



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 01/02/2011

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
2011/02/01	AL7T 2011/02/03			Index Future	364.5390	366.0710	0.420	0.0000	0.0000	30
2011/02/01	AL7T 2011/05/05			Index Future	369.8090	371.3630	0.420	0.0000	0.0000	0
2011/02/01	AL7T 2011/08/04			Index Future	375.1370	376.7140	0.420	0.0000	0.0000	0
2011/02/01	ALBI 2011/02/03			Index Future	336.6670	337.8880	0.363	0.0000	0.0000	133
2011/02/01	ALBI 2011/05/05			Index Future	341.5350	342.7730	0.362	0.0000	0.0000	982
2011/02/01	ALBI 2011/08/04			Index Future	346.4550	347.7120	0.363	0.0000	0.0000	0
2011/02/01	CRD1 2011/02/03			Index Future	151.4240	151.7440	0.211	0.0000	0.0000	0
2011/02/01	CRD1 2011/05/05			Index Future	153.4990	153.8240	0.212	0.0000	0.0000	2
2011/02/01	CRD1 2011/08/04			Index Future	155.5960	155.9260	0.212	0.0000	0.0000	0
2011/02/01	GOVI 2011/02/03			GOVI	337.5340	338.7090	0.348	0.0000	0.0000	166
2011/02/01	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/02/03	343.00	Put	GOVI	54,660.0000	42,910.0000	(21.497)	0	0	0
2011/02/01	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/02/03	343.01	Put	GOVI	54,760.0000	43,010.0000	(21.457)	0	0	0
2011/02/01	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/02/03	342.99	Put	GOVI	54,560.0000	42,810.0000	(21.536)	0	0	0
2011/02/01	GOVI 2011/05/05			GOVI	342.4140	343.6060	0.348	0.0000	0.0000	139
2011/02/01	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/05/05	349.00	Put	GOVI	65,860.0000	53,940.0000	(18.099)	0	0	0
2011/02/01	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/05/05	349.01	Put	GOVI	65,960.0000	54,040.0000	(18.072)	0	0	0
2011/02/01	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/01	GOVI 2011/05/05	348.99	Put	GOVI	65,760.0000	53,840.0000	(18.127)	0	0	0

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2011/02/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/01	IGOV 2011/02/03			Index Future	147.1180	147.2850	0.114	0.0000	0.0000	9
2011/02/01	IGOV 2011/05/05			Index Future	149.2450	149.4140	0.113	0.0000	0.0000	0
2011/02/01	IGOV 2011/08/04			Index Future	151.3950	151.5670	0.114	0.0000	0.0000	0
2011/02/01	ILBI 2011/02/03			Index Future	398.0410	398.4940	0.114	0.0000	0.0000	17
2011/02/01	ILBI 2011/05/05			Index Future	403.5450	404.1540	0.151	0.0000	0.0000	336
2011/02/01	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/01	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/01	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/01	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/01	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/01	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/01	JBAF 2011/02/16			Jibar Tradeable Future	5.6210	5.6100	(0.196)	0.0000	0.0000	5,000
2011/02/01	JBAF 2011/03/16			Jibar Tradeable Future	5.6900	5.6600	(0.527)	0.0000	0.0000	5,790
2011/02/01	JBAF 2011/04/20			Jibar Tradeable Future	5.7560	5.7040	(0.903)	0.0000	0.0000	2
2011/02/01	JBAF 2011/05/18			Jibar Tradeable Future	5.8120	5.7520	(1.032)	0.0000	0.0000	2,000
2011/02/01	JBAF 2011/06/15			Jibar Tradeable Future	5.8650	5.8040	(1.040)	0.0000	0.0000	3,890
2011/02/01	JBAF 2011/07/20			Jibar Tradeable Future	5.9320	5.8810	(0.860)	94.1000	94.1000	1,500
2011/02/01	JBAF 2011/09/21			Jibar Tradeable Future	6.0750	6.0320	(0.708)	94.0450	93.9600	14,890
2011/02/01	JBAF 2011/12/21			Jibar Tradeable Future	6.5570	6.4800	(1.174)	93.5650	93.5650	5,290
2011/02/01	JBAF 2012/03/20			Jibar Tradeable Future	7.0020	6.9150	(1.243)	0.0000	0.0000	790
2011/02/01	JBAF 2012/06/20			Jibar Tradeable Future	7.4340	7.3530	(1.090)	0.0000	0.0000	2,890
