



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/02/2011

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
2011/02/28	AL7T 2011/05/05			Index Future	369.5310	369.5350	0.001	0.0000	0.0000	30
2011/02/28	AL7T 2011/08/04			Index Future	374.7690	374.7800	0.003	0.0000	0.0000	0
2011/02/28	ALBI 2011/05/05			Index Future	340.6100	340.4150	(0.057)	0.0000	0.0000	1,064
2011/02/28	ALBI 2011/08/04			Index Future	345.4380	345.2470	(0.055)	0.0000	0.0000	0
2011/02/28	CAAA 2011/02/28			Can-Do Future	6.9986	6.9511	(0.679)	0.0000	0.0000	0
2011/02/28	CAAA 2011/02/28	7.15	Call	Can-Do Future	2.0000	0.0000	(100.000)	0	0	0
2011/02/28	CAAA 2011/02/28	7.15	Put	Can-Do Future	153.0000	199.0000	30.065	0	0	0
2011/02/28	CAAA 2011/02/28	7.20	Call	Can-Do Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/28	CAAA 2011/02/28	7.20	Put	Can-Do Future	202.0000	249.0000	23.267	0	0	0
2011/02/28	CAAA 2011/02/28	7.10	Call	Can-Do Future	5.0000	0.0000	(100.000)	0	0	0
2011/02/28	CAAA 2011/02/28	7.10	Put	Can-Do Future	106.0000	149.0000	40.566	0	0	0
2011/02/28	CRD1 2011/05/05			Index Future	154.1890	154.1940	0.003	0.0000	0.0000	2
2011/02/28	CRD1 2011/08/04			Index Future	156.3040	156.3100	0.004	0.0000	0.0000	0
2011/02/28	GOVI 2011/05/05			GOVI	341.8890	341.7070	(0.053)	0.0000	0.0000	208
2011/02/28	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/05/05	349.00	Put	GOVI	71,110.0000	72,930.0000	2.559	0	0	0
2011/02/28	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/05/05	349.01	Put	GOVI	71,210.0000	73,030.0000	2.556	0	0	0
2011/02/28	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/05/05	348.99	Put	GOVI	71,010.0000	72,830.0000	2.563	0	0	0
2011/02/28	GOVI 2011/08/04			GOVI	346.7360	346.5580	(0.051)	0.0000	0.0000	0
2011/02/28	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/08/04	348.00	Put	GOVI	12,640.0000	14,420.0000	14.082	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
2011/02/28	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/08/04	348.01	Put	GOVI	12,740.0000	14,520.0000	13.972	0	0	0
2011/02/28	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/28	GOVI 2011/08/04	347.99	Put	GOVI	12,540.0000	14,320.0000	14.195	0	0	0
2011/02/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/28	IGOV 2011/05/05			Index Future	150.0480	150.1600	0.075	0.0000	0.0000	60
2011/02/28	IGOV 2011/08/04			Index Future	152.1750	152.2920	0.077	0.0000	0.0000	0
2011/02/28	ILBI 2011/05/05			Index Future	405.7560	405.9810	0.055	0.0000	0.0000	336
2011/02/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/28	JBAF 2011/03/16			Jibar Tradeable Future	5.6120	5.6000	(0.214)	0.0000	0.0000	6,040
2011/02/28	JBAF 2011/04/20			Jibar Tradeable Future	5.6550	5.6600	0.088	0.0000	0.0000	2,000
2011/02/28	JBAF 2011/05/18			Jibar Tradeable Future	5.6910	5.7000	0.158	0.0000	0.0000	3,001
2011/02/28	JBAF 2011/06/15			Jibar Tradeable Future	5.7330	5.7400	0.122	0.0000	0.0000	3,890
2011/02/28	JBAF 2011/07/20			Jibar Tradeable Future	5.7920	5.8000	0.138	0.0000	0.0000	2,000
2011/02/28	JBAF 2011/08/17			Jibar Tradeable Future	5.8610	5.8600	(0.017)	0.0000	0.0000	0
2011/02/28	JBAF 2011/09/21			Jibar Tradeable Future	5.9920	6.0000	0.134	0.0000	0.0000	14,390
2011/02/28	JBAF 2011/12/21			Jibar Tradeable Future	6.4280	6.4200	(0.124)	0.0000	0.0000	5,390
2011/02/28	JBAF 2012/03/20			Jibar Tradeable Future	6.8320	6.8200	(0.176)	0.0000	0.0000	1,290
2011/02/28	JBAF 2012/06/20			Jibar Tradeable Future	7.2670	7.2600	(0.096)	0.0000	0.0000	2,890
2011/02/28	JBAF 2012/09/19			Jibar Tradeable Future	7.6780	7.6700	(0.104)	0.0000	0.0000	44,510
2011/02/28	JBAF 2012/12/19			Jibar Tradeable Future	8.0930	8.0800	(0.161)	0.0000	0.0000	490

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
