



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 31/01/2011

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
2011/01/31	AL7T 2011/02/03			Index Future	365.0870	364.5390	(0.150)	0.0000	0.0000	30
2011/01/31	AL7T 2011/05/05			Index Future	370.3640	369.8090	(0.150)	0.0000	0.0000	0
2011/01/31	AL7T 2011/08/04			Index Future	375.6980	375.1370	(0.149)	0.0000	0.0000	0
2011/01/31	ALBI 2011/02/03			Index Future	337.0220	336.6670	(0.105)	0.0000	0.0000	299
2011/01/31	ALBI 2011/05/05			Index Future	341.8940	341.5350	(0.105)	0.0000	0.0000	816
2011/01/31	ALBI 2011/08/04			Index Future	346.8180	346.4550	(0.105)	0.0000	0.0000	0
2011/01/31	CRD1 2011/02/03			Index Future	151.4920	151.4240	(0.045)	0.0000	0.0000	0
2011/01/31	CRD1 2011/05/05			Index Future	153.5670	153.4990	(0.044)	0.0000	0.0000	2
2011/01/31	CRD1 2011/08/04			Index Future	155.6660	155.5960	(0.045)	0.0000	0.0000	0
2011/01/31	GOVI 2011/02/03			GOVI	337.8910	337.5340	(0.106)	0.0000	0.0000	166
2011/01/31	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/02/03	343.00	Put	GOVI	51,090.0000	54,660.0000	6.988	0	0	0
2011/01/31	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/02/03	343.01	Put	GOVI	51,190.0000	54,760.0000	6.974	0	0	0
2011/01/31	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/02/03	342.99	Put	GOVI	50,990.0000	54,560.0000	7.001	0	0	0
2011/01/31	GOVI 2011/05/05			GOVI	342.7750	342.4140	(0.105)	0.0000	0.0000	139
2011/01/31	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/05/05	349.00	Put	GOVI	62,250.0000	65,860.0000	5.799	0	0	0
2011/01/31	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/05/05	349.01	Put	GOVI	62,350.0000	65,960.0000	5.790	0	0	0
2011/01/31	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/31	GOVI 2011/05/05	348.99	Put	GOVI	62,150.0000	65,760.0000	5.809	0	0	0

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2011/01/31	GVIK 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/31	IGOV 2011/02/03			Index Future	147.6260	147.1180	(0.344)	0.0000	0.0000	9
2011/01/31	IGOV 2011/05/05			Index Future	149.7600	149.2450	(0.344)	0.0000	0.0000	0
2011/01/31	IGOV 2011/08/04			Index Future	151.9170	151.3950	(0.344)	0.0000	0.0000	0
2011/01/31	ILBI 2011/02/03			Index Future	399.5360	398.0410	(0.374)	0.0000	0.0000	17
2011/01/31	ILBI 2011/05/05			Index Future	405.0600	403.5450	(0.374)	0.0000	0.0000	336
2011/01/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/31	JBAF 2011/02/16			Jibar Tradeable Future	5.6390	5.6210	(0.319)	0.0000	0.0000	5,000
2011/01/31	JBAF 2011/03/16			Jibar Tradeable Future	5.6920	5.6900	(0.035)	0.0000	0.0000	5,790
2011/01/31	JBAF 2011/04/20			Jibar Tradeable Future	5.7380	5.7560	0.314	0.0000	0.0000	2
2011/01/31	JBAF 2011/05/18			Jibar Tradeable Future	5.7760	5.8120	0.623	0.0000	0.0000	2,000
2011/01/31	JBAF 2011/06/15			Jibar Tradeable Future	5.8190	5.8650	0.791	0.0000	0.0000	3,890
2011/01/31	JBAF 2011/07/20			Jibar Tradeable Future	5.8860	5.9320	0.782	0.0000	0.0000	0
2011/01/31	JBAF 2011/09/21			Jibar Tradeable Future	6.0300	6.0750	0.746	0.0000	0.0000	15,890
2011/01/31	JBAF 2011/12/21			Jibar Tradeable Future	6.4910	6.5570	1.017	0.0000	0.0000	5,290
2011/01/31	JBAF 2012/03/20			Jibar Tradeable Future	6.9400	7.0020	0.893	0.0000	0.0000	790
2011/01/31	JBAF 2012/06/20			Jibar Tradeable Future	7.3770	7.4340	0.773	0.0000	0.0000	2,890
2011/01/31	JBAF 2012/09/19			Jibar Tradeable Future	7.8010	7.8680	0.859	92.1580	92.1580	44,510
2011/01/31	JBAF 2012/12/19			Jibar Tradeable Future	8.1400	8.2740	1.646	92.0260	92.0260	490
2011/01/31	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/01/31	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/31	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/31	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/01/31	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/31	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/31	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/01/31	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/31	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/01/31	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/01/31	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/01/31	OTH1 2011/02/03			Index Future	331.9860	331.6470	(0.102)	0.0000	0.0000	0
