



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/02/2011

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
2011/02/08	AL7T 2011/05/05			Index Future	371.3850	372.5090	0.303	0.0000	0.0000	30
2011/02/08	AL7T 2011/08/04			Index Future	376.6050	377.7470	0.303	0.0000	0.0000	0
2011/02/08	ALBI 2011/05/05			Index Future	342.5540	343.3480	0.232	0.0000	0.0000	1,082
2011/02/08	ALBI 2011/08/04			Index Future	347.3690	348.1760	0.232	0.0000	0.0000	0
2011/02/08	CRD1 2011/05/05			Index Future	153.9640	154.2220	0.168	0.0000	0.0000	2
2011/02/08	CRD1 2011/08/04			Index Future	156.0710	156.3320	0.167	0.0000	0.0000	0
2011/02/08	GOVI 2011/05/05			GOVI	343.3820	344.1680	0.229	0.0000	0.0000	205
2011/02/08	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GOVI 2011/05/05	349.00	Put	GOVI	56,180.0000	48,320.0000	(13.991)	0	0	0
2011/02/08	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GOVI 2011/05/05	349.01	Put	GOVI	56,280.0000	48,420.0000	(13.966)	0	0	0
2011/02/08	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GOVI 2011/05/05	348.99	Put	GOVI	56,080.0000	48,220.0000	(14.016)	0	0	0
2011/02/08	GOVI 2011/08/04			GOVI	348.2100	349.0080	0.229	0.0000	0.0000	0
2011/02/08	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	10,080.0000	100.000	0	0	0
2011/02/08	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	9,980.0000	100.000	0	0	0
2011/02/08	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	10,180.0000	100.000	0	0	0
2011/02/08	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/08	IGOV 2011/05/05			Index Future	148.9230	149.0880	0.111	0.0000	0.0000	56

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2011/02/08	IGOV 2011/08/04			Index Future	151.0160	151.1850	0.112	0.0000	0.0000	0
2011/02/08	ILBI 2011/05/05			Index Future	402.7040	402.6880	(0.004)	0.0000	0.0000	336
2011/02/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/08	JBAF 2011/02/16			Jibar Tradeable Future	5.5930	5.5820	(0.197)	0.0000	0.0000	5,000
2011/02/08	JBAF 2011/03/16			Jibar Tradeable Future	5.6280	5.5980	(0.533)	0.0000	0.0000	6,040
2011/02/08	JBAF 2011/04/20			Jibar Tradeable Future	5.6880	5.6600	(0.492)	0.0000	0.0000	2,000
2011/02/08	JBAF 2011/05/18			Jibar Tradeable Future	5.7160	5.6750	(0.717)	0.0000	0.0000	3,001
2011/02/08	JBAF 2011/06/15			Jibar Tradeable Future	5.7690	5.7250	(0.763)	0.0000	0.0000	3,890
2011/02/08	JBAF 2011/07/20			Jibar Tradeable Future	5.8500	5.7980	(0.889)	0.0000	0.0000	2,000
2011/02/08	JBAF 2011/09/21			Jibar Tradeable Future	5.9930	5.9350	(0.968)	0.0000	0.0000	15,390
2011/02/08	JBAF 2011/12/21			Jibar Tradeable Future	6.4470	6.3870	(0.931)	0.0000	0.0000	5,290
2011/02/08	JBAF 2012/03/20			Jibar Tradeable Future	6.9160	6.8460	(1.012)	0.0000	0.0000	790
2011/02/08	JBAF 2012/06/20			Jibar Tradeable Future	7.3770	7.3070	(0.949)	0.0000	0.0000	2,890
2011/02/08	JBAF 2012/09/19			Jibar Tradeable Future	7.8330	7.7720	(0.779)	92.2200	92.2200	44,510
2011/02/08	JBAF 2012/12/19			Jibar Tradeable Future	8.2500	8.2500	0.000	0.0000	0.0000	490
2011/02/08	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/08	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/08	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/08	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/08	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/08	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/08	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/08	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/08	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/08	OTH1 2011/05/05			Index Future	337.7300	338.5630	0.247	0.0000	0.0000	3
2011/02/08	OTH1 2011/08/04			Index Future	342.4770	343.3240	0.247	0.0000	0.0000	0
