



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/02/2011

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
2011/02/07	AL7T 2011/05/05			Index Future	370.6050	371.3850	0.210	0.0000	0.0000	30
2011/02/07	AL7T 2011/08/04			Index Future	375.8070	376.6050	0.212	0.0000	0.0000	0
2011/02/07	ALBI 2011/05/05			Index Future	341.9410	342.5540	0.179	0.0000	0.0000	1,082
2011/02/07	ALBI 2011/08/04			Index Future	346.7400	347.3690	0.181	0.0000	0.0000	0
2011/02/07	CRD1 2011/05/05			Index Future	153.7360	153.9640	0.148	0.0000	0.0000	2
2011/02/07	CRD1 2011/08/04			Index Future	155.8390	156.0710	0.149	0.0000	0.0000	0
2011/02/07	GOVI 2011/05/05			GOVI	342.7720	343.3820	0.178	0.0000	0.0000	205
2011/02/07	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/07	GOVI 2011/05/05	349.00	Put	GOVI	62,280.0000	56,180.0000	(9.794)	0	0	0
2011/02/07	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/07	GOVI 2011/05/05	349.01	Put	GOVI	62,380.0000	56,280.0000	(9.779)	0	0	0
2011/02/07	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/07	GOVI 2011/05/05	348.99	Put	GOVI	62,180.0000	56,080.0000	(9.810)	0	0	0
2011/02/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/07	IGOV 2011/05/05			Index Future	148.9180	148.9230	0.003	0.0000	0.0000	56
2011/02/07	IGOV 2011/08/04			Index Future	151.0080	151.0160	0.005	0.0000	0.0000	0
2011/02/07	ILBI 2011/05/05			Index Future	403.0840	402.7040	(0.094)	0.0000	0.0000	336
2011/02/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/02/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/07	JBAF 2011/02/16			Jibar Tradeable Future	5.6100	5.5930	(0.303)	0.0000	0.0000	5,000
2011/02/07	JBAF 2011/03/16			Jibar Tradeable Future	5.6700	5.6280	(0.741)	94.3600	94.3600	6,040
2011/02/07	JBAF 2011/04/20			Jibar Tradeable Future	6.6900	5.6880	(14.978)	0.0000	0.0000	2,000
2011/02/07	JBAF 2011/05/18			Jibar Tradeable Future	5.7300	5.7160	(0.244)	0.0000	0.0000	3,001
2011/02/07	JBAF 2011/06/15			Jibar Tradeable Future	5.8000	5.7690	(0.534)	0.0000	0.0000	3,890
2011/02/07	JBAF 2011/07/20			Jibar Tradeable Future	5.8800	5.8500	(0.510)	0.0000	0.0000	2,000
2011/02/07	JBAF 2011/09/21			Jibar Tradeable Future	6.0500	5.9930	(0.942)	94.0800	94.0800	15,390
2011/02/07	JBAF 2011/12/21			Jibar Tradeable Future	6.5400	6.4470	(1.422)	93.5150	93.5150	5,290
2011/02/07	JBAF 2012/03/20			Jibar Tradeable Future	7.0100	6.9160	(1.341)	0.0000	0.0000	790
2011/02/07	JBAF 2012/06/20			Jibar Tradeable Future	7.4500	7.3770	(0.980)	0.0000	0.0000	2,890
2011/02/07	JBAF 2012/09/19			Jibar Tradeable Future	7.8800	7.8330	(0.596)	0.0000	0.0000	44,510
2011/02/07	JBAF 2012/12/19			Jibar Tradeable Future	8.2500	8.2500	0.000	0.0000	0.0000	490
2011/02/07	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/07	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/07	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/07	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/07	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/07	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/07	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/07	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/07	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/07	OTH1 2011/05/05			Index Future	337.1040	337.7300	0.186	0.0000	0.0000	3
2011/02/07	OTH1 2011/08/04			Index Future	341.8350	342.4770	0.188	0.0000	0.0000	0
2011/02/07	R157 2011/02/03			Bond Future	7.7820	7.8500	0.874	0.0000	0.0000	0
2011/02/07	R157 2011/05/05			Bond Future	8.0510	8.0220	(0.360)	0.0000	0.0000	2,613
2011/02/07	R157 2011/05/05	7.75	Call	Bond Future	627.0000	650.0000	3.668	0	0	0
