



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/03/2011

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
2011/03/10	AL7T 2011/05/05			Index Future	366.9810	366.3230	(0.179)	0.0000	0.0000	30
2011/03/10	AL7T 2011/08/04			Index Future	372.2050	371.5390	(0.179)	0.0000	0.0000	0
2011/03/10	ALBI 2011/05/05			Index Future	338.8160	338.4300	(0.114)	0.0000	0.0000	1,064
2011/03/10	ALBI 2011/08/04			Index Future	343.6400	343.2490	(0.114)	0.0000	0.0000	0
2011/03/10	CAAB 2011/03/18			Can-Do Future	6.8790	6.9060	0.392	0.0000	0.0000	146,047
2011/03/10	CAAB 2011/03/18	6.85	Call	Can-Do Future	71.0000	85.0000	19.718	0	0	0
2011/03/10	CAAB 2011/03/18	6.85	Put	Can-Do Future	42.0000	29.0000	(30.952)	0	0	0
2011/03/10	CAAB 2011/03/18	6.90	Call	Can-Do Future	48.0000	55.0000	14.583	0	0	0
2011/03/10	CAAB 2011/03/18	6.90	Put	Can-Do Future	69.0000	49.0000	(28.986)	0	0	0
2011/03/10	CAAB 2011/03/18	6.80	Call	Can-Do Future	105.0000	122.0000	16.190	0	0	0
2011/03/10	CAAB 2011/03/18	6.80	Put	Can-Do Future	26.0000	16.0000	(38.462)	0	0	0
2011/03/10	CAAC 2011/03/18			Can-Do Future	9.5580	9.5497	(0.087)	0.0000	0.0000	1,000
2011/03/10	CAAC 2011/03/18	9.60	Call	Can-Do Future	57.0000	49.0000	(14.035)	0	0	0
2011/03/10	CAAC 2011/03/18	9.60	Put	Can-Do Future	99.0000	99.0000	0.000	0	0	0
2011/03/10	CAAC 2011/03/18	9.65	Call	Can-Do Future	41.0000	34.0000	(17.073)	0	0	0
2011/03/10	CAAC 2011/03/18	9.65	Put	Can-Do Future	133.0000	134.0000	0.752	0	0	0
2011/03/10	CAAC 2011/03/18	9.55	Call	Can-Do Future	78.0000	68.0000	(12.821)	0	0	0
2011/03/10	CAAC 2011/03/18	9.55	Put	Can-Do Future	70.0000	68.0000	(2.857)	0	0	0
2011/03/10	CRD1 2011/05/05			Index Future	153.9110	153.8660	(0.029)	0.0000	0.0000	2
2011/03/10	CRD1 2011/08/04			Index Future	156.0260	155.9810	(0.029)	0.0000	0.0000	0
2011/03/10	GOVI 2011/05/05			GOVI	340.0690	339.7120	(0.105)	0.0000	0.0000	209
2011/03/10	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/03/10	GOVI 2011/05/05	349.00	Put	GOVI	89,310.0000	92,880.0000	3.997	0	0	0
2011/03/10	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/10	GOVI 2011/05/05	349.01	Put	GOVI	89,410.0000	92,980.0000	3.993	0	0	0
2011/03/10	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/10	GOVI 2011/05/05	348.99	Put	GOVI	89,210.0000	92,780.0000	4.002	0	0	0
2011/03/10	GOVI 2011/08/04			GOVI	344.9100	344.5490	(0.105)	0.0000	0.0000	0
2011/03/10	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/10	GOVI 2011/08/04	348.00	Put	GOVI	30,900.0000	34,510.0000	11.683	0	0	0
2011/03/10	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/10	GOVI 2011/08/04	348.01	Put	GOVI	31,000.0000	34,610.0000	11.645	0	0	0
2011/03/10	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/03/10	GOVI 2011/08/04	347.99	Put	GOVI	30,800.0000	34,410.0000	11.721	0	0	0
2011/03/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/03/10	IGOV 2011/05/05			Index Future	150.8100	150.5920	(0.145)	0.0000	0.0000	60
2011/03/10	IGOV 2011/08/04			Index Future	152.9570	152.7360	(0.144)	0.0000	0.0000	0
2011/03/10	ILBI 2011/05/05			Index Future	407.9340	407.3620	(0.140)	0.0000	0.0000	336
2011/03/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/03/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/03/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/03/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/03/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/03/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/03/10	JBAF 2011/03/16			Jibar Tradeable Future	5.5800	5.5820	0.036	0.0000	0.0000	6,040
2011/03/10	JBAF 2011/04/20			Jibar Tradeable Future	5.6300	5.6280	(0.036)	0.0000	0.0000	2,000
2011/03/10	JBAF 2011/05/18			Jibar Tradeable Future	5.6800	5.6910	0.194	0.0000	0.0000	3,001
2011/03/10	JBAF 2011/06/15			Jibar Tradeable Future	5.7000	5.7290	0.509	0.0000	0.0000	3,890
