



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/02/2011

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
2011/02/22	AL7T 2011/05/05			Index Future	374.5900	372.6550	(0.517)	0.0000	0.0000	30
2011/02/22	AL7T 2011/08/04			Index Future	379.8910	377.9310	(0.516)	0.0000	0.0000	0
2011/02/22	ALBI 2011/05/05			Index Future	344.9990	343.0180	(0.574)	0.0000	0.0000	1,064
2011/02/22	ALBI 2011/08/04			Index Future	349.8810	347.8740	(0.574)	0.0000	0.0000	0
2011/02/22	CAAA 2011/02/28			Can-Do Future	7.1568	7.1444	(0.173)	0.0000	0.0000	0
2011/02/22	CAAA 2011/02/28	7.15	Call	Can-Do Future	54.0000	47.0000	(12.963)	0	0	20,000
2011/02/22	CAAA 2011/02/28	7.15	Put	Can-Do Future	47.0000	53.0000	12.766	0	0	0
2011/02/22	CAAA 2011/02/28	7.20	Call	Can-Do Future	34.0000	29.0000	(14.706)	0	0	0
2011/02/22	CAAA 2011/02/28	7.20	Put	Can-Do Future	77.0000	85.0000	10.390	0	0	0
2011/02/22	CAAA 2011/02/28	7.10	Call	Can-Do Future	84.0000	76.0000	(9.524)	0	0	0
2011/02/22	CAAA 2011/02/28	7.10	Put	Can-Do Future	27.0000	32.0000	18.519	0	0	0
2011/02/22	CRD1 2011/05/05			Index Future	155.1350	154.5630	(0.369)	0.0000	0.0000	2
2011/02/22	CRD1 2011/08/04			Index Future	157.2610	156.6830	(0.368)	0.0000	0.0000	0
2011/02/22	GOVI 2011/05/05			GOVI	345.9320	344.0410	(0.547)	0.0000	0.0000	208
2011/02/22	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/22	GOVI 2011/05/05	349.00	Put	GOVI	30,680.0000	49,590.0000	61.636	0	0	0
2011/02/22	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/22	GOVI 2011/05/05	349.01	Put	GOVI	30,780.0000	49,690.0000	61.436	0	0	0
2011/02/22	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/22	GOVI 2011/05/05	348.99	Put	GOVI	30,580.0000	49,490.0000	61.838	0	0	0
2011/02/22	GOVI 2011/08/04			GOVI	350.8280	348.9110	(0.546)	0.0000	0.0000	0
2011/02/22	GOVI 2011/08/04	348.00	Call	GOVI	28,280.0000	9,110.0000	(67.786)	0	0	0
2011/02/22	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0

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2011/02/22	GOVI 2011/08/04	348.01	Call	GOVI	28,180.0000	9,010.0000	(68.027)	0	0	0
2011/02/22	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/22	GOVI 2011/08/04	347.99	Call	GOVI	28,380.0000	9,210.0000	(67.548)	0	0	0
2011/02/22	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/22	IGOV 2011/05/05			Index Future	149.1400	149.2060	0.044	0.0000	0.0000	58
2011/02/22	IGOV 2011/08/04			Index Future	151.2500	151.3190	0.046	0.0000	0.0000	0
2011/02/22	ILBI 2011/05/05			Index Future	403.3150	403.4980	0.045	0.0000	0.0000	336
2011/02/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/22	JBAF 2011/03/16			Jibar Tradeable Future	5.5900	5.6180	0.501	0.0000	0.0000	6,040
2011/02/22	JBAF 2011/04/20			Jibar Tradeable Future	5.6200	5.6630	0.765	0.0000	0.0000	2,000
2011/02/22	JBAF 2011/05/18			Jibar Tradeable Future	5.6500	5.7030	0.938	0.0000	0.0000	3,001
2011/02/22	JBAF 2011/06/15			Jibar Tradeable Future	5.7000	5.7420	0.737	0.0000	0.0000	3,890
2011/02/22	JBAF 2011/07/20			Jibar Tradeable Future	5.7300	5.8170	1.518	0.0000	0.0000	2,000
2011/02/22	JBAF 2011/08/17			Jibar Tradeable Future	5.8100	5.8800	1.205	0.0000	0.0000	0
2011/02/22	JBAF 2011/09/21			Jibar Tradeable Future	5.9200	5.9600	0.676	94.0300	94.0300	14,390
2011/02/22	JBAF 2011/12/21			Jibar Tradeable Future	6.3600	6.4170	0.896	0.0000	0.0000	5,390
2011/02/22	JBAF 2012/03/20			Jibar Tradeable Future	6.7500	6.8130	0.933	0.0000	0.0000	1,090
2011/02/22	JBAF 2012/06/20			Jibar Tradeable Future	7.1800	7.2460	0.919	0.0000	0.0000	2,890
2011/02/22	JBAF 2012/09/19			Jibar Tradeable Future	7.6000	7.6660	0.868	0.0000	0.0000	44,510
