



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 27/01/2011

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
2011/01/27	AL7T 2011/02/03			Index Future	367.0420	366.9070	(0.037)	0.0000	0.0000	30
2011/01/27	AL7T 2011/05/05			Index Future	372.6550	372.2110	(0.119)	0.0000	0.0000	0
2011/01/27	AL7T 2011/08/04			Index Future	378.0210	377.5710	(0.119)	0.0000	0.0000	0
2011/01/27	ALBI 2011/02/03			Index Future	338.8560	338.7650	(0.027)	0.0000	0.0000	897
2011/01/27	ALBI 2011/05/05			Index Future	343.7540	343.6620	(0.027)	0.0000	0.0000	216
2011/01/27	ALBI 2011/08/04			Index Future	349.0350	348.6110	(0.121)	0.0000	0.0000	0
2011/01/27	CRD1 2011/02/03			Index Future	152.0040	151.9210	(0.055)	0.0000	0.0000	2
2011/01/27	CRD1 2011/05/05			Index Future	154.0860	154.0020	(0.055)	0.0000	0.0000	0
2011/01/27	CRD1 2011/08/04			Index Future	156.1910	156.1060	(0.054)	0.0000	0.0000	0
2011/01/27	GOVI 2011/02/03			GOVI	339.6860	339.5670	(0.035)	0.0000	0.0000	166
2011/01/27	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/02/03	343.00	Put	GOVI	33,140.0000	34,330.0000	3.591	0	0	0
2011/01/27	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/02/03	343.01	Put	GOVI	33,240.0000	34,430.0000	3.580	0	0	0
2011/01/27	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/02/03	342.99	Put	GOVI	33,040.0000	34,230.0000	3.602	0	0	0
2011/01/27	GOVI 2011/05/05			GOVI	344.5960	344.4750	(0.035)	0.0000	0.0000	45
2011/01/27	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/05/05	349.00	Put	GOVI	44,040.0000	45,250.0000	2.748	0	0	0
2011/01/27	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/05/05	349.01	Put	GOVI	44,140.0000	45,350.0000	2.741	0	0	0
2011/01/27	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/27	GOVI 2011/05/05	348.99	Put	GOVI	43,940.0000	45,150.0000	2.754	0	0	0

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2011/01/27	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/27	IGOV 2011/02/03			Index Future	147.6770	147.6490	(0.019)	0.0000	0.0000	9
2011/01/27	IGOV 2011/05/05			Index Future	149.8110	149.7840	(0.018)	0.0000	0.0000	0
2011/01/27	IGOV 2011/08/04			Index Future	151.9680	151.9410	(0.018)	0.0000	0.0000	0
2011/01/27	ILBI 2011/02/03			Index Future	399.4740	399.5460	0.018	0.0000	0.0000	17
2011/01/27	ILBI 2011/05/05			Index Future	404.9950	405.0680	0.018	0.0000	0.0000	336
2011/01/27	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/27	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/27	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/27	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/27	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/27	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/27	JBAF 2011/02/16			Jibar Tradeable Future	5.5970	5.6090	0.214	0.0000	0.0000	5,000
2011/01/27	JBAF 2011/03/16			Jibar Tradeable Future	5.6220	5.6420	0.356	0.0000	0.0000	5,790
2011/01/27	JBAF 2011/04/20			Jibar Tradeable Future	5.6460	5.6800	0.602	0.0000	0.0000	2
2011/01/27	JBAF 2011/05/18			Jibar Tradeable Future	5.6660	5.6970	0.547	0.0000	0.0000	2,000
2011/01/27	JBAF 2011/06/15			Jibar Tradeable Future	5.7020	5.7250	0.403	0.0000	0.0000	3,890
2011/01/27	JBAF 2011/07/20			Jibar Tradeable Future	5.7690	5.7950	0.451	0.0000	0.0000	0
2011/01/27	JBAF 2011/09/21			Jibar Tradeable Future	5.9320	5.9880	0.944	0.0000	0.0000	15,890
2011/01/27	JBAF 2011/12/21			Jibar Tradeable Future	6.3670	6.4290	0.974	0.0000	0.0000	5,290
2011/01/27	JBAF 2012/03/20			Jibar Tradeable Future	6.7700	6.8230	0.783	0.0000	0.0000	290
2011/01/27	JBAF 2012/06/20			Jibar Tradeable Future	7.1740	7.2360	0.864	0.0000	0.0000	2,890
2011/01/27	JBAF 2012/09/19			Jibar Tradeable Future	7.5750	7.6750	1.320	92.3390	92.3390	44,510
2011/01/27	JBAF 2012/12/19			Jibar Tradeable Future	7.8800	7.9300	0.635	0.0000	0.0000	390
2011/01/27	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/01/27	JN02 2011/05/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/01/27	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN02 2011/05/05	8.00	Put	JNOTE	0.0000	500,000.0000	100.000	0	0	0
