.0000	0.0000	0
2011/03/07	R208 2011/08/04	8.25	Call	Bond Future	775.0000	705.0000	(9.032)	0	0	0
2011/03/07	R208 2011/08/04	8.25	Put	Bond Future	5,269.0000	5,435.0000	3.151	0	0	0
2011/03/07	R208 2011/08/04	8.30	Call	Bond Future	847.0000	772.0000	(8.855)	0	0	0
2011/03/07	R208 2011/08/04	8.30	Put	Bond Future	5,035.0000	5,195.0000	3.178	0	0	0
2011/03/07	R208 2011/08/04	8.20	Call	Bond Future	708.0000	642.0000	(9.322)	0	0	0
2011/03/07	R208 2011/08/04	8.20	Put	Bond Future	5,510.0000	5,679.0000	3.067	0	0	0
2011/03/07	R208 2011/11/03			Bond Future	9.1250	9.1680	0.471	0.0000	0.0000	5,603
2011/03/07	R208 2011/11/03	8.75	Call	Bond Future	2,066.0000	1,952.0000	(5.518)	0	0	0
2011/03/07	R208 2011/11/03	8.75	Put	Bond Future	4,205.0000	4,332.0000	3.020	0	0	0
2011/03/07	R208 2011/11/03	8.80	Call	Bond Future	2,182.0000	2,065.0000	(5.362)	0	0	0
2011/03/07	R208 2011/11/03	8.80	Put	Bond Future	4,032.0000	4,155.0000	3.051	0	0	0
2011/03/07	R208 2011/11/03	8.70	Call	Bond Future	1,954.0000	1,844.0000	(5.629)	0	0	0
2011/03/07	R208 2011/11/03	8.70	Put	Bond Future	4,383.0000	4,514.0000	2.989	0	0	0
2011/03/07	R208 2012/02/02			Bond Future	9.2450	9.2900	0.487	0.0000	0.0000	0
2011/03/07	R208 2012/02/02	9.00	Call	Bond Future	2,924.0000	2,796.0000	(4.378)	0	0	0
2011/03/07	R208 2012/02/02	9.00	Put	Bond Future	4,279.0000	4,397.0000	2.758	0	0	0
2011/03/07	R208 2012/02/02	9.05	Call	Bond Future	3,052.0000	2,922.0000	(4.260)	0	0	0
2011/03/07	R208 2012/02/02	9.05	Put	Bond Future	4,128.0000	4,244.0000	2.810	0	0	0
2011/03/07	R208 2012/02/02	8.95	Call	Bond Future	2,798.0000	2,674.0000	(4.432)	0	0	0
2011/03/07	R208 2012/02/02	8.95	Put	Bond Future	4,433.0000	4,555.0000	2.752	0	0	0
2011/03/07	R209 2011/05/05			Bond Future	9.0790	9.1040	0.275	0.0000	0.0000	21,100
2011/03/07	R209 2011/05/05	8.50	Call	Bond Future	465.0000	402.0000	(13.548)	0	0	0

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2011/03/07	R209 2011/05/05	8.50	Put	Bond Future	5,070.0000	5,196.0000	2.485	0	0	0
2011/03/07	R209 2011/05/05	8.55	Call	Bond Future	542.0000	472.0000	(12.915)	0	0	0
2011/03/07	R209 2011/05/05	8.55	Put	Bond Future	4,731.0000	4,850.0000	2.515	0	0	0
2011/03/07	R209 2011/05/05	8.45	Call	Bond Future	397.0000	341.0000	(14.106)	0	0	0
2011/03/07	R209 2011/05/05	8.45	Put	Bond Future	5,422.0000	5,555.0000	2.453	0	0	0
2011/03/07	R209 2011/08/04			Bond Future	9.1590	9.1840	0.273	0.0000	0.0000	0
2011/03/07	R209 2011/08/04	8.50	Call	Bond Future	1,237.0000	1,162.0000	(6.063)	0	0	0
2011/03/07	R209 2011/08/04	8.50	Put	Bond Future	6,436.0000	6,547.0000	1.725	0	0	0
2011/03/07	R209 2011/08/04	8.55	Call	Bond Future	1,347.0000	1,267.0000	(5.939)	0	0	0
2011/03/07	R209 2011/08/04	8.55	Put	Bond Future	6,131.0000	6,237.0000	1.729	0	0	0
2011/03/07	R209 2011/08/04	8.45	Call	Bond Future	1,135.0000	1,064.0000	(6.256)	0	0	0
2011/03/07	R209 2011/08/04	8.45	Put	Bond Future	6,753.0000	6,868.0000	1.703	0	0	0
2011/03/07	R209 2011/08/04	10.10	Call	Bond Future	7,446.0000	7,274.0000	(2.310)	0	0	0
2011/03/07	R209 2011/08/04	10.10	Put	Bond Future	954.0000	968.0000	1.468	0	0	0
2011/03/07	R209 2011/11/03			Bond Future	9.2390	9.2640	0.271	0.0000	0.0000	1,033
2011/03/07	R209 2011/11/03	8.75	Call	Bond Future	2,391.0000	2,299.0000	(3.848)	0	0	0
2011/03/07	R209 2011/11/03	8.75	Put	Bond Future	6,136.0000	6,228.0000	1.499	0	0	0
2011/03/07	R209 2011/11/03	8.80	Call	Bond Future	2,534.0000	2,439.0000	(3.749)	0	0	0
2011/03/07	R209 2011/11/03	8.80	Put	Bond Future	5,882.0000	5,970.0000	1.496	0	0	0
2011/03/07	R209 2011/11/03	8.70	Call	Bond Future	2,255.0000	2,167.0000	(3.902)	0	0	0
2011/03/07	R209 2011/11/03	8.70	Put	Bond Future	6,401.0000	6,496.0000	1.484	0	0	0