2011/02/07	R157 2011/05/05	7.75	Put	Bond Future	1,853.0000	1,759.0000	(5.073)	0	0	0
2011/02/07	R157 2011/05/05	7.80	Call	Bond Future	700.0000	725.0000	3.571	0	0	0
2011/02/07	R157 2011/05/05	7.80	Put	Bond Future	1,721.0000	1,629.0000	(5.346)	0	0	0
2011/02/07	R157 2011/05/05	7.70	Call	Bond Future	559.0000	580.0000	3.757	0	0	0
2011/02/07	R157 2011/05/05	7.70	Put	Bond Future	1,990.0000	1,894.0000	(4.824)	0	0	0
2011/02/07	R157 2011/05/05	7.65	Call	Bond Future	497.0000	515.0000	3.622	0	0	0
2011/02/07	R157 2011/05/05	7.65	Put	Bond Future	2,134.0000	2,034.0000	(4.686)	0	0	0
2011/02/07	R157 2011/08/04			Bond Future	8.2340	8.2020	(0.389)	0.0000	0.0000	0
2011/02/07	R157 2011/08/04	7.50	Call	Bond Future	561.0000	581.0000	3.565	0	0	0
2011/02/07	R157 2011/08/04	7.50	Put	Bond Future	3,393.0000	3,291.0000	(3.006)	0	0	0
2011/02/07	R157 2011/08/04	7.55	Call	Bond Future	612.0000	633.0000	3.431	0	0	0
2011/02/07	R157 2011/08/04	7.55	Put	Bond Future	3,248.0000	3,148.0000	(3.079)	0	0	0
2011/02/07	R157 2011/08/04	7.45	Call	Bond Future	513.0000	531.0000	3.509	0	0	0
2011/02/07	R157 2011/08/04	7.45	Put	Bond Future	3,541.0000	3,437.0000	(2.937)	0	0	0
2011/02/07	R157 2011/11/03			Bond Future	8.4290	8.3950	(0.403)	0.0000	0.0000	3,694
2011/02/07	R157 2011/11/03	8.25	Call	Bond Future	1,638.0000	1,683.0000	2.747	0	0	0
2011/02/07	R157 2011/11/03	8.25	Put	Bond Future	2,278.0000	2,202.0000	(3.336)	0	0	0
2011/02/07	R157 2011/11/03	8.30	Call	Bond Future	1,725.0000	1,772.0000	2.725	0	0	0
2011/02/07	R157 2011/11/03	8.30	Put	Bond Future	2,186.0000	2,111.0000	(3.431)	0	0	0
2011/02/07	R157 2011/11/03	8.20	Call	Bond Future	1,554.0000	1,598.0000	2.831	0	0	0
2011/02/07	R157 2011/11/03	8.20	Put	Bond Future	2,373.0000	2,296.0000	(3.245)	0	0	0

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2011/02/07	R157 2012/02/02			Bond Future	8.6470	8.6100	(0.428)	0.0000	0.0000	0
2011/02/07	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R157 2012/02/02	8.50	Put	Bond Future	489.0000	366.0000	(25.153)	0	0	0
2011/02/07	R157 2012/02/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R157 2012/02/02	8.55	Put	Bond Future	323.0000	200.0000	(38.080)	0	0	0
2011/02/07	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R157 2012/02/02	8.45	Put	Bond Future	656.0000	533.0000	(18.750)	0	0	0
2011/02/07	R186 2011/02/03			Bond Future	8.6010	8.6700	0.802	0.0000	0.0000	0
2011/02/07	R186 2011/05/05			Bond Future	8.7730	8.7510	(0.251)	0.0000	0.0000	18,980
2011/02/07	R186 2011/05/05	8.75	Call	Bond Future	2,832.0000	2,886.0000	1.907	0	0	0
2011/02/07	R186 2011/05/05	8.75	Put	Bond Future	3,046.0000	2,895.0000	(4.957)	0	0	0
2011/02/07	R186 2011/05/05	8.80	Call	Bond Future	3,066.0000	3,125.0000	1.924	0	0	0
2011/02/07	R186 2011/05/05	8.80	Put	Bond Future	2,815.0000	2,669.0000	(5.187)	0	0	0
2011/02/07	R186 2011/05/05	8.70	Call	Bond Future	2,609.0000	2,658.0000	1.878	0	0	0
2011/02/07	R186 2011/05/05	8.70	Put	Bond Future	3,291.0000	3,135.0000	(4.740)	0	0	0
2011/02/07	R186 2011/05/05	8.00	Put	Bond Future	8,120.0000	7,919.0000	(2.475)	0	0	0
2011/02/07	R186 2011/05/05	8.00	Call	Bond Future	584.0000	588.0000	0.685	0	0	5,500
2011/02/07	R186 2011/08/04			Bond Future	8.8700	8.8470	(0.259)	0.0000	0.0000	0
2011/02/07	R186 2011/08/04	8.25	Call	Bond Future	1,789.0000	1,823.0000	1.901	0	0	0
2011/02/07	R186 2011/08/04	8.25	Put	Bond Future	7,654.0000	7,478.0000	(2.299)	0	0	0
2011/02/07	R186 2011/08/04	8.30	Call	Bond Future	1,932.0000	1,969.0000	1.915	0	0	0
2011/02/07	R186 2011/08/04	8.30	Put	Bond Future	7,308.0000	7,135.0000	(2.367)	0	0	0
2011/02/07	R186 2011/08/04	8.20	Call	Bond Future	1,653.0000	1,684.0000	1.875	0	0	0
2011/02/07	R186 2011/08/04	8.20	Put	Bond Future	8,010.0000	7,831.0000	(2.235)	0	0	0