2011/02/08	R157 2011/02/03			Bond Future	7.7820	7.8500	0.874	0.0000	0.0000	0
2011/02/08	R157 2011/05/05			Bond Future	8.0220	7.9830	(0.486)	0.0000	0.0000	2,613
2011/02/08	R157 2011/05/05	7.75	Call	Bond Future	650.0000	701.0000	7.846	0	0	0
2011/02/08	R157 2011/05/05	7.75	Put	Bond Future	1,759.0000	1,651.0000	(6.140)	0	0	0
2011/02/08	R157 2011/05/05	7.80	Call	Bond Future	725.0000	781.0000	7.724	0	0	0
2011/02/08	R157 2011/05/05	7.80	Put	Bond Future	1,629.0000	1,527.0000	(6.262)	0	0	0
2011/02/08	R157 2011/05/05	7.70	Call	Bond Future	580.0000	627.0000	8.103	0	0	0
2011/02/08	R157 2011/05/05	7.70	Put	Bond Future	1,894.0000	1,783.0000	(5.861)	0	0	0
2011/02/08	R157 2011/05/05	7.65	Call	Bond Future	515.0000	558.0000	8.350	0	0	0
2011/02/08	R157 2011/05/05	7.65	Put	Bond Future	2,034.0000	1,919.0000	(5.654)	0	0	0
2011/02/08	R157 2011/08/04			Bond Future	8.2020	8.1600	(0.512)	0.0000	0.0000	0
2011/02/08	R157 2011/08/04	7.50	Call	Bond Future	581.0000	618.0000	6.368	0	0	0
2011/02/08	R157 2011/08/04	7.50	Put	Bond Future	3,291.0000	3,168.0000	(3.737)	0	0	0
2011/02/08	R157 2011/08/04	7.55	Call	Bond Future	633.0000	674.0000	6.477	0	0	0
2011/02/08	R157 2011/08/04	7.55	Put	Bond Future	3,148.0000	3,029.0000	(3.780)	0	0	0
2011/02/08	R157 2011/08/04	7.45	Call	Bond Future	531.0000	566.0000	6.591	0	0	0
2011/02/08	R157 2011/08/04	7.45	Put	Bond Future	3,437.0000	3,312.0000	(3.637)	0	0	0

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2011/02/08	R157 2011/11/03			Bond Future	8.3950	8.3490	(0.548)	0.0000	0.0000	3,694
2011/02/08	R157 2011/11/03	8.25	Call	Bond Future	1,683.0000	1,757.0000	4.397	0	0	0
2011/02/08	R157 2011/11/03	8.25	Put	Bond Future	2,202.0000	2,111.0000	(4.133)	0	0	0
2011/02/08	R157 2011/11/03	8.30	Call	Bond Future	1,772.0000	1,848.0000	4.289	0	0	0
2011/02/08	R157 2011/11/03	8.30	Put	Bond Future	2,111.0000	2,023.0000	(4.169)	0	0	0
2011/02/08	R157 2011/11/03	8.20	Call	Bond Future	1,598.0000	1,669.0000	4.443	0	0	0
2011/02/08	R157 2011/11/03	8.20	Put	Bond Future	2,296.0000	2,203.0000	(4.051)	0	0	0
2011/02/08	R157 2012/02/02			Bond Future	8.6100	8.5600	(0.581)	0.0000	0.0000	0
2011/02/08	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R157 2012/02/02	8.50	Put	Bond Future	366.0000	200.0000	(45.355)	0	0	0
2011/02/08	R157 2012/02/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R157 2012/02/02	8.55	Put	Bond Future	200.0000	33.0000	(83.500)	0	0	0
2011/02/08	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R157 2012/02/02	8.45	Put	Bond Future	533.0000	367.0000	(31.144)	0	0	0
2011/02/08	R186 2011/02/03			Bond Future	8.6010	8.6700	0.802	0.0000	0.0000	0
2011/02/08	R186 2011/05/05			Bond Future	8.7510	8.7190	(0.366)	0.0000	0.0000	18,980
2011/02/08	R186 2011/05/05	8.75	Call	Bond Future	2,886.0000	3,025.0000	4.816	0	0	0
2011/02/08	R186 2011/05/05	8.75	Put	Bond Future	2,895.0000	2,735.0000	(5.527)	0	0	0
2011/02/08	R186 2011/05/05	8.80	Call	Bond Future	3,125.0000	3,272.0000	4.704	0	0	0
2011/02/08	R186 2011/05/05	8.80	Put	Bond Future	2,669.0000	2,517.0000	(5.695)	0	0	0
2011/02/08	R186 2011/05/05	8.70	Call	Bond Future	2,658.0000	2,789.0000	4.929	0	0	0
2011/02/08	R186 2011/05/05	8.70	Put	Bond Future	3,135.0000	2,967.0000	(5.359)	0	0	0
2011/02/08	R186 2011/05/05	8.00	Put	Bond Future	7,919.0000	7,660.0000	(3.271)	0	0	0
2011/02/08	R186 2011/05/05	8.00	Call	Bond Future	588.0000	628.0000	6.803	0	0	5,500
2011/02/08	R186 2011/08/04			Bond Future	8.8470	8.8140	(0.373)	0.0000	0.0000	0
2011/02/08	R186 2011/08/04	8.25	Call	Bond Future	1,823.0000	1,906.0000	4.553	0	0	0
2011/02/08	R186 2011/08/04	8.25	Put	Bond Future	7,478.0000	7,259.0000	(2.929)	0	0	0
2011/02/08	R186 2011/08/04	8.30	Call	Bond Future	1,969.0000	2,057.0000	4.469	0	0	0