2011/02/01	JBAF 2012/09/19			Jibar Tradeable Future	7.8680	7.7790	(1.131)	0.0000	0.0000	44,510
2011/02/01	JBAF 2012/12/19			Jibar Tradeable Future	8.2740	8.1400	(1.620)	0.0000	0.0000	490
2011/02/01	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/02/01	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/01	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/01	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/01	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/01	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/01	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/01	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/01	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/01	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/01	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/01	OTH1 2011/02/03			Index Future	331.6470	333.1000	0.438	0.0000	0.0000	0
2011/02/01	OTH1 2011/05/05			Index Future	336.4420	337.9160	0.438	0.0000	0.0000	3
2011/02/01	OTH1 2011/08/04			Index Future	341.2890	342.7850	0.438	0.0000	0.0000	0
2011/02/01	R157 2011/02/03			Bond Future	7.8880	7.8360	(0.659)	0.0000	0.0000	5,062
2011/02/01	R157 2011/02/03	7.90	Call	Bond Future	223.0000	334.0000	49.776	0	0	0
2011/02/01	R157 2011/02/03	7.90	Put	Bond Future	172.0000	59.0000	(65.698)	0	0	0
2011/02/01	R157 2011/02/03	7.95	Call	Bond Future	357.0000	511.0000	43.137	0	0	0
2011/02/01	R157 2011/02/03	7.95	Put	Bond Future	91.0000	22.0000	(75.824)	0	0	0
2011/02/01	R157 2011/02/03	7.85	Call	Bond Future	125.0000	192.0000	53.600	0	0	0
2011/02/01	R157 2011/02/03	7.85	Put	Bond Future	288.0000	132.0000	(54.167)	0	0	0
2011/02/01	R157 2011/05/05			Bond Future	8.0390	7.9830	(0.697)	0.0000	0.0000	2,605

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2011/02/01	R157 2011/05/05	7.75	Call	Bond Future	666.0000	743.0000	11.562	0	0	0
2011/02/01	R157 2011/05/05	7.75	Put	Bond Future	1,843.0000	1,693.0000	(8.139)	0	0	0
2011/02/01	R157 2011/05/05	7.80	Call	Bond Future	741.0000	823.0000	11.066	0	0	0
2011/02/01	R157 2011/05/05	7.80	Put	Bond Future	1,714.0000	1,569.0000	(8.460)	0	0	0
2011/02/01	R157 2011/05/05	7.70	Call	Bond Future	597.0000	667.0000	11.725	0	0	0
2011/02/01	R157 2011/05/05	7.70	Put	Bond Future	1,980.0000	1,823.0000	(7.929)	0	0	0
2011/02/01	R157 2011/05/05	7.65	Call	Bond Future	533.0000	597.0000	12.008	0	0	0
2011/02/01	R157 2011/05/05	7.65	Put	Bond Future	2,121.0000	1,958.0000	(7.685)	0	0	0
2011/02/01	R157 2011/08/04			Bond Future	8.2090	8.1490	(0.731)	0.0000	0.0000	0
2011/02/01	R157 2011/08/04	7.50	Call	Bond Future	598.0000	655.0000	9.532	0	0	0
2011/02/01	R157 2011/08/04	7.50	Put	Bond Future	3,335.0000	3,163.0000	(5.157)	0	0	0
2011/02/01	R157 2011/08/04	7.55	Call	Bond Future	652.0000	712.0000	9.202	0	0	0
2011/02/01	R157 2011/08/04	7.55	Put	Bond Future	3,193.0000	3,025.0000	(5.262)	0	0	0
2011/02/01	R157 2011/08/04	7.45	Call	Bond Future	548.0000	601.0000	9.672	0	0	0
2011/02/01	R157 2011/08/04	7.45	Put	Bond Future	3,481.0000	3,305.0000	(5.056)	0	0	0
2011/02/01	R157 2011/11/03			Bond Future	8.3920	8.3270	(0.775)	0.0000	0.0000	3,694
2011/02/01	R157 2011/11/03	8.25	Call	Bond Future	1,713.0000	1,820.0000	6.246	0	0	0
2011/02/01	R157 2011/11/03	8.25	Put	Bond Future	2,221.0000	2,096.0000	(5.628)	0	0	0
2011/02/01	R157 2011/11/03	8.30	Call	Bond Future	1,802.0000	1,912.0000	6.104	0	0	0
2011/02/01	R157 2011/11/03	8.30	Put	Bond Future	2,131.0000	2,009.0000	(5.725)	0	0	0
2011/02/01	R157 2011/11/03	8.20	Call	Bond Future	1,627.0000	1,731.0000	6.392	0	0	0
2011/02/01	R157 2011/11/03	8.20	Put	Bond Future	2,314.0000	2,186.0000	(5.532)	0	0	0