2011/02/28	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/28	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/28	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/28	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/28	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/28	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/28	OTH1 2011/05/05			Index Future	333.3410	333.0780	(0.079)	0.0000	0.0000	3
2011/02/28	OTH1 2011/08/04			Index Future	338.0660	337.8060	(0.077)	0.0000	0.0000	0
2011/02/28	R157 2011/05/05			Bond Future	7.8680	7.8660	(0.025)	0.0000	0.0000	2,605
2011/02/28	R157 2011/05/05	7.75	Call	Bond Future	775.0000	706.0000	(8.903)	0	0	0
2011/02/28	R157 2011/05/05	7.75	Put	Bond Future	1,257.0000	1,180.0000	(6.126)	0	0	0
2011/02/28	R157 2011/05/05	7.80	Call	Bond Future	867.0000	797.0000	(8.074)	0	0	0
2011/02/28	R157 2011/05/05	7.80	Put	Bond Future	1,145.0000	1,067.0000	(6.812)	0	0	0
2011/02/28	R157 2011/05/05	7.70	Call	Bond Future	690.0000	622.0000	(9.855)	0	0	0
2011/02/28	R157 2011/05/05	7.70	Put	Bond Future	1,378.0000	1,302.0000	(5.515)	0	0	0
2011/02/28	R157 2011/05/05	7.65	Call	Bond Future	611.0000	545.0000	(10.802)	0	0	0
2011/02/28	R157 2011/05/05	7.65	Put	Bond Future	1,504.0000	1,430.0000	(4.920)	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
2011/02/28	R157 2011/08/04			Bond Future	8.0320	8.0290	(0.037)	0.0000	0.0000	0
2011/02/28	R157 2011/08/04	7.50	Call	Bond Future	691.0000	634.0000	(8.249)	0	0	0
2011/02/28	R157 2011/08/04	7.50	Put	Bond Future	2,752.0000	2,684.0000	(2.471)	0	0	0
2011/02/28	R157 2011/08/04	7.55	Call	Bond Future	753.0000	694.0000	(7.835)	0	0	0
2011/02/28	R157 2011/08/04	7.55	Put	Bond Future	2,618.0000	2,548.0000	(2.674)	0	0	0
2011/02/28	R157 2011/08/04	7.45	Call	Bond Future	632.0000	579.0000	(8.386)	0	0	0
2011/02/28	R157 2011/08/04	7.45	Put	Bond Future	2,889.0000	2,825.0000	(2.215)	0	0	0
2011/02/28	R157 2011/11/03			Bond Future	8.2130	8.2100	(0.037)	0.0000	0.0000	3,694
2011/02/28	R157 2011/11/03	8.25	Call	Bond Future	1,938.0000	1,932.0000	(0.310)	0	0	0
2011/02/28	R157 2011/11/03	8.25	Put	Bond Future	1,805.0000	1,788.0000	(0.942)	0	0	0
2011/02/28	R157 2011/11/03	8.30	Call	Bond Future	2,036.0000	2,030.0000	(0.295)	0	0	0
2011/02/28	R157 2011/11/03	8.30	Put	Bond Future	1,724.0000	1,707.0000	(0.986)	0	0	0
2011/02/28	R157 2011/11/03	8.20	Call	Bond Future	1,843.0000	1,838.0000	(0.271)	0	0	0
2011/02/28	R157 2011/11/03	8.20	Put	Bond Future	1,890.0000	1,874.0000	(0.847)	0	0	0
2011/02/28	R157 2012/02/02			Bond Future	8.4100	8.4070	(0.036)	0.0000	0.0000	0
2011/02/28	R157 2012/02/02	8.50	Call	Bond Future	301.0000	2,364.0000	685.382	0	0	0
2011/02/28	R157 2012/02/02	8.50	Put	Bond Future	0.0000	2,053.0000	100.000	0	0	0
2011/02/28	R157 2012/02/02	8.55	Call	Bond Future	468.0000	2,457.0000	425.000	0	0	0
2011/02/28	R157 2012/02/02	8.55	Put	Bond Future	0.0000	1,979.0000	100.000	0	0	0
2011/02/28	R157 2012/02/02	8.45	Call	Bond Future	134.0000	2,273.0000	1596.269	0	0	0
2011/02/28	R157 2012/02/02	8.45	Put	Bond Future	0.0000	2,129.0000	100.000	0	0	0
2011/02/28	R186 2011/05/05			Bond Future	8.9790	9.0140	0.390	0.0000	0.0000	18,980
2011/02/28	R186 2011/05/05	8.75	Call	Bond Future	1,635.0000	1,396.0000	(14.618)	0	0	0
2011/02/28	R186 2011/05/05	8.75	Put	Bond Future	3,743.0000	3,821.0000	2.084	0	0	0
2011/02/28	R186 2011/05/05	8.80	Call	Bond Future	1,815.0000	1,563.0000	(13.884)	0	0	0
2011/02/28	R186 2011/05/05	8.80	Put	Bond Future	3,458.0000	3,523.0000	1.880	0	0	0
2011/02/28	R186 2011/05/05	8.70	Call	Bond Future	1,468.0000	1,241.0000	(15.463)	0	0	0
2011/02/28	R186 2011/05/05	8.70	Put	Bond Future	4,044.0000	4,134.0000	2.226	0	0	0