2011/03/10	JBAF 2011/07/20			Jibar Tradeable Future	5.7800	5.7890	0.156	0.0000	0.0000	2,000

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2011/03/10	JBAF 2011/08/17			Jibar Tradeable Future	5.8600	5.8780	0.307	0.0000	0.0000	0
2011/03/10	JBAF 2011/09/21			Jibar Tradeable Future	5.9500	5.9750	0.420	0.0000	0.0000	14,390
2011/03/10	JBAF 2011/12/21			Jibar Tradeable Future	6.6100	6.5820	(0.424)	0.0000	0.0000	5,390
2011/03/10	JBAF 2012/03/20			Jibar Tradeable Future	7.1200	7.1110	(0.126)	0.0000	0.0000	1,090
2011/03/10	JBAF 2012/06/20			Jibar Tradeable Future	7.6000	7.6360	0.474	0.0000	0.0000	2,890
2011/03/10	JBAF 2012/09/19			Jibar Tradeable Future	8.0800	8.0450	(0.433)	0.0000	0.0000	44,510
2011/03/10	JBAF 2012/12/19			Jibar Tradeable Future	8.4300	8.3900	(0.474)	0.0000	0.0000	490
2011/03/10	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/10	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/10	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/10	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/10	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/03/10	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/03/10	OTH1 2011/05/05			Index Future	331.6950	331.1510	(0.164)	0.0000	0.0000	3
2011/03/10	OTH1 2011/08/04			Index Future	336.4180	335.8660	(0.164)	0.0000	0.0000	0
2011/03/10	R157 2011/05/05			Bond Future	7.9380	7.9520	0.176	0.0000	0.0000	2,406

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2011/03/10	R157 2011/05/05	7.75	Call	Bond Future	528.0000	501.0000	(5.114)	0	0	0
2011/03/10	R157 2011/05/05	7.75	Put	Bond Future	1,296.0000	1,325.0000	2.238	0	0	0
2011/03/10	R157 2011/05/05	7.80	Call	Bond Future	607.0000	577.0000	(4.942)	0	0	0
2011/03/10	R157 2011/05/05	7.80	Put	Bond Future	1,170.0000	1,197.0000	2.308	0	0	0
2011/03/10	R157 2011/05/05	7.70	Call	Bond Future	456.0000	431.0000	(5.482)	0	0	0
2011/03/10	R157 2011/05/05	7.70	Put	Bond Future	1,429.0000	1,461.0000	2.239	0	0	0
2011/03/10	R157 2011/05/05	7.65	Call	Bond Future	391.0000	369.0000	(5.627)	0	0	0
2011/03/10	R157 2011/05/05	7.65	Put	Bond Future	1,569.0000	1,604.0000	2.231	0	0	0
2011/03/10	R157 2011/08/04			Bond Future	8.1050	8.1200	0.185	0.0000	0.0000	0
2011/03/10	R157 2011/08/04	7.50	Call	Bond Future	521.0000	503.0000	(3.455)	0	0	0
2011/03/10	R157 2011/08/04	7.50	Put	Bond Future	2,861.0000	2,901.0000	1.398	0	0	0
2011/03/10	R157 2011/08/04	7.55	Call	Bond Future	574.0000	555.0000	(3.310)	0	0	0
2011/03/10	R157 2011/08/04	7.55	Put	Bond Future	2,719.0000	2,757.0000	1.398	0	0	0
2011/03/10	R157 2011/08/04	7.45	Call	Bond Future	472.0000	455.0000	(3.602)	0	0	0
2011/03/10	R157 2011/08/04	7.45	Put	Bond Future	3,008.0000	3,049.0000	1.363	0	0	0
2011/03/10	R157 2011/11/03			Bond Future	8.2930	8.3090	0.193	0.0000	0.0000	3,694
2011/03/10	R157 2011/11/03	8.25	Call	Bond Future	1,747.0000	1,715.0000	(1.832)	0	0	0
2011/03/10	R157 2011/11/03	8.25	Put	Bond Future	1,901.0000	1,926.0000	1.315	0	0	0
2011/03/10	R157 2011/11/03	8.30	Call	Bond Future	1,840.0000	1,808.0000	(1.739)	0	0	0
2011/03/10	R157 2011/11/03	8.30	Put	Bond Future	1,815.0000	1,840.0000	1.377	0	0	0
2011/03/10	R157 2011/11/03	8.20	Call	Bond Future	1,658.0000	1,626.0000	(1.930)	0	0	0
2011/03/10	R157 2011/11/03	8.20	Put	Bond Future	1,992.0000	2,017.0000	1.255	0	0	0
2011/03/10	R157 2012/02/02			Bond Future	8.4980	8.5160	0.212	0.0000	0.0000	0
2011/03/10	R157 2012/02/02	8.50	Call	Bond Future	2,176.0000	2,142.0000	(1.563)	0	0	0
2011/03/10	R157 2012/02/02	8.50	Put	Bond Future	2,169.0000	2,195.0000	1.199	0	0	0
2011/03/10	R157 2012/02/02	8.55	Call	Bond Future	2,266.0000	2,231.0000	(1.545)	0	0	0
2011/03/10	R157 2012/02/02	8.55	Put	Bond Future	2,093.0000	2,118.0000	1.194	0	0	0
2011/03/10	R157 2012/02/02	8.45	Call	Bond Future	2,089.0000	2,056.0000	(1.580)	0	0	0
2011/03/10	R157 2012/02/02	8.45	Put	Bond Future	2,249.0000	2,276.0000	1.201	0	0	0