2011/02/01	R186 2011/02/03			Bond Future	8.7200	8.6590	(0.700)	0.0000	0.0000	25,653
2011/02/01	R186 2011/02/03	9.00	Call	Bond Future	2,610.0000	3,179.0000	21.801	0	0	0
2011/02/01	R186 2011/02/03	9.00	Put	Bond Future	9.0000	0.0000	(100.000)	0	0	0
2011/02/01	R186 2011/02/03	9.05	Call	Bond Future	3,059.0000	3,634.0000	18.797	0	0	0
2011/02/01	R186 2011/02/03	9.05	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/02/01	R186 2011/02/03	8.95	Call	Bond Future	2,166.0000	2,722.0000	25.669	0	0	0
2011/02/01	R186 2011/02/03	8.95	Put	Bond Future	23.0000	1.0000	(95.652)	0	0	0
2011/02/01	R186 2011/02/03	7.75	Put	Bond Future	9,723.0000	9,145.0000	(5.945)	0	0	0
2011/02/01	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/02/01	R186 2011/05/05			Bond Future	8.8090	8.7460	(0.715)	0.0000	0.0000	8,235
2011/02/01	R186 2011/05/05	8.75	Call	Bond Future	2,732.0000	3,008.0000	10.102	0	0	0
2011/02/01	R186 2011/05/05	8.75	Put	Bond Future	3,281.0000	2,971.0000	(9.448)	0	0	0

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2011/02/01	R186 2011/05/05	8.80	Call	Bond Future	2,957.0000	3,248.0000	9.841	0	0	0
2011/02/01	R186 2011/05/05	8.80	Put	Bond Future	3,040.0000	2,746.0000	(9.671)	0	0	0
2011/02/01	R186 2011/05/05	8.70	Call	Bond Future	2,517.0000	2,779.0000	10.409	0	0	0
2011/02/01	R186 2011/05/05	8.70	Put	Bond Future	3,533.0000	3,210.0000	(9.142)	0	0	0
2011/02/01	R186 2011/05/05	8.00	Put	Bond Future	8,439.0000	7,940.0000	(5.913)	0	0	0
2011/02/01	R186 2011/05/05	8.00	Call	Bond Future	569.0000	655.0000	15.114	0	0	5,500
2011/02/01	R186 2011/08/04			Bond Future	8.9020	8.8370	(0.730)	0.0000	0.0000	140
2011/02/01	R186 2011/08/04	8.25	Call	Bond Future	1,741.0000	1,909.0000	9.650	0	0	0
2011/02/01	R186 2011/08/04	8.25	Put	Bond Future	7,897.0000	7,473.0000	(5.369)	0	0	0
2011/02/01	R186 2011/08/04	8.30	Call	Bond Future	1,880.0000	2,058.0000	9.468	0	0	0
2011/02/01	R186 2011/08/04	8.30	Put	Bond Future	7,547.0000	7,133.0000	(5.486)	0	0	0
2011/02/01	R186 2011/08/04	8.20	Call	Bond Future	1,608.0000	1,767.0000	9.888	0	0	0
2011/02/01	R186 2011/08/04	8.20	Put	Bond Future	8,257.0000	7,823.0000	(5.256)	0	0	0
2011/02/01	R186 2011/11/03			Bond Future	8.9930	8.9260	(0.745)	0.0000	0.0000	12,959
2011/02/01	R186 2011/11/03	9.00	Call	Bond Future	5,072.0000	5,382.0000	6.112	0	0	0
2011/02/01	R186 2011/11/03	9.00	Put	Bond Future	5,010.0000	4,720.0000	(5.788)	0	0	0
2011/02/01	R186 2011/11/03	9.05	Call	Bond Future	5,302.0000	5,621.0000	6.017	0	0	0
2011/02/01	R186 2011/11/03	9.05	Put	Bond Future	4,796.0000	4,516.0000	(5.838)	0	0	0
2011/02/01	R186 2011/11/03	8.95	Call	Bond Future	4,847.0000	5,148.0000	6.210	0	0	0
2011/02/01	R186 2011/11/03	8.95	Put	Bond Future	5,231.0000	4,933.0000	(5.697)	0	0	0
2011/02/01	R201 2011/02/03			Bond Future	7.7230	7.6760	(0.609)	0.0000	0.0000	489
2011/02/01	R201 2011/02/03	8.00	Call	Bond Future	926.0000	1,083.0000	16.955	0	0	0
2011/02/01	R201 2011/02/03	8.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/01	R201 2011/02/03	8.05	Call	Bond Future	1,091.0000	1,249.0000	14.482	0	0	0
2011/02/01	R201 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R201 2011/02/03	7.95	Call	Bond Future	762.0000	917.0000	20.341	0	0	0
2011/02/01	R201 2011/02/03	7.95	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/02/01	R201 2011/05/05			Bond Future	7.8770	7.8270	(0.635)	0.0000	0.0000	0
2011/02/01	R201 2011/05/05	7.75	Call	Bond Future	728.0000	794.0000	9.066	0	0	0
2011/02/01	R201 2011/05/05	7.75	Put	Bond Future	1,129.0000	1,037.0000	(8.149)	0	0	0
2011/02/01	R201 2011/05/05	7.80	Call	Bond Future	800.0000	870.0000	8.750	0	0	0
2011/02/01	R201 2011/05/05	7.80	Put	Bond Future	1,043.0000	955.0000	(8.437)	0	0	0
