



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 28/01/2011

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
2011/01/28	AL7T 2011/02/03			Index Future	366.9070	365.0870	(0.496)	0.0000	0.0000	30
2011/01/28	AL7T 2011/05/05			Index Future	372.2110	370.3640	(0.496)	0.0000	0.0000	0
2011/01/28	AL7T 2011/08/04			Index Future	377.5710	375.6980	(0.496)	0.0000	0.0000	0
2011/01/28	ALBI 2011/02/03			Index Future	338.7650	337.0220	(0.515)	0.0000	0.0000	299
2011/01/28	ALBI 2011/05/05			Index Future	343.6620	341.8940	(0.514)	0.0000	0.0000	814
2011/01/28	ALBI 2011/08/04			Index Future	348.6110	346.8180	(0.514)	0.0000	0.0000	0
2011/01/28	CRD1 2011/02/03			Index Future	151.9210	151.4920	(0.282)	0.0000	0.0000	2
2011/01/28	CRD1 2011/05/05			Index Future	154.0020	153.5670	(0.282)	0.0000	0.0000	0
2011/01/28	CRD1 2011/08/04			Index Future	156.1060	155.6660	(0.282)	0.0000	0.0000	0
2011/01/28	GOVI 2011/02/03			GOVI	339.5670	337.8910	(0.494)	0.0000	0.0000	166
2011/01/28	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/02/03	343.00	Put	GOVI	34,330.0000	51,090.0000	48.820	0	0	0
2011/01/28	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/02/03	343.01	Put	GOVI	34,430.0000	51,190.0000	48.678	0	0	0
2011/01/28	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/02/03	342.99	Put	GOVI	34,230.0000	50,990.0000	48.963	0	0	0
2011/01/28	GOVI 2011/05/05			GOVI	344.4750	342.7750	(0.494)	0.0000	0.0000	139
2011/01/28	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/05/05	349.00	Put	GOVI	45,250.0000	62,250.0000	37.569	0	0	0
2011/01/28	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/05/05	349.01	Put	GOVI	45,350.0000	62,350.0000	37.486	0	0	0
2011/01/28	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/28	GOVI 2011/05/05	348.99	Put	GOVI	45,150.0000	62,150.0000	37.652	0	0	0

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2011/01/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/28	IGOV 2011/02/03			Index Future	147.6490	147.6260	(0.016)	0.0000	0.0000	9
2011/01/28	IGOV 2011/05/05			Index Future	149.7840	149.7600	(0.016)	0.0000	0.0000	0
2011/01/28	IGOV 2011/08/04			Index Future	151.9410	151.9170	(0.016)	0.0000	0.0000	0
2011/01/28	ILBI 2011/02/03			Index Future	399.5460	399.5360	(0.003)	0.0000	0.0000	17
2011/01/28	ILBI 2011/05/05			Index Future	405.0680	405.0600	(0.002)	0.0000	0.0000	336
2011/01/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/28	JBAF 2011/02/16			Jibar Tradeable Future	5.6090	5.6390	0.535	0.0000	0.0000	5,000
2011/01/28	JBAF 2011/03/16			Jibar Tradeable Future	5.6420	5.6920	0.886	0.0000	0.0000	5,790
2011/01/28	JBAF 2011/04/20			Jibar Tradeable Future	5.6800	5.7380	1.021	0.0000	0.0000	2
2011/01/28	JBAF 2011/05/18			Jibar Tradeable Future	5.6970	5.7760	1.387	0.0000	0.0000	2,000
2011/01/28	JBAF 2011/06/15			Jibar Tradeable Future	5.7250	5.8190	1.642	0.0000	0.0000	3,890
2011/01/28	JBAF 2011/07/20			Jibar Tradeable Future	5.7950	5.8860	1.570	0.0000	0.0000	0
2011/01/28	JBAF 2011/09/21			Jibar Tradeable Future	5.9880	6.0300	0.701	0.0000	0.0000	15,890
2011/01/28	JBAF 2011/12/21			Jibar Tradeable Future	6.4290	6.4910	0.964	0.0000	0.0000	5,290
2011/01/28	JBAF 2012/03/20			Jibar Tradeable Future	6.8230	6.9400	1.715	93.1400	93.1400	790
2011/01/28	JBAF 2012/06/20			Jibar Tradeable Future	7.2360	7.3770	1.949	92.7600	92.7600	2,890
2011/01/28	JBAF 2012/09/19			Jibar Tradeable Future	7.6750	7.8010	1.642	92.3400	92.3400	44,510
2011/01/28	JBAF 2012/12/19			Jibar Tradeable Future	7.9300	8.1400	2.648	0.0000	0.0000	390