2011/03/10	R186 2011/05/05			Bond Future	9.0240	9.0430	0.211	0.0000	0.0000	28,820
2011/03/10	R186 2011/05/05	8.75	Call	Bond Future	1,209.0000	1,135.0000	(6.121)	0	0	0
2011/03/10	R186 2011/05/05	8.75	Put	Bond Future	3,724.0000	3,822.0000	2.632	0	0	0
2011/03/10	R186 2011/05/05	8.80	Call	Bond Future	1,368.0000	1,288.0000	(5.848)	0	0	0
2011/03/10	R186 2011/05/05	8.80	Put	Bond Future	3,418.0000	3,509.0000	2.662	0	0	0

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2011/03/10	R186 2011/05/05	8.70	Call	Bond Future	1,062.0000	994.0000	(6.403)	0	0	0
2011/03/10	R186 2011/05/05	8.70	Put	Bond Future	4,045.0000	4,149.0000	2.571	0	0	0
2011/03/10	R186 2011/05/05	8.00	Put	Bond Future	9,931.0000	10,091.0000	1.611	0	0	0
2011/03/10	R186 2011/05/05	8.00	Call	Bond Future	94.0000	83.0000	(11.702)	0	0	5,500
2011/03/10	R186 2011/08/04			Bond Future	9.1270	9.1470	0.219	0.0000	0.0000	0
2011/03/10	R186 2011/08/04	8.25	Call	Bond Future	938.0000	895.0000	(4.584)	0	0	0
2011/03/10	R186 2011/08/04	8.25	Put	Bond Future	9,112.0000	9,245.0000	1.460	0	0	0
2011/03/10	R186 2011/08/04	8.30	Call	Bond Future	1,031.0000	986.0000	(4.365)	0	0	0
2011/03/10	R186 2011/08/04	8.30	Put	Bond Future	8,715.0000	8,847.0000	1.515	0	0	0
2011/03/10	R186 2011/08/04	8.20	Call	Bond Future	850.0000	810.0000	(4.706)	0	0	0
2011/03/10	R186 2011/08/04	8.20	Put	Bond Future	9,516.0000	9,652.0000	1.429	0	0	0
2011/03/10	R186 2011/11/03			Bond Future	9.2310	9.2520	0.227	0.0000	0.0000	12,982
2011/03/10	R186 2011/11/03	9.00	Call	Bond Future	3,742.0000	3,651.0000	(2.432)	0	0	0
2011/03/10	R186 2011/11/03	9.00	Put	Bond Future	5,771.0000	5,862.0000	1.577	0	0	0
2011/03/10	R186 2011/11/03	9.05	Call	Bond Future	3,939.0000	3,845.0000	(2.386)	0	0	0
2011/03/10	R186 2011/11/03	9.05	Put	Bond Future	5,524.0000	5,612.0000	1.593	0	0	0
2011/03/10	R186 2011/11/03	8.95	Call	Bond Future	3,551.0000	3,463.0000	(2.478)	0	0	0
2011/03/10	R186 2011/11/03	8.95	Put	Bond Future	6,027.0000	6,120.0000	1.543	0	0	0
2011/03/10	R186 2012/02/02			Bond Future	9.3350	9.3560	0.225	0.0000	0.0000	0
2011/03/10	R186 2012/02/02	9.00	Call	Bond Future	4,025.0000	3,940.0000	(2.112)	0	0	0
2011/03/10	R186 2012/02/02	9.00	Put	Bond Future	6,925.0000	7,018.0000	1.343	0	0	0
2011/03/10	R186 2012/02/02	9.05	Call	Bond Future	4,213.0000	4,125.0000	(2.089)	0	0	0
2011/03/10	R186 2012/02/02	9.05	Put	Bond Future	6,673.0000	6,763.0000	1.349	0	0	0
2011/03/10	R186 2012/02/02	8.95	Call	Bond Future	3,842.0000	3,759.0000	(2.160)	0	0	0
2011/03/10	R186 2012/02/02	8.95	Put	Bond Future	7,184.0000	7,280.0000	1.336	0	0	0
2011/03/10	R201 2011/05/05			Bond Future	7.5530	7.5300	(0.305)	0.0000	0.0000	484
2011/03/10	R201 2011/05/05	7.75	Call	Bond Future	1,041.0000	1,083.0000	4.035	0	0	0
2011/03/10	R201 2011/05/05	7.75	Put	Bond Future	416.0000	384.0000	(7.692)	0	0	0
2011/03/10	R201 2011/05/05	7.80	Call	Bond Future	1,147.0000	1,192.0000	3.923	0	0	0
2011/03/10	R201 2011/05/05	7.80	Put	Bond Future	364.0000	335.0000	(7.967)	0	0	0
2011/03/10	R201 2011/05/05	7.70	Call	Bond Future	941.0000	980.0000	4.145	0	0	0
2011/03/10	R201 2011/05/05	7.70	Put	Bond Future	474.0000	440.0000	(7.173)	0	0	0
2011/03/10	R201 2011/08/04			Bond Future	7.7100	7.6850	(0.324)	0.0000	0.0000	0
2011/03/10	R201 2011/08/04	7.25	Call	Bond Future	488.0000	508.0000	4.098	0	0	0

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2011/03/10	R201 2011/08/04	7.25	Put	Bond Future	1,866.0000	1,811.0000	(2.947)	0	0	0
2011/03/10	R201 2011/08/04	7.30	Call	Bond Future	536.0000	558.0000	4.104	0	0	0
2011/03/10	R201 2011/08/04	7.30	Put	Bond Future	1,763.0000	1,710.0000	(3.006)	0	0	0
2011/03/10	R201 2011/08/04	7.20	Call	Bond Future	443.0000	461.0000	4.063	0	0	0
2011/03/10	R201 2011/08/04	7.20	Put	Bond Future	1,972.0000	1,915.0000	(2.890)	0	0	0