2011/02/22	JBAF 2012/12/19			Jibar Tradeable Future	7.9700	8.0670	1.217	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
2011/02/22	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/22	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/22	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/22	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/22	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/22	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/22	OTH1 2011/05/05			Index Future	339.6040	337.1360	(0.727)	0.0000	0.0000	3
2011/02/22	OTH1 2011/08/04			Index Future	344.4100	341.9090	(0.726)	0.0000	0.0000	0
2011/02/22	R157 2011/05/05			Bond Future	7.7760	7.8700	1.209	0.0000	0.0000	2,605
2011/02/22	R157 2011/05/05	7.75	Call	Bond Future	976.0000	793.0000	(18.750)	0	0	0
2011/02/22	R157 2011/05/05	7.75	Put	Bond Future	1,083.0000	1,284.0000	18.560	0	0	0
2011/02/22	R157 2011/05/05	7.80	Call	Bond Future	1,080.0000	885.0000	(18.056)	0	0	0
2011/02/22	R157 2011/05/05	7.80	Put	Bond Future	982.0000	1,171.0000	19.246	0	0	0
2011/02/22	R157 2011/05/05	7.70	Call	Bond Future	878.0000	707.0000	(19.476)	0	0	0
2011/02/22	R157 2011/05/05	7.70	Put	Bond Future	1,190.0000	1,403.0000	17.899	0	0	0
2011/02/22	R157 2011/05/05	7.65	Call	Bond Future	787.0000	628.0000	(20.203)	0	0	0
2011/02/22	R157 2011/05/05	7.65	Put	Bond Future	1,304.0000	1,529.0000	17.255	0	0	0

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2011/02/22	R157 2011/08/04			Bond Future	7.9330	8.0350	1.286	0.0000	0.0000	0
2011/02/22	R157 2011/08/04	7.50	Call	Bond Future	827.0000	699.0000	(15.478)	0	0	0
2011/02/22	R157 2011/08/04	7.50	Put	Bond Future	2,508.0000	2,772.0000	10.526	0	0	0
2011/02/22	R157 2011/08/04	7.55	Call	Bond Future	897.0000	761.0000	(15.162)	0	0	0
2011/02/22	R157 2011/08/04	7.55	Put	Bond Future	2,382.0000	2,638.0000	10.747	0	0	0
2011/02/22	R157 2011/08/04	7.45	Call	Bond Future	761.0000	641.0000	(15.769)	0	0	0
2011/02/22	R157 2011/08/04	7.45	Put	Bond Future	2,638.0000	2,910.0000	10.311	0	0	0
2011/02/22	R157 2011/11/03			Bond Future	8.1060	8.2160	1.357	0.0000	0.0000	3,694
2011/02/22	R157 2011/11/03	8.25	Call	Bond Future	2,159.0000	1,944.0000	(9.958)	0	0	0
2011/02/22	R157 2011/11/03	8.25	Put	Bond Future	1,641.0000	1,822.0000	11.030	0	0	0
2011/02/22	R157 2011/11/03	8.30	Call	Bond Future	2,263.0000	2,041.0000	(9.810)	0	0	0
2011/02/22	R157 2011/11/03	8.30	Put	Bond Future	1,566.0000	1,740.0000	11.111	0	0	0
2011/02/22	R157 2011/11/03	8.20	Call	Bond Future	2,058.0000	1,848.0000	(10.204)	0	0	0
2011/02/22	R157 2011/11/03	8.20	Put	Bond Future	1,720.0000	1,905.0000	10.756	0	0	0
2011/02/22	R157 2012/02/02			Bond Future	8.2940	8.4140	1.447	0.0000	0.0000	0
2011/02/22	R157 2012/02/02	8.50	Call	Bond Future	690.0000	287.0000	(58.406)	0	0	0
2011/02/22	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R157 2012/02/02	8.55	Call	Bond Future	857.0000	454.0000	(47.025)	0	0	0
2011/02/22	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R157 2012/02/02	8.45	Call	Bond Future	523.0000	120.0000	(77.055)	0	0	0
2011/02/22	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R186 2011/05/05			Bond Future	8.7130	8.8300	1.343	0.0000	0.0000	18,980
2011/02/22	R186 2011/05/05	8.75	Call	Bond Future	2,829.0000	2,267.0000	(19.866)	0	0	0
2011/02/22	R186 2011/05/05	8.75	Put	Bond Future	2,483.0000	3,010.0000	21.224	0	0	0
2011/02/22	R186 2011/05/05	8.80	Call	Bond Future	3,078.0000	2,486.0000	(19.233)	0	0	0
2011/02/22	R186 2011/05/05	8.80	Put	Bond Future	2,267.0000	2,764.0000	21.923	0	0	0
2011/02/22	R186 2011/05/05	8.70	Call	Bond Future	2,591.0000	2,060.0000	(20.494)	0	0	0
2011/02/22	R186 2011/05/05	8.70	Put	Bond Future	2,713.0000	3,271.0000	20.568	0	0	0