2011/02/01	R201 2011/05/05	7.70	Call	Bond Future	658.0000	719.0000	9.271	0	0	0
2011/02/01	R201 2011/05/05	7.70	Put	Bond Future	1,217.0000	1,120.0000	(7.970)	0	0	0

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2011/02/01	R201 2011/08/04			Bond Future	8.0570	8.0020	(0.683)	0.0000	0.0000	0
2011/02/01	R201 2011/08/04	7.25	Call	Bond Future	352.0000	386.0000	9.659	0	0	0
2011/02/01	R201 2011/08/04	7.25	Put	Bond Future	2,754.0000	2,626.0000	(4.648)	0	0	0
2011/02/01	R201 2011/08/04	7.30	Call	Bond Future	390.0000	426.0000	9.231	0	0	0
2011/02/01	R201 2011/08/04	7.30	Put	Bond Future	2,641.0000	2,516.0000	(4.733)	0	0	0
2011/02/01	R201 2011/08/04	7.20	Call	Bond Future	320.0000	351.0000	9.688	0	0	0
2011/02/01	R201 2011/08/04	7.20	Put	Bond Future	2,873.0000	2,742.0000	(4.560)	0	0	0
2011/02/01	R201 2011/11/03			Bond Future	8.2490	8.1890	(0.727)	0.0000	0.0000	0
2011/02/01	R201 2011/11/03	8.00	Call	Bond Future	1,119.0000	1,188.0000	6.166	0	0	0
2011/02/01	R201 2011/11/03	8.00	Put	Bond Future	1,800.0000	1,706.0000	(5.222)	0	0	0
2011/02/01	R201 2011/11/03	8.05	Call	Bond Future	1,182.0000	1,254.0000	6.091	0	0	0
2011/02/01	R201 2011/11/03	8.05	Put	Bond Future	1,726.0000	1,634.0000	(5.330)	0	0	0
2011/02/01	R201 2011/11/03	7.95	Call	Bond Future	1,058.0000	1,125.0000	6.333	0	0	0
2011/02/01	R201 2011/11/03	7.95	Put	Bond Future	1,877.0000	1,780.0000	(5.168)	0	0	0
2011/02/01	R202 2011/02/03			Bond Future	0.4670	0.4670	0.000	0.0000	0.0000	3,608
2011/02/01	R202 2011/02/03	3.05	Call	Bond Future	57,977.0000	57,977.0000	0.000	0	0	0
2011/02/01	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R202 2011/02/03	3.10	Call	Bond Future	58,824.0000	58,824.0000	0.000	0	0	0
2011/02/01	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R202 2011/02/03	3.00	Call	Bond Future	57,121.0000	57,121.0000	0.000	0	0	0
2011/02/01	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05			Bond Future	0.3910	0.3910	0.000	0.0000	0.0000	6,500
2011/02/01	R202 2011/05/05	2.05	Call	Bond Future	40,841.0000	40,841.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05	2.10	Call	Bond Future	41,869.0000	41,869.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05	2.00	Call	Bond Future	39,802.0000	39,802.0000	0.000	0	0	0
2011/02/01	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R203 2011/02/03			Bond Future	8.3820	8.3260	(0.668)	0.0000	0.0000	1,402
2011/02/01	R203 2011/02/03	8.50	Call	Bond Future	646.0000	874.0000	35.294	0	0	0
2011/02/01	R203 2011/02/03	8.50	Put	Bond Future	62.0000	11.0000	(82.258)	0	0	0
2011/02/01	R203 2011/02/03	8.55	Call	Bond Future	859.0000	1,113.0000	29.569	0	0	0
2011/02/01	R203 2011/02/03	8.55	Put	Bond Future	28.0000	3.0000	(89.286)	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
2011/02/01	R203 2011/02/03	8.45	Call	Bond Future	456.0000	646.0000	41.667	0	0	0
2011/02/01	R203 2011/02/03	8.45	Put	Bond Future	119.0000	30.0000	(74.790)	0	0	0
2011/02/01	R203 2011/02/03	8.00	Put	Bond Future	1,922.0000	1,643.0000	(14.516)	0	0	0
2011/02/01	R203 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	1,000
2011/02/01	R203 2011/05/05			Bond Future	8.5110	8.4520	(0.693)	0.0000	0.0000	516
2011/02/01	R203 2011/05/05	8.25	Call	Bond Future	913.0000	1,015.0000	11.172	0	0	0
2011/02/01	R203 2011/05/05	8.25	Put	Bond Future	2,173.0000	1,992.0000	(8.329)	0	0	0
2011/02/01	R203 2011/05/05	8.30	Call	Bond Future	1,007.0000	1,116.0000	10.824	0	0	0
2011/02/01	R203 2011/05/05	8.30	Put	Bond Future	2,024.0000	1,850.0000	(8.597)	0	0	0
2011/02/01	R203 2011/05/05	8.20	Call	Bond Future	825.0000	920.0000	11.515	0	0	0
2011/02/01	R203 2011/05/05	8.20	Put	Bond Future	2,329.0000	2,141.0000	(8.072)	0	0	0