2011/01/31	OTH1 2011/05/05			Index Future	336.7850	336.4420	(0.102)	0.0000	0.0000	3
2011/01/31	OTH1 2011/08/04			Index Future	341.6360	341.2890	(0.102)	0.0000	0.0000	0
2011/01/31	R157 2011/02/03			Bond Future	7.8600	7.8880	0.356	0.0000	0.0000	5,062
2011/01/31	R157 2011/02/03	7.90	Call	Bond Future	375.0000	223.0000	(40.533)	0	0	0
2011/01/31	R157 2011/02/03	7.90	Put	Bond Future	203.0000	172.0000	(15.271)	0	0	0
2011/01/31	R157 2011/02/03	7.95	Call	Bond Future	515.0000	357.0000	(30.680)	0	0	0
2011/01/31	R157 2011/02/03	7.95	Put	Bond Future	129.0000	91.0000	(29.457)	0	0	0
2011/01/31	R157 2011/02/03	7.85	Call	Bond Future	259.0000	125.0000	(51.737)	0	0	0
2011/01/31	R157 2011/02/03	7.85	Put	Bond Future	302.0000	288.0000	(4.636)	0	0	0
2011/01/31	R157 2011/05/05			Bond Future	8.0080	8.0390	0.387	0.0000	0.0000	2,605

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2011/01/31	R157 2011/05/05	7.75	Call	Bond Future	684.0000	666.0000	(2.632)	0	0	0
2011/01/31	R157 2011/05/05	7.75	Put	Bond Future	1,736.0000	1,843.0000	6.164	0	0	0
2011/01/31	R157 2011/05/05	7.80	Call	Bond Future	762.0000	741.0000	(2.756)	0	0	0
2011/01/31	R157 2011/05/05	7.80	Put	Bond Future	1,609.0000	1,714.0000	6.526	0	0	0
2011/01/31	R157 2011/05/05	7.70	Call	Bond Future	611.0000	597.0000	(2.291)	0	0	0
2011/01/31	R157 2011/05/05	7.70	Put	Bond Future	1,868.0000	1,980.0000	5.996	0	0	0
2011/01/31	R157 2011/05/05	7.65	Call	Bond Future	544.0000	533.0000	(2.022)	0	0	0
2011/01/31	R157 2011/05/05	7.65	Put	Bond Future	2,007.0000	2,121.0000	5.680	0	0	0
2011/01/31	R157 2011/08/04			Bond Future	8.1760	8.2090	0.404	0.0000	0.0000	0
2011/01/31	R157 2011/08/04	7.50	Call	Bond Future	519.0000	598.0000	15.222	0	0	0
2011/01/31	R157 2011/08/04	7.50	Put	Bond Future	3,130.0000	3,335.0000	6.550	0	0	0
2011/01/31	R157 2011/08/04	7.55	Call	Bond Future	570.0000	652.0000	14.386	0	0	0
2011/01/31	R157 2011/08/04	7.55	Put	Bond Future	2,986.0000	3,193.0000	6.932	0	0	0
2011/01/31	R157 2011/08/04	7.45	Call	Bond Future	471.0000	548.0000	16.348	0	0	0
2011/01/31	R157 2011/08/04	7.45	Put	Bond Future	3,278.0000	3,481.0000	6.193	0	0	0
2011/01/31	R157 2011/11/03			Bond Future	8.3550	8.3920	0.443	0.0000	0.0000	3,694
2011/01/31	R157 2011/11/03	8.25	Call	Bond Future	0.0000	1,713.0000	100.000	0	0	0
2011/01/31	R157 2011/11/03	8.25	Put	Bond Future	376.0000	2,221.0000	490.691	0	0	0
2011/01/31	R157 2011/11/03	8.30	Call	Bond Future	0.0000	1,802.0000	100.000	0	0	0
2011/01/31	R157 2011/11/03	8.30	Put	Bond Future	197.0000	2,131.0000	981.726	0	0	0
2011/01/31	R157 2011/11/03	8.20	Call	Bond Future	0.0000	1,627.0000	100.000	0	0	0
2011/01/31	R157 2011/11/03	8.20	Put	Bond Future	555.0000	2,314.0000	316.937	0	0	0
2011/01/31	R186 2011/02/03			Bond Future	8.7010	8.7200	0.218	0.0000	0.0000	25,653
2011/01/31	R186 2011/02/03	9.00	Call	Bond Future	2,823.0000	2,610.0000	(7.545)	0	0	0
2011/01/31	R186 2011/02/03	9.00	Put	Bond Future	43.0000	9.0000	(79.070)	0	0	0
2011/01/31	R186 2011/02/03	9.05	Call	Bond Future	3,258.0000	3,059.0000	(6.108)	0	0	0
2011/01/31	R186 2011/02/03	9.05	Put	Bond Future	23.0000	3.0000	(86.957)	0	0	0
2011/01/31	R186 2011/02/03	8.95	Call	Bond Future	2,399.0000	2,166.0000	(9.712)	0	0	0
2011/01/31	R186 2011/02/03	8.95	Put	Bond Future	77.0000	23.0000	(70.130)	0	0	0
2011/01/31	R186 2011/02/03	7.75	Put	Bond Future	9,544.0000	9,723.0000	1.876	0	0	0
2011/01/31	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/01/31	R186 2011/05/05			Bond Future	8.7890	8.8090	0.228	0.0000	0.0000	8,235
2011/01/31	R186 2011/05/05	8.75	Call	Bond Future	2,687.0000	2,732.0000	1.675	0	0	0