2011/02/22	R186 2011/05/05	8.00	Put	Bond Future	7,477.0000	8,412.0000	12.505	0	0	0
2011/02/22	R186 2011/05/05	8.00	Call	Bond Future	501.0000	347.0000	(30.739)	0	0	5,500
2011/02/22	R186 2011/08/04			Bond Future	8.8060	8.9280	1.385	0.0000	0.0000	0
2011/02/22	R186 2011/08/04	8.25	Call	Bond Future	1,799.0000	1,469.0000	(18.344)	0	0	0
2011/02/22	R186 2011/08/04	8.25	Put	Bond Future	7,079.0000	7,861.0000	11.047	0	0	0
2011/02/22	R186 2011/08/04	8.30	Call	Bond Future	1,948.0000	1,598.0000	(17.967)	0	0	0

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2011/02/22	R186 2011/08/04	8.30	Put	Bond Future	6,738.0000	7,501.0000	11.324	0	0	0
2011/02/22	R186 2011/08/04	8.20	Call	Bond Future	1,657.0000	1,347.0000	(18.709)	0	0	0
2011/02/22	R186 2011/08/04	8.20	Put	Bond Future	7,429.0000	8,231.0000	10.796	0	0	0
2011/02/22	R186 2011/11/03			Bond Future	8.8990	9.0240	1.405	0.0000	0.0000	12,965
2011/02/22	R186 2011/11/03	9.00	Call	Bond Future	5,328.0000	4,724.0000	(11.336)	0	0	0
2011/02/22	R186 2011/11/03	9.00	Put	Bond Future	4,424.0000	4,937.0000	11.596	0	0	0
2011/02/22	R186 2011/11/03	9.05	Call	Bond Future	5,571.0000	4,950.0000	(11.147)	0	0	0
2011/02/22	R186 2011/11/03	9.05	Put	Bond Future	4,223.0000	4,720.0000	11.769	0	0	0
2011/02/22	R186 2011/11/03	8.95	Call	Bond Future	5,091.0000	4,503.0000	(11.550)	0	0	0
2011/02/22	R186 2011/11/03	8.95	Put	Bond Future	4,633.0000	5,163.0000	11.440	0	0	0
2011/02/22	R186 2012/02/02			Bond Future	8.9910	9.1210	1.446	0.0000	0.0000	0
2011/02/22	R186 2012/02/02	9.00	Call	Bond Future	79.0000	0.0000	(100.000)	0	0	0
2011/02/22	R186 2012/02/02	9.00	Put	Bond Future	0.0000	1,060.0000	100.000	0	0	0
2011/02/22	R186 2012/02/02	9.05	Call	Bond Future	519.0000	0.0000	(100.000)	0	0	0
2011/02/22	R186 2012/02/02	9.05	Put	Bond Future	0.0000	620.0000	100.000	0	0	0
2011/02/22	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R186 2012/02/02	8.95	Put	Bond Future	363.0000	1,503.0000	314.050	0	0	0
2011/02/22	R201 2011/05/05			Bond Future	7.5340	7.6290	1.261	0.0000	0.0000	484
2011/02/22	R201 2011/05/05	7.75	Call	Bond Future	1,198.0000	1,009.0000	(15.776)	0	0	0
2011/02/22	R201 2011/05/05	7.75	Put	Bond Future	512.0000	625.0000	22.070	0	0	0
2011/02/22	R201 2011/05/05	7.80	Call	Bond Future	1,302.0000	1,104.0000	(15.207)	0	0	0
2011/02/22	R201 2011/05/05	7.80	Put	Bond Future	458.0000	563.0000	22.926	0	0	0
2011/02/22	R201 2011/05/05	7.70	Call	Bond Future	1,097.0000	917.0000	(16.408)	0	0	0
2011/02/22	R201 2011/05/05	7.70	Put	Bond Future	569.0000	692.0000	21.617	0	0	0
2011/02/22	R201 2011/08/04			Bond Future	7.6930	7.7950	1.326	0.0000	0.0000	0
2011/02/22	R201 2011/08/04	7.25	Call	Bond Future	581.0000	486.0000	(16.351)	0	0	0
2011/02/22	R201 2011/08/04	7.25	Put	Bond Future	1,908.0000	2,116.0000	10.901	0	0	0
2011/02/22	R201 2011/08/04	7.30	Call	Bond Future	636.0000	535.0000	(15.881)	0	0	0
2011/02/22	R201 2011/08/04	7.30	Put	Bond Future	1,812.0000	2,014.0000	11.148	0	0	0
2011/02/22	R201 2011/08/04	7.20	Call	Bond Future	532.0000	443.0000	(16.729)	0	0	0
2011/02/22	R201 2011/08/04	7.20	Put	Bond Future	2,010.0000	2,224.0000	10.647	0	0	0
2011/02/22	R201 2011/11/03			Bond Future	7.8650	7.9770	1.424	0.0000	0.0000	0
2011/02/22	R201 2011/11/03	8.00	Call	Bond Future	1,579.0000	1,412.0000	(10.576)	0	0	0
2011/02/22	R201 2011/11/03	8.00	Put	Bond Future	1,207.0000	1,349.0000	11.765	0	0	0

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2011/02/22	R201 2011/11/03	8.05	Call	Bond Future	1,658.0000	1,486.0000	(10.374)	0	0	0
2011/02/22	R201 2011/11/03	8.05	Put	Bond Future	1,149.0000	1,286.0000	11.923	0	0	0
2011/02/22	R201 2011/11/03	7.95	Call	Bond Future	1,502.0000	1,340.0000	(10.786)	0	0	0