2011/03/10	R201 2011/11/03			Bond Future	7.8850	7.8580	(0.342)	0.0000	0.0000	0
2011/03/10	R201 2011/11/03	8.00	Call	Bond Future	1,464.0000	1,502.0000	2.596	0	0	0
2011/03/10	R201 2011/11/03	8.00	Put	Bond Future	1,147.0000	1,111.0000	(3.139)	0	0	0
2011/03/10	R201 2011/11/03	8.05	Call	Bond Future	1,543.0000	1,582.0000	2.528	0	0	0
2011/03/10	R201 2011/11/03	8.05	Put	Bond Future	1,089.0000	1,054.0000	(3.214)	0	0	0
2011/03/10	R201 2011/11/03	7.95	Call	Bond Future	1,387.0000	1,424.0000	2.668	0	0	0
2011/03/10	R201 2011/11/03	7.95	Put	Bond Future	1,208.0000	1,170.0000	(3.146)	0	0	0
2011/03/10	R201 2012/02/02			Bond Future	8.0750	8.0450	(0.372)	0.0000	0.0000	0
2011/03/10	R201 2012/02/02	8.25	Call	Bond Future	1,814.0000	1,854.0000	2.205	0	0	0
2011/03/10	R201 2012/02/02	8.25	Put	Bond Future	1,370.0000	1,334.0000	(2.628)	0	0	0
2011/03/10	R201 2012/02/02	8.30	Call	Bond Future	1,888.0000	1,929.0000	2.172	0	0	0
2011/03/10	R201 2012/02/02	8.30	Put	Bond Future	1,317.0000	1,282.0000	(2.658)	0	0	0
2011/03/10	R201 2012/02/02	8.20	Call	Bond Future	1,742.0000	1,781.0000	2.239	0	0	0
2011/03/10	R201 2012/02/02	8.20	Put	Bond Future	1,425.0000	1,387.0000	(2.667)	0	0	0
2011/03/10	R202 2011/05/05			Bond Future	0.2840	0.2840	0.000	0.0000	0.0000	10,489
2011/03/10	R202 2011/05/05	2.05	Call	Bond Future	43,988.0000	43,988.0000	0.000	0	0	0
2011/03/10	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R202 2011/05/05	2.10	Call	Bond Future	45,016.0000	45,016.0000	0.000	0	0	0
2011/03/10	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R202 2011/05/05	2.00	Call	Bond Future	42,949.0000	42,949.0000	0.000	0	0	0
2011/03/10	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R203 2011/05/05			Bond Future	8.5880	8.5970	0.105	0.0000	0.0000	516
2011/03/10	R203 2011/05/05	8.25	Call	Bond Future	466.0000	447.0000	(4.077)	0	0	0
2011/03/10	R203 2011/05/05	8.25	Put	Bond Future	2,095.0000	2,118.0000	1.098	0	0	0
2011/03/10	R203 2011/05/05	8.30	Call	Bond Future	539.0000	517.0000	(4.082)	0	0	0
2011/03/10	R203 2011/05/05	8.30	Put	Bond Future	1,925.0000	1,945.0000	1.039	0	0	0
2011/03/10	R203 2011/05/05	8.20	Call	Bond Future	401.0000	383.0000	(4.489)	0	0	0
2011/03/10	R203 2011/05/05	8.20	Put	Bond Future	2,273.0000	2,298.0000	1.100	0	0	0

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2011/03/10	R203 2011/08/04			Bond Future	8.7360	8.7450	0.103	0.0000	0.0000	0
2011/03/10	R203 2011/08/04	8.00	Call	Bond Future	557.0000	543.0000	(2.513)	0	0	0
2011/03/10	R203 2011/08/04	8.00	Put	Bond Future	4,007.0000	4,034.0000	0.674	0	0	0
2011/03/10	R203 2011/08/04	8.05	Call	Bond Future	613.0000	599.0000	(2.284)	0	0	0
2011/03/10	R203 2011/08/04	8.05	Put	Bond Future	3,824.0000	3,851.0000	0.706	0	0	0
2011/03/10	R203 2011/08/04	7.95	Call	Bond Future	502.0000	489.0000	(2.590)	0	0	0
2011/03/10	R203 2011/08/04	7.95	Put	Bond Future	4,191.0000	4,220.0000	0.692	0	0	0
2011/03/10	R203 2011/11/03			Bond Future	8.8950	8.9050	0.112	0.0000	0.0000	1,416
2011/03/10	R203 2011/11/03	8.50	Call	Bond Future	1,514.0000	1,493.0000	(1.387)	0	0	0
2011/03/10	R203 2011/11/03	8.50	Put	Bond Future	3,274.0000	3,297.0000	0.703	0	0	0
2011/03/10	R203 2011/11/03	8.55	Call	Bond Future	1,605.0000	1,583.0000	(1.371)	0	0	0
2011/03/10	R203 2011/11/03	8.55	Put	Bond Future	3,140.0000	3,162.0000	0.701	0	0	0
2011/03/10	R203 2011/11/03	8.45	Call	Bond Future	1,426.0000	1,406.0000	(1.403)	0	0	0
2011/03/10	R203 2011/11/03	8.45	Put	Bond Future	3,412.0000	3,436.0000	0.703	0	0	0
2011/03/10	R203 2012/02/02			Bond Future	9.0630	9.0740	0.121	0.0000	0.0000	0
2011/03/10	R203 2012/02/02	8.75	Call	Bond Future	2,104.0000	2,080.0000	(1.141)	0	0	0
2011/03/10	R203 2012/02/02	8.75	Put	Bond Future	3,438.0000	3,460.0000	0.640	0	0	0
2011/03/10	R203 2012/02/02	8.80	Call	Bond Future	2,202.0000	2,177.0000	(1.135)	0	0	0
2011/03/10	R203 2012/02/02	8.80	Put	Bond Future	3,321.0000	3,343.0000	0.662	0	0	0