2011/02/28	R186 2011/05/05	8.00	Put	Bond Future	9,627.0000	9,889.0000	2.722	0	0	0
2011/02/28	R186 2011/05/05	8.00	Call	Bond Future	197.0000	142.0000	(27.919)	0	0	5,500
2011/02/28	R186 2011/08/04			Bond Future	9.0820	9.1180	0.396	0.0000	0.0000	0
2011/02/28	R186 2011/08/04	8.25	Call	Bond Future	1,107.0000	1,029.0000	(7.046)	0	0	0
2011/02/28	R186 2011/08/04	8.25	Put	Bond Future	8,881.0000	9,123.0000	2.725	0	0	0
2011/02/28	R186 2011/08/04	8.30	Call	Bond Future	1,212.0000	1,127.0000	(7.013)	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
2011/02/28	R186 2011/08/04	8.30	Put	Bond Future	8,497.0000	8,732.0000	2.766	0	0	0
2011/02/28	R186 2011/08/04	8.20	Call	Bond Future	1,008.0000	936.0000	(7.143)	0	0	0
2011/02/28	R186 2011/08/04	8.20	Put	Bond Future	9,274.0000	9,522.0000	2.674	0	0	0
2011/02/28	R186 2011/11/03			Bond Future	9.1840	9.2210	0.403	0.0000	0.0000	12,982
2011/02/28	R186 2011/11/03	9.00	Call	Bond Future	4,005.0000	3,868.0000	(3.421)	0	0	0
2011/02/28	R186 2011/11/03	9.00	Put	Bond Future	5,626.0000	5,810.0000	3.271	0	0	0
2011/02/28	R186 2011/11/03	9.05	Call	Bond Future	4,211.0000	4,066.0000	(3.443)	0	0	0
2011/02/28	R186 2011/11/03	9.05	Put	Bond Future	5,388.0000	5,565.0000	3.285	0	0	0
2011/02/28	R186 2011/11/03	8.95	Call	Bond Future	3,806.0000	3,675.0000	(3.442)	0	0	0
2011/02/28	R186 2011/11/03	8.95	Put	Bond Future	5,873.0000	6,064.0000	3.252	0	0	0
2011/02/28	R186 2012/02/02			Bond Future	9.2860	9.3250	0.420	0.0000	0.0000	0
2011/02/28	R186 2012/02/02	9.00	Call	Bond Future	0.0000	4,134.0000	100.000	0	0	0
2011/02/28	R186 2012/02/02	9.00	Put	Bond Future	2,483.0000	6,949.0000	179.863	0	0	0
2011/02/28	R186 2012/02/02	9.05	Call	Bond Future	0.0000	4,323.0000	100.000	0	0	0
2011/02/28	R186 2012/02/02	9.05	Put	Bond Future	2,043.0000	6,698.0000	227.851	0	0	0
2011/02/28	R186 2012/02/02	8.95	Call	Bond Future	0.0000	3,949.0000	100.000	0	0	0
2011/02/28	R186 2012/02/02	8.95	Put	Bond Future	2,925.0000	7,206.0000	146.359	0	0	0
2011/02/28	R201 2011/05/05			Bond Future	7.4680	7.4660	(0.027)	0.0000	0.0000	484
2011/02/28	R201 2011/05/05	7.75	Call	Bond Future	1,316.0000	1,274.0000	(3.191)	0	0	0
2011/02/28	R201 2011/05/05	7.75	Put	Bond Future	419.0000	371.0000	(11.456)	0	0	0
2011/02/28	R201 2011/05/05	7.80	Call	Bond Future	1,426.0000	1,387.0000	(2.735)	0	0	0
2011/02/28	R201 2011/05/05	7.80	Put	Bond Future	372.0000	326.0000	(12.366)	0	0	0
2011/02/28	R201 2011/05/05	7.70	Call	Bond Future	1,208.0000	1,166.0000	(3.477)	0	0	0
2011/02/28	R201 2011/05/05	7.70	Put	Bond Future	470.0000	421.0000	(10.426)	0	0	0
2011/02/28	R201 2011/08/04			Bond Future	7.6200	7.6180	(0.026)	0.0000	0.0000	0
2011/02/28	R201 2011/08/04	7.25	Call	Bond Future	642.0000	604.0000	(5.919)	0	0	0
2011/02/28	R201 2011/08/04	7.25	Put	Bond Future	1,752.0000	1,708.0000	(2.511)	0	0	0
2011/02/28	R201 2011/08/04	7.30	Call	Bond Future	701.0000	659.0000	(5.991)	0	0	0
2011/02/28	R201 2011/08/04	7.30	Put	Bond Future	1,660.0000	1,612.0000	(2.892)	0	0	0
2011/02/28	R201 2011/08/04	7.20	Call	Bond Future	589.0000	552.0000	(6.282)	0	0	0
2011/02/28	R201 2011/08/04	7.20	Put	Bond Future	1,850.0000	1,807.0000	(2.324)	0	0	0
2011/02/28	R201 2011/11/03			Bond Future	7.7860	7.7840	(0.026)	0.0000	0.0000	0
2011/02/28	R201 2011/11/03	8.00	Call	Bond Future	1,691.0000	1,645.0000	(2.720)	0	0	0
2011/02/28	R201 2011/11/03	8.00	Put	Bond Future	1,101.0000	1,049.0000	(4.723)	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
2011/02/28	R201 2011/11/03	8.05	Call	Bond Future	1,773.0000	1,728.0000	(2.538)	0	0	0
2011/02/28	R201 2011/11/03	8.05	Put	Bond Future	1,046.0000	995.0000	(4.876)	0	0	0
2011/02/28	R201 2011/11/03	7.95	Call	Bond Future	1,610.0000	1,564.0000	(2.857)	0	0	0
2011/02/28	R201 2011/11/03	7.95	Put	Bond Future	1,157.0000	1,106.0000	(4.408)	0	0	0