2011/02/22	R201 2011/11/03	7.95	Put	Bond Future	1,268.0000	1,414.0000	11.514	0	0	0
2011/02/22	R201 2012/02/02			Bond Future	8.0520	8.1760	1.540	0.0000	0.0000	0
2011/02/22	R201 2012/02/02	8.25	Call	Bond Future	503.0000	187.0000	(62.823)	0	0	0
2011/02/22	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R201 2012/02/02	8.30	Call	Bond Future	629.0000	314.0000	(50.079)	0	0	0
2011/02/22	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R201 2012/02/02	8.20	Call	Bond Future	376.0000	61.0000	(83.777)	0	0	0
2011/02/22	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05			Bond Future	0.4110	0.4110	0.000	0.0000	0.0000	10,089
2011/02/22	R202 2011/05/05	2.05	Call	Bond Future	40,260.0000	40,260.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05	2.10	Call	Bond Future	41,288.0000	41,288.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05	2.00	Call	Bond Future	39,222.0000	39,222.0000	0.000	0	0	0
2011/02/22	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R203 2011/05/05			Bond Future	8.2760	8.3630	1.051	0.0000	0.0000	516
2011/02/22	R203 2011/05/05	8.25	Call	Bond Future	1,229.0000	1,024.0000	(16.680)	0	0	0
2011/02/22	R203 2011/05/05	8.25	Put	Bond Future	1,355.0000	1,572.0000	16.015	0	0	0
2011/02/22	R203 2011/05/05	8.30	Call	Bond Future	1,352.0000	1,135.0000	(16.050)	0	0	0
2011/02/22	R203 2011/05/05	8.30	Put	Bond Future	1,235.0000	1,440.0000	16.599	0	0	0
2011/02/22	R203 2011/05/05	8.20	Call	Bond Future	1,113.0000	921.0000	(17.251)	0	0	0
2011/02/22	R203 2011/05/05	8.20	Put	Bond Future	1,483.0000	1,713.0000	15.509	0	0	0
2011/02/22	R203 2011/08/04			Bond Future	8.4090	8.5010	1.094	0.0000	0.0000	0
2011/02/22	R203 2011/08/04	8.00	Call	Bond Future	1,103.0000	954.0000	(13.509)	0	0	0
2011/02/22	R203 2011/08/04	8.00	Put	Bond Future	3,038.0000	3,318.0000	9.217	0	0	0
2011/02/22	R203 2011/08/04	8.05	Call	Bond Future	1,190.0000	1,033.0000	(13.193)	0	0	0
2011/02/22	R203 2011/08/04	8.05	Put	Bond Future	2,886.0000	3,158.0000	9.425	0	0	0
2011/02/22	R203 2011/08/04	7.95	Call	Bond Future	1,019.0000	878.0000	(13.837)	0	0	0
2011/02/22	R203 2011/08/04	7.95	Put	Bond Future	3,194.0000	3,482.0000	9.017	0	0	0
2011/02/22	R203 2011/11/03			Bond Future	8.5490	8.6460	1.135	0.0000	0.0000	1,408

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2011/02/22	R203 2011/11/03	8.50	Call	Bond Future	2,268.0000	2,053.0000	(9.480)	0	0	0
2011/02/22	R203 2011/11/03	8.50	Put	Bond Future	2,489.0000	2,708.0000	8.799	0	0	0
2011/02/22	R203 2011/11/03	8.55	Call	Bond Future	2,384.0000	2,163.0000	(9.270)	0	0	0
2011/02/22	R203 2011/11/03	8.55	Put	Bond Future	2,380.0000	2,593.0000	8.950	0	0	0
2011/02/22	R203 2011/11/03	8.45	Call	Bond Future	2,155.0000	1,947.0000	(9.652)	0	0	0
2011/02/22	R203 2011/11/03	8.45	Put	Bond Future	2,601.0000	2,828.0000	8.727	0	0	0
2011/02/22	R203 2012/02/02			Bond Future	8.6970	8.8000	1.184	0.0000	0.0000	0
2011/02/22	R203 2012/02/02	8.75	Call	Bond Future	228.0000	0.0000	(100.000)	0	0	0
2011/02/22	R203 2012/02/02	8.75	Put	Bond Future	0.0000	215.0000	100.000	0	0	0
2011/02/22	R203 2012/02/02	8.80	Call	Bond Future	443.0000	0.0000	(100.000)	0	0	0
2011/02/22	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R203 2012/02/02	8.70	Call	Bond Future	13.0000	0.0000	(100.000)	0	0	0
2011/02/22	R203 2012/02/02	8.70	Put	Bond Future	0.0000	430.0000	100.000	0	0	0
2011/02/22	R204 2011/05/05			Bond Future	8.4270	8.5200	1.104	0.0000	0.0000	100
2011/02/22	R204 2011/05/05	8.50	Call	Bond Future	1,731.0000	1,456.0000	(15.887)	0	0	0
2011/02/22	R204 2011/05/05	8.50	Put	Bond Future	1,334.0000	1,564.0000	17.241	0	0	0