2011/01/28	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/01/28	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/28	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/28	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/01/28	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/28	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/28	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/01/28	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/28	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/28	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/28	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/28	OTH1 2011/02/03			Index Future	334.0780	331.9860	(0.626)	0.0000	0.0000	3
2011/01/28	OTH1 2011/05/05			Index Future	338.9070	336.7850	(0.626)	0.0000	0.0000	0
2011/01/28	OTH1 2011/08/04			Index Future	343.7880	341.6360	(0.626)	0.0000	0.0000	0
2011/01/28	R157 2011/02/03			Bond Future	7.7810	7.8600	1.015	0.0000	0.0000	6,762
2011/01/28	R157 2011/02/03	7.90	Call	Bond Future	625.0000	375.0000	(40.000)	0	0	0
2011/01/28	R157 2011/02/03	7.90	Put	Bond Future	113.0000	203.0000	79.646	0	0	0
2011/01/28	R157 2011/02/03	7.95	Call	Bond Future	795.0000	515.0000	(35.220)	0	0	0
2011/01/28	R157 2011/02/03	7.95	Put	Bond Future	69.0000	129.0000	86.957	0	0	0
2011/01/28	R157 2011/02/03	7.85	Call	Bond Future	474.0000	259.0000	(45.359)	0	0	0
2011/01/28	R157 2011/02/03	7.85	Put	Bond Future	177.0000	302.0000	70.621	0	0	0
2011/01/28	R157 2011/05/05			Bond Future	7.9230	8.0080	1.073	0.0000	0.0000	905

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2011/01/28	R157 2011/05/05	7.75	Call	Bond Future	821.0000	684.0000	(16.687)	0	0	0
2011/01/28	R157 2011/05/05	7.75	Put	Bond Future	1,528.0000	1,736.0000	13.613	0	0	0
2011/01/28	R157 2011/05/05	7.80	Call	Bond Future	909.0000	762.0000	(16.172)	0	0	0
2011/01/28	R157 2011/05/05	7.80	Put	Bond Future	1,411.0000	1,609.0000	14.033	0	0	0
2011/01/28	R157 2011/05/05	7.70	Call	Bond Future	739.0000	611.0000	(17.321)	0	0	0
2011/01/28	R157 2011/05/05	7.70	Put	Bond Future	1,651.0000	1,868.0000	13.144	0	0	0
2011/01/28	R157 2011/05/05	7.65	Call	Bond Future	663.0000	544.0000	(17.949)	0	0	0
2011/01/28	R157 2011/05/05	7.65	Put	Bond Future	1,780.0000	2,007.0000	12.753	0	0	0
2011/01/28	R157 2011/08/04			Bond Future	8.0850	8.1760	1.126	0.0000	0.0000	0
2011/01/28	R157 2011/08/04	7.50	Call	Bond Future	612.0000	519.0000	(15.196)	0	0	0
2011/01/28	R157 2011/08/04	7.50	Put	Bond Future	2,876.0000	3,130.0000	8.832	0	0	0
2011/01/28	R157 2011/08/04	7.55	Call	Bond Future	670.0000	570.0000	(14.925)	0	0	0
2011/01/28	R157 2011/08/04	7.55	Put	Bond Future	2,738.0000	2,986.0000	9.058	0	0	0
2011/01/28	R157 2011/08/04	7.45	Call	Bond Future	558.0000	471.0000	(15.591)	0	0	0
2011/01/28	R157 2011/08/04	7.45	Put	Bond Future	3,018.0000	3,278.0000	8.615	0	0	0
2011/01/28	R157 2011/11/03			Bond Future	8.2560	8.3550	1.199	0.0000	0.0000	3,694
2011/01/28	R157 2011/11/03	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R157 2011/11/03	8.25	Put	Bond Future	22.0000	376.0000	1609.091	0	0	0
2011/01/28	R157 2011/11/03	8.30	Call	Bond Future	158.0000	0.0000	(100.000)	0	0	0
2011/01/28	R157 2011/11/03	8.30	Put	Bond Future	0.0000	197.0000	100.000	0	0	0
2011/01/28	R157 2011/11/03	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R157 2011/11/03	8.20	Put	Bond Future	201.0000	555.0000	176.119	0	0	0
2011/01/28	R186 2011/02/03			Bond Future	8.6060	8.7010	1.104	0.0000	0.0000	25,653
2011/01/28	R186 2011/02/03	9.00	Call	Bond Future	3,704.0000	2,823.0000	(23.785)	0	0	0
2011/01/28	R186 2011/02/03	9.00	Put	Bond Future	19.0000	43.0000	126.316	0	0	0
2011/01/28	R186 2011/02/03	9.05	Call	Bond Future	4,150.0000	3,258.0000	(21.494)	0	0	0
2011/01/28	R186 2011/02/03	9.05	Put	Bond Future	10.0000	23.0000	130.000	0	0	0
2011/01/28	R186 2011/02/03	8.95	Call	Bond Future	3,262.0000	2,399.0000	(26.456)	0	0	0
2011/01/28	R186 2011/02/03	8.95	Put	Bond Future	35.0000	77.0000	120.000	0	0	0
2011/01/28	R186 2011/02/03	7.75	Put	Bond Future	8,639.0000	9,544.0000	10.476	0	0	0
2011/01/28	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/28	R186 2011/05/05			Bond Future	8.6910	8.7890	1.128	0.0000	0.0000	8,235