2011/02/07	R186 2011/11/03			Bond Future	8.9640	8.9410	(0.257)	0.0000	0.0000	12,959
2011/02/07	R186 2011/11/03	9.00	Call	Bond Future	5,171.0000	5,254.0000	1.605	0	0	0
2011/02/07	R186 2011/11/03	9.00	Put	Bond Future	4,850.0000	4,727.0000	(2.536)	0	0	0
2011/02/07	R186 2011/11/03	9.05	Call	Bond Future	5,405.0000	5,491.0000	1.591	0	0	0
2011/02/07	R186 2011/11/03	9.05	Put	Bond Future	4,640.0000	4,520.0000	(2.586)	0	0	0
2011/02/07	R186 2011/11/03	8.95	Call	Bond Future	4,943.0000	5,022.0000	1.598	0	0	0
2011/02/07	R186 2011/11/03	8.95	Put	Bond Future	5,068.0000	4,941.0000	(2.506)	0	0	0
2011/02/07	R186 2012/02/02			Bond Future	9.0590	9.0350	(0.265)	0.0000	0.0000	0
2011/02/07	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R186 2012/02/02	9.00	Put	Bond Future	519.0000	308.0000	(40.655)	0	0	0

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2011/02/07	R186 2012/02/02	9.05	Call	Bond Future	0.0000	132.0000	100.000	0	0	0
2011/02/07	R186 2012/02/02	9.05	Put	Bond Future	79.0000	0.0000	(100.000)	0	0	0
2011/02/07	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R186 2012/02/02	8.95	Put	Bond Future	961.0000	751.0000	(21.852)	0	0	0
2011/02/07	R201 2011/02/03			Bond Future	7.6220	7.6900	0.892	0.0000	0.0000	0
2011/02/07	R201 2011/05/05			Bond Future	7.9050	7.8760	(0.367)	0.0000	0.0000	484
2011/02/07	R201 2011/05/05	7.75	Call	Bond Future	671.0000	695.0000	3.577	0	0	0
2011/02/07	R201 2011/05/05	7.75	Put	Bond Future	1,160.0000	1,092.0000	(5.862)	0	0	0
2011/02/07	R201 2011/05/05	7.80	Call	Bond Future	740.0000	767.0000	3.649	0	0	0
2011/02/07	R201 2011/05/05	7.80	Put	Bond Future	1,071.0000	1,007.0000	(5.976)	0	0	0
2011/02/07	R201 2011/05/05	7.70	Call	Bond Future	604.0000	626.0000	3.642	0	0	0
2011/02/07	R201 2011/05/05	7.70	Put	Bond Future	1,251.0000	1,182.0000	(5.516)	0	0	0
2011/02/07	R201 2011/08/04			Bond Future	8.1010	8.0690	(0.395)	0.0000	0.0000	0
2011/02/07	R201 2011/08/04	7.25	Call	Bond Future	317.0000	329.0000	3.785	0	0	0
2011/02/07	R201 2011/08/04	7.25	Put	Bond Future	2,848.0000	2,766.0000	(2.879)	0	0	0
2011/02/07	R201 2011/08/04	7.30	Call	Bond Future	351.0000	365.0000	3.989	0	0	0
2011/02/07	R201 2011/08/04	7.30	Put	Bond Future	2,731.0000	2,651.0000	(2.929)	0	0	0
2011/02/07	R201 2011/08/04	7.20	Call	Bond Future	286.0000	298.0000	4.196	0	0	0
2011/02/07	R201 2011/08/04	7.20	Put	Bond Future	2,968.0000	2,886.0000	(2.763)	0	0	0
2011/02/07	R201 2011/11/03			Bond Future	8.3080	8.2730	(0.421)	0.0000	0.0000	0
2011/02/07	R201 2011/11/03	8.00	Call	Bond Future	1,041.0000	1,073.0000	3.074	0	0	0
2011/02/07	R201 2011/11/03	8.00	Put	Bond Future	1,883.0000	1,820.0000	(3.346)	0	0	0
2011/02/07	R201 2011/11/03	8.05	Call	Bond Future	1,101.0000	1,135.0000	3.088	0	0	0
2011/02/07	R201 2011/11/03	8.05	Put	Bond Future	1,806.0000	1,744.0000	(3.433)	0	0	0
2011/02/07	R201 2011/11/03	7.95	Call	Bond Future	982.0000	1,013.0000	3.157	0	0	0
2011/02/07	R201 2011/11/03	7.95	Put	Bond Future	1,961.0000	1,897.0000	(3.264)	0	0	0
2011/02/07	R201 2012/02/02			Bond Future	8.5420	8.5030	(0.457)	0.0000	0.0000	0
2011/02/07	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R201 2012/02/02	8.25	Put	Bond Future	736.0000	638.0000	(13.315)	0	0	0
2011/02/07	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R201 2012/02/02	8.30	Put	Bond Future	609.0000	511.0000	(16.092)	0	0	0
2011/02/07	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R201 2012/02/02	8.20	Put	Bond Future	862.0000	764.0000	(11.369)	0	0	0

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2011/02/07	R202 2011/02/03			Bond Future	0.4860	0.4990	2.675	0.0000	0.0000	0