2011/02/01	R203 2011/08/04			Bond Future	8.6510	8.5880	(0.728)	0.0000	0.0000	0
2011/02/01	R203 2011/08/04	8.00	Call	Bond Future	852.0000	932.0000	9.390	0	0	0
2011/02/01	R203 2011/08/04	8.00	Put	Bond Future	3,911.0000	3,700.0000	(5.395)	0	0	0
2011/02/01	R203 2011/08/04	8.05	Call	Bond Future	923.0000	1,008.0000	9.209	0	0	0
2011/02/01	R203 2011/08/04	8.05	Put	Bond Future	3,743.0000	3,537.0000	(5.504)	0	0	0
2011/02/01	R203 2011/08/04	7.95	Call	Bond Future	786.0000	861.0000	9.542	0	0	0
2011/02/01	R203 2011/08/04	7.95	Put	Bond Future	4,085.0000	3,869.0000	(5.288)	0	0	0
2011/02/01	R203 2011/11/03			Bond Future	8.7970	8.7310	(0.750)	0.0000	0.0000	1,404
2011/02/01	R203 2011/11/03	8.50	Call	Bond Future	1,852.0000	1,975.0000	6.641	0	0	0
2011/02/01	R203 2011/11/03	8.50	Put	Bond Future	3,179.0000	3,009.0000	(5.348)	0	0	0
2011/02/01	R203 2011/11/03	8.55	Call	Bond Future	1,952.0000	2,080.0000	6.557	0	0	0
2011/02/01	R203 2011/11/03	8.55	Put	Bond Future	3,054.0000	2,889.0000	(5.403)	0	0	0
2011/02/01	R203 2011/11/03	8.45	Call	Bond Future	1,754.0000	1,873.0000	6.784	0	0	0
2011/02/01	R203 2011/11/03	8.45	Put	Bond Future	3,307.0000	3,133.0000	(5.262)	0	0	0
2011/02/01	R204 2011/02/03			Bond Future	8.5210	8.4650	(0.657)	0.0000	0.0000	1,914
2011/02/01	R204 2011/02/03	8.50	Call	Bond Future	238.0000	349.0000	46.639	0	0	0
2011/02/01	R204 2011/02/03	8.50	Put	Bond Future	355.0000	154.0000	(56.620)	0	0	0
2011/02/01	R204 2011/02/03	8.55	Call	Bond Future	380.0000	546.0000	43.684	0	0	0
2011/02/01	R204 2011/02/03	8.55	Put	Bond Future	219.0000	74.0000	(66.210)	0	0	0
2011/02/01	R204 2011/02/03	8.45	Call	Bond Future	137.0000	200.0000	45.985	0	0	0
2011/02/01	R204 2011/02/03	8.45	Put	Bond Future	532.0000	284.0000	(46.617)	0	0	0
2011/02/01	R204 2011/05/05			Bond Future	8.6420	8.5830	(0.683)	0.0000	0.0000	100
2011/02/01	R204 2011/05/05	8.50	Call	Bond Future	1,363.0000	1,498.0000	9.905	0	0	0

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2011/02/01	R204 2011/05/05	8.50	Put	Bond Future	2,130.0000	1,947.0000	(8.592)	0	0	0
2011/02/01	R204 2011/05/05	8.55	Call	Bond Future	1,485.0000	1,627.0000	9.562	0	0	0
2011/02/01	R204 2011/05/05	8.55	Put	Bond Future	1,981.0000	1,805.0000	(8.884)	0	0	0
2011/02/01	R204 2011/05/05	8.45	Call	Bond Future	1,248.0000	1,375.0000	10.176	0	0	0
2011/02/01	R204 2011/05/05	8.45	Put	Bond Future	2,287.0000	2,096.0000	(8.352)	0	0	0
2011/02/01	R204 2011/08/04			Bond Future	8.7720	8.7100	(0.707)	0.0000	0.0000	0
2011/02/01	R204 2011/08/04	8.00	Call	Bond Future	792.0000	870.0000	9.848	0	0	0
2011/02/01	R204 2011/08/04	8.00	Put	Bond Future	4,917.0000	4,672.0000	(4.983)	0	0	0
2011/02/01	R204 2011/08/04	8.05	Call	Bond Future	862.0000	944.0000	9.513	0	0	0
2011/02/01	R204 2011/08/04	8.05	Put	Bond Future	4,713.0000	4,472.0000	(5.114)	0	0	0
2011/02/01	R204 2011/08/04	7.95	Call	Bond Future	727.0000	799.0000	9.904	0	0	0
2011/02/01	R204 2011/08/04	7.95	Put	Bond Future	5,127.0000	4,876.0000	(4.896)	0	0	0
2011/02/01	R204 2011/11/03			Bond Future	8.9020	8.8380	(0.719)	0.0000	0.0000	1,867
2011/02/01	R204 2011/11/03	8.75	Call	Bond Future	2,457.0000	2,607.0000	6.105	0	0	0
2011/02/01	R204 2011/11/03	8.75	Put	Bond Future	3,227.0000	3,053.0000	(5.392)	0	0	0
2011/02/01	R204 2011/11/03	8.80	Call	Bond Future	2,581.0000	2,735.0000	5.967	0	0	0
2011/02/01	R204 2011/11/03	8.80	Put	Bond Future	3,097.0000	2,927.0000	(5.489)	0	0	0
2011/02/01	R204 2011/11/03	8.70	Call	Bond Future	2,330.0000	2,475.0000	6.223	0	0	0
2011/02/01	R204 2011/11/03	8.70	Put	Bond Future	3,354.0000	3,176.0000	(5.307)	0	0	0
2011/02/01	R206 2011/02/03			Bond Future	7.3980	7.3510	(0.635)	0.0000	0.0000	0