2011/01/28	R186 2011/05/05	8.75	Call	Bond Future	3,176.0000	2,687.0000	(15.397)	0	0	0
2011/01/28	R186 2011/05/05	8.75	Put	Bond Future	2,624.0000	3,050.0000	16.235	0	0	0

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2011/01/28	R186 2011/05/05	8.80	Call	Bond Future	3,432.0000	2,921.0000	(14.889)	0	0	0
2011/01/28	R186 2011/05/05	8.80	Put	Bond Future	2,414.0000	2,819.0000	16.777	0	0	0
2011/01/28	R186 2011/05/05	8.70	Call	Bond Future	2,929.0000	2,464.0000	(15.876)	0	0	0
2011/01/28	R186 2011/05/05	8.70	Put	Bond Future	2,844.0000	3,295.0000	15.858	0	0	0
2011/01/28	R186 2011/05/05	8.00	Put	Bond Future	7,406.0000	8,168.0000	10.289	0	0	0
2011/01/28	R186 2011/05/05	8.00	Call	Bond Future	637.0000	483.0000	(24.176)	0	0	5,500
2011/01/28	R186 2011/08/04			Bond Future	8.7810	8.8820	1.150	0.0000	0.0000	0
2011/01/28	R186 2011/08/04	8.25	Call	Bond Future	1,980.0000	1,687.0000	(14.798)	0	0	0
2011/01/28	R186 2011/08/04	8.25	Put	Bond Future	7,029.0000	7,662.0000	9.006	0	0	0
2011/01/28	R186 2011/08/04	8.30	Call	Bond Future	2,140.0000	1,832.0000	(14.393)	0	0	0
2011/01/28	R186 2011/08/04	8.30	Put	Bond Future	6,700.0000	7,317.0000	9.209	0	0	0
2011/01/28	R186 2011/08/04	8.20	Call	Bond Future	1,826.0000	1,551.0000	(15.060)	0	0	0
2011/01/28	R186 2011/08/04	8.20	Put	Bond Future	7,368.0000	8,018.0000	8.822	0	0	0
2011/01/28	R186 2011/11/03			Bond Future	8.8680	8.9720	1.173	0.0000	0.0000	10,459
2011/01/28	R186 2011/11/03	9.00	Call	Bond Future	1,184.0000	250.0000	(78.885)	0	0	0
2011/01/28	R186 2011/11/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R186 2011/11/03	9.05	Call	Bond Future	1,628.0000	694.0000	(57.371)	0	0	0
2011/01/28	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R186 2011/11/03	8.95	Call	Bond Future	738.0000	0.0000	(100.000)	0	0	0
2011/01/28	R186 2011/11/03	8.95	Put	Bond Future	0.0000	197.0000	100.000	0	0	0
2011/01/28	R201 2011/02/03			Bond Future	7.6150	7.6940	1.037	0.0000	0.0000	489
2011/01/28	R201 2011/02/03	8.00	Call	Bond Future	1,291.0000	1,028.0000	(20.372)	0	0	0
2011/01/28	R201 2011/02/03	8.00	Put	Bond Future	3.0000	6.0000	100.000	0	0	0
2011/01/28	R201 2011/02/03	8.05	Call	Bond Future	1,455.0000	1,190.0000	(18.213)	0	0	0
2011/01/28	R201 2011/02/03	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/01/28	R201 2011/02/03	7.95	Call	Bond Future	1,127.0000	868.0000	(22.981)	0	0	0
2011/01/28	R201 2011/02/03	7.95	Put	Bond Future	5.0000	12.0000	140.000	0	0	0
2011/01/28	R201 2011/05/05			Bond Future	7.7610	7.8460	1.095	0.0000	0.0000	0
2011/01/28	R201 2011/05/05	7.75	Call	Bond Future	821.0000	690.0000	(15.956)	0	0	0
2011/01/28	R201 2011/05/05	7.75	Put	Bond Future	856.0000	993.0000	16.005	0	0	0
2011/01/28	R201 2011/05/05	7.80	Call	Bond Future	904.0000	765.0000	(15.376)	0	0	0
2011/01/28	R201 2011/05/05	7.80	Put	Bond Future	781.0000	910.0000	16.517	0	0	0
2011/01/28	R201 2011/05/05	7.70	Call	Bond Future	743.0000	621.0000	(16.420)	0	0	0
2011/01/28	R201 2011/05/05	7.70	Put	Bond Future	936.0000	1,082.0000	15.598	0	0	0

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2011/01/28	R201 2011/08/04			Bond Future	7.9310	8.0240	1.173	0.0000	0.0000	0
2011/01/28	R201 2011/08/04	7.25	Call	Bond Future	360.0000	299.0000	(16.944)	0	0	0
2011/01/28	R201 2011/08/04	7.25	Put	Bond Future	2,391.0000	2,604.0000	8.908	0	0	0
2011/01/28	R201 2011/08/04	7.30	Call	Bond Future	398.0000	332.0000	(16.583)	0	0	0
2011/01/28	R201 2011/08/04	7.30	Put	Bond Future	2,279.0000	2,486.0000	9.083	0	0	0
2011/01/28	R201 2011/08/04	7.20	Call	Bond Future	325.0000	268.0000	(17.538)	0	0	0
2011/01/28	R201 2011/08/04	7.20	Put	Bond Future	2,508.0000	2,724.0000	8.612	0	0	0
2011/01/28	R201 2011/11/03			Bond Future	8.1100	8.2120	1.258	0.0000	0.0000	0
2011/01/28	R201 2011/11/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R201 2011/11/03	8.00	Put	Bond Future	302.0000	580.0000	92.053	0	0	0