2011/03/07	R209 2012/02/02			Bond Future	9.3170	9.3440	0.290	0.0000	0.0000	0
2011/03/07	R209 2012/02/02	9.00	Call	Bond Future	3,596.0000	3,489.0000	(2.976)	0	0	0
2011/03/07	R209 2012/02/02	9.00	Put	Bond Future	5,955.0000	6,043.0000	1.478	0	0	0
2011/03/07	R209 2012/02/02	9.05	Call	Bond Future	3,758.0000	3,648.0000	(2.927)	0	0	0
2011/03/07	R209 2012/02/02	9.05	Put	Bond Future	5,736.0000	5,821.0000	1.482	0	0	0
2011/03/07	R209 2012/02/02	8.95	Call	Bond Future	3,438.0000	3,333.0000	(3.054)	0	0	0
2011/03/07	R209 2012/02/02	8.95	Put	Bond Future	6,180.0000	6,270.0000	1.456	0	0	0
2011/03/07	R211 2011/05/05			Bond Future	1.6020	1.6030	0.062	0.0000	0.0000	539
2011/03/07	R211 2011/05/05	2.14	Call	Bond Future	2,965.0000	2,959.0000	(0.202)	0	0	0
2011/03/07	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R211 2011/05/05	2.19	Call	Bond Future	3,235.0000	3,230.0000	(0.155)	0	0	0
2011/03/07	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R211 2011/05/05	2.09	Call	Bond Future	2,693.0000	2,688.0000	(0.186)	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
2011/03/07	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R212 2011/05/05			Bond Future	2.3990	2.3900	(0.375)	0.0000	0.0000	2,518
2011/03/07	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R212 2011/05/05	2.25	Put	Bond Future	1,439.0000	1,353.0000	(5.976)	0	0	0
2011/03/07	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R212 2011/05/05	2.30	Put	Bond Future	954.0000	868.0000	(9.015)	0	0	0
2011/03/07	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R212 2011/05/05	2.20	Put	Bond Future	1,928.0000	1,841.0000	(4.512)	0	0	0
2011/03/07	R213 2011/05/05			Bond Future	9.1070	9.1320	0.275	0.0000	0.0000	0
2011/03/07	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/05/05	8.00	Put	Bond Future	9,317.0000	9,510.0000	2.071	0	0	0
2011/03/07	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/05/05	8.05	Put	Bond Future	8,862.0000	9,055.0000	2.178	0	0	0
2011/03/07	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/05/05	7.95	Put	Bond Future	9,775.0000	9,968.0000	1.974	0	0	0
2011/03/07	R213 2011/08/04			Bond Future	9.1940	9.2200	0.283	0.0000	0.0000	0
2011/03/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/08/04	8.00	Put	Bond Future	9,946.0000	10,144.0000	1.991	0	0	0
2011/03/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/08/04	8.05	Put	Bond Future	9,494.0000	9,691.0000	2.075	0	0	0
2011/03/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/08/04	7.95	Put	Bond Future	10,402.0000	10,600.0000	1.903	0	0	0
2011/03/07	R213 2011/11/03			Bond Future	9.2840	9.3100	0.280	0.0000	0.0000	0
2011/03/07	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/11/03	8.75	Put	Bond Future	4,164.0000	4,359.0000	4.683	0	0	0
2011/03/07	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/11/03	8.80	Put	Bond Future	3,761.0000	3,955.0000	5.158	0	0	0
2011/03/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2011/11/03	8.70	Put	Bond Future	4,571.0000	4,766.0000	4.266	0	0	0
2011/03/07	R213 2012/02/02			Bond Future	9.3750	9.4020	0.288	0.0000	0.0000	0
2011/03/07	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2012/02/02	9.00	Put	Bond Future	2,843.0000	3,042.0000	7.000	0	0	0
2011/03/07	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
2011/03/07	R213 2012/02/02	9.05	Put	Bond Future	2,455.0000	2,654.0000	8.106	0	0	0
2011/03/07	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/07	R213 2012/02/02	8.95	Put	Bond Future	3,234.0000	3,432.0000	6.122	0	0	0
2011/03/07	TRT1 2011/05/05			Index Future	335.9100	335.2600	(0.194)	0.0000	0.0000	100
2011/03/07	TRT1 2011/08/04			Index Future	340.5230	339.8650	(0.193)	0.0000	0.0000	0
<b>Total</b>										<b>185940.00</b>