2011/02/07	R202 2011/05/05			Bond Future	0.4460	0.4460	0.000	0.0000	0.0000	10,089
2011/02/07	R202 2011/05/05	2.05	Call	Bond Future	39,250.0000	39,250.0000	0.000	0	0	0
2011/02/07	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R202 2011/05/05	2.10	Call	Bond Future	40,278.0000	40,278.0000	0.000	0	0	0
2011/02/07	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R202 2011/05/05	2.00	Call	Bond Future	38,212.0000	38,212.0000	0.000	0	0	0
2011/02/07	R202 2011/05/05	2.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/02/07	R203 2011/02/03			Bond Future	8.2610	8.3300	0.835	0.0000	0.0000	0
2011/02/07	R203 2011/05/05			Bond Future	8.5010	8.4780	(0.271)	0.0000	0.0000	516
2011/02/07	R203 2011/05/05	8.25	Call	Bond Future	901.0000	920.0000	2.109	0	0	0
2011/02/07	R203 2011/05/05	8.25	Put	Bond Future	2,114.0000	2,022.0000	(4.352)	0	0	0
2011/02/07	R203 2011/05/05	8.30	Call	Bond Future	996.0000	1,017.0000	2.108	0	0	0
2011/02/07	R203 2011/05/05	8.30	Put	Bond Future	1,966.0000	1,876.0000	(4.578)	0	0	0
2011/02/07	R203 2011/05/05	8.20	Call	Bond Future	813.0000	830.0000	2.091	0	0	0
2011/02/07	R203 2011/05/05	8.20	Put	Bond Future	2,269.0000	2,176.0000	(4.099)	0	0	0
2011/02/07	R203 2011/08/04			Bond Future	8.6480	8.6240	(0.278)	0.0000	0.0000	0
2011/02/07	R203 2011/08/04	8.00	Call	Bond Future	838.0000	855.0000	2.029	0	0	0
2011/02/07	R203 2011/08/04	8.00	Put	Bond Future	3,883.0000	3,789.0000	(2.421)	0	0	0
2011/02/07	R203 2011/08/04	8.05	Call	Bond Future	908.0000	927.0000	2.093	0	0	0
2011/02/07	R203 2011/08/04	8.05	Put	Bond Future	3,714.0000	3,622.0000	(2.477)	0	0	0
2011/02/07	R203 2011/08/04	7.95	Call	Bond Future	772.0000	788.0000	2.073	0	0	0
2011/02/07	R203 2011/08/04	7.95	Put	Bond Future	4,057.0000	3,962.0000	(2.342)	0	0	0
2011/02/07	R203 2011/11/03			Bond Future	8.8000	8.7750	(0.284)	0.0000	0.0000	1,404
2011/02/07	R203 2011/11/03	8.50	Call	Bond Future	1,828.0000	1,863.0000	1.915	0	0	0
2011/02/07	R203 2011/11/03	8.50	Put	Bond Future	3,169.0000	3,093.0000	(2.398)	0	0	0
2011/02/07	R203 2011/11/03	8.55	Call	Bond Future	1,928.0000	1,964.0000	1.867	0	0	0
2011/02/07	R203 2011/11/03	8.55	Put	Bond Future	3,044.0000	2,969.0000	(2.464)	0	0	0
2011/02/07	R203 2011/11/03	8.45	Call	Bond Future	1,732.0000	1,764.0000	1.848	0	0	0
2011/02/07	R203 2011/11/03	8.45	Put	Bond Future	3,298.0000	3,219.0000	(2.395)	0	0	0
2011/02/07	R203 2012/02/02			Bond Future	8.9640	8.9370	(0.301)	0.0000	0.0000	0
2011/02/07	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R203 2012/02/02	8.75	Put	Bond Future	914.0000	800.0000	(12.473)	0	0	0
2011/02/07	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/07	R203 2012/02/02	8.80	Put	Bond Future	700.0000	585.0000	(16.429)	0	0	0
2011/02/07	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R203 2012/02/02	8.70	Put	Bond Future	1,129.0000	1,015.0000	(10.097)	0	0	0
2011/02/07	R204 2011/02/03			Bond Future	8.4110	8.4750	0.761	0.0000	0.0000	0
2011/02/07	R204 2011/05/05			Bond Future	8.6230	8.5950	(0.325)	0.0000	0.0000	100
2011/02/07	R204 2011/05/05	8.50	Call	Bond Future	1,372.0000	1,412.0000	2.915	0	0	0
2011/02/07	R204 2011/05/05	8.50	Put	Bond Future	2,037.0000	1,926.0000	(5.449)	0	0	0
2011/02/07	R204 2011/05/05	8.55	Call	Bond Future	1,495.0000	1,539.0000	2.943	0	0	0
2011/02/07	R204 2011/05/05	8.55	Put	Bond Future	1,889.0000	1,782.0000	(5.664)	0	0	0
2011/02/07	R204 2011/05/05	8.45	Call	Bond Future	1,255.0000	1,291.0000	2.869	0	0	0
2011/02/07	R204 2011/05/05	8.45	Put	Bond Future	2,192.0000	2,077.0000	(5.246)	0	0	0
2011/02/07	R204 2011/08/04			Bond Future	8.7590	8.7300	(0.331)	0.0000	0.0000	0
2011/02/07	R204 2011/08/04	8.00	Call	Bond Future	790.0000	813.0000	2.911	0	0	0