2011/01/31	R186 2011/05/05	8.75	Put	Bond Future	3,050.0000	3,281.0000	7.574	0	0	0

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2011/01/31	R186 2011/05/05	8.80	Call	Bond Future	2,921.0000	2,957.0000	1.232	0	0	0
2011/01/31	R186 2011/05/05	8.80	Put	Bond Future	2,819.0000	3,040.0000	7.840	0	0	0
2011/01/31	R186 2011/05/05	8.70	Call	Bond Future	2,464.0000	2,517.0000	2.151	0	0	0
2011/01/31	R186 2011/05/05	8.70	Put	Bond Future	3,295.0000	3,533.0000	7.223	0	0	0
2011/01/31	R186 2011/05/05	8.00	Put	Bond Future	8,168.0000	8,439.0000	3.318	0	0	0
2011/01/31	R186 2011/05/05	8.00	Call	Bond Future	483.0000	569.0000	17.805	0	0	5,500
2011/01/31	R186 2011/08/04			Bond Future	8.8820	8.9020	0.225	0.0000	0.0000	140
2011/01/31	R186 2011/08/04	8.25	Call	Bond Future	1,687.0000	1,741.0000	3.201	0	0	0
2011/01/31	R186 2011/08/04	8.25	Put	Bond Future	7,662.0000	7,897.0000	3.067	0	0	0
2011/01/31	R186 2011/08/04	8.30	Call	Bond Future	1,832.0000	1,880.0000	2.620	0	0	0
2011/01/31	R186 2011/08/04	8.30	Put	Bond Future	7,317.0000	7,547.0000	3.143	0	0	0
2011/01/31	R186 2011/08/04	8.20	Call	Bond Future	1,551.0000	1,608.0000	3.675	0	0	0
2011/01/31	R186 2011/08/04	8.20	Put	Bond Future	8,018.0000	8,257.0000	2.981	0	0	0
2011/01/31	R186 2011/11/03			Bond Future	8.9720	8.9930	0.234	0.0000	0.0000	10,459
2011/01/31	R186 2011/11/03	9.00	Call	Bond Future	250.0000	5,072.0000	1928.800	0	0	0
2011/01/31	R186 2011/11/03	9.00	Put	Bond Future	0.0000	5,010.0000	100.000	0	0	0
2011/01/31	R186 2011/11/03	9.05	Call	Bond Future	694.0000	5,302.0000	663.977	0	0	0
2011/01/31	R186 2011/11/03	9.05	Put	Bond Future	0.0000	4,796.0000	100.000	0	0	0
2011/01/31	R186 2011/11/03	8.95	Call	Bond Future	0.0000	4,847.0000	100.000	0	0	0
2011/01/31	R186 2011/11/03	8.95	Put	Bond Future	197.0000	5,231.0000	2555.330	0	0	0
2011/01/31	R201 2011/02/03			Bond Future	7.6940	7.7230	0.377	0.0000	0.0000	489
2011/01/31	R201 2011/02/03	8.00	Call	Bond Future	1,028.0000	926.0000	(9.922)	0	0	0
2011/01/31	R201 2011/02/03	8.00	Put	Bond Future	6.0000	1.0000	(83.333)	0	0	0
2011/01/31	R201 2011/02/03	8.05	Call	Bond Future	1,190.0000	1,091.0000	(8.319)	0	0	0
2011/01/31	R201 2011/02/03	8.05	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/01/31	R201 2011/02/03	7.95	Call	Bond Future	868.0000	762.0000	(12.212)	0	0	0
2011/01/31	R201 2011/02/03	7.95	Put	Bond Future	12.0000	3.0000	(75.000)	0	0	0
2011/01/31	R201 2011/05/05			Bond Future	7.8460	7.8770	0.395	0.0000	0.0000	0
2011/01/31	R201 2011/05/05	7.75	Call	Bond Future	690.0000	728.0000	5.507	0	0	0
2011/01/31	R201 2011/05/05	7.75	Put	Bond Future	993.0000	1,129.0000	13.696	0	0	0
2011/01/31	R201 2011/05/05	7.80	Call	Bond Future	765.0000	800.0000	4.575	0	0	0
2011/01/31	R201 2011/05/05	7.80	Put	Bond Future	910.0000	1,043.0000	14.615	0	0	0
2011/01/31	R201 2011/05/05	7.70	Call	Bond Future	621.0000	658.0000	5.958	0	0	0
2011/01/31	R201 2011/05/05	7.70	Put	Bond Future	1,082.0000	1,217.0000	12.477	0	0	0

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2011/01/31	R201 2011/08/04			Bond Future	8.0240	8.0570	0.411	0.0000	0.0000	0
2011/01/31	R201 2011/08/04	7.25	Call	Bond Future	299.0000	352.0000	17.726	0	0	0
2011/01/31	R201 2011/08/04	7.25	Put	Bond Future	2,604.0000	2,754.0000	5.760	0	0	0
2011/01/31	R201 2011/08/04	7.30	Call	Bond Future	332.0000	390.0000	17.470	0	0	0
2011/01/31	R201 2011/08/04	7.30	Put	Bond Future	2,486.0000	2,641.0000	6.235	0	0	0
2011/01/31	R201 2011/08/04	7.20	Call	Bond Future	268.0000	320.0000	19.403	0	0	0
2011/01/31	R201 2011/08/04	7.20	Put	Bond Future	2,724.0000	2,873.0000	5.470	0	0	0
2011/01/31	R201 2011/11/03			Bond Future	8.2120	8.2490	0.451	0.0000	0.0000	0
2011/01/31	R201 2011/11/03	8.00	Call	Bond Future	0.0000	1,119.0000	100.000	0	0	0
2011/01/31	R201 2011/11/03	8.00	Put	Bond Future	580.0000	1,800.0000	210.345	0	0	0
2011/01/31	R201 2011/11/03	8.05	Call	Bond Future	0.0000	1,182.0000	100.000	0	0	0
2011/01/31	R201 2011/11/03	8.05	Put	Bond Future	443.0000	1,726.0000	289.616	0	0	0