2011/01/27	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN02 2011/05/05	8.25	Put	JNOTE	0.0000	750,000.0000	100.000	0	0	0
2011/01/27	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN05 2011/05/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/01/27	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN05 2011/05/05	8.00	Put	JNOTE	0.0000	500,000.0000	100.000	0	0	0
2011/01/27	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN05 2011/05/05	8.25	Put	JNOTE	0.0000	750,000.0000	100.000	0	0	0
2011/01/27	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/27	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN10 2011/05/05	7.75	Put	JNOTE	0.0000	250,000.0000	100.000	0	0	0
2011/01/27	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN10 2011/05/05	8.00	Put	JNOTE	0.0000	500,000.0000	100.000	0	0	0
2011/01/27	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/27	OTH1 2011/02/03			Index Future	334.0270	334.0780	0.015	0.0000	0.0000	3
2011/01/27	OTH1 2011/05/05			Index Future	338.8550	338.9070	0.015	0.0000	0.0000	0
2011/01/27	OTH1 2011/08/04			Index Future	344.2830	343.7880	(0.144)	0.0000	0.0000	0
2011/01/27	R157 2011/02/03			Bond Future	7.7620	7.7810	0.245	0.0000	0.0000	6,762
2011/01/27	R157 2011/02/03	7.90	Call	Bond Future	704.0000	625.0000	(11.222)	0	0	0
2011/01/27	R157 2011/02/03	7.90	Put	Bond Future	110.0000	113.0000	2.727	0	0	0
2011/01/27	R157 2011/02/03	7.95	Call	Bond Future	877.0000	795.0000	(9.350)	0	0	0
2011/01/27	R157 2011/02/03	7.95	Put	Bond Future	69.0000	69.0000	0.000	0	0	0
2011/01/27	R157 2011/02/03	7.85	Call	Bond Future	548.0000	474.0000	(13.504)	0	0	0
2011/01/27	R157 2011/02/03	7.85	Put	Bond Future	169.0000	177.0000	4.734	0	0	0
2011/01/27	R157 2011/05/05			Bond Future	7.9030	7.9230	0.253	0.0000	0.0000	905

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2011/01/27	R157 2011/05/05	7.75	Call	Bond Future	861.0000	821.0000	(4.646)	0	0	0
2011/01/27	R157 2011/05/05	7.75	Put	Bond Future	1,486.0000	1,528.0000	2.826	0	0	0
2011/01/27	R157 2011/05/05	7.80	Call	Bond Future	951.0000	909.0000	(4.416)	0	0	0
2011/01/27	R157 2011/05/05	7.80	Put	Bond Future	1,371.0000	1,411.0000	2.918	0	0	0
2011/01/27	R157 2011/05/05	7.70	Call	Bond Future	776.0000	739.0000	(4.768)	0	0	0
2011/01/27	R157 2011/05/05	7.70	Put	Bond Future	1,606.0000	1,651.0000	2.802	0	0	0
2011/01/27	R157 2011/05/05	7.65	Call	Bond Future	697.0000	663.0000	(4.878)	0	0	0
2011/01/27	R157 2011/05/05	7.65	Put	Bond Future	1,733.0000	1,780.0000	2.712	0	0	0
2011/01/27	R157 2011/08/04			Bond Future	8.0630	8.0850	0.273	0.0000	0.0000	0
2011/01/27	R157 2011/08/04	7.50	Call	Bond Future	639.0000	612.0000	(4.225)	0	0	0
2011/01/27	R157 2011/08/04	7.50	Put	Bond Future	2,819.0000	2,876.0000	2.022	0	0	0
2011/01/27	R157 2011/08/04	7.55	Call	Bond Future	699.0000	670.0000	(4.149)	0	0	0
2011/01/27	R157 2011/08/04	7.55	Put	Bond Future	2,683.0000	2,738.0000	2.050	0	0	0
2011/01/27	R157 2011/08/04	7.45	Call	Bond Future	583.0000	558.0000	(4.288)	0	0	0
2011/01/27	R157 2011/08/04	7.45	Put	Bond Future	2,959.0000	3,018.0000	1.994	0	0	0
2011/01/27	R157 2011/11/03			Bond Future	8.2330	8.2560	0.279	0.0000	0.0000	3,694
2011/01/27	R157 2011/11/03	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R157 2011/11/03	8.25	Put	Bond Future	0.0000	22.0000	100.000	0	0	0
2011/01/27	R157 2011/11/03	8.30	Call	Bond Future	0.0000	158.0000	100.000	0	0	0
2011/01/27	R157 2011/11/03	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R157 2011/11/03	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R157 2011/11/03	8.20	Put	Bond Future	0.0000	201.0000	100.000	0	0	0
2011/01/27	R186 2011/02/03			Bond Future	8.6200	8.6060	(0.162)	0.0000	0.0000	25,653
2011/01/27	R186 2011/02/03	9.00	Call	Bond Future	3,585.0000	3,704.0000	3.319	0	0	0
2011/01/27	R186 2011/02/03	9.00	Put	Bond Future	34.0000	19.0000	(44.118)	0	0	0