2011/02/08	R186 2011/08/04	8.30	Put	Bond Future	7,135.0000	6,921.0000	(2.999)	0	0	0
2011/02/08	R186 2011/08/04	8.20	Call	Bond Future	1,684.0000	1,763.0000	4.691	0	0	0
2011/02/08	R186 2011/08/04	8.20	Put	Bond Future	7,831.0000	7,608.0000	(2.848)	0	0	0
2011/02/08	R186 2011/11/03			Bond Future	8.9410	8.9060	(0.391)	0.0000	0.0000	12,959
2011/02/08	R186 2011/11/03	9.00	Call	Bond Future	5,254.0000	5,415.0000	3.064	0	0	0
2011/02/08	R186 2011/11/03	9.00	Put	Bond Future	4,727.0000	4,574.0000	(3.237)	0	0	0

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2011/02/08	R186 2011/11/03	9.05	Call	Bond Future	5,491.0000	5,657.0000	3.023	0	0	0
2011/02/08	R186 2011/11/03	9.05	Put	Bond Future	4,520.0000	4,372.0000	(3.274)	0	0	0
2011/02/08	R186 2011/11/03	8.95	Call	Bond Future	5,022.0000	5,179.0000	3.126	0	0	0
2011/02/08	R186 2011/11/03	8.95	Put	Bond Future	4,941.0000	4,784.0000	(3.177)	0	0	0
2011/02/08	R186 2012/02/02			Bond Future	9.0350	8.9990	(0.398)	0.0000	0.0000	0
2011/02/08	R186 2012/02/02	9.00	Call	Bond Future	0.0000	9.0000	100.000	0	0	0
2011/02/08	R186 2012/02/02	9.00	Put	Bond Future	308.0000	0.0000	(100.000)	0	0	0
2011/02/08	R186 2012/02/02	9.05	Call	Bond Future	132.0000	449.0000	240.152	0	0	0
2011/02/08	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R186 2012/02/02	8.95	Put	Bond Future	751.0000	434.0000	(42.210)	0	0	0
2011/02/08	R201 2011/02/03			Bond Future	7.6220	7.6900	0.892	0.0000	0.0000	0
2011/02/08	R201 2011/05/05			Bond Future	7.8760	7.8370	(0.495)	0.0000	0.0000	484
2011/02/08	R201 2011/05/05	7.75	Call	Bond Future	695.0000	744.0000	7.050	0	0	0
2011/02/08	R201 2011/05/05	7.75	Put	Bond Future	1,092.0000	1,019.0000	(6.685)	0	0	0
2011/02/08	R201 2011/05/05	7.80	Call	Bond Future	767.0000	820.0000	6.910	0	0	0
2011/02/08	R201 2011/05/05	7.80	Put	Bond Future	1,007.0000	937.0000	(6.951)	0	0	0
2011/02/08	R201 2011/05/05	7.70	Call	Bond Future	626.0000	672.0000	7.348	0	0	0
2011/02/08	R201 2011/05/05	7.70	Put	Bond Future	1,182.0000	1,105.0000	(6.514)	0	0	0
2011/02/08	R201 2011/08/04			Bond Future	8.0690	8.0250	(0.545)	0.0000	0.0000	0
2011/02/08	R201 2011/08/04	7.25	Call	Bond Future	329.0000	354.0000	7.599	0	0	0
2011/02/08	R201 2011/08/04	7.25	Put	Bond Future	2,766.0000	2,662.0000	(3.760)	0	0	0
2011/02/08	R201 2011/08/04	7.30	Call	Bond Future	365.0000	392.0000	7.397	0	0	0
2011/02/08	R201 2011/08/04	7.30	Put	Bond Future	2,651.0000	2,549.0000	(3.848)	0	0	0
2011/02/08	R201 2011/08/04	7.20	Call	Bond Future	298.0000	321.0000	7.718	0	0	0
2011/02/08	R201 2011/08/04	7.20	Put	Bond Future	2,886.0000	2,780.0000	(3.673)	0	0	0
2011/02/08	R201 2011/11/03			Bond Future	8.2730	8.2260	(0.568)	0.0000	0.0000	0
2011/02/08	R201 2011/11/03	8.00	Call	Bond Future	1,073.0000	1,125.0000	4.846	0	0	0
2011/02/08	R201 2011/11/03	8.00	Put	Bond Future	1,820.0000	1,744.0000	(4.176)	0	0	0
2011/02/08	R201 2011/11/03	8.05	Call	Bond Future	1,135.0000	1,189.0000	4.758	0	0	0
2011/02/08	R201 2011/11/03	8.05	Put	Bond Future	1,744.0000	1,670.0000	(4.243)	0	0	0
2011/02/08	R201 2011/11/03	7.95	Call	Bond Future	1,013.0000	1,063.0000	4.936	0	0	0
2011/02/08	R201 2011/11/03	7.95	Put	Bond Future	1,897.0000	1,819.0000	(4.112)	0	0	0
2011/02/08	R201 2012/02/02			Bond Future	8.5030	8.4510	(0.612)	0.0000	0.0000	0

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2011/02/08	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R201 2012/02/02	8.25	Put	Bond Future	638.0000	507.0000	(20.533)	0	0	0
2011/02/08	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R201 2012/02/02	8.30	Put	Bond Future	511.0000	381.0000	(25.440)	0	0	0
2011/02/08	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R201 2012/02/02	8.20	Put	Bond Future	764.0000	634.0000	(17.016)	0	0	0