2011/01/31	R201 2011/11/03	7.95	Call	Bond Future	0.0000	1,058.0000	100.000	0	0	0
2011/01/31	R201 2011/11/03	7.95	Put	Bond Future	718.0000	1,877.0000	161.421	0	0	0
2011/01/31	R202 2011/02/03			Bond Future	0.4670	0.4670	0.000	0.0000	0.0000	3,608
2011/01/31	R202 2011/02/03	3.05	Call	Bond Future	57,977.0000	57,977.0000	0.000	0	0	0
2011/01/31	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R202 2011/02/03	3.10	Call	Bond Future	58,824.0000	58,824.0000	0.000	0	0	0
2011/01/31	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R202 2011/02/03	3.00	Call	Bond Future	57,121.0000	57,121.0000	0.000	0	0	0
2011/01/31	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05			Bond Future	0.3910	0.3910	0.000	0.0000	0.0000	6,500
2011/01/31	R202 2011/05/05	2.05	Call	Bond Future	40,841.0000	40,841.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05	2.10	Call	Bond Future	41,869.0000	41,869.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05	2.00	Call	Bond Future	39,802.0000	39,802.0000	0.000	0	0	0
2011/01/31	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R203 2011/02/03			Bond Future	8.3480	8.3820	0.407	0.0000	0.0000	1,402
2011/01/31	R203 2011/02/03	8.50	Call	Bond Future	846.0000	646.0000	(23.641)	0	0	0
2011/01/31	R203 2011/02/03	8.50	Put	Bond Future	92.0000	62.0000	(32.609)	0	0	0
2011/01/31	R203 2011/02/03	8.55	Call	Bond Future	1,054.0000	859.0000	(18.501)	0	0	0
2011/01/31	R203 2011/02/03	8.55	Put	Bond Future	54.0000	28.0000	(48.148)	0	0	0

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2011/01/31	R203 2011/02/03	8.45	Call	Bond Future	656.0000	456.0000	(30.488)	0	0	0
2011/01/31	R203 2011/02/03	8.45	Put	Bond Future	150.0000	119.0000	(20.667)	0	0	0
2011/01/31	R203 2011/02/03	8.00	Put	Bond Future	1,758.0000	1,922.0000	9.329	0	0	0
2011/01/31	R203 2011/02/03	8.00	Call	Bond Future	6.0000	0.0000	(100.000)	0	0	1,000
2011/01/31	R203 2011/05/05			Bond Future	8.4760	8.5110	0.413	0.0000	0.0000	516
2011/01/31	R203 2011/05/05	8.25	Call	Bond Future	946.0000	913.0000	(3.488)	0	0	0
2011/01/31	R203 2011/05/05	8.25	Put	Bond Future	2,039.0000	2,173.0000	6.572	0	0	0
2011/01/31	R203 2011/05/05	8.30	Call	Bond Future	1,045.0000	1,007.0000	(3.636)	0	0	0
2011/01/31	R203 2011/05/05	8.30	Put	Bond Future	1,895.0000	2,024.0000	6.807	0	0	0
2011/01/31	R203 2011/05/05	8.20	Call	Bond Future	854.0000	825.0000	(3.396)	0	0	0
2011/01/31	R203 2011/05/05	8.20	Put	Bond Future	2,190.0000	2,329.0000	6.347	0	0	0
2011/01/31	R203 2011/08/04			Bond Future	8.6140	8.6510	0.430	0.0000	0.0000	0
2011/01/31	R203 2011/08/04	8.00	Call	Bond Future	815.0000	852.0000	4.540	0	0	0
2011/01/31	R203 2011/08/04	8.00	Put	Bond Future	3,703.0000	3,911.0000	5.617	0	0	0
2011/01/31	R203 2011/08/04	8.05	Call	Bond Future	886.0000	923.0000	4.176	0	0	0
2011/01/31	R203 2011/08/04	8.05	Put	Bond Future	3,535.0000	3,743.0000	5.884	0	0	0
2011/01/31	R203 2011/08/04	7.95	Call	Bond Future	747.0000	786.0000	5.221	0	0	0
2011/01/31	R203 2011/08/04	7.95	Put	Bond Future	3,875.0000	4,085.0000	5.419	0	0	0
2011/01/31	R203 2011/11/03			Bond Future	8.7570	8.7970	0.457	0.0000	0.0000	1,404
2011/01/31	R203 2011/11/03	8.50	Call	Bond Future	0.0000	1,852.0000	100.000	0	0	0
2011/01/31	R203 2011/11/03	8.50	Put	Bond Future	1,150.0000	3,179.0000	176.435	0	0	0
2011/01/31	R203 2011/11/03	8.55	Call	Bond Future	0.0000	1,952.0000	100.000	0	0	0
2011/01/31	R203 2011/11/03	8.55	Put	Bond Future	925.0000	3,054.0000	230.162	0	0	0
2011/01/31	R203 2011/11/03	8.45	Call	Bond Future	0.0000	1,754.0000	100.000	0	0	0
2011/01/31	R203 2011/11/03	8.45	Put	Bond Future	1,375.0000	3,307.0000	140.509	0	0	0
2011/01/31	R204 2011/02/03			Bond Future	8.4870	8.5210	0.401	0.0000	0.0000	1,914
2011/01/31	R204 2011/02/03	8.50	Call	Bond Future	427.0000	238.0000	(44.262)	0	0	0
2011/01/31	R204 2011/02/03	8.50	Put	Bond Future	355.0000	355.0000	0.000	0	0	0
2011/01/31	R204 2011/02/03	8.55	Call	Bond Future	590.0000	380.0000	(35.593)	0	0	0