2011/03/10	R203 2012/02/02	8.70	Call	Bond Future	2,010.0000	1,986.0000	(1.194)	0	0	0
2011/03/10	R203 2012/02/02	8.70	Put	Bond Future	3,559.0000	3,581.0000	0.618	0	0	0
2011/03/10	R204 2011/05/05			Bond Future	8.7820	8.7960	0.159	0.0000	0.0000	100
2011/03/10	R204 2011/05/05	8.50	Call	Bond Future	627.0000	594.0000	(5.263)	0	0	0
2011/03/10	R204 2011/05/05	8.50	Put	Bond Future	2,143.0000	2,184.0000	1.913	0	0	0
2011/03/10	R204 2011/05/05	8.55	Call	Bond Future	717.0000	682.0000	(4.881)	0	0	0
2011/03/10	R204 2011/05/05	8.55	Put	Bond Future	1,962.0000	2,001.0000	1.988	0	0	0
2011/03/10	R204 2011/05/05	8.45	Call	Bond Future	545.0000	515.0000	(5.505)	0	0	0
2011/03/10	R204 2011/05/05	8.45	Put	Bond Future	2,333.0000	2,377.0000	1.886	0	0	0
2011/03/10	R204 2011/08/04			Bond Future	8.9220	8.9370	0.168	0.0000	0.0000	0
2011/03/10	R204 2011/08/04	8.00	Call	Bond Future	469.0000	452.0000	(3.625)	0	0	0
2011/03/10	R204 2011/08/04	8.00	Put	Bond Future	5,371.0000	5,431.0000	1.117	0	0	0
2011/03/10	R204 2011/08/04	8.05	Call	Bond Future	519.0000	500.0000	(3.661)	0	0	0
2011/03/10	R204 2011/08/04	8.05	Put	Bond Future	5,147.0000	5,205.0000	1.127	0	0	0
2011/03/10	R204 2011/08/04	7.95	Call	Bond Future	424.0000	407.0000	(4.009)	0	0	0

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2011/03/10	R204 2011/08/04	7.95	Put	Bond Future	5,600.0000	5,661.0000	1.089	0	0	0
2011/03/10	R204 2011/11/03			Bond Future	9.0680	9.0830	0.165	0.0000	0.0000	1,876
2011/03/10	R204 2011/11/03	8.75	Call	Bond Future	1,938.0000	1,902.0000	(1.858)	0	0	0
2011/03/10	R204 2011/11/03	8.75	Put	Bond Future	3,539.0000	3,578.0000	1.102	0	0	0
2011/03/10	R204 2011/11/03	8.80	Call	Bond Future	2,047.0000	2,009.0000	(1.856)	0	0	0
2011/03/10	R204 2011/11/03	8.80	Put	Bond Future	3,394.0000	3,431.0000	1.090	0	0	0
2011/03/10	R204 2011/11/03	8.70	Call	Bond Future	1,834.0000	1,798.0000	(1.963)	0	0	0
2011/03/10	R204 2011/11/03	8.70	Put	Bond Future	3,690.0000	3,729.0000	1.057	0	0	0
2011/03/10	R204 2012/02/02			Bond Future	9.2170	9.2330	0.174	0.0000	0.0000	0
2011/03/10	R204 2012/02/02	9.00	Call	Bond Future	2,580.0000	2,540.0000	(1.550)	0	0	0
2011/03/10	R204 2012/02/02	9.00	Put	Bond Future	3,632.0000	3,669.0000	1.019	0	0	0
2011/03/10	R204 2012/02/02	9.05	Call	Bond Future	2,695.0000	2,654.0000	(1.521)	0	0	0
2011/03/10	R204 2012/02/02	9.05	Put	Bond Future	3,503.0000	3,539.0000	1.028	0	0	0
2011/03/10	R204 2012/02/02	8.95	Call	Bond Future	2,468.0000	2,429.0000	(1.580)	0	0	0
2011/03/10	R204 2012/02/02	8.95	Put	Bond Future	3,765.0000	3,803.0000	1.009	0	0	0
2011/03/10	R206 2011/05/05			Bond Future	7.2570	7.2180	(0.537)	0.0000	0.0000	0
2011/03/10	R206 2011/05/05	7.50	Call	Bond Future	845.0000	906.0000	7.219	0	0	0
2011/03/10	R206 2011/05/05	7.50	Put	Bond Future	262.0000	229.0000	(12.595)	0	0	0
2011/03/10	R206 2011/05/05	7.55	Call	Bond Future	929.0000	994.0000	6.997	0	0	0
2011/03/10	R206 2011/05/05	7.55	Put	Bond Future	226.0000	197.0000	(12.832)	0	0	0
2011/03/10	R206 2011/05/05	7.45	Call	Bond Future	763.0000	821.0000	7.602	0	0	0
2011/03/10	R206 2011/05/05	7.45	Put	Bond Future	299.0000	263.0000	(12.040)	0	0	0
2011/03/10	R206 2011/08/04			Bond Future	7.4340	7.3900	(0.592)	0.0000	0.0000	0
2011/03/10	R206 2011/08/04	7.00	Call	Bond Future	365.0000	393.0000	7.671	0	0	0
2011/03/10	R206 2011/08/04	7.00	Put	Bond Future	1,321.0000	1,252.0000	(5.223)	0	0	0
2011/03/10	R206 2011/08/04	7.05	Call	Bond Future	404.0000	434.0000	7.426	0	0	0
2011/03/10	R206 2011/08/04	7.05	Put	Bond Future	1,249.0000	1,183.0000	(5.284)	0	0	0
2011/03/10	R206 2011/08/04	6.95	Call	Bond Future	331.0000	357.0000	7.855	0	0	0
2011/03/10	R206 2011/08/04	6.95	Put	Bond Future	1,398.0000	1,327.0000	(5.079)	0	0	0
2011/03/10	R206 2011/11/03			Bond Future	7.6310	7.5820	(0.642)	0.0000	0.0000	0