2011/02/07	R204 2011/08/04	8.00	Put	Bond Future	4,847.0000	4,719.0000	(2.641)	0	0	0
2011/02/07	R204 2011/08/04	8.05	Call	Bond Future	859.0000	884.0000	2.910	0	0	0
2011/02/07	R204 2011/08/04	8.05	Put	Bond Future	4,643.0000	4,516.0000	(2.735)	0	0	0
2011/02/07	R204 2011/08/04	7.95	Call	Bond Future	724.0000	745.0000	2.901	0	0	0
2011/02/07	R204 2011/08/04	7.95	Put	Bond Future	5,056.0000	4,926.0000	(2.571)	0	0	0
2011/02/07	R204 2011/11/03			Bond Future	8.8950	8.8640	(0.349)	0.0000	0.0000	1,867
2011/02/07	R204 2011/11/03	8.75	Call	Bond Future	2,454.0000	2,513.0000	2.404	0	0	0
2011/02/07	R204 2011/11/03	8.75	Put	Bond Future	3,188.0000	3,091.0000	(3.043)	0	0	0
2011/02/07	R204 2011/11/03	8.80	Call	Bond Future	2,577.0000	2,638.0000	2.367	0	0	0
2011/02/07	R204 2011/11/03	8.80	Put	Bond Future	3,057.0000	2,962.0000	(3.108)	0	0	0
2011/02/07	R204 2011/11/03	8.70	Call	Bond Future	2,325.0000	2,382.0000	2.452	0	0	0
2011/02/07	R204 2011/11/03	8.70	Put	Bond Future	3,314.0000	3,215.0000	(2.987)	0	0	0
2011/02/07	R204 2012/02/02			Bond Future	9.0360	9.0040	(0.354)	0.0000	0.0000	0
2011/02/07	R204 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R204 2012/02/02	9.00	Put	Bond Future	176.0000	20.0000	(88.636)	0	0	0
2011/02/07	R204 2012/02/02	9.05	Call	Bond Future	68.0000	224.0000	229.412	0	0	0
2011/02/07	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R204 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R204 2012/02/02	8.95	Put	Bond Future	420.0000	264.0000	(37.143)	0	0	0
2011/02/07	R206 2011/02/03			Bond Future	7.3020	7.3700	0.931	0.0000	0.0000	0

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2011/02/07	R206 2011/05/05			Bond Future	7.5910	7.5550	(0.474)	0.0000	0.0000	0
2011/02/07	R206 2011/05/05	7.50	Call	Bond Future	555.0000	584.0000	5.225	0	0	0
2011/02/07	R206 2011/05/05	7.50	Put	Bond Future	772.0000	715.0000	(7.383)	0	0	0
2011/02/07	R206 2011/05/05	7.55	Call	Bond Future	612.0000	643.0000	5.065	0	0	0
2011/02/07	R206 2011/05/05	7.55	Put	Bond Future	710.0000	655.0000	(7.746)	0	0	0
2011/02/07	R206 2011/05/05	7.45	Call	Bond Future	502.0000	529.0000	5.378	0	0	0
2011/02/07	R206 2011/05/05	7.45	Put	Bond Future	839.0000	780.0000	(7.032)	0	0	0
2011/02/07	R206 2011/08/04			Bond Future	7.8160	7.7760	(0.512)	0.0000	0.0000	0
2011/02/07	R206 2011/08/04	7.00	Call	Bond Future	256.0000	270.0000	5.469	0	0	0
2011/02/07	R206 2011/08/04	7.00	Put	Bond Future	2,043.0000	1,971.0000	(3.524)	0	0	0
2011/02/07	R206 2011/08/04	7.05	Call	Bond Future	283.0000	298.0000	5.300	0	0	0
2011/02/07	R206 2011/08/04	7.05	Put	Bond Future	1,960.0000	1,888.0000	(3.673)	0	0	0
2011/02/07	R206 2011/08/04	6.95	Call	Bond Future	233.0000	245.0000	5.150	0	0	0
2011/02/07	R206 2011/08/04	6.95	Put	Bond Future	2,131.0000	2,057.0000	(3.473)	0	0	0
2011/02/07	R206 2011/11/03			Bond Future	8.0550	8.0100	(0.559)	0.0000	0.0000	0
2011/02/07	R206 2011/11/03	7.75	Call	Bond Future	760.0000	791.0000	4.079	0	0	0
2011/02/07	R206 2011/11/03	7.75	Put	Bond Future	1,359.0000	1,302.0000	(4.194)	0	0	0
2011/02/07	R206 2011/11/03	7.80	Call	Bond Future	804.0000	836.0000	3.980	0	0	0
2011/02/07	R206 2011/11/03	7.80	Put	Bond Future	1,304.0000	1,248.0000	(4.294)	0	0	0
2011/02/07	R206 2011/11/03	7.70	Call	Bond Future	717.0000	748.0000	4.324	0	0	0
2011/02/07	R206 2011/11/03	7.70	Put	Bond Future	1,414.0000	1,357.0000	(4.031)	0	0	0
2011/02/07	R206 2012/02/02			Bond Future	8.3470	8.2960	(0.611)	0.0000	0.0000	0
2011/02/07	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R206 2012/02/02	8.00	Put	Bond Future	606.0000	517.0000	(14.686)	0	0	0
2011/02/07	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R206 2012/02/02	8.05	Put	Bond Future	518.0000	429.0000	(17.181)	0	0	0