2011/02/08	R202 2011/02/03			Bond Future	0.4860	0.4990	2.675	0.0000	0.0000	0
2011/02/08	R202 2011/05/05			Bond Future	0.4460	0.4270	(4.260)	0.0000	0.0000	10,089
2011/02/08	R202 2011/05/05	2.05	Call	Bond Future	39,250.0000	39,797.0000	1.394	0	0	0
2011/02/08	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R202 2011/05/05	2.10	Call	Bond Future	40,278.0000	40,825.0000	1.358	0	0	0
2011/02/08	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R202 2011/05/05	2.00	Call	Bond Future	38,212.0000	38,759.0000	1.431	0	0	0
2011/02/08	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/08	R203 2011/02/03			Bond Future	8.2610	8.3300	0.835	0.0000	0.0000	0
2011/02/08	R203 2011/05/05			Bond Future	8.4780	8.4340	(0.519)	0.0000	0.0000	516
2011/02/08	R203 2011/05/05	8.25	Call	Bond Future	920.0000	996.0000	8.261	0	0	0
2011/02/08	R203 2011/05/05	8.25	Put	Bond Future	2,022.0000	1,887.0000	(6.677)	0	0	0
2011/02/08	R203 2011/05/05	8.30	Call	Bond Future	1,017.0000	1,098.0000	7.965	0	0	0
2011/02/08	R203 2011/05/05	8.30	Put	Bond Future	1,876.0000	1,746.0000	(6.930)	0	0	0
2011/02/08	R203 2011/05/05	8.20	Call	Bond Future	830.0000	900.0000	8.434	0	0	0
2011/02/08	R203 2011/05/05	8.20	Put	Bond Future	2,176.0000	2,034.0000	(6.526)	0	0	0
2011/02/08	R203 2011/08/04			Bond Future	8.6240	8.5780	(0.533)	0.0000	0.0000	0
2011/02/08	R203 2011/08/04	8.00	Call	Bond Future	855.0000	913.0000	6.784	0	0	0
2011/02/08	R203 2011/08/04	8.00	Put	Bond Future	3,789.0000	3,635.0000	(4.064)	0	0	0
2011/02/08	R203 2011/08/04	8.05	Call	Bond Future	927.0000	988.0000	6.580	0	0	0
2011/02/08	R203 2011/08/04	8.05	Put	Bond Future	3,622.0000	3,470.0000	(4.197)	0	0	0
2011/02/08	R203 2011/08/04	7.95	Call	Bond Future	788.0000	842.0000	6.853	0	0	0
2011/02/08	R203 2011/08/04	7.95	Put	Bond Future	3,962.0000	3,803.0000	(4.013)	0	0	0
2011/02/08	R203 2011/11/03			Bond Future	8.7750	8.7270	(0.547)	0.0000	0.0000	1,404
2011/02/08	R203 2011/11/03	8.50	Call	Bond Future	1,863.0000	1,952.0000	4.777	0	0	0
2011/02/08	R203 2011/11/03	8.50	Put	Bond Future	3,093.0000	2,968.0000	(4.041)	0	0	0
2011/02/08	R203 2011/11/03	8.55	Call	Bond Future	1,964.0000	2,056.0000	4.684	0	0	0

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2011/02/08	R203 2011/11/03	8.55	Put	Bond Future	2,969.0000	2,847.0000	(4.109)	0	0	0
2011/02/08	R203 2011/11/03	8.45	Call	Bond Future	1,764.0000	1,850.0000	4.875	0	0	0
2011/02/08	R203 2011/11/03	8.45	Put	Bond Future	3,219.0000	3,092.0000	(3.945)	0	0	0
2011/02/08	R203 2012/02/02			Bond Future	8.9370	8.8860	(0.571)	0.0000	0.0000	0
2011/02/08	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R203 2012/02/02	8.75	Put	Bond Future	800.0000	582.0000	(27.250)	0	0	0
2011/02/08	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R203 2012/02/02	8.80	Put	Bond Future	585.0000	368.0000	(37.094)	0	0	0
2011/02/08	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R203 2012/02/02	8.70	Put	Bond Future	1,015.0000	797.0000	(21.478)	0	0	0
2011/02/08	R204 2011/02/03			Bond Future	8.4110	8.4750	0.761	0.0000	0.0000	0
2011/02/08	R204 2011/05/05			Bond Future	8.5950	8.5570	(0.442)	0.0000	0.0000	100
2011/02/08	R204 2011/05/05	8.50	Call	Bond Future	1,412.0000	1,498.0000	6.091	0	0	0
2011/02/08	R204 2011/05/05	8.50	Put	Bond Future	1,926.0000	1,807.0000	(6.179)	0	0	0
2011/02/08	R204 2011/05/05	8.55	Call	Bond Future	1,539.0000	1,631.0000	5.978	0	0	0
2011/02/08	R204 2011/05/05	8.55	Put	Bond Future	1,782.0000	1,669.0000	(6.341)	0	0	0
2011/02/08	R204 2011/05/05	8.45	Call	Bond Future	1,291.0000	1,373.0000	6.352	0	0	0
2011/02/08	R204 2011/05/05	8.45	Put	Bond Future	2,077.0000	1,954.0000	(5.922)	0	0	0
2011/02/08	R204 2011/08/04			Bond Future	8.7300	8.6900	(0.458)	0.0000	0.0000	0