2011/01/27	R186 2011/02/03	9.05	Call	Bond Future	4,025.0000	4,150.0000	3.106	0	0	0
2011/01/27	R186 2011/02/03	9.05	Put	Bond Future	19.0000	10.0000	(47.368)	0	0	0
2011/01/27	R186 2011/02/03	8.95	Call	Bond Future	3,150.0000	3,262.0000	3.556	0	0	0
2011/01/27	R186 2011/02/03	8.95	Put	Bond Future	57.0000	35.0000	(38.596)	0	0	0
2011/01/27	R186 2011/02/03	7.75	Put	Bond Future	8,773.0000	8,639.0000	(1.527)	0	0	0
2011/01/27	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/27	R186 2011/05/05			Bond Future	8.7060	8.6910	(0.172)	0.0000	0.0000	7,485
2011/01/27	R186 2011/05/05	8.75	Call	Bond Future	3,114.0000	3,176.0000	1.991	0	0	0
2011/01/27	R186 2011/05/05	8.75	Put	Bond Future	2,702.0000	2,624.0000	(2.887)	0	0	0

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2011/01/27	R186 2011/05/05	8.80	Call	Bond Future	3,368.0000	3,432.0000	1.900	0	0	0
2011/01/27	R186 2011/05/05	8.80	Put	Bond Future	2,491.0000	2,414.0000	(3.091)	0	0	0
2011/01/27	R186 2011/05/05	8.70	Call	Bond Future	2,871.0000	2,929.0000	2.020	0	0	0
2011/01/27	R186 2011/05/05	8.70	Put	Bond Future	2,927.0000	2,844.0000	(2.836)	0	0	0
2011/01/27	R186 2011/05/05	8.00	Put	Bond Future	7,531.0000	7,406.0000	(1.660)	0	0	0
2011/01/27	R186 2011/05/05	8.00	Call	Bond Future	621.0000	637.0000	2.576	0	0	5,500
2011/01/27	R186 2011/08/04			Bond Future	8.7960	8.7810	(0.171)	0.0000	0.0000	0
2011/01/27	R186 2011/08/04	8.25	Call	Bond Future	1,945.0000	1,980.0000	1.799	0	0	0
2011/01/27	R186 2011/08/04	8.25	Put	Bond Future	7,133.0000	7,029.0000	(1.458)	0	0	0
2011/01/27	R186 2011/08/04	8.30	Call	Bond Future	2,103.0000	2,140.0000	1.759	0	0	0
2011/01/27	R186 2011/08/04	8.30	Put	Bond Future	6,801.0000	6,700.0000	(1.485)	0	0	0
2011/01/27	R186 2011/08/04	8.20	Call	Bond Future	1,793.0000	1,826.0000	1.840	0	0	0
2011/01/27	R186 2011/08/04	8.20	Put	Bond Future	7,473.0000	7,368.0000	(1.405)	0	0	0
2011/01/27	R186 2011/11/03			Bond Future	8.8460	8.8680	0.249	0.0000	0.0000	10,459
2011/01/27	R186 2011/11/03	9.00	Call	Bond Future	0.0000	1,184.0000	100.000	0	0	0
2011/01/27	R186 2011/11/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R186 2011/11/03	9.05	Call	Bond Future	0.0000	1,628.0000	100.000	0	0	0
2011/01/27	R186 2011/11/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R186 2011/11/03	8.95	Call	Bond Future	0.0000	738.0000	100.000	0	0	0
2011/01/27	R186 2011/11/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R201 2011/02/03			Bond Future	7.5910	7.6150	0.316	0.0000	0.0000	489
2011/01/27	R201 2011/02/03	8.00	Call	Bond Future	1,372.0000	1,291.0000	(5.904)	0	0	0
2011/01/27	R201 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2011/01/27	R201 2011/02/03	8.05	Call	Bond Future	1,536.0000	1,455.0000	(5.273)	0	0	0
2011/01/27	R201 2011/02/03	8.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2011/01/27	R201 2011/02/03	7.95	Call	Bond Future	1,209.0000	1,127.0000	(6.782)	0	0	0
2011/01/27	R201 2011/02/03	7.95	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2011/01/27	R201 2011/05/05			Bond Future	7.7350	7.7610	0.336	0.0000	0.0000	0
2011/01/27	R201 2011/05/05	7.75	Call	Bond Future	867.0000	821.0000	(5.306)	0	0	0
2011/01/27	R201 2011/05/05	7.75	Put	Bond Future	820.0000	856.0000	4.390	0	0	0
2011/01/27	R201 2011/05/05	7.80	Call	Bond Future	952.0000	904.0000	(5.042)	0	0	0
2011/01/27	R201 2011/05/05	7.80	Put	Bond Future	747.0000	781.0000	4.552	0	0	0
2011/01/27	R201 2011/05/05	7.70	Call	Bond Future	787.0000	743.0000	(5.591)	0	0	0
2011/01/27	R201 2011/05/05	7.70	Put	Bond Future	898.0000	936.0000	4.232	0	0	0

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2011/01/27	R201 2011/08/04			Bond Future	7.9020	7.9310	0.367	0.0000	0.0000	0
2011/01/27	R201 2011/08/04	7.25	Call	Bond Future	382.0000	360.0000	(5.759)	0	0	0
2011/01/27	R201 2011/08/04	7.25	Put	Bond Future	2,328.0000	2,391.0000	2.706	0	0	0
2011/01/27	R201 2011/08/04	7.30	Call	Bond Future	422.0000	398.0000	(5.687)	0	0	0
2011/01/27	R201 2011/08/04	7.30	Put	Bond Future	2,217.0000	2,279.0000	2.797	0	0	0