2011/01/28	R201 2011/11/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R201 2011/11/03	8.05	Put	Bond Future	164.0000	443.0000	170.122	0	0	0
2011/01/28	R201 2011/11/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R201 2011/11/03	7.95	Put	Bond Future	439.0000	718.0000	63.554	0	0	0
2011/01/28	R202 2011/02/03			Bond Future	0.4580	0.4670	1.965	0.0000	0.0000	3,608
2011/01/28	R202 2011/02/03	3.05	Call	Bond Future	58,238.0000	57,977.0000	(0.448)	0	0	0
2011/01/28	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R202 2011/02/03	3.10	Call	Bond Future	59,085.0000	58,824.0000	(0.442)	0	0	0
2011/01/28	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R202 2011/02/03	3.00	Call	Bond Future	57,383.0000	57,121.0000	(0.457)	0	0	0
2011/01/28	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R202 2011/05/05			Bond Future	0.3820	0.3910	2.356	0.0000	0.0000	6,500
2011/01/28	R202 2011/05/05	2.05	Call	Bond Future	41,103.0000	40,841.0000	(0.637)	0	0	0
2011/01/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R202 2011/05/05	2.10	Call	Bond Future	42,131.0000	41,869.0000	(0.622)	0	0	0
2011/01/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R202 2011/05/05	2.00	Call	Bond Future	40,064.0000	39,802.0000	(0.654)	0	0	0
2011/01/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R203 2011/02/03			Bond Future	8.2590	8.3480	1.078	0.0000	0.0000	1,402
2011/01/28	R203 2011/02/03	8.50	Call	Bond Future	1,243.0000	846.0000	(31.939)	0	0	0
2011/01/28	R203 2011/02/03	8.50	Put	Bond Future	45.0000	92.0000	104.444	0	0	0
2011/01/28	R203 2011/02/03	8.55	Call	Bond Future	1,470.0000	1,054.0000	(28.299)	0	0	0
2011/01/28	R203 2011/02/03	8.55	Put	Bond Future	26.0000	54.0000	107.692	0	0	0

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2011/01/28	R203 2011/02/03	8.45	Call	Bond Future	1,027.0000	656.0000	(36.125)	0	0	0
2011/01/28	R203 2011/02/03	8.45	Put	Bond Future	76.0000	150.0000	97.368	0	0	0
2011/01/28	R203 2011/02/03	8.00	Put	Bond Future	1,340.0000	1,758.0000	31.194	0	0	0
2011/01/28	R203 2011/02/03	8.00	Call	Bond Future	32.0000	6.0000	(81.250)	0	0	1,000
2011/01/28	R203 2011/05/05			Bond Future	8.3820	8.4760	1.121	0.0000	0.0000	516
2011/01/28	R203 2011/05/05	8.25	Call	Bond Future	1,140.0000	946.0000	(17.018)	0	0	0
2011/01/28	R203 2011/05/05	8.25	Put	Bond Future	1,780.0000	2,039.0000	14.551	0	0	0
2011/01/28	R203 2011/05/05	8.30	Call	Bond Future	1,250.0000	1,045.0000	(16.400)	0	0	0
2011/01/28	R203 2011/05/05	8.30	Put	Bond Future	1,647.0000	1,895.0000	15.058	0	0	0
2011/01/28	R203 2011/05/05	8.20	Call	Bond Future	1,035.0000	854.0000	(17.488)	0	0	0
2011/01/28	R203 2011/05/05	8.20	Put	Bond Future	1,919.0000	2,190.0000	14.122	0	0	0
2011/01/28	R203 2011/08/04			Bond Future	8.5150	8.6140	1.163	0.0000	0.0000	0
2011/01/28	R203 2011/08/04	8.00	Call	Bond Future	956.0000	815.0000	(14.749)	0	0	0
2011/01/28	R203 2011/08/04	8.00	Put	Bond Future	3,385.0000	3,703.0000	9.394	0	0	0
2011/01/28	R203 2011/08/04	8.05	Call	Bond Future	1,036.0000	886.0000	(14.479)	0	0	0
2011/01/28	R203 2011/08/04	8.05	Put	Bond Future	3,226.0000	3,535.0000	9.578	0	0	0
2011/01/28	R203 2011/08/04	7.95	Call	Bond Future	881.0000	747.0000	(15.210)	0	0	0
2011/01/28	R203 2011/08/04	7.95	Put	Bond Future	3,550.0000	3,875.0000	9.155	0	0	0
2011/01/28	R203 2011/11/03			Bond Future	8.6530	8.7570	1.202	0.0000	0.0000	1,404
2011/01/28	R203 2011/11/03	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R203 2011/11/03	8.50	Put	Bond Future	687.0000	1,150.0000	67.394	0	0	0
2011/01/28	R203 2011/11/03	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R203 2011/11/03	8.55	Put	Bond Future	462.0000	925.0000	100.216	0	0	0
2011/01/28	R203 2011/11/03	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R203 2011/11/03	8.45	Put	Bond Future	912.0000	1,375.0000	50.768	0	0	0
2011/01/28	R204 2011/02/03			Bond Future	8.4180	8.4870	0.820	0.0000	0.0000	1,914
2011/01/28	R204 2011/02/03	8.50	Call	Bond Future	689.0000	427.0000	(38.026)	0	0	0