2011/02/22	R204 2011/05/05	8.55	Call	Bond Future	1,883.0000	1,594.0000	(15.348)	0	0	0
2011/02/22	R204 2011/05/05	8.55	Put	Bond Future	1,215.0000	1,432.0000	17.860	0	0	0
2011/02/22	R204 2011/05/05	8.45	Call	Bond Future	1,586.0000	1,326.0000	(16.393)	0	0	0
2011/02/22	R204 2011/05/05	8.45	Put	Bond Future	1,461.0000	1,706.0000	16.769	0	0	0
2011/02/22	R204 2011/08/04			Bond Future	8.5520	8.6490	1.134	0.0000	0.0000	0
2011/02/22	R204 2011/08/04	8.00	Call	Bond Future	997.0000	846.0000	(15.145)	0	0	0
2011/02/22	R204 2011/08/04	8.00	Put	Bond Future	3,969.0000	4,328.0000	9.045	0	0	0
2011/02/22	R204 2011/08/04	8.05	Call	Bond Future	1,082.0000	922.0000	(14.787)	0	0	0
2011/02/22	R204 2011/08/04	8.05	Put	Bond Future	3,780.0000	4,131.0000	9.286	0	0	0
2011/02/22	R204 2011/08/04	7.95	Call	Bond Future	916.0000	774.0000	(15.502)	0	0	0
2011/02/22	R204 2011/08/04	7.95	Put	Bond Future	4,162.0000	4,531.0000	8.866	0	0	0
2011/02/22	R204 2011/11/03			Bond Future	8.6790	8.7800	1.164	0.0000	0.0000	1,871
2011/02/22	R204 2011/11/03	8.75	Call	Bond Future	2,916.0000	2,644.0000	(9.328)	0	0	0
2011/02/22	R204 2011/11/03	8.75	Put	Bond Future	2,554.0000	2,797.0000	9.514	0	0	0
2011/02/22	R204 2011/11/03	8.80	Call	Bond Future	3,056.0000	2,775.0000	(9.195)	0	0	0
2011/02/22	R204 2011/11/03	8.80	Put	Bond Future	2,440.0000	2,674.0000	9.590	0	0	0
2011/02/22	R204 2011/11/03	8.70	Call	Bond Future	2,772.0000	2,507.0000	(9.560)	0	0	0
2011/02/22	R204 2011/11/03	8.70	Put	Bond Future	2,665.0000	2,914.0000	9.343	0	0	0

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2011/02/22	R204 2012/02/02			Bond Future	8.8090	8.9150	1.203	0.0000	0.0000	0
2011/02/22	R204 2012/02/02	9.00	Call	Bond Future	938.0000	416.0000	(55.650)	0	0	0
2011/02/22	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R204 2012/02/02	9.05	Call	Bond Future	1,182.0000	660.0000	(44.162)	0	0	0
2011/02/22	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R204 2012/02/02	8.95	Call	Bond Future	694.0000	172.0000	(75.216)	0	0	0
2011/02/22	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R206 2011/05/05			Bond Future	7.1140	7.2210	1.504	0.0000	0.0000	0
2011/02/22	R206 2011/05/05	7.50	Call	Bond Future	1,172.0000	986.0000	(15.870)	0	0	0
2011/02/22	R206 2011/05/05	7.50	Put	Bond Future	243.0000	316.0000	30.041	0	0	0
2011/02/22	R206 2011/05/05	7.55	Call	Bond Future	1,262.0000	1,069.0000	(15.293)	0	0	0
2011/02/22	R206 2011/05/05	7.55	Put	Bond Future	214.0000	279.0000	30.374	0	0	0
2011/02/22	R206 2011/05/05	7.45	Call	Bond Future	1,085.0000	906.0000	(16.498)	0	0	0
2011/02/22	R206 2011/05/05	7.45	Put	Bond Future	276.0000	356.0000	28.986	0	0	0
2011/02/22	R206 2011/08/04			Bond Future	7.2780	7.3980	1.649	0.0000	0.0000	0
2011/02/22	R206 2011/08/04	7.00	Call	Bond Future	566.0000	467.0000	(17.491)	0	0	0
2011/02/22	R206 2011/08/04	7.00	Put	Bond Future	1,179.0000	1,344.0000	13.995	0	0	0
2011/02/22	R206 2011/08/04	7.05	Call	Bond Future	613.0000	509.0000	(16.966)	0	0	0
2011/02/22	R206 2011/08/04	7.05	Put	Bond Future	1,116.0000	1,275.0000	14.247	0	0	0
2011/02/22	R206 2011/08/04	6.95	Call	Bond Future	523.0000	430.0000	(17.782)	0	0	0
2011/02/22	R206 2011/08/04	6.95	Put	Bond Future	1,247.0000	1,418.0000	13.713	0	0	0
2011/02/22	R206 2011/11/03			Bond Future	7.4550	7.5890	1.797	0.0000	0.0000	0
2011/02/22	R206 2011/11/03	7.75	Call	Bond Future	1,323.0000	1,168.0000	(11.716)	0	0	0
2011/02/22	R206 2011/11/03	7.75	Put	Bond Future	739.0000	850.0000	15.020	0	0	0
2011/02/22	R206 2011/11/03	7.80	Call	Bond Future	1,385.0000	1,226.0000	(11.480)	0	0	0
2011/02/22	R206 2011/11/03	7.80	Put	Bond Future	703.0000	810.0000	15.220	0	0	0
2011/02/22	R206 2011/11/03	7.70	Call	Bond Future	1,263.0000	1,112.0000	(11.956)	0	0	0