2011/01/27	R201 2011/08/04	7.20	Call	Bond Future	346.0000	325.0000	(6.069)	0	0	0
2011/01/27	R201 2011/08/04	7.20	Put	Bond Future	2,443.0000	2,508.0000	2.661	0	0	0
2011/01/27	R201 2011/11/03			Bond Future	8.0800	8.1100	0.371	0.0000	0.0000	0
2011/01/27	R201 2011/11/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R201 2011/11/03	8.00	Put	Bond Future	0.0000	302.0000	100.000	0	0	0
2011/01/27	R201 2011/11/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R201 2011/11/03	8.05	Put	Bond Future	0.0000	164.0000	100.000	0	0	0
2011/01/27	R201 2011/11/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R201 2011/11/03	7.95	Put	Bond Future	0.0000	439.0000	100.000	0	0	0
2011/01/27	R202 2011/02/03			Bond Future	0.4570	0.4580	0.219	0.0000	0.0000	3,608
2011/01/27	R202 2011/02/03	3.05	Call	Bond Future	58,267.0000	58,238.0000	(0.050)	0	0	0
2011/01/27	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R202 2011/02/03	3.10	Call	Bond Future	59,114.0000	59,085.0000	(0.049)	0	0	0
2011/01/27	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R202 2011/02/03	3.00	Call	Bond Future	57,412.0000	57,383.0000	(0.051)	0	0	0
2011/01/27	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R202 2011/05/05			Bond Future	0.3810	0.3820	0.262	0.0000	0.0000	6,500
2011/01/27	R202 2011/05/05	2.05	Call	Bond Future	41,132.0000	41,103.0000	(0.071)	0	0	0
2011/01/27	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R202 2011/05/05	2.10	Call	Bond Future	42,160.0000	42,131.0000	(0.069)	0	0	0
2011/01/27	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R202 2011/05/05	2.00	Call	Bond Future	40,093.0000	40,064.0000	(0.072)	0	0	0
2011/01/27	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R203 2011/02/03			Bond Future	8.2550	8.2590	0.048	0.0000	0.0000	1,402
2011/01/27	R203 2011/02/03	8.50	Call	Bond Future	1,273.0000	1,243.0000	(2.357)	0	0	0
2011/01/27	R203 2011/02/03	8.50	Put	Bond Future	55.0000	45.0000	(18.182)	0	0	0
2011/01/27	R203 2011/02/03	8.55	Call	Bond Future	1,497.0000	1,470.0000	(1.804)	0	0	0
2011/01/27	R203 2011/02/03	8.55	Put	Bond Future	33.0000	26.0000	(21.212)	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
2011/01/27	R203 2011/02/03	8.45	Call	Bond Future	1,060.0000	1,027.0000	(3.113)	0	0	0
2011/01/27	R203 2011/02/03	8.45	Put	Bond Future	89.0000	76.0000	(14.607)	0	0	0
2011/01/27	R203 2011/02/03	8.00	Put	Bond Future	1,332.0000	1,340.0000	0.601	0	0	0
2011/01/27	R203 2011/02/03	8.00	Call	Bond Future	44.0000	32.0000	(27.273)	0	0	1,000
2011/01/27	R203 2011/05/05			Bond Future	8.3770	8.3820	0.060	0.0000	0.0000	516
2011/01/27	R203 2011/05/05	8.25	Call	Bond Future	1,158.0000	1,140.0000	(1.554)	0	0	0
2011/01/27	R203 2011/05/05	8.25	Put	Bond Future	1,774.0000	1,780.0000	0.338	0	0	0
2011/01/27	R203 2011/05/05	8.30	Call	Bond Future	1,269.0000	1,250.0000	(1.497)	0	0	0
2011/01/27	R203 2011/05/05	8.30	Put	Bond Future	1,642.0000	1,647.0000	0.305	0	0	0
2011/01/27	R203 2011/05/05	8.20	Call	Bond Future	1,052.0000	1,035.0000	(1.616)	0	0	0
2011/01/27	R203 2011/05/05	8.20	Put	Bond Future	1,912.0000	1,919.0000	0.366	0	0	0
2011/01/27	R203 2011/08/04			Bond Future	8.5100	8.5150	0.059	0.0000	0.0000	0
2011/01/27	R203 2011/08/04	8.00	Call	Bond Future	968.0000	956.0000	(1.240)	0	0	0
2011/01/27	R203 2011/08/04	8.00	Put	Bond Future	3,374.0000	3,385.0000	0.326	0	0	0
2011/01/27	R203 2011/08/04	8.05	Call	Bond Future	1,049.0000	1,036.0000	(1.239)	0	0	0
2011/01/27	R203 2011/08/04	8.05	Put	Bond Future	3,216.0000	3,226.0000	0.311	0	0	0
2011/01/27	R203 2011/08/04	7.95	Call	Bond Future	892.0000	881.0000	(1.233)	0	0	0
2011/01/27	R203 2011/08/04	7.95	Put	Bond Future	3,538.0000	3,550.0000	0.339	0	0	0
2011/01/27	R203 2011/11/03			Bond Future	8.6250	8.6530	0.325	0.0000	0.0000	1,404
2011/01/27	R203 2011/11/03	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R203 2011/11/03	8.50	Put	Bond Future	0.0000	687.0000	100.000	0	0	0