2011/01/28	R204 2011/02/03	8.50	Put	Bond Future	232.0000	355.0000	53.017	0	0	0
2011/01/28	R204 2011/02/03	8.55	Call	Bond Future	887.0000	590.0000	(33.484)	0	0	0
2011/01/28	R204 2011/02/03	8.55	Put	Bond Future	153.0000	241.0000	57.516	0	0	0
2011/01/28	R204 2011/02/03	8.45	Call	Bond Future	516.0000	294.0000	(43.023)	0	0	0
2011/01/28	R204 2011/02/03	8.45	Put	Bond Future	337.0000	500.0000	48.368	0	0	0
2011/01/28	R204 2011/05/05			Bond Future	8.5340	8.6060	0.844	0.0000	0.0000	100
2011/01/28	R204 2011/05/05	8.50	Call	Bond Future	1,567.0000	1,375.0000	(12.253)	0	0	0

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2011/01/28	R204 2011/05/05	8.50	Put	Bond Future	1,751.0000	1,948.0000	11.251	0	0	0
2011/01/28	R204 2011/05/05	8.55	Call	Bond Future	1,704.0000	1,502.0000	(11.854)	0	0	0
2011/01/28	R204 2011/05/05	8.55	Put	Bond Future	1,617.0000	1,804.0000	11.565	0	0	0
2011/01/28	R204 2011/05/05	8.45	Call	Bond Future	1,436.0000	1,254.0000	(12.674)	0	0	0
2011/01/28	R204 2011/05/05	8.45	Put	Bond Future	1,892.0000	2,099.0000	10.941	0	0	0
2011/01/28	R204 2011/08/04			Bond Future	8.6590	8.7350	0.878	0.0000	0.0000	0
2011/01/28	R204 2011/08/04	8.00	Call	Bond Future	898.0000	789.0000	(12.138)	0	0	0
2011/01/28	R204 2011/08/04	8.00	Put	Bond Future	4,433.0000	4,721.0000	6.497	0	0	0
2011/01/28	R204 2011/08/04	8.05	Call	Bond Future	977.0000	861.0000	(11.873)	0	0	0
2011/01/28	R204 2011/08/04	8.05	Put	Bond Future	4,238.0000	4,519.0000	6.630	0	0	0
2011/01/28	R204 2011/08/04	7.95	Call	Bond Future	824.0000	722.0000	(12.379)	0	0	0
2011/01/28	R204 2011/08/04	7.95	Put	Bond Future	4,634.0000	4,929.0000	6.366	0	0	0
2011/01/28	R204 2011/11/03			Bond Future	8.7840	8.8630	0.899	0.0000	0.0000	1,867
2011/01/28	R204 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R204 2011/11/03	8.75	Put	Bond Future	173.0000	573.0000	231.214	0	0	0
2011/01/28	R204 2011/11/03	8.80	Call	Bond Future	81.0000	0.0000	(100.000)	0	0	0
2011/01/28	R204 2011/11/03	8.80	Put	Bond Future	0.0000	319.0000	100.000	0	0	0
2011/01/28	R204 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R204 2011/11/03	8.70	Put	Bond Future	428.0000	828.0000	93.458	0	0	0
2011/01/28	R206 2011/02/03			Bond Future	7.3060	7.3800	1.013	0.0000	0.0000	0
2011/01/28	R206 2011/02/03	8.00	Call	Bond Future	1,790.0000	1,597.0000	(10.782)	0	0	0
2011/01/28	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/02/03	8.05	Call	Bond Future	1,917.0000	1,724.0000	(10.068)	0	0	0
2011/01/28	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/02/03	7.95	Call	Bond Future	1,662.0000	1,469.0000	(11.613)	0	0	0
2011/01/28	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/05/05			Bond Future	7.4630	7.5450	1.099	0.0000	0.0000	0
2011/01/28	R206 2011/05/05	7.50	Call	Bond Future	691.0000	589.0000	(14.761)	0	0	0
2011/01/28	R206 2011/05/05	7.50	Put	Bond Future	602.0000	697.0000	15.781	0	0	0
2011/01/28	R206 2011/05/05	7.55	Call	Bond Future	756.0000	649.0000	(14.153)	0	0	0
2011/01/28	R206 2011/05/05	7.55	Put	Bond Future	548.0000	637.0000	16.241	0	0	0
2011/01/28	R206 2011/05/05	7.45	Call	Bond Future	630.0000	534.0000	(15.238)	0	0	0
2011/01/28	R206 2011/05/05	7.45	Put	Bond Future	661.0000	761.0000	15.129	0	0	0
2011/01/28	R206 2011/08/04			Bond Future	7.6570	7.7480	1.188	0.0000	0.0000	0



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2011/01/28	R206 2011/08/04	7.00	Call	Bond Future	275.0000	229.0000	(16.727)	0	0	0
2011/01/28	R206 2011/08/04	7.00	Put	Bond Future	1,717.0000	1,869.0000	8.853	0	0	0
2011/01/28	R206 2011/08/04	7.05	Call	Bond Future	302.0000	253.0000	(16.225)	0	0	0
2011/01/28	R206 2011/08/04	7.05	Put	Bond Future	1,634.0000	1,782.0000	9.058	0	0	0
2011/01/28	R206 2011/08/04	6.95	Call	Bond Future	248.0000	206.0000	(16.935)	0	0	0
2011/01/28	R206 2011/08/04	6.95	Put	Bond Future	1,801.0000	1,957.0000	8.662	0	0	0