2011/02/28	R201 2012/02/02			Bond Future	7.9650	7.9620	(0.038)	0.0000	0.0000	0
2011/02/28	R201 2012/02/02	8.25	Call	Bond Future	724.0000	1,998.0000	175.967	0	0	0
2011/02/28	R201 2012/02/02	8.25	Put	Bond Future	0.0000	1,266.0000	100.000	0	0	0
2011/02/28	R201 2012/02/02	8.30	Call	Bond Future	851.0000	2,075.0000	143.831	0	0	0
2011/02/28	R201 2012/02/02	8.30	Put	Bond Future	0.0000	1,216.0000	100.000	0	0	0
2011/02/28	R201 2012/02/02	8.20	Call	Bond Future	598.0000	1,923.0000	221.572	0	0	0
2011/02/28	R201 2012/02/02	8.20	Put	Bond Future	0.0000	1,318.0000	100.000	0	0	0
2011/02/28	R202 2011/05/05			Bond Future	0.3560	0.3560	0.000	0.0000	0.0000	10,489
2011/02/28	R202 2011/05/05	2.05	Call	Bond Future	41,862.0000	41,862.0000	0.000	0	0	0
2011/02/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R202 2011/05/05	2.10	Call	Bond Future	42,890.0000	42,890.0000	0.000	0	0	0
2011/02/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R202 2011/05/05	2.00	Call	Bond Future	40,824.0000	40,824.0000	0.000	0	0	0
2011/02/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R203 2011/05/05			Bond Future	8.4340	8.4380	0.047	0.0000	0.0000	516
2011/02/28	R203 2011/05/05	8.25	Call	Bond Future	856.0000	781.0000	(8.762)	0	0	0
2011/02/28	R203 2011/05/05	8.25	Put	Bond Future	1,747.0000	1,691.0000	(3.205)	0	0	0
2011/02/28	R203 2011/05/05	8.30	Call	Bond Future	955.0000	879.0000	(7.958)	0	0	0
2011/02/28	R203 2011/05/05	8.30	Put	Bond Future	1,603.0000	1,546.0000	(3.556)	0	0	0
2011/02/28	R203 2011/05/05	8.20	Call	Bond Future	763.0000	691.0000	(9.436)	0	0	0
2011/02/28	R203 2011/05/05	8.20	Put	Bond Future	1,897.0000	1,845.0000	(2.741)	0	0	0
2011/02/28	R203 2011/08/04			Bond Future	8.5760	8.5790	0.035	0.0000	0.0000	0
2011/02/28	R203 2011/08/04	8.00	Call	Bond Future	832.0000	783.0000	(5.889)	0	0	0
2011/02/28	R203 2011/08/04	8.00	Put	Bond Future	3,544.0000	3,509.0000	(0.988)	0	0	0
2011/02/28	R203 2011/08/04	8.05	Call	Bond Future	905.0000	854.0000	(5.635)	0	0	0
2011/02/28	R203 2011/08/04	8.05	Put	Bond Future	3,378.0000	3,341.0000	(1.095)	0	0	0
2011/02/28	R203 2011/08/04	7.95	Call	Bond Future	763.0000	713.0000	(6.553)	0	0	0
2011/02/28	R203 2011/08/04	7.95	Put	Bond Future	3,715.0000	3,679.0000	(0.969)	0	0	0
2011/02/28	R203 2011/11/03			Bond Future	8.7250	8.7290	0.046	0.0000	0.0000	1,416

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
2011/02/28	R203 2011/11/03	8.50	Call	Bond Future	1,879.0000	1,862.0000	(0.905)	0	0	0
2011/02/28	R203 2011/11/03	8.50	Put	Bond Future	2,887.0000	2,887.0000	0.000	0	0	0
2011/02/28	R203 2011/11/03	8.55	Call	Bond Future	1,983.0000	1,965.0000	(0.908)	0	0	0
2011/02/28	R203 2011/11/03	8.55	Put	Bond Future	2,766.0000	2,765.0000	(0.036)	0	0	0
2011/02/28	R203 2011/11/03	8.45	Call	Bond Future	1,778.0000	1,762.0000	(0.900)	0	0	0
2011/02/28	R203 2011/11/03	8.45	Put	Bond Future	3,011.0000	3,013.0000	0.066	0	0	0
2011/02/28	R203 2012/02/02			Bond Future	8.8830	8.8870	0.045	0.0000	0.0000	0
2011/02/28	R203 2012/02/02	8.75	Call	Bond Future	0.0000	2,483.0000	100.000	0	0	0
2011/02/28	R203 2012/02/02	8.75	Put	Bond Future	569.0000	3,070.0000	439.543	0	0	0
2011/02/28	R203 2012/02/02	8.80	Call	Bond Future	0.0000	2,590.0000	100.000	0	0	0
2011/02/28	R203 2012/02/02	8.80	Put	Bond Future	355.0000	2,962.0000	734.366	0	0	0
2011/02/28	R203 2012/02/02	8.70	Call	Bond Future	0.0000	2,379.0000	100.000	0	0	0
2011/02/28	R203 2012/02/02	8.70	Put	Bond Future	785.0000	3,181.0000	305.223	0	0	0
2011/02/28	R204 2011/05/05			Bond Future	8.6170	8.6210	0.046	0.0000	0.0000	100
2011/02/28	R204 2011/05/05	8.50	Call	Bond Future	1,179.0000	1,039.0000	(11.874)	0	0	0
2011/02/28	R204 2011/05/05	8.50	Put	Bond Future	1,811.0000	1,693.0000	(6.516)	0	0	0