2011/02/08	R204 2011/08/04	8.00	Call	Bond Future	813.0000	862.0000	6.027	0	0	0
2011/02/08	R204 2011/08/04	8.00	Put	Bond Future	4,719.0000	4,559.0000	(3.391)	0	0	0
2011/02/08	R204 2011/08/04	8.05	Call	Bond Future	884.0000	937.0000	5.995	0	0	0
2011/02/08	R204 2011/08/04	8.05	Put	Bond Future	4,516.0000	4,360.0000	(3.454)	0	0	0
2011/02/08	R204 2011/08/04	7.95	Call	Bond Future	745.0000	791.0000	6.174	0	0	0
2011/02/08	R204 2011/08/04	7.95	Put	Bond Future	4,926.0000	4,763.0000	(3.309)	0	0	0
2011/02/08	R204 2011/11/03			Bond Future	8.8640	8.8230	(0.463)	0.0000	0.0000	1,867
2011/02/08	R204 2011/11/03	8.75	Call	Bond Future	2,513.0000	2,609.0000	3.820	0	0	0
2011/02/08	R204 2011/11/03	8.75	Put	Bond Future	3,091.0000	2,980.0000	(3.591)	0	0	0
2011/02/08	R204 2011/11/03	8.80	Call	Bond Future	2,638.0000	2,737.0000	3.753	0	0	0
2011/02/08	R204 2011/11/03	8.80	Put	Bond Future	2,962.0000	2,854.0000	(3.646)	0	0	0
2011/02/08	R204 2011/11/03	8.70	Call	Bond Future	2,382.0000	2,475.0000	3.904	0	0	0
2011/02/08	R204 2011/11/03	8.70	Put	Bond Future	3,215.0000	3,100.0000	(3.577)	0	0	0
2011/02/08	R204 2012/02/02			Bond Future	9.0040	8.9600	(0.489)	0.0000	0.0000	0
2011/02/08	R204 2012/02/02	9.00	Call	Bond Future	0.0000	196.0000	100.000	0	0	0

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2011/02/08	R204 2012/02/02	9.00	Put	Bond Future	20.0000	0.0000	(100.000)	0	0	0
2011/02/08	R204 2012/02/02	9.05	Call	Bond Future	224.0000	439.0000	95.982	0	0	0
2011/02/08	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R204 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R204 2012/02/02	8.95	Put	Bond Future	264.0000	49.0000	(81.439)	0	0	0
2011/02/08	R206 2011/02/03			Bond Future	7.3020	7.3700	0.931	0.0000	0.0000	0
2011/02/08	R206 2011/05/05			Bond Future	7.5550	7.5040	(0.675)	0.0000	0.0000	0
2011/02/08	R206 2011/05/05	7.50	Call	Bond Future	584.0000	639.0000	9.418	0	0	0
2011/02/08	R206 2011/05/05	7.50	Put	Bond Future	715.0000	649.0000	(9.231)	0	0	0
2011/02/08	R206 2011/05/05	7.55	Call	Bond Future	643.0000	702.0000	9.176	0	0	0
2011/02/08	R206 2011/05/05	7.55	Put	Bond Future	655.0000	592.0000	(9.618)	0	0	0
2011/02/08	R206 2011/05/05	7.45	Call	Bond Future	529.0000	580.0000	9.641	0	0	0
2011/02/08	R206 2011/05/05	7.45	Put	Bond Future	780.0000	709.0000	(9.103)	0	0	0
2011/02/08	R206 2011/08/04			Bond Future	7.7760	7.7180	(0.746)	0.0000	0.0000	0
2011/02/08	R206 2011/08/04	7.00	Call	Bond Future	270.0000	297.0000	10.000	0	0	0
2011/02/08	R206 2011/08/04	7.00	Put	Bond Future	1,971.0000	1,872.0000	(5.023)	0	0	0
2011/02/08	R206 2011/08/04	7.05	Call	Bond Future	298.0000	327.0000	9.732	0	0	0
2011/02/08	R206 2011/08/04	7.05	Put	Bond Future	1,888.0000	1,791.0000	(5.138)	0	0	0
2011/02/08	R206 2011/08/04	6.95	Call	Bond Future	245.0000	270.0000	10.204	0	0	0
2011/02/08	R206 2011/08/04	6.95	Put	Bond Future	2,057.0000	1,956.0000	(4.910)	0	0	0
2011/02/08	R206 2011/11/03			Bond Future	8.0100	7.9460	(0.799)	0.0000	0.0000	0
2011/02/08	R206 2011/11/03	7.75	Call	Bond Future	791.0000	844.0000	6.700	0	0	0
2011/02/08	R206 2011/11/03	7.75	Put	Bond Future	1,302.0000	1,229.0000	(5.607)	0	0	0
2011/02/08	R206 2011/11/03	7.80	Call	Bond Future	836.0000	891.0000	6.579	0	0	0
2011/02/08	R206 2011/11/03	7.80	Put	Bond Future	1,248.0000	1,178.0000	(5.609)	0	0	0
2011/02/08	R206 2011/11/03	7.70	Call	Bond Future	748.0000	798.0000	6.684	0	0	0
2011/02/08	R206 2011/11/03	7.70	Put	Bond Future	1,357.0000	1,282.0000	(5.527)	0	0	0
2011/02/08	R206 2012/02/02			Bond Future	8.2960	8.2220	(0.892)	0.0000	0.0000	0
2011/02/08	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R206 2012/02/02	8.00	Put	Bond Future	517.0000	388.0000	(24.952)	0	0	0