2011/01/28	R206 2011/11/03			Bond Future	7.8600	7.9620	1.298	0.0000	0.0000	0
2011/01/28	R206 2011/11/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/11/03	7.75	Put	Bond Future	216.0000	417.0000	93.056	0	0	0
2011/01/28	R206 2011/11/03	7.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/11/03	7.80	Put	Bond Future	118.0000	318.0000	169.492	0	0	0
2011/01/28	R206 2011/11/03	7.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R206 2011/11/03	7.70	Put	Bond Future	315.0000	515.0000	63.492	0	0	0
2011/01/28	R207 2011/02/03			Bond Future	8.5130	8.5970	0.987	0.0000	0.0000	800
2011/01/28	R207 2011/02/03	8.75	Call	Bond Future	1,437.0000	1,001.0000	(30.341)	0	0	0
2011/01/28	R207 2011/02/03	8.75	Put	Bond Future	62.0000	116.0000	87.097	0	0	0
2011/01/28	R207 2011/02/03	8.80	Call	Bond Future	1,698.0000	1,241.0000	(26.914)	0	0	0
2011/01/28	R207 2011/02/03	8.80	Put	Bond Future	36.0000	69.0000	91.667	0	0	0
2011/01/28	R207 2011/02/03	8.70	Call	Bond Future	1,189.0000	782.0000	(34.230)	0	0	0
2011/01/28	R207 2011/02/03	8.70	Put	Bond Future	102.0000	185.0000	81.373	0	0	0
2011/01/28	R207 2011/05/05			Bond Future	8.6220	8.7090	1.009	0.0000	0.0000	285
2011/01/28	R207 2011/05/05	8.50	Call	Bond Future	1,428.0000	1,210.0000	(15.266)	0	0	0
2011/01/28	R207 2011/05/05	8.50	Put	Bond Future	2,127.0000	2,404.0000	13.023	0	0	0
2011/01/28	R207 2011/05/05	8.55	Call	Bond Future	1,560.0000	1,329.0000	(14.808)	0	0	0
2011/01/28	R207 2011/05/05	8.55	Put	Bond Future	1,972.0000	2,236.0000	13.387	0	0	0
2011/01/28	R207 2011/05/05	8.45	Call	Bond Future	1,302.0000	1,097.0000	(15.745)	0	0	0
2011/01/28	R207 2011/05/05	8.45	Put	Bond Future	2,290.0000	2,580.0000	12.664	0	0	0
2011/01/28	R207 2011/08/04			Bond Future	8.7390	8.8300	1.041	0.0000	0.0000	0
2011/01/28	R207 2011/08/04	8.25	Call	Bond Future	1,257.0000	1,092.0000	(13.126)	0	0	0
2011/01/28	R207 2011/08/04	8.25	Put	Bond Future	4,021.0000	4,359.0000	8.406	0	0	0
2011/01/28	R207 2011/08/04	8.30	Call	Bond Future	1,357.0000	1,182.0000	(12.896)	0	0	0
2011/01/28	R207 2011/08/04	8.30	Put	Bond Future	3,834.0000	4,162.0000	8.555	0	0	0
2011/01/28	R207 2011/08/04	8.20	Call	Bond Future	1,163.0000	1,006.0000	(13.500)	0	0	0
2011/01/28	R207 2011/08/04	8.20	Put	Bond Future	4,216.0000	4,562.0000	8.207	0	0	0

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2011/01/28	R207 2011/11/03			Bond Future	8.8510	8.9460	1.073	0.0000	0.0000	600
2011/01/28	R207 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R207 2011/11/03	8.75	Put	Bond Future	547.0000	1,059.0000	93.601	0	0	0
2011/01/28	R207 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R207 2011/11/03	8.80	Put	Bond Future	276.0000	787.0000	185.145	0	0	0
2011/01/28	R207 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R207 2011/11/03	8.70	Put	Bond Future	820.0000	1,331.0000	62.317	0	0	0
2011/01/28	R208 2011/02/03			Bond Future	8.5270	8.6110	0.985	0.0000	0.0000	5,598
2011/01/28	R208 2011/02/03	8.75	Call	Bond Future	1,440.0000	989.0000	(31.319)	0	0	0
2011/01/28	R208 2011/02/03	8.75	Put	Bond Future	77.0000	143.0000	85.714	0	0	0
2011/01/28	R208 2011/02/03	8.80	Call	Bond Future	1,711.0000	1,235.0000	(27.820)	0	0	0
2011/01/28	R208 2011/02/03	8.80	Put	Bond Future	46.0000	87.0000	89.130	0	0	0
2011/01/28	R208 2011/02/03	8.70	Call	Bond Future	1,184.0000	766.0000	(35.304)	0	0	0
2011/01/28	R208 2011/02/03	8.70	Put	Bond Future	124.0000	223.0000	79.839	0	0	0
2011/01/28	R208 2011/05/05			Bond Future	8.6240	8.7120	1.020	0.0000	0.0000	190
2011/01/28	R208 2011/05/05	8.50	Call	Bond Future	1,484.0000	1,251.0000	(15.701)	0	0	0
2011/01/28	R208 2011/05/05	8.50	Put	Bond Future	2,236.0000	2,532.0000	13.238	0	0	0
2011/01/28	R208 2011/05/05	8.55	Call	Bond Future	1,623.0000	1,377.0000	(15.157)	0	0	0
2011/01/28	R208 2011/05/05	8.55	Put	Bond Future	2,071.0000	2,354.0000	13.665	0	0	0
2011/01/28	R208 2011/05/05	8.45	Call	Bond Future	1,352.0000	1,133.0000	(16.198)	0	0	0