2011/02/22	R206 2011/11/03	7.70	Put	Bond Future	778.0000	893.0000	14.781	0	0	0
2011/02/22	R206 2012/02/02			Bond Future	7.6590	7.8120	1.998	0.0000	0.0000	0
2011/02/22	R206 2012/02/02	8.00	Call	Bond Future	600.0000	330.0000	(45.000)	0	0	0
2011/02/22	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R206 2012/02/02	8.05	Call	Bond Future	688.0000	418.0000	(39.244)	0	0	0
2011/02/22	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R206 2012/02/02	7.95	Call	Bond Future	512.0000	243.0000	(52.539)	0	0	0

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2011/02/22	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R207 2011/05/05			Bond Future	8.5120	8.5990	1.022	0.0000	0.0000	1,020
2011/02/22	R207 2011/05/05	8.50	Call	Bond Future	1,554.0000	1,306.0000	(15.959)	0	0	0
2011/02/22	R207 2011/05/05	8.50	Put	Bond Future	1,623.0000	1,874.0000	15.465	0	0	0
2011/02/22	R207 2011/05/05	8.55	Call	Bond Future	1,701.0000	1,438.0000	(15.461)	0	0	0
2011/02/22	R207 2011/05/05	8.55	Put	Bond Future	1,483.0000	1,719.0000	15.914	0	0	0
2011/02/22	R207 2011/05/05	8.45	Call	Bond Future	1,415.0000	1,181.0000	(16.537)	0	0	0
2011/02/22	R207 2011/05/05	8.45	Put	Bond Future	1,773.0000	2,038.0000	14.946	0	0	0
2011/02/22	R207 2011/08/04			Bond Future	8.6290	8.7200	1.055	0.0000	0.0000	0
2011/02/22	R207 2011/08/04	8.25	Call	Bond Future	1,456.0000	1,269.0000	(12.843)	0	0	0
2011/02/22	R207 2011/08/04	8.25	Put	Bond Future	3,608.0000	3,928.0000	8.869	0	0	0
2011/02/22	R207 2011/08/04	8.30	Call	Bond Future	1,563.0000	1,367.0000	(12.540)	0	0	0
2011/02/22	R207 2011/08/04	8.30	Put	Bond Future	3,427.0000	3,738.0000	9.075	0	0	0
2011/02/22	R207 2011/08/04	8.20	Call	Bond Future	1,353.0000	1,175.0000	(13.156)	0	0	0
2011/02/22	R207 2011/08/04	8.20	Put	Bond Future	3,793.0000	4,123.0000	8.700	0	0	0
2011/02/22	R207 2011/11/03			Bond Future	8.7430	8.8370	1.075	0.0000	0.0000	600
2011/02/22	R207 2011/11/03	8.75	Call	Bond Future	2,947.0000	2,685.0000	(8.890)	0	0	0
2011/02/22	R207 2011/11/03	8.75	Put	Bond Future	2,909.0000	3,157.0000	8.525	0	0	0
2011/02/22	R207 2011/11/03	8.80	Call	Bond Future	3,089.0000	2,819.0000	(8.741)	0	0	0
2011/02/22	R207 2011/11/03	8.80	Put	Bond Future	2,779.0000	3,019.0000	8.636	0	0	0
2011/02/22	R207 2011/11/03	8.70	Call	Bond Future	2,809.0000	2,554.0000	(9.078)	0	0	0
2011/02/22	R207 2011/11/03	8.70	Put	Bond Future	3,043.0000	3,298.0000	8.380	0	0	0
2011/02/22	R207 2012/02/02			Bond Future	8.8600	8.9580	1.106	0.0000	0.0000	0
2011/02/22	R207 2012/02/02	9.00	Call	Bond Future	737.0000	220.0000	(70.149)	0	0	0
2011/02/22	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R207 2012/02/02	9.05	Call	Bond Future	998.0000	482.0000	(51.703)	0	0	0
2011/02/22	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R207 2012/02/02	8.95	Call	Bond Future	474.0000	0.0000	(100.000)	0	0	0
2011/02/22	R207 2012/02/02	8.95	Put	Bond Future	0.0000	42.0000	100.000	0	0	0
2011/02/22	R208 2011/05/05			Bond Future	8.5490	8.6300	0.947	0.0000	0.0000	190
2011/02/22	R208 2011/05/05	8.50	Call	Bond Future	1,546.0000	1,310.0000	(15.265)	0	0	0
2011/02/22	R208 2011/05/05	8.50	Put	Bond Future	1,844.0000	2,099.0000	13.829	0	0	0
2011/02/22	R208 2011/05/05	8.55	Call	Bond Future	1,694.0000	1,444.0000	(14.758)	0	0	0

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2011/02/22	R208 2011/05/05	8.55	Put	Bond Future	1,688.0000	1,928.0000	14.218	0	0	0
2011/02/22	R208 2011/05/05	8.45	Call	Bond Future	1,405.0000	1,183.0000	(15.801)	0	0	0
2011/02/22	R208 2011/05/05	8.45	Put	Bond Future	2,009.0000	2,277.0000	13.340	0	0	0
2011/02/22	R208 2011/08/04			Bond Future	8.6530	8.7370	0.971	0.0000	0.0000	0