2011/03/10	R206 2011/11/03	7.75	Call	Bond Future	1,042.0000	1,094.0000	4.990	0	0	0
2011/03/10	R206 2011/11/03	7.75	Put	Bond Future	807.0000	762.0000	(5.576)	0	0	0
2011/03/10	R206 2011/11/03	7.80	Call	Bond Future	1,099.0000	1,152.0000	4.823	0	0	0
2011/03/10	R206 2011/11/03	7.80	Put	Bond Future	766.0000	722.0000	(5.744)	0	0	0

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2011/03/10	R206 2011/11/03	7.70	Call	Bond Future	987.0000	1,037.0000	5.066	0	0	0
2011/03/10	R206 2011/11/03	7.70	Put	Bond Future	851.0000	804.0000	(5.523)	0	0	0
2011/03/10	R206 2012/02/02			Bond Future	7.8610	7.8060	(0.700)	0.0000	0.0000	0
2011/03/10	R206 2012/02/02	8.00	Call	Bond Future	1,184.0000	1,235.0000	4.307	0	0	0
2011/03/10	R206 2012/02/02	8.00	Put	Bond Future	940.0000	894.0000	(4.894)	0	0	0
2011/03/10	R206 2012/02/02	8.05	Call	Bond Future	1,234.0000	1,287.0000	4.295	0	0	0
2011/03/10	R206 2012/02/02	8.05	Put	Bond Future	902.0000	859.0000	(4.767)	0	0	0
2011/03/10	R206 2012/02/02	7.95	Call	Bond Future	1,134.0000	1,184.0000	4.409	0	0	0
2011/03/10	R206 2012/02/02	7.95	Put	Bond Future	978.0000	931.0000	(4.806)	0	0	0
2011/03/10	R207 2011/05/05			Bond Future	8.8260	8.8710	0.510	0.0000	0.0000	1,020
2011/03/10	R207 2011/05/05	8.50	Call	Bond Future	624.0000	543.0000	(12.981)	0	0	0
2011/03/10	R207 2011/05/05	8.50	Put	Bond Future	2,478.0000	2,649.0000	6.901	0	0	0
2011/03/10	R207 2011/05/05	8.55	Call	Bond Future	713.0000	623.0000	(12.623)	0	0	0
2011/03/10	R207 2011/05/05	8.55	Put	Bond Future	2,279.0000	2,442.0000	7.152	0	0	0
2011/03/10	R207 2011/05/05	8.45	Call	Bond Future	544.0000	470.0000	(13.603)	0	0	0
2011/03/10	R207 2011/05/05	8.45	Put	Bond Future	2,686.0000	2,865.0000	6.664	0	0	0
2011/03/10	R207 2011/08/04			Bond Future	8.9550	9.0020	0.525	0.0000	0.0000	0
2011/03/10	R207 2011/08/04	8.25	Call	Bond Future	798.0000	730.0000	(8.521)	0	0	0
2011/03/10	R207 2011/08/04	8.25	Put	Bond Future	4,751.0000	4,939.0000	3.957	0	0	0
2011/03/10	R207 2011/08/04	8.30	Call	Bond Future	871.0000	799.0000	(8.266)	0	0	0
2011/03/10	R207 2011/08/04	8.30	Put	Bond Future	4,536.0000	4,720.0000	4.056	0	0	0
2011/03/10	R207 2011/08/04	8.20	Call	Bond Future	731.0000	667.0000	(8.755)	0	0	0
2011/03/10	R207 2011/08/04	8.20	Put	Bond Future	4,972.0000	5,164.0000	3.862	0	0	0
2011/03/10	R207 2011/11/03			Bond Future	9.0830	9.1320	0.539	0.0000	0.0000	600
2011/03/10	R207 2011/11/03	8.75	Call	Bond Future	2,007.0000	1,896.0000	(5.531)	0	0	0
2011/03/10	R207 2011/11/03	8.75	Put	Bond Future	3,796.0000	3,945.0000	3.925	0	0	0
2011/03/10	R207 2011/11/03	8.80	Call	Bond Future	2,120.0000	2,005.0000	(5.425)	0	0	0
2011/03/10	R207 2011/11/03	8.80	Put	Bond Future	3,638.0000	3,782.0000	3.958	0	0	0
2011/03/10	R207 2011/11/03	8.70	Call	Bond Future	1,898.0000	1,791.0000	(5.638)	0	0	0
2011/03/10	R207 2011/11/03	8.70	Put	Bond Future	3,960.0000	4,112.0000	3.838	0	0	0
2011/03/10	R207 2012/02/02			Bond Future	9.2160	9.2670	0.553	0.0000	0.0000	0
2011/03/10	R207 2012/02/02	9.00	Call	Bond Future	2,716.0000	2,591.0000	(4.602)	0	0	0
2011/03/10	R207 2012/02/02	9.00	Put	Bond Future	3,838.0000	3,975.0000	3.570	0	0	0
2011/03/10	R207 2012/02/02	9.05	Call	Bond Future	2,837.0000	2,709.0000	(4.512)	0	0	0

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2011/03/10	R207 2012/02/02	9.05	Put	Bond Future	3,698.0000	3,832.0000	3.624	0	0	0
2011/03/10	R207 2012/02/02	8.95	Call	Bond Future	2,598.0000	2,477.0000	(4.657)	0	0	0
2011/03/10	R207 2012/02/02	8.95	Put	Bond Future	3,982.0000	4,124.0000	3.566	0	0	0
2011/03/10	R208 2011/05/05			Bond Future	8.8940	8.9240	0.337	0.0000	0.0000	190
2011/03/10	R208 2011/05/05	8.50	Call	Bond Future	559.0000	504.0000	(9.839)	0	0	0
2011/03/10	R208 2011/05/05	8.50	Put	Bond Future	2,921.0000	3,043.0000	4.177	0	0	0
2011/03/10	R208 2011/05/05	8.55	Call	Bond Future	641.0000	581.0000	(9.360)	0	0	0