2011/02/28	R204 2011/05/05	8.55	Call	Bond Future	1,302.0000	1,159.0000	(10.983)	0	0	0
2011/02/28	R204 2011/05/05	8.55	Put	Bond Future	1,664.0000	1,542.0000	(7.332)	0	0	0
2011/02/28	R204 2011/05/05	8.45	Call	Bond Future	1,064.0000	927.0000	(12.876)	0	0	0
2011/02/28	R204 2011/05/05	8.45	Put	Bond Future	1,968.0000	1,853.0000	(5.843)	0	0	0
2011/02/28	R204 2011/08/04			Bond Future	8.7510	8.7540	0.034	0.0000	0.0000	0
2011/02/28	R204 2011/08/04	8.00	Call	Bond Future	696.0000	690.0000	(0.862)	0	0	0
2011/02/28	R204 2011/08/04	8.00	Put	Bond Future	4,712.0000	4,721.0000	0.191	0	0	0
2011/02/28	R204 2011/08/04	8.05	Call	Bond Future	763.0000	755.0000	(1.048)	0	0	0
2011/02/28	R204 2011/08/04	8.05	Put	Bond Future	4,505.0000	4,513.0000	0.178	0	0	0
2011/02/28	R204 2011/08/04	7.95	Call	Bond Future	634.0000	630.0000	(0.631)	0	0	0
2011/02/28	R204 2011/08/04	7.95	Put	Bond Future	4,925.0000	4,936.0000	0.223	0	0	0
2011/02/28	R204 2011/11/03			Bond Future	8.8870	8.8910	0.045	0.0000	0.0000	1,876
2011/02/28	R204 2011/11/03	8.75	Call	Bond Future	2,363.0000	2,382.0000	0.804	0	0	0
2011/02/28	R204 2011/11/03	8.75	Put	Bond Future	3,057.0000	3,096.0000	1.276	0	0	0
2011/02/28	R204 2011/11/03	8.80	Call	Bond Future	2,486.0000	2,504.0000	0.724	0	0	0
2011/02/28	R204 2011/11/03	8.80	Put	Bond Future	2,926.0000	2,964.0000	1.299	0	0	0
2011/02/28	R204 2011/11/03	8.70	Call	Bond Future	2,235.0000	2,264.0000	1.298	0	0	0
2011/02/28	R204 2011/11/03	8.70	Put	Bond Future	3,184.0000	3,233.0000	1.539	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
2011/02/28	R204 2012/02/02			Bond Future	9.0270	9.0310	0.044	0.0000	0.0000	0
2011/02/28	R204 2012/02/02	9.00	Call	Bond Future	0.0000	3,059.0000	100.000	0	0	0
2011/02/28	R204 2012/02/02	9.00	Put	Bond Future	132.0000	3,210.0000	2331.818	0	0	0
2011/02/28	R204 2012/02/02	9.05	Call	Bond Future	112.0000	3,185.0000	2743.750	0	0	0
2011/02/28	R204 2012/02/02	9.05	Put	Bond Future	0.0000	3,092.0000	100.000	0	0	0
2011/02/28	R204 2012/02/02	8.95	Call	Bond Future	0.0000	2,936.0000	100.000	0	0	0
2011/02/28	R204 2012/02/02	8.95	Put	Bond Future	376.0000	3,332.0000	786.170	0	0	0
2011/02/28	R206 2011/05/05			Bond Future	7.1710	7.1700	(0.014)	0.0000	0.0000	0
2011/02/28	R206 2011/05/05	7.50	Call	Bond Future	1,058.0000	1,026.0000	(3.025)	0	0	0
2011/02/28	R206 2011/05/05	7.50	Put	Bond Future	267.0000	233.0000	(12.734)	0	0	0
2011/02/28	R206 2011/05/05	7.55	Call	Bond Future	1,146.0000	1,115.0000	(2.705)	0	0	0
2011/02/28	R206 2011/05/05	7.55	Put	Bond Future	236.0000	202.0000	(14.407)	0	0	0
2011/02/28	R206 2011/05/05	7.45	Call	Bond Future	975.0000	939.0000	(3.692)	0	0	0
2011/02/28	R206 2011/05/05	7.45	Put	Bond Future	304.0000	266.0000	(12.500)	0	0	0
2011/02/28	R206 2011/08/04			Bond Future	7.3410	7.3390	(0.027)	0.0000	0.0000	0
2011/02/28	R206 2011/08/04	7.00	Call	Bond Future	504.0000	454.0000	(9.921)	0	0	0
2011/02/28	R206 2011/08/04	7.00	Put	Bond Future	1,256.0000	1,201.0000	(4.379)	0	0	0
2011/02/28	R206 2011/08/04	7.05	Call	Bond Future	549.0000	498.0000	(9.290)	0	0	0
2011/02/28	R206 2011/08/04	7.05	Put	Bond Future	1,190.0000	1,135.0000	(4.622)	0	0	0
2011/02/28	R206 2011/08/04	6.95	Call	Bond Future	464.0000	415.0000	(10.560)	0	0	0
2011/02/28	R206 2011/08/04	6.95	Put	Bond Future	1,327.0000	1,273.0000	(4.069)	0	0	0
2011/02/28	R206 2011/11/03			Bond Future	7.5260	7.5240	(0.027)	0.0000	0.0000	0
2011/02/28	R206 2011/11/03	7.75	Call	Bond Future	1,233.0000	1,178.0000	(4.461)	0	0	0
2011/02/28	R206 2011/11/03	7.75	Put	Bond Future	790.0000	731.0000	(7.468)	0	0	0
2011/02/28	R206 2011/11/03	7.80	Call	Bond Future	1,293.0000	1,238.0000	(4.254)	0	0	0
2011/02/28	R206 2011/11/03	7.80	Put	Bond Future	752.0000	693.0000	(7.846)	0	0	0