2011/02/07	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R206 2012/02/02	7.95	Put	Bond Future	693.0000	605.0000	(12.698)	0	0	0
2011/02/07	R207 2011/02/03			Bond Future	8.4760	8.5400	0.755	0.0000	0.0000	0
2011/02/07	R207 2011/05/05			Bond Future	8.6900	8.6580	(0.368)	0.0000	0.0000	1,085
2011/02/07	R207 2011/05/05	8.50	Call	Bond Future	1,265.0000	1,312.0000	3.715	0	0	0
2011/02/07	R207 2011/05/05	8.50	Put	Bond Future	2,351.0000	2,216.0000	(5.742)	0	0	0
2011/02/07	R207 2011/05/05	8.55	Call	Bond Future	1,385.0000	1,436.0000	3.682	0	0	0
2011/02/07	R207 2011/05/05	8.55	Put	Bond Future	2,184.0000	2,053.0000	(5.998)	0	0	0

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2011/02/07	R207 2011/05/05	8.45	Call	Bond Future	1,151.0000	1,194.0000	3.736	0	0	0
2011/02/07	R207 2011/05/05	8.45	Put	Bond Future	2,526.0000	2,387.0000	(5.503)	0	0	0
2011/02/07	R207 2011/08/04			Bond Future	8.8170	8.7820	(0.397)	0.0000	0.0000	0
2011/02/07	R207 2011/08/04	8.25	Call	Bond Future	1,207.0000	1,250.0000	3.563	0	0	0
2011/02/07	R207 2011/08/04	8.25	Put	Bond Future	4,403.0000	4,253.0000	(3.407)	0	0	0
2011/02/07	R207 2011/08/04	8.30	Call	Bond Future	1,298.0000	1,345.0000	3.621	0	0	0
2011/02/07	R207 2011/08/04	8.30	Put	Bond Future	4,206.0000	4,060.0000	(3.471)	0	0	0
2011/02/07	R207 2011/08/04	8.20	Call	Bond Future	1,119.0000	1,160.0000	3.664	0	0	0
2011/02/07	R207 2011/08/04	8.20	Put	Bond Future	4,603.0000	4,451.0000	(3.302)	0	0	0
2011/02/07	R207 2011/11/03			Bond Future	8.9370	8.9010	(0.403)	0.0000	0.0000	600
2011/02/07	R207 2011/11/03	8.75	Call	Bond Future	2,529.0000	2,603.0000	2.926	0	0	0
2011/02/07	R207 2011/11/03	8.75	Put	Bond Future	3,539.0000	3,420.0000	(3.363)	0	0	0
2011/02/07	R207 2011/11/03	8.80	Call	Bond Future	2,656.0000	2,732.0000	2.861	0	0	0
2011/02/07	R207 2011/11/03	8.80	Put	Bond Future	3,395.0000	3,277.0000	(3.476)	0	0	0
2011/02/07	R207 2011/11/03	8.70	Call	Bond Future	2,406.0000	2,477.0000	2.951	0	0	0
2011/02/07	R207 2011/11/03	8.70	Put	Bond Future	3,689.0000	3,566.0000	(3.334)	0	0	0
2011/02/07	R207 2012/02/02			Bond Future	9.0640	9.0260	(0.419)	0.0000	0.0000	0
2011/02/07	R207 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R207 2012/02/02	9.00	Put	Bond Future	334.0000	136.0000	(59.281)	0	0	0
2011/02/07	R207 2012/02/02	9.05	Call	Bond Future	0.0000	125.0000	100.000	0	0	0
2011/02/07	R207 2012/02/02	9.05	Put	Bond Future	73.0000	0.0000	(100.000)	0	0	0
2011/02/07	R207 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R207 2012/02/02	8.95	Put	Bond Future	597.0000	398.0000	(33.333)	0	0	0
2011/02/07	R208 2011/02/03			Bond Future	8.5060	8.5750	0.811	0.0000	0.0000	0
2011/02/07	R208 2011/05/05			Bond Future	8.6880	8.6670	(0.242)	0.0000	0.0000	190
2011/02/07	R208 2011/05/05	8.50	Call	Bond Future	1,354.0000	1,377.0000	1.699	0	0	0
2011/02/07	R208 2011/05/05	8.50	Put	Bond Future	2,491.0000	2,388.0000	(4.135)	0	0	0
2011/02/07	R208 2011/05/05	8.55	Call	Bond Future	1,482.0000	1,507.0000	1.687	0	0	0
2011/02/07	R208 2011/05/05	8.55	Put	Bond Future	2,315.0000	2,214.0000	(4.363)	0	0	0
2011/02/07	R208 2011/05/05	8.45	Call	Bond Future	1,234.0000	1,254.0000	1.621	0	0	0
2011/02/07	R208 2011/05/05	8.45	Put	Bond Future	2,677.0000	2,571.0000	(3.960)	0	0	0
2011/02/07	R208 2011/08/04			Bond Future	8.8000	8.7760	(0.273)	0.0000	0.0000	0
2011/02/07	R208 2011/08/04	8.25	Call	Bond Future	1,295.0000	1,321.0000	2.008	0	0	0
2011/02/07	R208 2011/08/04	8.25	Put	Bond Future	4,594.0000	4,479.0000	(2.503)	0	0	0

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2011/02/07	R208 2011/08/04	8.30	Call	Bond Future	1,393.0000	1,421.0000	2.010	0	0	0