2011/02/01	R206 2011/02/03	8.00	Call	Bond Future	1,550.0000	1,672.0000	7.871	0	0	0
2011/02/01	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R206 2011/02/03	8.05	Call	Bond Future	1,677.0000	1,800.0000	7.335	0	0	0
2011/02/01	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R206 2011/02/03	7.95	Call	Bond Future	1,422.0000	1,545.0000	8.650	0	0	0
2011/02/01	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R206 2011/05/05			Bond Future	7.5650	7.5140	(0.674)	0.0000	0.0000	0
2011/02/01	R206 2011/05/05	7.50	Call	Bond Future	598.0000	653.0000	9.197	0	0	0
2011/02/01	R206 2011/05/05	7.50	Put	Bond Future	753.0000	686.0000	(8.898)	0	0	0
2011/02/01	R206 2011/05/05	7.55	Call	Bond Future	657.0000	715.0000	8.828	0	0	0
2011/02/01	R206 2011/05/05	7.55	Put	Bond Future	693.0000	629.0000	(9.235)	0	0	0
2011/02/01	R206 2011/05/05	7.45	Call	Bond Future	543.0000	595.0000	9.576	0	0	0
2011/02/01	R206 2011/05/05	7.45	Put	Bond Future	818.0000	748.0000	(8.557)	0	0	0
2011/02/01	R206 2011/08/04			Bond Future	7.7700	7.7120	(0.746)	0.0000	0.0000	0

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2011/02/01	R206 2011/08/04	7.00	Call	Bond Future	285.0000	313.0000	9.825	0	0	0
2011/02/01	R206 2011/08/04	7.00	Put	Bond Future	1,973.0000	1,875.0000	(4.967)	0	0	0
2011/02/01	R206 2011/08/04	7.05	Call	Bond Future	314.0000	344.0000	9.554	0	0	0
2011/02/01	R206 2011/08/04	7.05	Put	Bond Future	1,891.0000	1,795.0000	(5.077)	0	0	0
2011/02/01	R206 2011/08/04	6.95	Call	Bond Future	260.0000	286.0000	10.000	0	0	0
2011/02/01	R206 2011/08/04	6.95	Put	Bond Future	2,059.0000	1,959.0000	(4.857)	0	0	0
2011/02/01	R206 2011/11/03			Bond Future	7.9880	7.9240	(0.801)	0.0000	0.0000	0
2011/02/01	R206 2011/11/03	7.75	Call	Bond Future	823.0000	877.0000	6.561	0	0	0
2011/02/01	R206 2011/11/03	7.75	Put	Bond Future	1,291.0000	1,219.0000	(5.577)	0	0	0
2011/02/01	R206 2011/11/03	7.80	Call	Bond Future	869.0000	924.0000	6.329	0	0	0
2011/02/01	R206 2011/11/03	7.80	Put	Bond Future	1,238.0000	1,168.0000	(5.654)	0	0	0
2011/02/01	R206 2011/11/03	7.70	Call	Bond Future	778.0000	830.0000	6.684	0	0	0
2011/02/01	R206 2011/11/03	7.70	Put	Bond Future	1,344.0000	1,271.0000	(5.432)	0	0	0
2011/02/01	R207 2011/02/03			Bond Future	8.6260	8.5500	(0.881)	0.0000	0.0000	800
2011/02/01	R207 2011/02/03	8.75	Call	Bond Future	791.0000	1,167.0000	47.535	0	0	0
2011/02/01	R207 2011/02/03	8.75	Put	Bond Future	75.0000	8.0000	(89.333)	0	0	0
2011/02/01	R207 2011/02/03	8.80	Call	Bond Future	1,039.0000	1,448.0000	39.365	0	0	0
2011/02/01	R207 2011/02/03	8.80	Put	Bond Future	36.0000	2.0000	(94.444)	0	0	0
2011/02/01	R207 2011/02/03	8.70	Call	Bond Future	570.0000	896.0000	57.193	0	0	0
2011/02/01	R207 2011/02/03	8.70	Put	Bond Future	142.0000	25.0000	(82.394)	0	0	0
2011/02/01	R207 2011/05/05			Bond Future	8.7390	8.6600	(0.904)	0.0000	0.0000	285
2011/02/01	R207 2011/05/05	8.50	Call	Bond Future	1,190.0000	1,364.0000	14.622	0	0	0
2011/02/01	R207 2011/05/05	8.50	Put	Bond Future	2,554.0000	2,280.0000	(10.728)	0	0	0
2011/02/01	R207 2011/05/05	8.55	Call	Bond Future	1,304.0000	1,489.0000	14.187	0	0	0
2011/02/01	R207 2011/05/05	8.55	Put	Bond Future	2,380.0000	2,117.0000	(11.050)	0	0	0
2011/02/01	R207 2011/05/05	8.45	Call	Bond Future	1,083.0000	1,246.0000	15.051	0	0	0
2011/02/01	R207 2011/05/05	8.45	Put	Bond Future	2,735.0000	2,450.0000	(10.420)	0	0	0
2011/02/01	R207 2011/08/04			Bond Future	8.8620	8.7790	(0.937)	0.0000	0.0000	0
2011/02/01	R207 2011/08/04	8.25	Call	Bond Future	1,154.0000	1,292.0000	11.958	0	0	0
2011/02/01	R207 2011/08/04	8.25	Put	Bond Future	4,598.0000	4,278.0000	(6.960)	0	0	0