2011/01/31	R204 2011/02/03	8.55	Put	Bond Future	241.0000	219.0000	(9.129)	0	0	0
2011/01/31	R204 2011/02/03	8.45	Call	Bond Future	294.0000	137.0000	(53.401)	0	0	0
2011/01/31	R204 2011/02/03	8.45	Put	Bond Future	500.0000	532.0000	6.400	0	0	0
2011/01/31	R204 2011/05/05			Bond Future	8.6060	8.6420	0.418	0.0000	0.0000	100
2011/01/31	R204 2011/05/05	8.50	Call	Bond Future	1,375.0000	1,363.0000	(0.873)	0	0	0

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2011/01/31	R204 2011/05/05	8.50	Put	Bond Future	1,948.0000	2,130.0000	9.343	0	0	0
2011/01/31	R204 2011/05/05	8.55	Call	Bond Future	1,502.0000	1,485.0000	(1.132)	0	0	0
2011/01/31	R204 2011/05/05	8.55	Put	Bond Future	1,804.0000	1,981.0000	9.812	0	0	0
2011/01/31	R204 2011/05/05	8.45	Call	Bond Future	1,254.0000	1,248.0000	(0.478)	0	0	0
2011/01/31	R204 2011/05/05	8.45	Put	Bond Future	2,099.0000	2,287.0000	8.957	0	0	0
2011/01/31	R204 2011/08/04			Bond Future	8.7350	8.7720	0.424	0.0000	0.0000	0
2011/01/31	R204 2011/08/04	8.00	Call	Bond Future	789.0000	792.0000	0.380	0	0	0
2011/01/31	R204 2011/08/04	8.00	Put	Bond Future	4,721.0000	4,917.0000	4.152	0	0	0
2011/01/31	R204 2011/08/04	8.05	Call	Bond Future	861.0000	862.0000	0.116	0	0	0
2011/01/31	R204 2011/08/04	8.05	Put	Bond Future	4,519.0000	4,713.0000	4.293	0	0	0
2011/01/31	R204 2011/08/04	7.95	Call	Bond Future	722.0000	727.0000	0.693	0	0	0
2011/01/31	R204 2011/08/04	7.95	Put	Bond Future	4,929.0000	5,127.0000	4.017	0	0	0
2011/01/31	R204 2011/11/03			Bond Future	8.8630	8.9020	0.440	0.0000	0.0000	1,867
2011/01/31	R204 2011/11/03	8.75	Call	Bond Future	0.0000	2,457.0000	100.000	0	0	0
2011/01/31	R204 2011/11/03	8.75	Put	Bond Future	573.0000	3,227.0000	463.176	0	0	0
2011/01/31	R204 2011/11/03	8.80	Call	Bond Future	0.0000	2,581.0000	100.000	0	0	0
2011/01/31	R204 2011/11/03	8.80	Put	Bond Future	319.0000	3,097.0000	870.846	0	0	0
2011/01/31	R204 2011/11/03	8.70	Call	Bond Future	0.0000	2,330.0000	100.000	0	0	0
2011/01/31	R204 2011/11/03	8.70	Put	Bond Future	828.0000	3,354.0000	305.072	0	0	0
2011/01/31	R206 2011/02/03			Bond Future	7.3800	7.3980	0.244	0.0000	0.0000	0
2011/01/31	R206 2011/02/03	8.00	Call	Bond Future	1,597.0000	1,550.0000	(2.943)	0	0	0
2011/01/31	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R206 2011/02/03	8.05	Call	Bond Future	1,724.0000	1,677.0000	(2.726)	0	0	0
2011/01/31	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R206 2011/02/03	7.95	Call	Bond Future	1,469.0000	1,422.0000	(3.199)	0	0	0
2011/01/31	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R206 2011/05/05			Bond Future	7.5450	7.5650	0.265	0.0000	0.0000	0
2011/01/31	R206 2011/05/05	7.50	Call	Bond Future	589.0000	598.0000	1.528	0	0	0
2011/01/31	R206 2011/05/05	7.50	Put	Bond Future	697.0000	753.0000	8.034	0	0	0
2011/01/31	R206 2011/05/05	7.55	Call	Bond Future	649.0000	657.0000	1.233	0	0	0
2011/01/31	R206 2011/05/05	7.55	Put	Bond Future	637.0000	693.0000	8.791	0	0	0
2011/01/31	R206 2011/05/05	7.45	Call	Bond Future	534.0000	543.0000	1.685	0	0	0
2011/01/31	R206 2011/05/05	7.45	Put	Bond Future	761.0000	818.0000	7.490	0	0	0
2011/01/31	R206 2011/08/04			Bond Future	7.7480	7.7700	0.284	0.0000	0.0000	0



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2011/01/31	R206 2011/08/04	7.00	Call	Bond Future	229.0000	285.0000	24.454	0	0	0
2011/01/31	R206 2011/08/04	7.00	Put	Bond Future	1,869.0000	1,973.0000	5.564	0	0	0
2011/01/31	R206 2011/08/04	7.05	Call	Bond Future	253.0000	314.0000	24.111	0	0	0
2011/01/31	R206 2011/08/04	7.05	Put	Bond Future	1,782.0000	1,891.0000	6.117	0	0	0
2011/01/31	R206 2011/08/04	6.95	Call	Bond Future	206.0000	260.0000	26.214	0	0	0
2011/01/31	R206 2011/08/04	6.95	Put	Bond Future	1,957.0000	2,059.0000	5.212	0	0	0
2011/01/31	R206 2011/11/03			Bond Future	7.9620	7.9880	0.327	0.0000	0.0000	0
2011/01/31	R206 2011/11/03	7.75	Call	Bond Future	0.0000	823.0000	100.000	0	0	0
2011/01/31	R206 2011/11/03	7.75	Put	Bond Future	417.0000	1,291.0000	209.592	0	0	0