2011/02/28	R206 2011/11/03	7.70	Call	Bond Future	1,175.0000	1,120.0000	(4.681)	0	0	0
2011/02/28	R206 2011/11/03	7.70	Put	Bond Future	831.0000	772.0000	(7.100)	0	0	0
2011/02/28	R206 2012/02/02			Bond Future	7.7400	7.7370	(0.039)	0.0000	0.0000	0
2011/02/28	R206 2012/02/02	8.00	Call	Bond Future	457.0000	1,320.0000	188.840	0	0	0
2011/02/28	R206 2012/02/02	8.00	Put	Bond Future	0.0000	858.0000	100.000	0	0	0
2011/02/28	R206 2012/02/02	8.05	Call	Bond Future	545.0000	1,373.0000	151.927	0	0	0
2011/02/28	R206 2012/02/02	8.05	Put	Bond Future	0.0000	823.0000	100.000	0	0	0
2011/02/28	R206 2012/02/02	7.95	Call	Bond Future	369.0000	1,267.0000	243.360	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
2011/02/28	R206 2012/02/02	7.95	Put	Bond Future	0.0000	892.0000	100.000	0	0	0
2011/02/28	R207 2011/05/05			Bond Future	8.7070	8.7260	0.218	0.0000	0.0000	1,020
2011/02/28	R207 2011/05/05	8.50	Call	Bond Future	1,016.0000	906.0000	(10.827)	0	0	0
2011/02/28	R207 2011/05/05	8.50	Put	Bond Future	2,199.0000	2,196.0000	(0.136)	0	0	0
2011/02/28	R207 2011/05/05	8.55	Call	Bond Future	1,130.0000	1,015.0000	(10.177)	0	0	0
2011/02/28	R207 2011/05/05	8.55	Put	Bond Future	2,025.0000	2,018.0000	(0.346)	0	0	0
2011/02/28	R207 2011/05/05	8.45	Call	Bond Future	910.0000	805.0000	(11.538)	0	0	0
2011/02/28	R207 2011/05/05	8.45	Put	Bond Future	2,381.0000	2,384.0000	0.126	0	0	0
2011/02/28	R207 2011/08/04			Bond Future	8.8320	8.8520	0.226	0.0000	0.0000	0
2011/02/28	R207 2011/08/04	8.25	Call	Bond Future	1,053.0000	1,006.0000	(4.463)	0	0	0
2011/02/28	R207 2011/08/04	8.25	Put	Bond Future	4,331.0000	4,395.0000	1.478	0	0	0
2011/02/28	R207 2011/08/04	8.30	Call	Bond Future	1,140.0000	1,090.0000	(4.386)	0	0	0
2011/02/28	R207 2011/08/04	8.30	Put	Bond Future	4,131.0000	4,191.0000	1.452	0	0	0
2011/02/28	R207 2011/08/04	8.20	Call	Bond Future	970.0000	927.0000	(4.433)	0	0	0
2011/02/28	R207 2011/08/04	8.20	Put	Bond Future	4,537.0000	4,604.0000	1.477	0	0	0
2011/02/28	R207 2011/11/03			Bond Future	8.9540	8.9750	0.235	0.0000	0.0000	600
2011/02/28	R207 2011/11/03	8.75	Call	Bond Future	2,370.0000	2,307.0000	(2.658)	0	0	0
2011/02/28	R207 2011/11/03	8.75	Put	Bond Future	3,471.0000	3,521.0000	1.441	0	0	0
2011/02/28	R207 2011/11/03	8.80	Call	Bond Future	2,495.0000	2,429.0000	(2.645)	0	0	0
2011/02/28	R207 2011/11/03	8.80	Put	Bond Future	3,325.0000	3,371.0000	1.383	0	0	0
2011/02/28	R207 2011/11/03	8.70	Call	Bond Future	2,249.0000	2,189.0000	(2.668)	0	0	0
2011/02/28	R207 2011/11/03	8.70	Put	Bond Future	3,623.0000	3,675.0000	1.435	0	0	0
2011/02/28	R207 2012/02/02			Bond Future	9.0810	9.1020	0.231	0.0000	0.0000	0
2011/02/28	R207 2012/02/02	9.00	Call	Bond Future	0.0000	3,042.0000	100.000	0	0	0
2011/02/28	R207 2012/02/02	9.00	Put	Bond Future	423.0000	3,574.0000	744.917	0	0	0
2011/02/28	R207 2012/02/02	9.05	Call	Bond Future	0.0000	3,171.0000	100.000	0	0	0
2011/02/28	R207 2012/02/02	9.05	Put	Bond Future	162.0000	3,442.0000	2024.691	0	0	0
2011/02/28	R207 2012/02/02	8.95	Call	Bond Future	0.0000	2,916.0000	100.000	0	0	0
2011/02/28	R207 2012/02/02	8.95	Put	Bond Future	685.0000	3,710.0000	441.606	0	0	0
2011/02/28	R208 2011/05/05			Bond Future	8.8050	8.8140	0.102	0.0000	0.0000	190
2011/02/28	R208 2011/05/05	8.50	Call	Bond Future	873.0000	791.0000	(9.393)	0	0	0
2011/02/28	R208 2011/05/05	8.50	Put	Bond Future	2,709.0000	2,680.0000	(1.071)	0	0	0
2011/02/28	R208 2011/05/05	8.55	Call	Bond Future	977.0000	891.0000	(8.802)	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
2011/02/28	R208 2011/05/05	8.55	Put	Bond Future	2,508.0000	2,476.0000	(1.276)	0	0	0
2011/02/28	R208 2011/05/05	8.45	Call	Bond Future	777.0000	699.0000	(10.039)	0	0	0