2011/03/10	R208 2011/05/05	8.55	Put	Bond Future	2,699.0000	2,815.0000	4.298	0	0	0
2011/03/10	R208 2011/05/05	8.45	Call	Bond Future	484.0000	434.0000	(10.331)	0	0	0
2011/03/10	R208 2011/05/05	8.45	Put	Bond Future	3,152.0000	3,278.0000	3.997	0	0	0
2011/03/10	R208 2011/08/04			Bond Future	9.0100	9.0410	0.344	0.0000	0.0000	120
2011/03/10	R208 2011/08/04	8.25	Call	Bond Future	741.0000	695.0000	(6.208)	0	0	0
2011/03/10	R208 2011/08/04	8.25	Put	Bond Future	5,258.0000	5,390.0000	2.510	0	0	0
2011/03/10	R208 2011/08/04	8.30	Call	Bond Future	811.0000	762.0000	(6.042)	0	0	0
2011/03/10	R208 2011/08/04	8.30	Put	Bond Future	5,022.0000	5,151.0000	2.569	0	0	0
2011/03/10	R208 2011/08/04	8.20	Call	Bond Future	675.0000	632.0000	(6.370)	0	0	0
2011/03/10	R208 2011/08/04	8.20	Put	Bond Future	5,500.0000	5,635.0000	2.455	0	0	0
2011/03/10	R208 2011/11/03			Bond Future	9.1300	9.1610	0.340	0.0000	0.0000	5,603
2011/03/10	R208 2011/11/03	8.75	Call	Bond Future	2,025.0000	1,950.0000	(3.704)	0	0	0
2011/03/10	R208 2011/11/03	8.75	Put	Bond Future	4,192.0000	4,290.0000	2.338	0	0	0
2011/03/10	R208 2011/11/03	8.80	Call	Bond Future	2,141.0000	2,063.0000	(3.643)	0	0	0
2011/03/10	R208 2011/11/03	8.80	Put	Bond Future	4,019.0000	4,114.0000	2.364	0	0	0
2011/03/10	R208 2011/11/03	8.70	Call	Bond Future	1,913.0000	1,841.0000	(3.764)	0	0	0
2011/03/10	R208 2011/11/03	8.70	Put	Bond Future	4,370.0000	4,472.0000	2.334	0	0	0
2011/03/10	R208 2012/02/02			Bond Future	9.2500	9.2830	0.357	0.0000	0.0000	0
2011/03/10	R208 2012/02/02	9.00	Call	Bond Future	2,885.0000	2,798.0000	(3.016)	0	0	0
2011/03/10	R208 2012/02/02	9.00	Put	Bond Future	4,268.0000	4,361.0000	2.179	0	0	0
2011/03/10	R208 2012/02/02	9.05	Call	Bond Future	3,013.0000	2,923.0000	(2.987)	0	0	0
2011/03/10	R208 2012/02/02	9.05	Put	Bond Future	4,117.0000	4,207.0000	2.186	0	0	0
2011/03/10	R208 2012/02/02	8.95	Call	Bond Future	2,760.0000	2,675.0000	(3.080)	0	0	0
2011/03/10	R208 2012/02/02	8.95	Put	Bond Future	4,423.0000	4,518.0000	2.148	0	0	0
2011/03/10	R209 2011/05/05			Bond Future	9.0900	9.1150	0.275	0.0000	0.0000	21,100
2011/03/10	R209 2011/05/05	8.50	Call	Bond Future	400.0000	359.0000	(10.250)	0	0	0

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2011/03/10	R209 2011/05/05	8.50	Put	Bond Future	5,089.0000	5,236.0000	2.889	0	0	0
2011/03/10	R209 2011/05/05	8.55	Call	Bond Future	470.0000	425.0000	(9.574)	0	0	0
2011/03/10	R209 2011/05/05	8.55	Put	Bond Future	4,742.0000	4,886.0000	3.037	0	0	0
2011/03/10	R209 2011/05/05	8.45	Call	Bond Future	338.0000	302.0000	(10.651)	0	0	0
2011/03/10	R209 2011/05/05	8.45	Put	Bond Future	5,446.0000	5,599.0000	2.809	0	0	0
2011/03/10	R209 2011/08/04			Bond Future	9.1700	9.1950	0.273	0.0000	0.0000	0
2011/03/10	R209 2011/08/04	8.50	Call	Bond Future	1,172.0000	1,115.0000	(4.863)	0	0	0
2011/03/10	R209 2011/08/04	8.50	Put	Bond Future	6,453.0000	6,582.0000	1.999	0	0	0
2011/03/10	R209 2011/08/04	8.55	Call	Bond Future	1,279.0000	1,219.0000	(4.691)	0	0	0
2011/03/10	R209 2011/08/04	8.55	Put	Bond Future	6,145.0000	6,271.0000	2.050	0	0	0
2011/03/10	R209 2011/08/04	8.45	Call	Bond Future	1,073.0000	1,020.0000	(4.939)	0	0	0
2011/03/10	R209 2011/08/04	8.45	Put	Bond Future	6,773.0000	6,906.0000	1.964	0	0	0
2011/03/10	R209 2011/08/04	10.10	Call	Bond Future	7,342.0000	7,185.0000	(2.138)	0	0	0
2011/03/10	R209 2011/08/04	10.10	Put	Bond Future	932.0000	961.0000	3.112	0	0	0
2011/03/10	R209 2011/11/03			Bond Future	9.2500	9.2760	0.281	0.0000	0.0000	1,033
2011/03/10	R209 2011/11/03	8.75	Call	Bond Future	2,322.0000	2,244.0000	(3.359)	0	0	0
2011/03/10	R209 2011/11/03	8.75	Put	Bond Future	6,148.0000	6,260.0000	1.822	0	0	0
2011/03/10	R209 2011/11/03	8.80	Call	Bond Future	2,463.0000	2,382.0000	(3.289)	0	0	0
2011/03/10	R209 2011/11/03	8.80	Put	Bond Future	5,892.0000	6,001.0000	1.850	0	0	0
2011/03/10	R209 2011/11/03	8.70	Call	Bond Future	2,189.0000	2,113.0000	(3.472)	0	0	0