2011/02/07	R208 2011/08/04	8.30	Put	Bond Future	4,385.0000	4,272.0000	(2.577)	0	0	0
2011/02/07	R208 2011/08/04	8.20	Call	Bond Future	1,201.0000	1,225.0000	1.998	0	0	0
2011/02/07	R208 2011/08/04	8.20	Put	Bond Future	4,807.0000	4,691.0000	(2.413)	0	0	0
2011/02/07	R208 2011/11/03			Bond Future	8.9090	8.8860	(0.258)	0.0000	0.0000	5,584
2011/02/07	R208 2011/11/03	8.75	Call	Bond Future	2,759.0000	2,804.0000	1.631	0	0	0
2011/02/07	R208 2011/11/03	8.75	Put	Bond Future	3,674.0000	3,587.0000	(2.368)	0	0	0
2011/02/07	R208 2011/11/03	8.80	Call	Bond Future	2,897.0000	2,944.0000	1.622	0	0	0
2011/02/07	R208 2011/11/03	8.80	Put	Bond Future	3,523.0000	3,438.0000	(2.413)	0	0	0
2011/02/07	R208 2011/11/03	8.70	Call	Bond Future	2,625.0000	2,668.0000	1.638	0	0	0
2011/02/07	R208 2011/11/03	8.70	Put	Bond Future	3,830.0000	3,742.0000	(2.298)	0	0	0
2011/02/07	R208 2012/02/02			Bond Future	9.0220	8.9970	(0.277)	0.0000	0.0000	0
2011/02/07	R208 2012/02/02	9.00	Call	Bond Future	0.0000	17.0000	100.000	0	0	0
2011/02/07	R208 2012/02/02	9.00	Put	Bond Future	123.0000	0.0000	(100.000)	0	0	0
2011/02/07	R208 2012/02/02	9.05	Call	Bond Future	156.0000	296.0000	89.744	0	0	0
2011/02/07	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R208 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R208 2012/02/02	8.95	Put	Bond Future	403.0000	263.0000	(34.739)	0	0	0
2011/02/07	R209 2011/02/03			Bond Future	8.5510	8.6200	0.807	0.0000	0.0000	0
2011/02/07	R209 2011/05/05			Bond Future	8.6960	8.6850	(0.126)	0.0000	0.0000	21,100
2011/02/07	R209 2011/05/05	8.50	Call	Bond Future	1,796.0000	1,792.0000	(0.223)	0	0	0
2011/02/07	R209 2011/05/05	8.50	Put	Bond Future	3,407.0000	3,314.0000	(2.730)	0	0	0
2011/02/07	R209 2011/05/05	8.55	Call	Bond Future	1,966.0000	1,964.0000	(0.102)	0	0	0
2011/02/07	R209 2011/05/05	8.55	Put	Bond Future	3,161.0000	3,070.0000	(2.879)	0	0	0
2011/02/07	R209 2011/05/05	8.45	Call	Bond Future	1,636.0000	1,630.0000	(0.367)	0	0	0
2011/02/07	R209 2011/05/05	8.45	Put	Bond Future	3,666.0000	3,571.0000	(2.591)	0	0	0
2011/02/07	R209 2011/08/04			Bond Future	8.7660	8.7550	(0.125)	0.0000	0.0000	0
2011/02/07	R209 2011/08/04	8.50	Call	Bond Future	2,595.0000	2,604.0000	0.347	0	0	0
2011/02/07	R209 2011/08/04	8.50	Put	Bond Future	4,764.0000	4,686.0000	(1.637)	0	0	0
2011/02/07	R209 2011/08/04	8.55	Call	Bond Future	2,766.0000	2,776.0000	0.362	0	0	0
2011/02/07	R209 2011/08/04	8.55	Put	Bond Future	4,520.0000	4,442.0000	(1.726)	0	0	0
2011/02/07	R209 2011/08/04	8.45	Call	Bond Future	2,431.0000	2,438.0000	0.288	0	0	0
2011/02/07	R209 2011/08/04	8.45	Put	Bond Future	5,019.0000	4,939.0000	(1.594)	0	0	0
2011/02/07	R209 2011/08/04	10.10	Call	Bond Future	10,179.0000	10,239.0000	0.589	0	0	0

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2011/02/07	R209 2011/08/04	10.10	Put	Bond Future	657.0000	629.0000	(4.262)	0	0	0
2011/02/07	R209 2011/11/03			Bond Future	8.8340	8.8220	(0.136)	0.0000	0.0000	1,089
2011/02/07	R209 2011/11/03	8.75	Call	Bond Future	4,015.0000	4,038.0000	0.573	0	0	0
2011/02/07	R209 2011/11/03	8.75	Put	Bond Future	4,681.0000	4,609.0000	(1.538)	0	0	0
2011/02/07	R209 2011/11/03	8.80	Call	Bond Future	4,206.0000	4,231.0000	0.594	0	0	0
2011/02/07	R209 2011/11/03	8.80	Put	Bond Future	4,474.0000	4,405.0000	(1.542)	0	0	0
2011/02/07	R209 2011/11/03	8.70	Call	Bond Future	3,828.0000	3,851.0000	0.601	0	0	0
2011/02/07	R209 2011/11/03	8.70	Put	Bond Future	4,894.0000	4,823.0000	(1.451)	0	0	0
2011/02/07	R209 2012/02/02			Bond Future	8.9020	8.8890	(0.146)	0.0000	0.0000	0
2011/02/07	R209 2012/02/02	9.00	Call	Bond Future	755.0000	856.0000	13.377	0	0	0