2011/02/01	R207 2011/08/04	8.30	Call	Bond Future	1,242.0000	1,388.0000	11.755	0	0	0
2011/02/01	R207 2011/08/04	8.30	Put	Bond Future	4,398.0000	4,087.0000	(7.071)	0	0	0
2011/02/01	R207 2011/08/04	8.20	Call	Bond Future	1,070.0000	1,201.0000	12.243	0	0	0
2011/02/01	R207 2011/08/04	8.20	Put	Bond Future	4,802.0000	4,476.0000	(6.789)	0	0	0

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2011/02/01	R207 2011/11/03			Bond Future	8.9790	8.8920	(0.969)	0.0000	0.0000	600
2011/02/01	R207 2011/11/03	8.75	Call	Bond Future	2,448.0000	2,659.0000	8.619	0	0	0
2011/02/01	R207 2011/11/03	8.75	Put	Bond Future	3,683.0000	3,427.0000	(6.951)	0	0	0
2011/02/01	R207 2011/11/03	8.80	Call	Bond Future	2,572.0000	2,789.0000	8.437	0	0	0
2011/02/01	R207 2011/11/03	8.80	Put	Bond Future	3,536.0000	3,286.0000	(7.070)	0	0	0
2011/02/01	R207 2011/11/03	8.70	Call	Bond Future	2,328.0000	2,532.0000	8.763	0	0	0
2011/02/01	R207 2011/11/03	8.70	Put	Bond Future	3,836.0000	3,573.0000	(6.856)	0	0	0
2011/02/01	R208 2011/02/03			Bond Future	8.6450	8.5790	(0.763)	0.0000	0.0000	5,598
2011/02/01	R208 2011/02/03	8.75	Call	Bond Future	740.0000	1,060.0000	43.243	0	0	0
2011/02/01	R208 2011/02/03	8.75	Put	Bond Future	102.0000	17.0000	(83.333)	0	0	0
2011/02/01	R208 2011/02/03	8.80	Call	Bond Future	991.0000	1,350.0000	36.226	0	0	0
2011/02/01	R208 2011/02/03	8.80	Put	Bond Future	51.0000	6.0000	(88.235)	0	0	0
2011/02/01	R208 2011/02/03	8.70	Call	Bond Future	521.0000	785.0000	50.672	0	0	0
2011/02/01	R208 2011/02/03	8.70	Put	Bond Future	186.0000	46.0000	(75.269)	0	0	0
2011/02/01	R208 2011/05/05			Bond Future	8.7470	8.6780	(0.789)	0.0000	0.0000	190
2011/02/01	R208 2011/05/05	8.50	Call	Bond Future	1,252.0000	1,410.0000	12.620	0	0	0
2011/02/01	R208 2011/05/05	8.50	Put	Bond Future	2,742.0000	2,487.0000	(9.300)	0	0	0
2011/02/01	R208 2011/05/05	8.55	Call	Bond Future	1,371.0000	1,539.0000	12.254	0	0	0
2011/02/01	R208 2011/05/05	8.55	Put	Bond Future	2,557.0000	2,312.0000	(9.582)	0	0	0
2011/02/01	R208 2011/05/05	8.45	Call	Bond Future	1,140.0000	1,287.0000	12.895	0	0	0
2011/02/01	R208 2011/05/05	8.45	Put	Bond Future	2,936.0000	2,670.0000	(9.060)	0	0	0
2011/02/01	R208 2011/08/04			Bond Future	8.8540	8.7830	(0.802)	0.0000	0.0000	0
2011/02/01	R208 2011/08/04	8.25	Call	Bond Future	1,221.0000	1,346.0000	10.238	0	0	0
2011/02/01	R208 2011/08/04	8.25	Put	Bond Future	4,835.0000	4,545.0000	(5.998)	0	0	0
2011/02/01	R208 2011/08/04	8.30	Call	Bond Future	1,315.0000	1,446.0000	9.962	0	0	0
2011/02/01	R208 2011/08/04	8.30	Put	Bond Future	4,623.0000	4,339.0000	(6.143)	0	0	0
2011/02/01	R208 2011/08/04	8.20	Call	Bond Future	1,132.0000	1,250.0000	10.424	0	0	0
2011/02/01	R208 2011/08/04	8.20	Put	Bond Future	5,054.0000	4,757.0000	(5.877)	0	0	0
2011/02/01	R208 2011/11/03			Bond Future	8.9620	8.8880	(0.826)	0.0000	0.0000	5,584
2011/02/01	R208 2011/11/03	8.75	Call	Bond Future	2,642.0000	2,834.0000	7.267	0	0	0
2011/02/01	R208 2011/11/03	8.75	Put	Bond Future	3,859.0000	3,629.0000	(5.960)	0	0	0
2011/02/01	R208 2011/11/03	8.80	Call	Bond Future	2,775.0000	2,973.0000	7.135	0	0	0
2011/02/01	R208 2011/11/03	8.80	Put	Bond Future	3,703.0000	3,479.0000	(6.049)	0	0	0
2011/02/01	R208 2011/11/03	8.70	Call	Bond Future	2,512.0000	2,698.0000	7.404	0	0	0

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2011/02/01	R208 2011/11/03	8.70	Put	Bond Future	4,020.0000	3,783.0000	(5.896)	0	0	0
2011/02/01	R209 2011/02/03			Bond Future	8.6640	8.6080	(0.646)	0.0000	0.0000	20,900
2011/02/01	R209 2011/02/03	9.00	Call	Bond Future	2,659.0000	3,114.0000	17.112	0	0	0
2011/02/01	R209 2011/02/03	9.00	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/02/01	R209 2011/02/03	9.05	Call	Bond Future	3,039.0000	3,496.0000	15.038	0	0	0