2011/01/27	R203 2011/11/03	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R203 2011/11/03	8.55	Put	Bond Future	0.0000	462.0000	100.000	0	0	0
2011/01/27	R203 2011/11/03	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R203 2011/11/03	8.45	Put	Bond Future	0.0000	912.0000	100.000	0	0	0
2011/01/27	R204 2011/02/03			Bond Future	8.4130	8.4180	0.059	0.0000	0.0000	1,914
2011/01/27	R204 2011/02/03	8.50	Call	Bond Future	734.0000	689.0000	(6.131)	0	0	0
2011/01/27	R204 2011/02/03	8.50	Put	Bond Future	249.0000	232.0000	(6.827)	0	0	0
2011/01/27	R204 2011/02/03	8.55	Call	Bond Future	931.0000	887.0000	(4.726)	0	0	0
2011/01/27	R204 2011/02/03	8.55	Put	Bond Future	169.0000	153.0000	(9.467)	0	0	0
2011/01/27	R204 2011/02/03	8.45	Call	Bond Future	561.0000	516.0000	(8.021)	0	0	0
2011/01/27	R204 2011/02/03	8.45	Put	Bond Future	355.0000	337.0000	(5.070)	0	0	0
2011/01/27	R204 2011/05/05			Bond Future	8.5290	8.5340	0.059	0.0000	0.0000	100
2011/01/27	R204 2011/05/05	8.50	Call	Bond Future	1,588.0000	1,567.0000	(1.322)	0	0	0

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2011/01/27	R204 2011/05/05	8.50	Put	Bond Future	1,745.0000	1,751.0000	0.344	0	0	0
2011/01/27	R204 2011/05/05	8.55	Call	Bond Future	1,726.0000	1,704.0000	(1.275)	0	0	0
2011/01/27	R204 2011/05/05	8.55	Put	Bond Future	1,612.0000	1,617.0000	0.310	0	0	0
2011/01/27	R204 2011/05/05	8.45	Call	Bond Future	1,457.0000	1,436.0000	(1.441)	0	0	0
2011/01/27	R204 2011/05/05	8.45	Put	Bond Future	1,886.0000	1,892.0000	0.318	0	0	0
2011/01/27	R204 2011/08/04			Bond Future	8.6540	8.6590	0.058	0.0000	0.0000	0
2011/01/27	R204 2011/08/04	8.00	Call	Bond Future	910.0000	898.0000	(1.319)	0	0	0
2011/01/27	R204 2011/08/04	8.00	Put	Bond Future	4,419.0000	4,433.0000	0.317	0	0	0
2011/01/27	R204 2011/08/04	8.05	Call	Bond Future	989.0000	977.0000	(1.213)	0	0	0
2011/01/27	R204 2011/08/04	8.05	Put	Bond Future	4,224.0000	4,238.0000	0.331	0	0	0
2011/01/27	R204 2011/08/04	7.95	Call	Bond Future	835.0000	824.0000	(1.317)	0	0	0
2011/01/27	R204 2011/08/04	7.95	Put	Bond Future	4,618.0000	4,634.0000	0.346	0	0	0
2011/01/27	R204 2011/11/03			Bond Future	8.7620	8.7840	0.251	0.0000	0.0000	1,867
2011/01/27	R204 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R204 2011/11/03	8.75	Put	Bond Future	0.0000	173.0000	100.000	0	0	0
2011/01/27	R204 2011/11/03	8.80	Call	Bond Future	0.0000	81.0000	100.000	0	0	0
2011/01/27	R204 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R204 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R204 2011/11/03	8.70	Put	Bond Future	0.0000	428.0000	100.000	0	0	0
2011/01/27	R206 2011/02/03			Bond Future	7.2920	7.3060	0.192	0.0000	0.0000	0
2011/01/27	R206 2011/02/03	8.00	Call	Bond Future	1,826.0000	1,790.0000	(1.972)	0	0	0
2011/01/27	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/02/03	8.05	Call	Bond Future	1,953.0000	1,917.0000	(1.843)	0	0	0
2011/01/27	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/02/03	7.95	Call	Bond Future	1,698.0000	1,662.0000	(2.120)	0	0	0
2011/01/27	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/05/05			Bond Future	7.4480	7.4630	0.201	0.0000	0.0000	0
2011/01/27	R206 2011/05/05	7.50	Call	Bond Future	713.0000	691.0000	(3.086)	0	0	0
2011/01/27	R206 2011/05/05	7.50	Put	Bond Future	589.0000	602.0000	2.207	0	0	0
2011/01/27	R206 2011/05/05	7.55	Call	Bond Future	780.0000	756.0000	(3.077)	0	0	0
2011/01/27	R206 2011/05/05	7.55	Put	Bond Future	536.0000	548.0000	2.239	0	0	0
2011/01/27	R206 2011/05/05	7.45	Call	Bond Future	651.0000	630.0000	(3.226)	0	0	0
2011/01/27	R206 2011/05/05	7.45	Put	Bond Future	646.0000	661.0000	2.322	0	0	0
2011/01/27	R206 2011/08/04			Bond Future	7.6390	7.6570	0.236	0.0000	0.0000	0

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2011/01/27	R206 2011/08/04	7.00	Call	Bond Future	286.0000	275.0000	(3.846)	0	0	0
2011/01/27	R206 2011/08/04	7.00	Put	Bond Future	1,689.0000	1,717.0000	1.658	0	0	0
2011/01/27	R206 2011/08/04	7.05	Call	Bond Future	314.0000	302.0000	(3.822)	0	0	0
2011/01/27	R206 2011/08/04	7.05	Put	Bond Future	1,606.0000	1,634.0000	1.743	0	0	0