2011/02/08	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R206 2012/02/02	8.05	Put	Bond Future	429.0000	301.0000	(29.837)	0	0	0
2011/02/08	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R206 2012/02/02	7.95	Put	Bond Future	605.0000	476.0000	(21.322)	0	0	0



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2011/02/08	R207 2011/02/03			Bond Future	8.4760	8.5400	0.755	0.0000	0.0000	0
2011/02/08	R207 2011/05/05			Bond Future	8.6580	8.5990	(0.681)	0.0000	0.0000	1,085
2011/02/08	R207 2011/05/05	8.50	Call	Bond Future	1,312.0000	1,451.0000	10.595	0	0	0
2011/02/08	R207 2011/05/05	8.50	Put	Bond Future	2,216.0000	2,019.0000	(8.890)	0	0	0
2011/02/08	R207 2011/05/05	8.55	Call	Bond Future	1,436.0000	1,584.0000	10.306	0	0	0
2011/02/08	R207 2011/05/05	8.55	Put	Bond Future	2,053.0000	1,865.0000	(9.157)	0	0	0
2011/02/08	R207 2011/05/05	8.45	Call	Bond Future	1,194.0000	1,324.0000	10.888	0	0	0
2011/02/08	R207 2011/05/05	8.45	Put	Bond Future	2,387.0000	2,181.0000	(8.630)	0	0	0
2011/02/08	R207 2011/08/04			Bond Future	8.7820	8.7210	(0.695)	0.0000	0.0000	0
2011/02/08	R207 2011/08/04	8.25	Call	Bond Future	1,250.0000	1,357.0000	8.560	0	0	0
2011/02/08	R207 2011/08/04	8.25	Put	Bond Future	4,253.0000	4,022.0000	(5.431)	0	0	0
2011/02/08	R207 2011/08/04	8.30	Call	Bond Future	1,345.0000	1,458.0000	8.401	0	0	0
2011/02/08	R207 2011/08/04	8.30	Put	Bond Future	4,060.0000	3,835.0000	(5.542)	0	0	0
2011/02/08	R207 2011/08/04	8.20	Call	Bond Future	1,160.0000	1,262.0000	8.793	0	0	0
2011/02/08	R207 2011/08/04	8.20	Put	Bond Future	4,451.0000	4,215.0000	(5.302)	0	0	0
2011/02/08	R207 2011/11/03			Bond Future	8.9010	8.8380	(0.708)	0.0000	0.0000	600
2011/02/08	R207 2011/11/03	8.75	Call	Bond Future	2,603.0000	2,761.0000	6.070	0	0	0
2011/02/08	R207 2011/11/03	8.75	Put	Bond Future	3,420.0000	3,238.0000	(5.322)	0	0	0
2011/02/08	R207 2011/11/03	8.80	Call	Bond Future	2,732.0000	2,895.0000	5.966	0	0	0
2011/02/08	R207 2011/11/03	8.80	Put	Bond Future	3,277.0000	3,101.0000	(5.371)	0	0	0
2011/02/08	R207 2011/11/03	8.70	Call	Bond Future	2,477.0000	2,631.0000	6.217	0	0	0
2011/02/08	R207 2011/11/03	8.70	Put	Bond Future	3,566.0000	3,381.0000	(5.188)	0	0	0
2011/02/08	R207 2012/02/02			Bond Future	9.0260	8.9600	(0.731)	0.0000	0.0000	0
2011/02/08	R207 2012/02/02	9.00	Call	Bond Future	0.0000	210.0000	100.000	0	0	0
2011/02/08	R207 2012/02/02	9.00	Put	Bond Future	136.0000	0.0000	(100.000)	0	0	0
2011/02/08	R207 2012/02/02	9.05	Call	Bond Future	125.0000	471.0000	276.800	0	0	0
2011/02/08	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R207 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R207 2012/02/02	8.95	Put	Bond Future	398.0000	53.0000	(86.683)	0	0	0
2011/02/08	R208 2011/02/03			Bond Future	8.5060	8.5750	0.811	0.0000	0.0000	0
2011/02/08	R208 2011/05/05			Bond Future	8.6670	8.6140	(0.612)	0.0000	0.0000	190
2011/02/08	R208 2011/05/05	8.50	Call	Bond Future	1,377.0000	1,506.0000	9.368	0	0	0
2011/02/08	R208 2011/05/05	8.50	Put	Bond Future	2,388.0000	2,198.0000	(7.956)	0	0	0

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2011/02/08	R208 2011/05/05	8.55	Call	Bond Future	1,507.0000	1,644.0000	9.091	0	0	0
2011/02/08	R208 2011/05/05	8.55	Put	Bond Future	2,214.0000	2,032.0000	(8.220)	0	0	0
2011/02/08	R208 2011/05/05	8.45	Call	Bond Future	1,254.0000	1,375.0000	9.649	0	0	0
2011/02/08	R208 2011/05/05	8.45	Put	Bond Future	2,571.0000	2,373.0000	(7.701)	0	0	0
2011/02/08	R208 2011/08/04			Bond Future	8.7760	8.7210	(0.627)	0.0000	0.0000	0
2011/02/08	R208 2011/08/04	8.25	Call	Bond Future	1,321.0000	1,423.0000	7.721	0	0	0
2011/02/08	R208 2011/08/04	8.25	Put	Bond Future	4,479.0000	4,257.0000	(4.956)	0	0	0
2011/02/08	R208 2011/08/04	8.30	Call	Bond Future	1,421.0000	1,529.0000	7.600	0	0	0