2011/02/07	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R209 2012/02/02	9.05	Call	Bond Future	1,135.0000	1,236.0000	8.899	0	0	0
2011/02/07	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R209 2012/02/02	8.95	Call	Bond Future	371.0000	472.0000	27.224	0	0	0
2011/02/07	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R210 2011/02/03			Bond Future	1.0730	2.7500	156.291	0.0000	0.0000	0
2011/02/07	R211 2011/02/03			Bond Future	1.7820	2.1400	20.090	0.0000	0.0000	0
2011/02/07	R211 2011/05/05			Bond Future	1.5850	1.5860	0.063	0.0000	0.0000	539
2011/02/07	R211 2011/05/05	2.14	Call	Bond Future	3,060.0000	3,054.0000	(0.196)	0	0	0
2011/02/07	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R211 2011/05/05	2.19	Call	Bond Future	3,331.0000	3,325.0000	(0.180)	0	0	0
2011/02/07	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R211 2011/05/05	2.09	Call	Bond Future	2,789.0000	2,783.0000	(0.215)	0	0	0
2011/02/07	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R212 2011/02/03			Bond Future	2.5330	2.7200	7.383	0.0000	0.0000	0
2011/02/07	R212 2011/05/05			Bond Future	2.4420	2.4730	1.269	0.0000	0.0000	2,518
2011/02/07	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R212 2011/05/05	2.25	Put	Bond Future	1,851.0000	2,146.0000	15.937	0	0	0
2011/02/07	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R212 2011/05/05	2.30	Put	Bond Future	1,365.0000	1,660.0000	21.612	0	0	0
2011/02/07	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R212 2011/05/05	2.20	Put	Bond Future	2,339.0000	2,634.0000	12.612	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
2011/02/07	R213 2011/02/03			Bond Future	8.6310	8.7000	0.799	0.0000	0.0000	0
2011/02/07	R213 2011/05/05			Bond Future	8.7880	8.7870	(0.011)	0.0000	0.0000	0
2011/02/07	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/05/05	8.00	Put	Bond Future	6,787.0000	6,779.0000	(0.118)	0	0	0
2011/02/07	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/05/05	8.05	Put	Bond Future	6,332.0000	6,324.0000	(0.126)	0	0	0
2011/02/07	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/05/05	7.95	Put	Bond Future	7,245.0000	7,237.0000	(0.110)	0	0	0
2011/02/07	R213 2011/08/04			Bond Future	8.8670	8.8660	(0.011)	0.0000	0.0000	0
2011/02/07	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/08/04	8.00	Put	Bond Future	7,393.0000	7,385.0000	(0.108)	0	0	0
2011/02/07	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/08/04	8.05	Put	Bond Future	6,940.0000	6,932.0000	(0.115)	0	0	0
2011/02/07	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/08/04	7.95	Put	Bond Future	7,849.0000	7,841.0000	(0.102)	0	0	0
2011/02/07	R213 2011/11/03			Bond Future	8.9460	8.9450	(0.011)	0.0000	0.0000	0
2011/02/07	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/11/03	8.75	Put	Bond Future	1,566.0000	1,558.0000	(0.511)	0	0	0
2011/02/07	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/11/03	8.80	Put	Bond Future	1,162.0000	1,154.0000	(0.688)	0	0	0
2011/02/07	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2011/11/03	8.70	Put	Bond Future	1,973.0000	1,965.0000	(0.405)	0	0	0
2011/02/07	R213 2012/02/02			Bond Future	9.0270	9.0250	(0.022)	0.0000	0.0000	0
2011/02/07	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2012/02/02	9.00	Put	Bond Future	210.0000	194.0000	(7.619)	0	0	0
2011/02/07	R213 2012/02/02	9.05	Call	Bond Future	178.0000	194.0000	8.989	0	0	0
2011/02/07	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/07	R213 2012/02/02	8.95	Put	Bond Future	600.0000	585.0000	(2.500)	0	0	0
2011/02/07	TRT1 2011/05/05			Index Future	338.4230	339.0640	0.189	0.0000	0.0000	100
2011/02/07	TRT1 2011/08/04			Index Future	343.0520	343.7030	0.190	0.0000	0.0000	0

Total

184016.00