2011/01/27	R206 2011/08/04	6.95	Call	Bond Future	258.0000	248.0000	(3.876)	0	0	0
2011/01/27	R206 2011/08/04	6.95	Put	Bond Future	1,772.0000	1,801.0000	1.637	0	0	0
2011/01/27	R206 2011/11/03			Bond Future	7.8340	7.8600	0.332	0.0000	0.0000	0
2011/01/27	R206 2011/11/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/11/03	7.75	Put	Bond Future	0.0000	216.0000	100.000	0	0	0
2011/01/27	R206 2011/11/03	7.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/11/03	7.80	Put	Bond Future	0.0000	118.0000	100.000	0	0	0
2011/01/27	R206 2011/11/03	7.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R206 2011/11/03	7.70	Put	Bond Future	0.0000	315.0000	100.000	0	0	0
2011/01/27	R207 2011/02/03			Bond Future	8.5120	8.5130	0.012	0.0000	0.0000	800
2011/01/27	R207 2011/02/03	8.75	Call	Bond Future	1,458.0000	1,437.0000	(1.440)	0	0	0
2011/01/27	R207 2011/02/03	8.75	Put	Bond Future	77.0000	62.0000	(19.481)	0	0	0
2011/01/27	R207 2011/02/03	8.80	Call	Bond Future	1,715.0000	1,698.0000	(0.991)	0	0	0
2011/01/27	R207 2011/02/03	8.80	Put	Bond Future	47.0000	36.0000	(23.404)	0	0	0
2011/01/27	R207 2011/02/03	8.70	Call	Bond Future	1,214.0000	1,189.0000	(2.059)	0	0	0
2011/01/27	R207 2011/02/03	8.70	Put	Bond Future	121.0000	102.0000	(15.702)	0	0	0
2011/01/27	R207 2011/05/05			Bond Future	8.6210	8.6220	0.012	0.0000	0.0000	285
2011/01/27	R207 2011/05/05	8.50	Call	Bond Future	1,439.0000	1,428.0000	(0.764)	0	0	0
2011/01/27	R207 2011/05/05	8.50	Put	Bond Future	2,133.0000	2,127.0000	(0.281)	0	0	0
2011/01/27	R207 2011/05/05	8.55	Call	Bond Future	1,572.0000	1,560.0000	(0.763)	0	0	0
2011/01/27	R207 2011/05/05	8.55	Put	Bond Future	1,978.0000	1,972.0000	(0.303)	0	0	0
2011/01/27	R207 2011/05/05	8.45	Call	Bond Future	1,314.0000	1,302.0000	(0.913)	0	0	0
2011/01/27	R207 2011/05/05	8.45	Put	Bond Future	2,296.0000	2,290.0000	(0.261)	0	0	0
2011/01/27	R207 2011/08/04			Bond Future	8.7390	8.7390	0.000	0.0000	0.0000	0
2011/01/27	R207 2011/08/04	8.25	Call	Bond Future	1,263.0000	1,257.0000	(0.475)	0	0	0
2011/01/27	R207 2011/08/04	8.25	Put	Bond Future	4,027.0000	4,021.0000	(0.149)	0	0	0
2011/01/27	R207 2011/08/04	8.30	Call	Bond Future	1,362.0000	1,357.0000	(0.367)	0	0	0
2011/01/27	R207 2011/08/04	8.30	Put	Bond Future	3,839.0000	3,834.0000	(0.130)	0	0	0
2011/01/27	R207 2011/08/04	8.20	Call	Bond Future	1,168.0000	1,163.0000	(0.428)	0	0	0
2011/01/27	R207 2011/08/04	8.20	Put	Bond Future	4,221.0000	4,216.0000	(0.118)	0	0	0

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2011/01/27	R207 2011/11/03			Bond Future	8.8230	8.8510	0.317	0.0000	0.0000	600
2011/01/27	R207 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R207 2011/11/03	8.75	Put	Bond Future	0.0000	547.0000	100.000	0	0	0
2011/01/27	R207 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R207 2011/11/03	8.80	Put	Bond Future	0.0000	276.0000	100.000	0	0	0
2011/01/27	R207 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R207 2011/11/03	8.70	Put	Bond Future	0.0000	820.0000	100.000	0	0	0
2011/01/27	R208 2011/02/03			Bond Future	8.5360	8.5270	(0.105)	0.0000	0.0000	5,598
2011/01/27	R208 2011/02/03	8.75	Call	Bond Future	1,411.0000	1,440.0000	2.055	0	0	0
2011/01/27	R208 2011/02/03	8.75	Put	Bond Future	104.0000	77.0000	(25.962)	0	0	0
2011/01/27	R208 2011/02/03	8.80	Call	Bond Future	1,674.0000	1,711.0000	2.210	0	0	0
2011/01/27	R208 2011/02/03	8.80	Put	Bond Future	65.0000	46.0000	(29.231)	0	0	0
2011/01/27	R208 2011/02/03	8.70	Call	Bond Future	1,163.0000	1,184.0000	1.806	0	0	0
2011/01/27	R208 2011/02/03	8.70	Put	Bond Future	159.0000	124.0000	(22.013)	0	0	0
2011/01/27	R208 2011/05/05			Bond Future	8.6340	8.6240	(0.116)	0.0000	0.0000	190
2011/01/27	R208 2011/05/05	8.50	Call	Bond Future	1,466.0000	1,484.0000	1.228	0	0	0
2011/01/27	R208 2011/05/05	8.50	Put	Bond Future	2,279.0000	2,236.0000	(1.887)	0	0	0
2011/01/27	R208 2011/05/05	8.55	Call	Bond Future	1,604.0000	1,623.0000	1.185	0	0	0