2011/02/22	R208 2011/08/04	8.25	Call	Bond Future	1,475.0000	1,296.0000	(12.136)	0	0	0
2011/02/22	R208 2011/08/04	8.25	Put	Bond Future	3,907.0000	4,225.0000	8.139	0	0	0
2011/02/22	R208 2011/08/04	8.30	Call	Bond Future	1,587.0000	1,398.0000	(11.909)	0	0	0
2011/02/22	R208 2011/08/04	8.30	Put	Bond Future	3,713.0000	4,020.0000	8.268	0	0	0
2011/02/22	R208 2011/08/04	8.20	Call	Bond Future	1,369.0000	1,199.0000	(12.418)	0	0	0
2011/02/22	R208 2011/08/04	8.20	Put	Bond Future	4,109.0000	4,435.0000	7.934	0	0	0
2011/02/22	R208 2011/11/03			Bond Future	8.7580	8.8460	1.005	0.0000	0.0000	5,591
2011/02/22	R208 2011/11/03	8.75	Call	Bond Future	3,087.0000	2,826.0000	(8.455)	0	0	0
2011/02/22	R208 2011/11/03	8.75	Put	Bond Future	3,133.0000	3,380.0000	7.884	0	0	0
2011/02/22	R208 2011/11/03	8.80	Call	Bond Future	3,237.0000	2,968.0000	(8.310)	0	0	0
2011/02/22	R208 2011/11/03	8.80	Put	Bond Future	2,994.0000	3,233.0000	7.983	0	0	0
2011/02/22	R208 2011/11/03	8.70	Call	Bond Future	2,940.0000	2,687.0000	(8.605)	0	0	0
2011/02/22	R208 2011/11/03	8.70	Put	Bond Future	3,277.0000	3,531.0000	7.751	0	0	0
2011/02/22	R208 2012/02/02			Bond Future	8.8630	8.9540	1.027	0.0000	0.0000	0
2011/02/22	R208 2012/02/02	9.00	Call	Bond Future	770.0000	258.0000	(66.494)	0	0	0
2011/02/22	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R208 2012/02/02	9.05	Call	Bond Future	1,049.0000	536.0000	(48.904)	0	0	0
2011/02/22	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R208 2012/02/02	8.95	Call	Bond Future	490.0000	0.0000	(100.000)	0	0	0
2011/02/22	R208 2012/02/02	8.95	Put	Bond Future	0.0000	22.0000	100.000	0	0	0
2011/02/22	R209 2011/05/05			Bond Future	8.6650	8.7820	1.350	0.0000	0.0000	21,100
2011/02/22	R209 2011/05/05	8.50	Call	Bond Future	1,658.0000	1,279.0000	(22.859)	0	0	0
2011/02/22	R209 2011/05/05	8.50	Put	Bond Future	3,018.0000	3,579.0000	18.588	0	0	0
2011/02/22	R209 2011/05/05	8.55	Call	Bond Future	1,831.0000	1,425.0000	(22.174)	0	0	0
2011/02/22	R209 2011/05/05	8.55	Put	Bond Future	2,774.0000	3,309.0000	19.286	0	0	0
2011/02/22	R209 2011/05/05	8.45	Call	Bond Future	1,495.0000	1,143.0000	(23.545)	0	0	0
2011/02/22	R209 2011/05/05	8.45	Put	Bond Future	3,274.0000	3,863.0000	17.990	0	0	0
2011/02/22	R209 2011/08/04			Bond Future	8.7330	8.8540	1.386	0.0000	0.0000	0
2011/02/22	R209 2011/08/04	8.50	Call	Bond Future	2,541.0000	2,137.0000	(15.899)	0	0	0
2011/02/22	R209 2011/08/04	8.50	Put	Bond Future	4,447.0000	5,003.0000	12.503	0	0	0

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2011/02/22	R209 2011/08/04	8.55	Call	Bond Future	2,715.0000	2,293.0000	(15.543)	0	0	0
2011/02/22	R209 2011/08/04	8.55	Put	Bond Future	4,205.0000	4,743.0000	12.794	0	0	0
2011/02/22	R209 2011/08/04	8.45	Call	Bond Future	2,374.0000	1,988.0000	(16.259)	0	0	0
2011/02/22	R209 2011/08/04	8.45	Put	Bond Future	4,699.0000	5,273.0000	12.215	0	0	0
2011/02/22	R209 2011/08/04	10.10	Call	Bond Future	10,318.0000	9,471.0000	(8.209)	0	0	0
2011/02/22	R209 2011/08/04	10.10	Put	Bond Future	532.0000	645.0000	21.241	0	0	0
2011/02/22	R209 2011/11/03			Bond Future	8.8010	8.9240	1.398	0.0000	0.0000	1,029
2011/02/22	R209 2011/11/03	8.75	Call	Bond Future	4,009.0000	3,525.0000	(12.073)	0	0	0
2011/02/22	R209 2011/11/03	8.75	Put	Bond Future	4,414.0000	4,893.0000	10.852	0	0	0
2011/02/22	R209 2011/11/03	8.80	Call	Bond Future	4,205.0000	3,706.0000	(11.867)	0	0	0
2011/02/22	R209 2011/11/03	8.80	Put	Bond Future	4,213.0000	4,677.0000	11.014	0	0	0
2011/02/22	R209 2011/11/03	8.70	Call	Bond Future	3,819.0000	3,350.0000	(12.281)	0	0	0
2011/02/22	R209 2011/11/03	8.70	Put	Bond Future	4,625.0000	5,119.0000	10.681	0	0	0