2011/01/31	R206 2011/11/03	7.80	Call	Bond Future	0.0000	869.0000	100.000	0	0	0
2011/01/31	R206 2011/11/03	7.80	Put	Bond Future	318.0000	1,238.0000	289.308	0	0	0
2011/01/31	R206 2011/11/03	7.70	Call	Bond Future	0.0000	778.0000	100.000	0	0	0
2011/01/31	R206 2011/11/03	7.70	Put	Bond Future	515.0000	1,344.0000	160.971	0	0	0
2011/01/31	R207 2011/02/03			Bond Future	8.5970	8.6260	0.337	0.0000	0.0000	800
2011/01/31	R207 2011/02/03	8.75	Call	Bond Future	1,001.0000	791.0000	(20.979)	0	0	0
2011/01/31	R207 2011/02/03	8.75	Put	Bond Future	116.0000	75.0000	(35.345)	0	0	0
2011/01/31	R207 2011/02/03	8.80	Call	Bond Future	1,241.0000	1,039.0000	(16.277)	0	0	0
2011/01/31	R207 2011/02/03	8.80	Put	Bond Future	69.0000	36.0000	(47.826)	0	0	0
2011/01/31	R207 2011/02/03	8.70	Call	Bond Future	782.0000	570.0000	(27.110)	0	0	0
2011/01/31	R207 2011/02/03	8.70	Put	Bond Future	185.0000	142.0000	(23.243)	0	0	0
2011/01/31	R207 2011/05/05			Bond Future	8.7090	8.7390	0.344	0.0000	0.0000	285
2011/01/31	R207 2011/05/05	8.50	Call	Bond Future	1,210.0000	1,190.0000	(1.653)	0	0	0
2011/01/31	R207 2011/05/05	8.50	Put	Bond Future	2,404.0000	2,554.0000	6.240	0	0	0
2011/01/31	R207 2011/05/05	8.55	Call	Bond Future	1,329.0000	1,304.0000	(1.881)	0	0	0
2011/01/31	R207 2011/05/05	8.55	Put	Bond Future	2,236.0000	2,380.0000	6.440	0	0	0
2011/01/31	R207 2011/05/05	8.45	Call	Bond Future	1,097.0000	1,083.0000	(1.276)	0	0	0
2011/01/31	R207 2011/05/05	8.45	Put	Bond Future	2,580.0000	2,735.0000	6.008	0	0	0
2011/01/31	R207 2011/08/04			Bond Future	8.8300	8.8620	0.362	0.0000	0.0000	0
2011/01/31	R207 2011/08/04	8.25	Call	Bond Future	1,092.0000	1,154.0000	5.678	0	0	0
2011/01/31	R207 2011/08/04	8.25	Put	Bond Future	4,359.0000	4,598.0000	5.483	0	0	0
2011/01/31	R207 2011/08/04	8.30	Call	Bond Future	1,182.0000	1,242.0000	5.076	0	0	0
2011/01/31	R207 2011/08/04	8.30	Put	Bond Future	4,162.0000	4,398.0000	5.670	0	0	0
2011/01/31	R207 2011/08/04	8.20	Call	Bond Future	1,006.0000	1,070.0000	6.362	0	0	0
2011/01/31	R207 2011/08/04	8.20	Put	Bond Future	4,562.0000	4,802.0000	5.261	0	0	0

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2011/01/31	R207 2011/11/03			Bond Future	8.9460	8.9790	0.369	0.0000	0.0000	600
2011/01/31	R207 2011/11/03	8.75	Call	Bond Future	0.0000	2,448.0000	100.000	0	0	0
2011/01/31	R207 2011/11/03	8.75	Put	Bond Future	1,059.0000	3,683.0000	247.781	0	0	0
2011/01/31	R207 2011/11/03	8.80	Call	Bond Future	0.0000	2,572.0000	100.000	0	0	0
2011/01/31	R207 2011/11/03	8.80	Put	Bond Future	787.0000	3,536.0000	349.301	0	0	0
2011/01/31	R207 2011/11/03	8.70	Call	Bond Future	0.0000	2,328.0000	100.000	0	0	0
2011/01/31	R207 2011/11/03	8.70	Put	Bond Future	1,331.0000	3,836.0000	188.204	0	0	0
2011/01/31	R208 2011/02/03			Bond Future	8.6110	8.6450	0.395	0.0000	0.0000	5,598
2011/01/31	R208 2011/02/03	8.75	Call	Bond Future	989.0000	740.0000	(25.177)	0	0	0
2011/01/31	R208 2011/02/03	8.75	Put	Bond Future	143.0000	102.0000	(28.671)	0	0	0
2011/01/31	R208 2011/02/03	8.80	Call	Bond Future	1,235.0000	991.0000	(19.757)	0	0	0
2011/01/31	R208 2011/02/03	8.80	Put	Bond Future	87.0000	51.0000	(41.379)	0	0	0
2011/01/31	R208 2011/02/03	8.70	Call	Bond Future	766.0000	521.0000	(31.984)	0	0	0
2011/01/31	R208 2011/02/03	8.70	Put	Bond Future	223.0000	186.0000	(16.592)	0	0	0
2011/01/31	R208 2011/05/05			Bond Future	8.7120	8.7470	0.402	0.0000	0.0000	190
2011/01/31	R208 2011/05/05	8.50	Call	Bond Future	1,251.0000	1,252.0000	0.080	0	0	0
2011/01/31	R208 2011/05/05	8.50	Put	Bond Future	2,532.0000	2,742.0000	8.294	0	0	0
2011/01/31	R208 2011/05/05	8.55	Call	Bond Future	1,377.0000	1,371.0000	(0.436)	0	0	0
2011/01/31	R208 2011/05/05	8.55	Put	Bond Future	2,354.0000	2,557.0000	8.624	0	0	0
2011/01/31	R208 2011/05/05	8.45	Call	Bond Future	1,133.0000	1,140.0000	0.618	0	0	0
2011/01/31	R208 2011/05/05	8.45	Put	Bond Future	2,720.0000	2,936.0000	7.941	0	0	0