2011/01/27	R208 2011/05/05	8.55	Put	Bond Future	2,112.0000	2,071.0000	(1.941)	0	0	0
2011/01/27	R208 2011/05/05	8.45	Call	Bond Future	1,336.0000	1,352.0000	1.198	0	0	0
2011/01/27	R208 2011/05/05	8.45	Put	Bond Future	2,454.0000	2,410.0000	(1.793)	0	0	0
2011/01/27	R208 2011/08/04			Bond Future	8.7370	8.7270	(0.114)	0.0000	0.0000	0
2011/01/27	R208 2011/08/04	8.25	Call	Bond Future	1,331.0000	1,345.0000	1.052	0	0	0
2011/01/27	R208 2011/08/04	8.25	Put	Bond Future	4,260.0000	4,215.0000	(1.056)	0	0	0
2011/01/27	R208 2011/08/04	8.30	Call	Bond Future	1,437.0000	1,452.0000	1.044	0	0	0
2011/01/27	R208 2011/08/04	8.30	Put	Bond Future	4,059.0000	4,015.0000	(1.084)	0	0	0
2011/01/27	R208 2011/08/04	8.20	Call	Bond Future	1,230.0000	1,243.0000	1.057	0	0	0
2011/01/27	R208 2011/08/04	8.20	Put	Bond Future	4,466.0000	4,420.0000	(1.030)	0	0	0
2011/01/27	R208 2011/11/03			Bond Future	8.8130	8.8290	0.182	0.0000	0.0000	5,584
2011/01/27	R208 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R208 2011/11/03	8.75	Put	Bond Future	0.0000	456.0000	100.000	0	0	0
2011/01/27	R208 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R208 2011/11/03	8.80	Put	Bond Future	0.0000	167.0000	100.000	0	0	0
2011/01/27	R208 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/01/27	R208 2011/11/03	8.70	Put	Bond Future	0.0000	747.0000	100.000	0	0	0
2011/01/27	R209 2011/02/03			Bond Future	8.5680	8.5550	(0.152)	0.0000	0.0000	20,900
2011/01/27	R209 2011/02/03	9.00	Call	Bond Future	3,463.0000	3,562.0000	2.859	0	0	0
2011/01/27	R209 2011/02/03	9.00	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	0
2011/01/27	R209 2011/02/03	9.05	Call	Bond Future	3,836.0000	3,939.0000	2.685	0	0	0
2011/01/27	R209 2011/02/03	9.05	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2011/01/27	R209 2011/02/03	8.95	Call	Bond Future	3,090.0000	3,185.0000	3.074	0	0	0
2011/01/27	R209 2011/02/03	8.95	Put	Bond Future	32.0000	19.0000	(40.625)	0	0	0
2011/01/27	R209 2011/05/05			Bond Future	8.6300	8.6170	(0.151)	0.0000	0.0000	200
2011/01/27	R209 2011/05/05	8.50	Call	Bond Future	2,050.0000	2,085.0000	1.707	0	0	0
2011/01/27	R209 2011/05/05	8.50	Put	Bond Future	3,124.0000	3,053.0000	(2.273)	0	0	0
2011/01/27	R209 2011/05/05	8.55	Call	Bond Future	2,238.0000	2,276.0000	1.698	0	0	0
2011/01/27	R209 2011/05/05	8.55	Put	Bond Future	2,896.0000	2,828.0000	(2.348)	0	0	0
2011/01/27	R209 2011/05/05	8.45	Call	Bond Future	1,870.0000	1,903.0000	1.765	0	0	0
2011/01/27	R209 2011/05/05	8.45	Put	Bond Future	3,364.0000	3,291.0000	(2.170)	0	0	0
2011/01/27	R209 2011/08/04			Bond Future	8.6950	8.6820	(0.150)	0.0000	0.0000	0
2011/01/27	R209 2011/08/04	8.50	Call	Bond Future	2,796.0000	2,834.0000	1.359	0	0	0
2011/01/27	R209 2011/08/04	8.50	Put	Bond Future	4,396.0000	4,329.0000	(1.524)	0	0	0
2011/01/27	R209 2011/08/04	8.55	Call	Bond Future	2,982.0000	3,022.0000	1.341	0	0	0
2011/01/27	R209 2011/08/04	8.55	Put	Bond Future	4,167.0000	4,102.0000	(1.560)	0	0	0
2011/01/27	R209 2011/08/04	8.45	Call	Bond Future	2,616.0000	2,653.0000	1.414	0	0	0
2011/01/27	R209 2011/08/04	8.45	Put	Bond Future	4,635.0000	4,567.0000	(1.467)	0	0	0
2011/01/27	R209 2011/08/04	10.10	Call	Bond Future	10,713.0000	10,800.0000	0.812	0	0	0
2011/01/27	R209 2011/08/04	10.10	Put	Bond Future	622.0000	604.0000	(2.894)	0	0	0
2011/01/27	R209 2011/11/03			Bond Future	8.7180	8.7440	0.298	0.0000	0.0000	1,089
2011/01/27	R209 2011/11/03	8.75	Call	Bond Future	0.0000	48.0000	100.000	0	0	0
2011/01/27	R209 2011/11/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R209 2011/11/03	8.80	Call	Bond Future	0.0000	445.0000	100.000	0	0	0
2011/01/27	R209 2011/11/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R209 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R209 2011/11/03	8.70	Put	Bond Future	0.0000	353.0000	100.000	0	0	0
2011/01/27	R210 2011/02/03			Bond Future	1.0230	1.0240	0.098	0.0000	0.0000	2
2011/01/27	R210 2011/02/03	3.10	Call	Bond Future	31,346.0000	31,328.0000	(0.057)	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