2011/02/22	R209 2012/02/02			Bond Future	8.8670	8.9940	1.432	0.0000	0.0000	0
2011/02/22	R209 2012/02/02	9.00	Call	Bond Future	1,027.0000	46.0000	(95.521)	0	0	0
2011/02/22	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R209 2012/02/02	9.05	Call	Bond Future	1,408.0000	426.0000	(69.744)	0	0	0
2011/02/22	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R209 2012/02/02	8.95	Call	Bond Future	644.0000	0.0000	(100.000)	0	0	0
2011/02/22	R209 2012/02/02	8.95	Put	Bond Future	0.0000	338.0000	100.000	0	0	0
2011/02/22	R211 2011/05/05			Bond Future	1.6330	1.6180	(0.919)	0.0000	0.0000	539
2011/02/22	R211 2011/05/05	2.14	Call	Bond Future	2,791.0000	2,875.0000	3.010	0	0	0
2011/02/22	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R211 2011/05/05	2.19	Call	Bond Future	3,062.0000	3,146.0000	2.743	0	0	0
2011/02/22	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R211 2011/05/05	2.09	Call	Bond Future	2,520.0000	2,604.0000	3.333	0	0	0
2011/02/22	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R212 2011/05/05			Bond Future	2.4770	2.4770	0.000	0.0000	0.0000	2,518
2011/02/22	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R212 2011/05/05	2.25	Put	Bond Future	2,184.0000	2,184.0000	0.000	0	0	0
2011/02/22	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R212 2011/05/05	2.30	Put	Bond Future	1,698.0000	1,698.0000	0.000	0	0	0
2011/02/22	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
2011/02/22	R212 2011/05/05	2.20	Put	Bond Future	2,672.0000	2,672.0000	0.000	0	0	0
2011/02/22	R213 2011/05/05			Bond Future	8.7500	8.8670	1.337	0.0000	0.0000	0
2011/02/22	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/05/05	8.00	Put	Bond Future	6,478.0000	7,425.0000	14.619	0	0	0
2011/02/22	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/05/05	8.05	Put	Bond Future	6,023.0000	6,970.0000	15.723	0	0	0
2011/02/22	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/05/05	7.95	Put	Bond Future	6,936.0000	7,883.0000	13.653	0	0	0
2011/02/22	R213 2011/08/04			Bond Future	8.8270	8.9470	1.359	0.0000	0.0000	0
2011/02/22	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/08/04	8.00	Put	Bond Future	7,072.0000	8,029.0000	13.532	0	0	0
2011/02/22	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/08/04	8.05	Put	Bond Future	6,620.0000	7,576.0000	14.441	0	0	0
2011/02/22	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/08/04	7.95	Put	Bond Future	7,528.0000	8,485.0000	12.713	0	0	0
2011/02/22	R213 2011/11/03			Bond Future	8.9050	9.0290	1.392	0.0000	0.0000	0
2011/02/22	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/11/03	8.75	Put	Bond Future	1,242.0000	2,216.0000	78.422	0	0	0
2011/02/22	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/11/03	8.80	Put	Bond Future	838.0000	1,812.0000	116.229	0	0	0
2011/02/22	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2011/11/03	8.70	Put	Bond Future	1,649.0000	2,622.0000	59.005	0	0	0
2011/02/22	R213 2012/02/02			Bond Future	8.9840	9.1120	1.425	0.0000	0.0000	0
2011/02/22	R213 2012/02/02	9.00	Call	Bond Future	125.0000	0.0000	(100.000)	0	0	0
2011/02/22	R213 2012/02/02	9.00	Put	Bond Future	0.0000	865.0000	100.000	0	0	0
2011/02/22	R213 2012/02/02	9.05	Call	Bond Future	513.0000	0.0000	(100.000)	0	0	0
2011/02/22	R213 2012/02/02	9.05	Put	Bond Future	0.0000	477.0000	100.000	0	0	0
2011/02/22	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/22	R213 2012/02/02	8.95	Put	Bond Future	266.0000	1,256.0000	372.180	0	0	0
2011/02/22	TRT1 2011/05/05			Index Future	341.6600	339.7530	(0.558)	0.0000	0.0000	100
2011/02/22	TRT1 2011/08/04			Index Future	346.3430	344.4110	(0.558)	0.0000	0.0000	0
Total										198291.00