2011/02/28	R208 2011/05/05	8.45	Put	Bond Future	2,918.0000	2,894.0000	(0.822)	0	0	0
2011/02/28	R208 2011/08/04			Bond Future	8.9190	8.9280	0.101	0.0000	0.0000	0
2011/02/28	R208 2011/08/04	8.25	Call	Bond Future	957.0000	912.0000	(4.702)	0	0	0
2011/02/28	R208 2011/08/04	8.25	Put	Bond Future	4,949.0000	4,956.0000	0.141	0	0	0
2011/02/28	R208 2011/08/04	8.30	Call	Bond Future	1,040.0000	991.0000	(4.712)	0	0	0
2011/02/28	R208 2011/08/04	8.30	Put	Bond Future	4,725.0000	4,729.0000	0.085	0	0	0
2011/02/28	R208 2011/08/04	8.20	Call	Bond Future	879.0000	836.0000	(4.892)	0	0	0
2011/02/28	R208 2011/08/04	8.20	Put	Bond Future	5,179.0000	5,188.0000	0.174	0	0	0
2011/02/28	R208 2011/11/03			Bond Future	9.0340	9.0440	0.111	0.0000	0.0000	5,602
2011/02/28	R208 2011/11/03	8.75	Call	Bond Future	2,313.0000	2,281.0000	(1.383)	0	0	0
2011/02/28	R208 2011/11/03	8.75	Put	Bond Future	3,939.0000	3,963.0000	0.609	0	0	0
2011/02/28	R208 2011/11/03	8.80	Call	Bond Future	2,439.0000	2,404.0000	(1.435)	0	0	0
2011/02/28	R208 2011/11/03	8.80	Put	Bond Future	3,776.0000	3,797.0000	0.556	0	0	0
2011/02/28	R208 2011/11/03	8.70	Call	Bond Future	2,191.0000	2,161.0000	(1.369)	0	0	0
2011/02/28	R208 2011/11/03	8.70	Put	Bond Future	4,107.0000	4,134.0000	0.657	0	0	0
2011/02/28	R208 2012/02/02			Bond Future	9.1510	9.1600	0.098	0.0000	0.0000	0
2011/02/28	R208 2012/02/02	9.00	Call	Bond Future	0.0000	3,165.0000	100.000	0	0	0
2011/02/28	R208 2012/02/02	9.00	Put	Bond Future	838.0000	4,053.0000	383.652	0	0	0
2011/02/28	R208 2012/02/02	9.05	Call	Bond Future	0.0000	3,299.0000	100.000	0	0	0
2011/02/28	R208 2012/02/02	9.05	Put	Bond Future	560.0000	3,908.0000	597.857	0	0	0
2011/02/28	R208 2012/02/02	8.95	Call	Bond Future	0.0000	3,033.0000	100.000	0	0	0
2011/02/28	R208 2012/02/02	8.95	Put	Bond Future	1,118.0000	4,201.0000	275.760	0	0	0
2011/02/28	R209 2011/05/05			Bond Future	8.9830	9.0280	0.501	0.0000	0.0000	21,100
2011/02/28	R209 2011/05/05	8.50	Call	Bond Future	764.0000	585.0000	(23.429)	0	0	0
2011/02/28	R209 2011/05/05	8.50	Put	Bond Future	4,637.0000	4,803.0000	3.580	0	0	0
2011/02/28	R209 2011/05/05	8.55	Call	Bond Future	867.0000	674.0000	(22.261)	0	0	0
2011/02/28	R209 2011/05/05	8.55	Put	Bond Future	4,324.0000	4,476.0000	3.515	0	0	0
2011/02/28	R209 2011/05/05	8.45	Call	Bond Future	670.0000	505.0000	(24.627)	0	0	0
2011/02/28	R209 2011/05/05	8.45	Put	Bond Future	4,963.0000	5,143.0000	3.627	0	0	0
2011/02/28	R209 2011/08/04			Bond Future	9.0600	9.1060	0.508	0.0000	0.0000	0
2011/02/28	R209 2011/08/04	8.50	Call	Bond Future	1,551.0000	1,384.0000	(10.767)	0	0	0
2011/02/28	R209 2011/08/04	8.50	Put	Bond Future	6,006.0000	6,186.0000	2.997	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
2011/02/28	R209 2011/08/04	8.55	Call	Bond Future	1,676.0000	1,502.0000	(10.382)	0	0	0
2011/02/28	R209 2011/08/04	8.55	Put	Bond Future	5,716.0000	5,889.0000	3.027	0	0	0
2011/02/28	R209 2011/08/04	8.45	Call	Bond Future	1,431.0000	1,274.0000	(10.971)	0	0	0
2011/02/28	R209 2011/08/04	8.45	Put	Bond Future	6,305.0000	6,496.0000	3.029	0	0	0
2011/02/28	R209 2011/08/04	10.10	Call	Bond Future	8,108.0000	7,798.0000	(3.823)	0	0	0
2011/02/28	R209 2011/08/04	10.10	Put	Bond Future	872.0000	909.0000	4.243	0	0	0
2011/02/28	R209 2011/11/03			Bond Future	9.1370	9.1840	0.514	0.0000	0.0000	1,033
2011/02/28	R209 2011/11/03	8.75	Call	Bond Future	2,781.0000	2,579.0000	(7.264)	0	0	0
2011/02/28	R209 2011/11/03	8.75	Put	Bond Future	5,770.0000	5,918.0000	2.565	0	0	0
2011/02/28	R209 2011/11/03	8.80	Call	Bond Future	2,937.0000	2,729.0000	(7.082)	0	0	0
2011/02/28	R209 2011/11/03	8.80	Put	Bond Future	5,529.0000	5,671.0000	2.568	0	0	0
2011/02/28	R209 2011/11/03	8.70	Call	Bond Future	2,631.0000	2,437.0000	(7.374)	0	0	0