2011/01/31	R208 2011/08/04			Bond Future	8.8180	8.8540	0.408	0.0000	0.0000	0
2011/01/31	R208 2011/08/04	8.25	Call	Bond Future	1,167.0000	1,221.0000	4.627	0	0	0
2011/01/31	R208 2011/08/04	8.25	Put	Bond Future	4,571.0000	4,835.0000	5.776	0	0	0
2011/01/31	R208 2011/08/04	8.30	Call	Bond Future	1,264.0000	1,315.0000	4.035	0	0	0
2011/01/31	R208 2011/08/04	8.30	Put	Bond Future	4,361.0000	4,623.0000	6.008	0	0	0
2011/01/31	R208 2011/08/04	8.20	Call	Bond Future	1,074.0000	1,132.0000	5.400	0	0	0
2011/01/31	R208 2011/08/04	8.20	Put	Bond Future	4,786.0000	5,054.0000	5.600	0	0	0
2011/01/31	R208 2011/11/03			Bond Future	8.9230	8.9620	0.437	0.0000	0.0000	5,584
2011/01/31	R208 2011/11/03	8.75	Call	Bond Future	0.0000	2,642.0000	100.000	0	0	0
2011/01/31	R208 2011/11/03	8.75	Put	Bond Future	995.0000	3,859.0000	287.839	0	0	0
2011/01/31	R208 2011/11/03	8.80	Call	Bond Future	0.0000	2,775.0000	100.000	0	0	0
2011/01/31	R208 2011/11/03	8.80	Put	Bond Future	706.0000	3,703.0000	424.504	0	0	0
2011/01/31	R208 2011/11/03	8.70	Call	Bond Future	0.0000	2,512.0000	100.000	0	0	0

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2011/01/31	R208 2011/11/03	8.70	Put	Bond Future	1,285.0000	4,020.0000	212.840	0	0	0
2011/01/31	R209 2011/02/03			Bond Future	8.6490	8.6640	0.173	0.0000	0.0000	20,900
2011/01/31	R209 2011/02/03	9.00	Call	Bond Future	2,801.0000	2,659.0000	(5.070)	0	0	0
2011/01/31	R209 2011/02/03	9.00	Put	Bond Future	23.0000	3.0000	(86.957)	0	0	0
2011/01/31	R209 2011/02/03	9.05	Call	Bond Future	3,172.0000	3,039.0000	(4.193)	0	0	0
2011/01/31	R209 2011/02/03	9.05	Put	Bond Future	12.0000	1.0000	(91.667)	0	0	0
2011/01/31	R209 2011/02/03	8.95	Call	Bond Future	2,433.0000	2,278.0000	(6.371)	0	0	0
2011/01/31	R209 2011/02/03	8.95	Put	Bond Future	40.0000	8.0000	(80.000)	0	0	0
2011/01/31	R209 2011/05/05			Bond Future	8.7140	8.7290	0.172	0.0000	0.0000	200
2011/01/31	R209 2011/05/05	8.50	Call	Bond Future	1,733.0000	1,741.0000	0.462	0	0	0
2011/01/31	R209 2011/05/05	8.50	Put	Bond Future	3,489.0000	3,618.0000	3.697	0	0	0
2011/01/31	R209 2011/05/05	8.55	Call	Bond Future	1,903.0000	1,905.0000	0.105	0	0	0
2011/01/31	R209 2011/05/05	8.55	Put	Bond Future	3,243.0000	3,365.0000	3.762	0	0	0
2011/01/31	R209 2011/05/05	8.45	Call	Bond Future	1,572.0000	1,586.0000	0.891	0	0	0
2011/01/31	R209 2011/05/05	8.45	Put	Bond Future	3,748.0000	3,882.0000	3.575	0	0	0
2011/01/31	R209 2011/08/04			Bond Future	8.7820	8.7970	0.171	0.0000	0.0000	0
2011/01/31	R209 2011/08/04	8.50	Call	Bond Future	2,475.0000	2,529.0000	2.182	0	0	0
2011/01/31	R209 2011/08/04	8.50	Put	Bond Future	4,772.0000	4,945.0000	3.625	0	0	0
2011/01/31	R209 2011/08/04	8.55	Call	Bond Future	2,648.0000	2,696.0000	1.813	0	0	0
2011/01/31	R209 2011/08/04	8.55	Put	Bond Future	4,529.0000	4,696.0000	3.687	0	0	0
2011/01/31	R209 2011/08/04	8.45	Call	Bond Future	2,308.0000	2,369.0000	2.643	0	0	0
2011/01/31	R209 2011/08/04	8.45	Put	Bond Future	5,024.0000	5,204.0000	3.583	0	0	0
2011/01/31	R209 2011/08/04	10.10	Call	Bond Future	10,095.0000	9,989.0000	(1.050)	0	0	0
2011/01/31	R209 2011/08/04	10.10	Put	Bond Future	700.0000	714.0000	2.000	0	0	0
2011/01/31	R209 2011/11/03			Bond Future	8.8470	8.8630	0.181	0.0000	0.0000	1,089
2011/01/31	R209 2011/11/03	8.75	Call	Bond Future	0.0000	3,932.0000	100.000	0	0	0
2011/01/31	R209 2011/11/03	8.75	Put	Bond Future	768.0000	4,825.0000	528.255	0	0	0
2011/01/31	R209 2011/11/03	8.80	Call	Bond Future	0.0000	4,120.0000	100.000	0	0	0
2011/01/31	R209 2011/11/03	8.80	Put	Bond Future	370.0000	4,616.0000	1147.568	0	0	0
2011/01/31	R209 2011/11/03	8.70	Call	Bond Future	0.0000	3,749.0000	100.000	0	0	0
2011/01/31	R209 2011/11/03	8.70	Put	Bond Future	1,168.0000	5,043.0000	331.764	0	0	0
2011/01/31	R210 2011/02/03			Bond Future	1.0240	1.0530	2.832	0.0000	0.0000	2
2011/01/31	R210 2011/02/03	3.10	Call	Bond Future	31,328.0000	30,813.0000	(1.644)	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