2011/02/08	R208 2011/08/04	8.30	Put	Bond Future	4,272.0000	4,057.0000	(5.033)	0	0	0
2011/02/08	R208 2011/08/04	8.20	Call	Bond Future	1,225.0000	1,322.0000	7.918	0	0	0
2011/02/08	R208 2011/08/04	8.20	Put	Bond Future	4,691.0000	4,464.0000	(4.839)	0	0	0
2011/02/08	R208 2011/11/03			Bond Future	8.8860	8.8280	(0.653)	0.0000	0.0000	5,584
2011/02/08	R208 2011/11/03	8.75	Call	Bond Future	2,804.0000	2,961.0000	5.599	0	0	0
2011/02/08	R208 2011/11/03	8.75	Put	Bond Future	3,587.0000	3,411.0000	(4.907)	0	0	0
2011/02/08	R208 2011/11/03	8.80	Call	Bond Future	2,944.0000	3,105.0000	5.469	0	0	0
2011/02/08	R208 2011/11/03	8.80	Put	Bond Future	3,438.0000	3,266.0000	(5.003)	0	0	0
2011/02/08	R208 2011/11/03	8.70	Call	Bond Future	2,668.0000	2,820.0000	5.697	0	0	0
2011/02/08	R208 2011/11/03	8.70	Put	Bond Future	3,742.0000	3,561.0000	(4.837)	0	0	0
2011/02/08	R208 2012/02/02			Bond Future	8.9970	8.9370	(0.667)	0.0000	0.0000	0
2011/02/08	R208 2012/02/02	9.00	Call	Bond Future	17.0000	353.0000	1976.471	0	0	0
2011/02/08	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R208 2012/02/02	9.05	Call	Bond Future	296.0000	632.0000	113.514	0	0	0
2011/02/08	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R208 2012/02/02	8.95	Call	Bond Future	0.0000	73.0000	100.000	0	0	0
2011/02/08	R208 2012/02/02	8.95	Put	Bond Future	263.0000	0.0000	(100.000)	0	0	0
2011/02/08	R209 2011/02/03			Bond Future	8.5510	8.6200	0.807	0.0000	0.0000	0
2011/02/08	R209 2011/05/05			Bond Future	8.6850	8.6530	(0.368)	0.0000	0.0000	21,100
2011/02/08	R209 2011/05/05	8.50	Call	Bond Future	1,792.0000	1,889.0000	5.413	0	0	0
2011/02/08	R209 2011/05/05	8.50	Put	Bond Future	3,314.0000	3,151.0000	(4.919)	0	0	0
2011/02/08	R209 2011/05/05	8.55	Call	Bond Future	1,964.0000	2,068.0000	5.295	0	0	0
2011/02/08	R209 2011/05/05	8.55	Put	Bond Future	3,070.0000	2,914.0000	(5.081)	0	0	0
2011/02/08	R209 2011/05/05	8.45	Call	Bond Future	1,630.0000	1,721.0000	5.583	0	0	0
2011/02/08	R209 2011/05/05	8.45	Put	Bond Future	3,571.0000	3,403.0000	(4.705)	0	0	0
2011/02/08	R209 2011/08/04			Bond Future	8.7550	8.7220	(0.377)	0.0000	0.0000	0

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2011/02/08	R209 2011/08/04	8.50	Call	Bond Future	2,604.0000	2,709.0000	4.032	0	0	0
2011/02/08	R209 2011/08/04	8.50	Put	Bond Future	4,686.0000	4,526.0000	(3.414)	0	0	0
2011/02/08	R209 2011/08/04	8.55	Call	Bond Future	2,776.0000	2,886.0000	3.963	0	0	0
2011/02/08	R209 2011/08/04	8.55	Put	Bond Future	4,442.0000	4,288.0000	(3.467)	0	0	0
2011/02/08	R209 2011/08/04	8.45	Call	Bond Future	2,438.0000	2,539.0000	4.143	0	0	0
2011/02/08	R209 2011/08/04	8.45	Put	Bond Future	4,939.0000	4,775.0000	(3.321)	0	0	0
2011/02/08	R209 2011/08/04	10.10	Call	Bond Future	10,239.0000	10,466.0000	2.217	0	0	0
2011/02/08	R209 2011/08/04	10.10	Put	Bond Future	629.0000	592.0000	(5.882)	0	0	0
2011/02/08	R209 2011/11/03			Bond Future	8.8220	8.7890	(0.374)	0.0000	0.0000	1,089
2011/02/08	R209 2011/11/03	8.75	Call	Bond Future	4,038.0000	4,164.0000	3.120	0	0	0
2011/02/08	R209 2011/11/03	8.75	Put	Bond Future	4,609.0000	4,474.0000	(2.929)	0	0	0
2011/02/08	R209 2011/11/03	8.80	Call	Bond Future	4,231.0000	4,361.0000	3.073	0	0	0
2011/02/08	R209 2011/11/03	8.80	Put	Bond Future	4,405.0000	4,274.0000	(2.974)	0	0	0
2011/02/08	R209 2011/11/03	8.70	Call	Bond Future	3,851.0000	3,972.0000	3.142	0	0	0
2011/02/08	R209 2011/11/03	8.70	Put	Bond Future	4,823.0000	4,683.0000	(2.903)	0	0	0
2011/02/08	R209 2012/02/02			Bond Future	8.8890	8.8550	(0.382)	0.0000	0.0000	0
2011/02/08	R209 2012/02/02	9.00	Call	Bond Future	856.0000	1,121.0000	30.958	0	0	0
2011/02/08	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R209 2012/02/02	9.05	Call	Bond Future	1,236.0000	1,502.0000	21.521	0	0	0