2011/03/10	R209 2011/11/03	8.70	Put	Bond Future	6,416.0000	6,530.0000	1.777	0	0	0
2011/03/10	R209 2012/02/02			Bond Future	9.3290	9.3560	0.289	0.0000	0.0000	0
2011/03/10	R209 2012/02/02	9.00	Call	Bond Future	3,523.0000	3,430.0000	(2.640)	0	0	0
2011/03/10	R209 2012/02/02	9.00	Put	Bond Future	5,968.0000	6,070.0000	1.709	0	0	0
2011/03/10	R209 2012/02/02	9.05	Call	Bond Future	3,684.0000	3,588.0000	(2.606)	0	0	0
2011/03/10	R209 2012/02/02	9.05	Put	Bond Future	5,749.0000	5,848.0000	1.722	0	0	0
2011/03/10	R209 2012/02/02	8.95	Call	Bond Future	3,366.0000	3,275.0000	(2.704)	0	0	0
2011/03/10	R209 2012/02/02	8.95	Put	Bond Future	6,195.0000	6,299.0000	1.679	0	0	0
2011/03/10	R211 2011/05/05			Bond Future	1.6060	1.6070	0.062	0.0000	0.0000	539
2011/03/10	R211 2011/05/05	2.14	Call	Bond Future	2,942.0000	2,937.0000	(0.170)	0	0	0
2011/03/10	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R211 2011/05/05	2.19	Call	Bond Future	3,213.0000	3,207.0000	(0.187)	0	0	0
2011/03/10	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R211 2011/05/05	2.09	Call	Bond Future	2,671.0000	2,665.0000	(0.225)	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
2011/03/10	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R212 2011/05/05			Bond Future	2.4010	2.3710	(1.249)	0.0000	0.0000	2,518
2011/03/10	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R212 2011/05/05	2.25	Put	Bond Future	1,459.0000	1,171.0000	(19.740)	0	0	0
2011/03/10	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R212 2011/05/05	2.30	Put	Bond Future	973.0000	685.0000	(29.599)	0	0	0
2011/03/10	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R212 2011/05/05	2.20	Put	Bond Future	1,947.0000	1,659.0000	(14.792)	0	0	0
2011/03/10	R213 2011/05/05			Bond Future	9.1080	9.1380	0.329	0.0000	0.0000	0
2011/03/10	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/05/05	8.00	Put	Bond Future	9,325.0000	9,556.0000	2.477	0	0	0
2011/03/10	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/05/05	8.05	Put	Bond Future	8,870.0000	9,102.0000	2.616	0	0	0
2011/03/10	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/05/05	7.95	Put	Bond Future	9,783.0000	10,015.0000	2.371	0	0	0
2011/03/10	R213 2011/08/04			Bond Future	9.1950	9.2260	0.337	0.0000	0.0000	0
2011/03/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/08/04	8.00	Put	Bond Future	9,954.0000	10,190.0000	2.371	0	0	0
2011/03/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/08/04	8.05	Put	Bond Future	9,501.0000	9,737.0000	2.484	0	0	0
2011/03/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/08/04	7.95	Put	Bond Future	10,410.0000	10,646.0000	2.267	0	0	0
2011/03/10	R213 2011/11/03			Bond Future	9.2850	9.3160	0.334	0.0000	0.0000	0
2011/03/10	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/11/03	8.75	Put	Bond Future	4,172.0000	4,404.0000	5.561	0	0	0
2011/03/10	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/11/03	8.80	Put	Bond Future	3,768.0000	4,000.0000	6.157	0	0	0
2011/03/10	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2011/11/03	8.70	Put	Bond Future	4,578.0000	4,810.0000	5.068	0	0	0
2011/03/10	R213 2012/02/02			Bond Future	9.3760	9.4080	0.341	0.0000	0.0000	0
2011/03/10	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2012/02/02	9.00	Put	Bond Future	2,850.0000	3,086.0000	8.281	0	0	0
2011/03/10	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/03/10	R213 2012/02/02	9.05	Put	Bond Future	2,462.0000	2,698.0000	9.586	0	0	0
2011/03/10	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/03/10	R213 2012/02/02	8.95	Put	Bond Future	3,241.0000	3,477.0000	7.282	0	0	0
2011/03/10	TRT1 2011/05/05			Index Future	335.8450	335.5030	(0.102)	0.0000	0.0000	100
2011/03/10	TRT1 2011/08/04			Index Future	340.4610	340.1150	(0.102)	0.0000	0.0000	0
Total										335548.00