2011/01/27	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R210 2011/02/03	3.15	Call	Bond Future	31,978.0000	31,960.0000	(0.056)	0	0	0
2011/01/27	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R210 2011/02/03	3.05	Call	Bond Future	30,709.0000	30,691.0000	(0.059)	0	0	0
2011/01/27	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R211 2011/02/03			Bond Future	1.8250	1.7880	(2.027)	0.0000	0.0000	589
2011/01/27	R211 2011/02/03	2.50	Call	Bond Future	3,806.0000	4,020.0000	5.623	0	0	0
2011/01/27	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R211 2011/02/03	2.55	Call	Bond Future	4,082.0000	4,295.0000	5.218	0	0	0
2011/01/27	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R211 2011/02/03	2.45	Call	Bond Future	3,530.0000	3,743.0000	6.034	0	0	0
2011/01/27	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/02/03			Bond Future	2.5200	2.5210	0.040	0.0000	0.0000	2,518
2011/01/27	R212 2011/02/03	3.00	Call	Bond Future	4,518.0000	4,508.0000	(0.221)	0	0	0
2011/01/27	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/02/03	3.05	Call	Bond Future	4,975.0000	4,965.0000	(0.201)	0	0	0
2011/01/27	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/02/03	2.95	Call	Bond Future	4,058.0000	4,048.0000	(0.246)	0	0	0
2011/01/27	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/05/05			Bond Future	2.4330	2.4340	0.041	0.0000	0.0000	1,345
2011/01/27	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/05/05	2.25	Put	Bond Future	1,765.0000	1,774.0000	0.510	0	0	0
2011/01/27	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/05/05	2.30	Put	Bond Future	1,279.0000	1,289.0000	0.782	0	0	0
2011/01/27	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R212 2011/05/05	2.20	Put	Bond Future	2,253.0000	2,262.0000	0.399	0	0	0
2011/01/27	R213 2011/02/03			Bond Future	8.6440	8.6260	(0.208)	0.0000	0.0000	0
2011/01/27	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/02/03	8.00	Put	Bond Future	5,628.0000	5,478.0000	(2.665)	0	0	0
2011/01/27	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/02/03	8.05	Put	Bond Future	5,171.0000	5,021.0000	(2.901)	0	0	0
2011/01/27	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/02/03	7.95	Put	Bond Future	6,088.0000	5,938.0000	(2.464)	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
2011/01/27	R213 2011/05/05			Bond Future	8.7130	8.6950	(0.207)	0.0000	0.0000	0
2011/01/27	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/05/05	8.00	Put	Bond Future	6,175.0000	6,027.0000	(2.397)	0	0	0
2011/01/27	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/05/05	8.05	Put	Bond Future	5,720.0000	5,572.0000	(2.587)	0	0	0
2011/01/27	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/05/05	7.95	Put	Bond Future	6,633.0000	6,485.0000	(2.231)	0	0	0
2011/01/27	R213 2011/08/04			Bond Future	8.7870	8.7670	(0.228)	0.0000	0.0000	0
2011/01/27	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/08/04	8.00	Put	Bond Future	6,750.0000	6,588.0000	(2.400)	0	0	0
2011/01/27	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/08/04	8.05	Put	Bond Future	6,297.0000	6,135.0000	(2.573)	0	0	0
2011/01/27	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/08/04	7.95	Put	Bond Future	7,206.0000	7,044.0000	(2.248)	0	0	0
2011/01/27	R213 2011/11/03			Bond Future	8.8130	8.8400	0.306	0.0000	0.0000	0
2011/01/27	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/11/03	8.75	Put	Bond Future	0.0000	725.0000	100.000	0	0	0
2011/01/27	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/11/03	8.80	Put	Bond Future	0.0000	321.0000	100.000	0	0	0
2011/01/27	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/27	R213 2011/11/03	8.70	Put	Bond Future	0.0000	1,131.0000	100.000	0	0	0
2011/01/27	TRT1 2011/02/03			Index Future	335.9870	335.6480	(0.101)	0.0000	0.0000	100
2011/01/27	TRT1 2011/05/05			Index Future	340.5880	340.2450	(0.101)	0.0000	0.0000	0
2011/01/27	TRT1 2011/08/04			Index Future	345.2400	344.8930	(0.101)	0.0000	0.0000	0
Total										209721.00