2011/02/28	R209 2011/11/03	8.70	Put	Bond Future	6,021.0000	6,177.0000	2.591	0	0	0
2011/02/28	R209 2012/02/02			Bond Future	9.2120	9.2610	0.532	0.0000	0.0000	0
2011/02/28	R209 2012/02/02	9.00	Call	Bond Future	0.0000	3,811.0000	100.000	0	0	0
2011/02/28	R209 2012/02/02	9.00	Put	Bond Future	1,591.0000	5,762.0000	262.162	0	0	0
2011/02/28	R209 2012/02/02	9.05	Call	Bond Future	0.0000	3,978.0000	100.000	0	0	0
2011/02/28	R209 2012/02/02	9.05	Put	Bond Future	1,211.0000	5,549.0000	358.216	0	0	0
2011/02/28	R209 2012/02/02	8.95	Call	Bond Future	0.0000	3,647.0000	100.000	0	0	0
2011/02/28	R209 2012/02/02	8.95	Put	Bond Future	1,975.0000	5,981.0000	202.835	0	0	0
2011/02/28	R211 2011/05/05			Bond Future	1.5860	1.5860	0.000	0.0000	0.0000	539
2011/02/28	R211 2011/05/05	2.14	Call	Bond Future	3,054.0000	3,054.0000	0.000	0	0	0
2011/02/28	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R211 2011/05/05	2.19	Call	Bond Future	3,325.0000	3,325.0000	0.000	0	0	0
2011/02/28	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R211 2011/05/05	2.09	Call	Bond Future	2,783.0000	2,783.0000	0.000	0	0	0
2011/02/28	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R212 2011/05/05			Bond Future	2.4380	2.3970	(1.682)	0.0000	0.0000	2,518
2011/02/28	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R212 2011/05/05	2.25	Put	Bond Future	1,812.0000	1,420.0000	(21.634)	0	0	0
2011/02/28	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R212 2011/05/05	2.30	Put	Bond Future	1,327.0000	935.0000	(29.540)	0	0	0
2011/02/28	R212 2011/05/05	2.20	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
2011/02/28	R212 2011/05/05	2.20	Put	Bond Future	2,301.0000	1,908.0000	(17.080)	0	0	0
2011/02/28	R213 2011/05/05			Bond Future	9.0310	9.0660	0.388	0.0000	0.0000	0
2011/02/28	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/05/05	8.00	Put	Bond Future	8,725.0000	8,998.0000	3.129	0	0	0
2011/02/28	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/05/05	8.05	Put	Bond Future	8,270.0000	8,544.0000	3.313	0	0	0
2011/02/28	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/05/05	7.95	Put	Bond Future	9,183.0000	9,457.0000	2.984	0	0	0
2011/02/28	R213 2011/08/04			Bond Future	9.1170	9.1520	0.384	0.0000	0.0000	0
2011/02/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/08/04	8.00	Put	Bond Future	9,356.0000	9,625.0000	2.875	0	0	0
2011/02/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/08/04	8.05	Put	Bond Future	8,903.0000	9,172.0000	3.021	0	0	0
2011/02/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/08/04	7.95	Put	Bond Future	9,812.0000	10,081.0000	2.742	0	0	0
2011/02/28	R213 2011/11/03			Bond Future	9.2040	9.2410	0.402	0.0000	0.0000	0
2011/02/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/11/03	8.75	Put	Bond Future	3,561.0000	3,841.0000	7.863	0	0	0
2011/02/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/11/03	8.80	Put	Bond Future	3,157.0000	3,437.0000	8.869	0	0	0
2011/02/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2011/11/03	8.70	Put	Bond Future	3,967.0000	4,247.0000	7.058	0	0	0
2011/02/28	R213 2012/02/02			Bond Future	9.2920	9.3300	0.409	0.0000	0.0000	0
2011/02/28	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2012/02/02	9.00	Put	Bond Future	2,227.0000	2,510.0000	12.708	0	0	0
2011/02/28	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2012/02/02	9.05	Put	Bond Future	1,839.0000	2,122.0000	15.389	0	0	0
2011/02/28	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/28	R213 2012/02/02	8.95	Put	Bond Future	2,617.0000	2,900.0000	10.814	0	0	0
2011/02/28	TRT1 2011/05/05			Index Future	337.6490	337.4520	(0.058)	0.0000	0.0000	100
2011/02/28	TRT1 2011/08/04			Index Future	342.2820	342.0830	(0.058)	0.0000	0.0000	0

**Total**

**178938.00**