2011/01/28	R208 2011/05/05	8.45	Put	Bond Future	2,410.0000	2,720.0000	12.863	0	0	0
2011/01/28	R208 2011/08/04			Bond Future	8.7270	8.8180	1.043	0.0000	0.0000	0
2011/01/28	R208 2011/08/04	8.25	Call	Bond Future	1,345.0000	1,167.0000	(13.234)	0	0	0
2011/01/28	R208 2011/08/04	8.25	Put	Bond Future	4,215.0000	4,571.0000	8.446	0	0	0
2011/01/28	R208 2011/08/04	8.30	Call	Bond Future	1,452.0000	1,264.0000	(12.948)	0	0	0
2011/01/28	R208 2011/08/04	8.30	Put	Bond Future	4,015.0000	4,361.0000	8.618	0	0	0
2011/01/28	R208 2011/08/04	8.20	Call	Bond Future	1,243.0000	1,074.0000	(13.596)	0	0	0
2011/01/28	R208 2011/08/04	8.20	Put	Bond Future	4,420.0000	4,786.0000	8.281	0	0	0
2011/01/28	R208 2011/11/03			Bond Future	8.8290	8.9230	1.065	0.0000	0.0000	5,584
2011/01/28	R208 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R208 2011/11/03	8.75	Put	Bond Future	456.0000	995.0000	118.202	0	0	0
2011/01/28	R208 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R208 2011/11/03	8.80	Put	Bond Future	167.0000	706.0000	322.754	0	0	0
2011/01/28	R208 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/28	R208 2011/11/03	8.70	Put	Bond Future	747.0000	1,285.0000	72.021	0	0	0
2011/01/28	R209 2011/02/03			Bond Future	8.5550	8.6490	1.099	0.0000	0.0000	20,900
2011/01/28	R209 2011/02/03	9.00	Call	Bond Future	3,562.0000	2,801.0000	(21.364)	0	0	0
2011/01/28	R209 2011/02/03	9.00	Put	Bond Future	11.0000	23.0000	109.091	0	0	0
2011/01/28	R209 2011/02/03	9.05	Call	Bond Future	3,939.0000	3,172.0000	(19.472)	0	0	0
2011/01/28	R209 2011/02/03	9.05	Put	Bond Future	6.0000	12.0000	100.000	0	0	0
2011/01/28	R209 2011/02/03	8.95	Call	Bond Future	3,185.0000	2,433.0000	(23.611)	0	0	0
2011/01/28	R209 2011/02/03	8.95	Put	Bond Future	19.0000	40.0000	110.526	0	0	0
2011/01/28	R209 2011/05/05			Bond Future	8.6170	8.7140	1.126	0.0000	0.0000	200
2011/01/28	R209 2011/05/05	8.50	Call	Bond Future	2,085.0000	1,733.0000	(16.882)	0	0	0
2011/01/28	R209 2011/05/05	8.50	Put	Bond Future	3,053.0000	3,489.0000	14.281	0	0	0
2011/01/28	R209 2011/05/05	8.55	Call	Bond Future	2,276.0000	1,903.0000	(16.388)	0	0	0
2011/01/28	R209 2011/05/05	8.55	Put	Bond Future	2,828.0000	3,243.0000	14.675	0	0	0
2011/01/28	R209 2011/05/05	8.45	Call	Bond Future	1,903.0000	1,572.0000	(17.394)	0	0	0
2011/01/28	R209 2011/05/05	8.45	Put	Bond Future	3,291.0000	3,748.0000	13.886	0	0	0
2011/01/28	R209 2011/08/04			Bond Future	8.6820	8.7820	1.152	0.0000	0.0000	0
2011/01/28	R209 2011/08/04	8.50	Call	Bond Future	2,834.0000	2,475.0000	(12.668)	0	0	0
2011/01/28	R209 2011/08/04	8.50	Put	Bond Future	4,329.0000	4,772.0000	10.233	0	0	0
2011/01/28	R209 2011/08/04	8.55	Call	Bond Future	3,022.0000	2,648.0000	(12.376)	0	0	0
2011/01/28	R209 2011/08/04	8.55	Put	Bond Future	4,102.0000	4,529.0000	10.410	0	0	0
2011/01/28	R209 2011/08/04	8.45	Call	Bond Future	2,653.0000	2,308.0000	(13.004)	0	0	0
2011/01/28	R209 2011/08/04	8.45	Put	Bond Future	4,567.0000	5,024.0000	10.007	0	0	0
2011/01/28	R209 2011/08/04	10.10	Call	Bond Future	10,800.0000	10,095.0000	(6.528)	0	0	0
2011/01/28	R209 2011/08/04	10.10	Put	Bond Future	604.0000	700.0000	15.894	0	0	0
2011/01/28	R209 2011/11/03			Bond Future	8.7440	8.8470	1.178	0.0000	0.0000	1,089
2011/01/28	R209 2011/11/03	8.75	Call	Bond Future	48.0000	0.0000	(100.000)	0	0	0
2011/01/28	R209 2011/11/03	8.75	Put	Bond Future	0.0000	768.0000	100.000	0	0	0
2011/01/28	R209 2011/11/03	8.80	Call	Bond Future	445.0000	0.0000	(100.000)	0	0	0
2011/01/28	R209 2011/11/03	8.80	Put	Bond Future	0.0000	370.0000	100.000	0	0	0
2011/01/28	R209 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R209 2011/11/03	8.70	Put	Bond Future	353.0000	1,168.0000	230.878	0	0	0
2011/01/28	R210 2011/02/03			Bond Future	1.0240	1.0240	0.000	0.0000	0.0000	2
2011/01/28	R210 2011/02/03	3.10	Call	Bond Future	31,328.0000	31,328.0000	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