2011/02/08	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R209 2012/02/02	8.95	Call	Bond Future	472.0000	738.0000	56.356	0	0	0
2011/02/08	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R210 2011/02/03			Bond Future	1.0730	2.7500	156.291	0.0000	0.0000	0
2011/02/08	R211 2011/02/03			Bond Future	1.7820	2.1400	20.090	0.0000	0.0000	0
2011/02/08	R211 2011/05/05			Bond Future	1.5860	1.5860	0.000	0.0000	0.0000	539
2011/02/08	R211 2011/05/05	2.14	Call	Bond Future	3,054.0000	3,054.0000	0.000	0	0	0
2011/02/08	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R211 2011/05/05	2.19	Call	Bond Future	3,325.0000	3,325.0000	0.000	0	0	0
2011/02/08	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R211 2011/05/05	2.09	Call	Bond Future	2,783.0000	2,783.0000	0.000	0	0	0
2011/02/08	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R212 2011/02/03			Bond Future	2.5330	2.7200	7.383	0.0000	0.0000	0
2011/02/08	R212 2011/05/05			Bond Future	2.4730	2.4740	0.040	0.0000	0.0000	2,518

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
2011/02/08	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R212 2011/05/05	2.25	Put	Bond Future	2,146.0000	2,155.0000	0.419	0	0	0
2011/02/08	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R212 2011/05/05	2.30	Put	Bond Future	1,660.0000	1,670.0000	0.602	0	0	0
2011/02/08	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R212 2011/05/05	2.20	Put	Bond Future	2,634.0000	2,644.0000	0.380	0	0	0
2011/02/08	R213 2011/02/03			Bond Future	8.6310	8.7000	0.799	0.0000	0.0000	0
2011/02/08	R213 2011/05/05			Bond Future	8.7870	8.7650	(0.250)	0.0000	0.0000	0
2011/02/08	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/05/05	8.00	Put	Bond Future	6,779.0000	6,600.0000	(2.641)	0	0	0
2011/02/08	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/05/05	8.05	Put	Bond Future	6,324.0000	6,145.0000	(2.830)	0	0	0
2011/02/08	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/05/05	7.95	Put	Bond Future	7,237.0000	7,058.0000	(2.473)	0	0	0
2011/02/08	R213 2011/08/04			Bond Future	8.8660	8.8440	(0.248)	0.0000	0.0000	0
2011/02/08	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/08/04	8.00	Put	Bond Future	7,385.0000	7,209.0000	(2.383)	0	0	0
2011/02/08	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/08/04	8.05	Put	Bond Future	6,932.0000	6,756.0000	(2.539)	0	0	0
2011/02/08	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/08/04	7.95	Put	Bond Future	7,841.0000	7,665.0000	(2.245)	0	0	0
2011/02/08	R213 2011/11/03			Bond Future	8.9450	8.9220	(0.257)	0.0000	0.0000	0
2011/02/08	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/11/03	8.75	Put	Bond Future	1,558.0000	1,377.0000	(11.617)	0	0	0
2011/02/08	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/11/03	8.80	Put	Bond Future	1,154.0000	973.0000	(15.685)	0	0	0
2011/02/08	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2011/11/03	8.70	Put	Bond Future	1,965.0000	1,783.0000	(9.262)	0	0	0
2011/02/08	R213 2012/02/02			Bond Future	9.0250	9.0020	(0.255)	0.0000	0.0000	0
2011/02/08	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2012/02/02	9.00	Put	Bond Future	194.0000	16.0000	(91.753)	0	0	0
2011/02/08	R213 2012/02/02	9.05	Call	Bond Future	194.0000	372.0000	91.753	0	0	0
2011/02/08	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/08	R213 2012/02/02	8.95	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
2011/02/08	R213 2012/02/02	8.95	Put	Bond Future	585.0000	406.0000	(30.598)	0	0	0
2011/02/08	TRT1 2011/05/05			Index Future	339.0640	339.8330	0.227	0.0000	0.0000	100
2011/02/08	TRT1 2011/08/04			Index Future	343.7030	344.4820	0.227	0.0000	0.0000	0
<b>Total</b>										<b>184016.00</b>