2011/01/31	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R210 2011/02/03	3.15	Call	Bond Future	31,960.0000	31,445.0000	(1.611)	0	0	0
2011/01/31	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R210 2011/02/03	3.05	Call	Bond Future	30,691.0000	30,176.0000	(1.678)	0	0	0
2011/01/31	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R211 2011/02/03			Bond Future	1.7780	1.7790	0.056	0.0000	0.0000	589
2011/01/31	R211 2011/02/03	2.50	Call	Bond Future	4,078.0000	4,072.0000	(0.147)	0	0	0
2011/01/31	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R211 2011/02/03	2.55	Call	Bond Future	4,353.0000	4,347.0000	(0.138)	0	0	0
2011/01/31	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R211 2011/02/03	2.45	Call	Bond Future	3,801.0000	3,795.0000	(0.158)	0	0	0
2011/01/31	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/02/03			Bond Future	2.5220	2.5320	0.397	0.0000	0.0000	2,518
2011/01/31	R212 2011/02/03	3.00	Call	Bond Future	4,498.0000	4,402.0000	(2.134)	0	0	0
2011/01/31	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/02/03	3.05	Call	Bond Future	4,955.0000	4,859.0000	(1.937)	0	0	0
2011/01/31	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/02/03	2.95	Call	Bond Future	4,038.0000	3,942.0000	(2.377)	0	0	0
2011/01/31	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/05/05			Bond Future	2.4340	2.4450	0.452	0.0000	0.0000	1,998
2011/01/31	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/05/05	2.25	Put	Bond Future	1,774.0000	1,879.0000	5.919	0	0	0
2011/01/31	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/05/05	2.30	Put	Bond Future	1,289.0000	1,394.0000	8.146	0	0	0
2011/01/31	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R212 2011/05/05	2.20	Put	Bond Future	2,262.0000	2,367.0000	4.642	0	0	0
2011/01/31	R213 2011/02/03			Bond Future	8.7200	8.7340	0.161	0.0000	0.0000	0
2011/01/31	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/02/03	8.00	Put	Bond Future	6,256.0000	6,372.0000	1.854	0	0	0
2011/01/31	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/02/03	8.05	Put	Bond Future	5,800.0000	5,915.0000	1.983	0	0	0
2011/01/31	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/02/03	7.95	Put	Bond Future	6,717.0000	6,832.0000	1.712	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
2011/01/31	R213 2011/05/05			Bond Future	8.7920	8.8060	0.159	0.0000	0.0000	0
2011/01/31	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/05/05	8.00	Put	Bond Future	6,819.0000	6,933.0000	1.672	0	0	0
2011/01/31	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/05/05	8.05	Put	Bond Future	6,365.0000	6,478.0000	1.775	0	0	0
2011/01/31	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/05/05	7.95	Put	Bond Future	7,278.0000	7,391.0000	1.553	0	0	0
2011/01/31	R213 2011/08/04			Bond Future	8.8670	8.8820	0.169	0.0000	0.0000	0
2011/01/31	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/08/04	8.00	Put	Bond Future	7,393.0000	7,513.0000	1.623	0	0	0
2011/01/31	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/08/04	8.05	Put	Bond Future	6,940.0000	7,060.0000	1.729	0	0	0
2011/01/31	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/08/04	7.95	Put	Bond Future	7,849.0000	7,969.0000	1.529	0	0	0
2011/01/31	R213 2011/11/03			Bond Future	8.9430	8.9580	0.168	0.0000	0.0000	0
2011/01/31	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/11/03	8.75	Put	Bond Future	1,542.0000	1,660.0000	7.652	0	0	0
2011/01/31	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/11/03	8.80	Put	Bond Future	1,139.0000	1,257.0000	10.360	0	0	0
2011/01/31	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/31	R213 2011/11/03	8.70	Put	Bond Future	1,949.0000	2,067.0000	6.054	0	0	0
2011/01/31	TRT1 2011/02/03			Index Future	334.1930	333.5680	(0.187)	0.0000	0.0000	0
2011/01/31	TRT1 2011/05/05			Index Future	338.7710	338.1390	(0.187)	0.0000	0.0000	100
2011/01/31	TRT1 2011/08/04			Index Future	343.4000	342.7600	(0.186)	0.0000	0.0000	0
<b>Total</b>										<b>211960.00</b>