2011/01/28	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R210 2011/02/03	3.15	Call	Bond Future	31,960.0000	31,960.0000	0.000	0	0	0
2011/01/28	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R210 2011/02/03	3.05	Call	Bond Future	30,691.0000	30,691.0000	0.000	0	0	0
2011/01/28	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R211 2011/02/03			Bond Future	1.7880	1.7780	(0.559)	0.0000	0.0000	589
2011/01/28	R211 2011/02/03	2.50	Call	Bond Future	4,020.0000	4,078.0000	1.443	0	0	0
2011/01/28	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R211 2011/02/03	2.55	Call	Bond Future	4,295.0000	4,353.0000	1.350	0	0	0
2011/01/28	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R211 2011/02/03	2.45	Call	Bond Future	3,743.0000	3,801.0000	1.550	0	0	0
2011/01/28	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/02/03			Bond Future	2.5210	2.5220	0.040	0.0000	0.0000	2,518
2011/01/28	R212 2011/02/03	3.00	Call	Bond Future	4,508.0000	4,498.0000	(0.222)	0	0	0
2011/01/28	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/02/03	3.05	Call	Bond Future	4,965.0000	4,955.0000	(0.201)	0	0	0
2011/01/28	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/02/03	2.95	Call	Bond Future	4,048.0000	4,038.0000	(0.247)	0	0	0
2011/01/28	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05			Bond Future	2.4340	2.4340	0.000	0.0000	0.0000	1,345
2011/01/28	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05	2.25	Put	Bond Future	1,774.0000	1,774.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05	2.30	Put	Bond Future	1,289.0000	1,289.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R212 2011/05/05	2.20	Put	Bond Future	2,262.0000	2,262.0000	0.000	0	0	0
2011/01/28	R213 2011/02/03			Bond Future	8.6260	8.7200	1.090	0.0000	0.0000	0
2011/01/28	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/02/03	8.00	Put	Bond Future	5,478.0000	6,256.0000	14.202	0	0	0
2011/01/28	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/02/03	8.05	Put	Bond Future	5,021.0000	5,800.0000	15.515	0	0	0
2011/01/28	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/02/03	7.95	Put	Bond Future	5,938.0000	6,717.0000	13.119	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
2011/01/28	R213 2011/05/05			Bond Future	8.6950	8.7920	1.116	0.0000	0.0000	0
2011/01/28	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/05/05	8.00	Put	Bond Future	6,027.0000	6,819.0000	13.141	0	0	0
2011/01/28	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/05/05	8.05	Put	Bond Future	5,572.0000	6,365.0000	14.232	0	0	0
2011/01/28	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/05/05	7.95	Put	Bond Future	6,485.0000	7,278.0000	12.228	0	0	0
2011/01/28	R213 2011/08/04			Bond Future	8.7670	8.8670	1.141	0.0000	0.0000	0
2011/01/28	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/08/04	8.00	Put	Bond Future	6,588.0000	7,393.0000	12.219	0	0	0
2011/01/28	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/08/04	8.05	Put	Bond Future	6,135.0000	6,940.0000	13.121	0	0	0
2011/01/28	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/08/04	7.95	Put	Bond Future	7,044.0000	7,849.0000	11.428	0	0	0
2011/01/28	R213 2011/11/03			Bond Future	8.8400	8.9430	1.165	0.0000	0.0000	0
2011/01/28	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/11/03	8.75	Put	Bond Future	725.0000	1,542.0000	112.690	0	0	0
2011/01/28	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/11/03	8.80	Put	Bond Future	321.0000	1,139.0000	254.829	0	0	0
2011/01/28	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/28	R213 2011/11/03	8.70	Put	Bond Future	1,131.0000	1,949.0000	72.325	0	0	0
2011/01/28	TRT1 2011/02/03			Index Future	335.6480	334.1930	(0.433)	0.0000	0.0000	100
2011/01/28	TRT1 2011/05/05			Index Future	340.2450	338.7710	(0.433)	0.0000	0.0000	0
2011/01/28	TRT1 2011/08/04			Index Future	344.8930	343.4000	(0.433)	0.0000	0.0000	0
<b>Total</b>										<b>211065.00</b>