2011/02/01	R209 2011/02/03	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/01	R209 2011/02/03	8.95	Call	Bond Future	2,278.0000	2,729.0000	19.798	0	0	0
2011/02/01	R209 2011/02/03	8.95	Put	Bond Future	8.0000	1.0000	(87.500)	0	0	0
2011/02/01	R209 2011/05/05			Bond Future	8.7290	8.6720	(0.653)	0.0000	0.0000	200
2011/02/01	R209 2011/05/05	8.50	Call	Bond Future	1,741.0000	1,919.0000	10.224	0	0	0
2011/02/01	R209 2011/05/05	8.50	Put	Bond Future	3,618.0000	3,335.0000	(7.822)	0	0	0
2011/02/01	R209 2011/05/05	8.55	Call	Bond Future	1,905.0000	2,094.0000	9.921	0	0	0
2011/02/01	R209 2011/05/05	8.55	Put	Bond Future	3,365.0000	3,094.0000	(8.053)	0	0	0
2011/02/01	R209 2011/05/05	8.45	Call	Bond Future	1,586.0000	1,753.0000	10.530	0	0	0
2011/02/01	R209 2011/05/05	8.45	Put	Bond Future	3,882.0000	3,589.0000	(7.548)	0	0	0
2011/02/01	R209 2011/08/04			Bond Future	8.7970	8.7380	(0.671)	0.0000	0.0000	0
2011/02/01	R209 2011/08/04	8.50	Call	Bond Future	2,529.0000	2,721.0000	7.592	0	0	0
2011/02/01	R209 2011/08/04	8.50	Put	Bond Future	4,945.0000	4,667.0000	(5.622)	0	0	0
2011/02/01	R209 2011/08/04	8.55	Call	Bond Future	2,696.0000	2,896.0000	7.418	0	0	0
2011/02/01	R209 2011/08/04	8.55	Put	Bond Future	4,696.0000	4,426.0000	(5.750)	0	0	0
2011/02/01	R209 2011/08/04	8.45	Call	Bond Future	2,369.0000	2,552.0000	7.725	0	0	0
2011/02/01	R209 2011/08/04	8.45	Put	Bond Future	5,204.0000	4,917.0000	(5.515)	0	0	0
2011/02/01	R209 2011/08/04	10.10	Call	Bond Future	9,989.0000	10,391.0000	4.024	0	0	0
2011/02/01	R209 2011/08/04	10.10	Put	Bond Future	714.0000	645.0000	(9.664)	0	0	0
2011/02/01	R209 2011/11/03			Bond Future	8.8630	8.8020	(0.688)	0.0000	0.0000	1,089
2011/02/01	R209 2011/11/03	8.75	Call	Bond Future	3,932.0000	4,167.0000	5.977	0	0	0
2011/02/01	R209 2011/11/03	8.75	Put	Bond Future	4,825.0000	4,580.0000	(5.078)	0	0	0
2011/02/01	R209 2011/11/03	8.80	Call	Bond Future	4,120.0000	4,362.0000	5.874	0	0	0
2011/02/01	R209 2011/11/03	8.80	Put	Bond Future	4,616.0000	4,378.0000	(5.156)	0	0	0
2011/02/01	R209 2011/11/03	8.70	Call	Bond Future	3,749.0000	3,977.0000	6.082	0	0	0
2011/02/01	R209 2011/11/03	8.70	Put	Bond Future	5,043.0000	4,791.0000	(4.997)	0	0	0
2011/02/01	R210 2011/02/03			Bond Future	1.0530	1.0530	0.000	0.0000	0.0000	2
2011/02/01	R210 2011/02/03	3.10	Call	Bond Future	30,813.0000	30,813.0000	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
2011/02/01	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R210 2011/02/03	3.15	Call	Bond Future	31,445.0000	31,445.0000	0.000	0	0	0
2011/02/01	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R210 2011/02/03	3.05	Call	Bond Future	30,176.0000	30,176.0000	0.000	0	0	0
2011/02/01	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/02/03			Bond Future	1.7790	1.7800	0.056	0.0000	0.0000	589
2011/02/01	R211 2011/02/03	2.50	Call	Bond Future	4,072.0000	4,066.0000	(0.147)	0	0	0
2011/02/01	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/02/03	2.55	Call	Bond Future	4,347.0000	4,342.0000	(0.115)	0	0	0
2011/02/01	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/02/03	2.45	Call	Bond Future	3,795.0000	3,790.0000	(0.132)	0	0	0
2011/02/01	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/05/05			Bond Future	2.7500	1.5930	(42.073)	0.0000	0.0000	0
2011/02/01	R211 2011/05/05	2.14	Call	Bond Future	0.0000	3,015.0000	100.000	0	0	0
2011/02/01	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/05/05	2.19	Call	Bond Future	0.0000	3,286.0000	100.000	0	0	0
2011/02/01	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R211 2011/05/05	2.09	Call	Bond Future	0.0000	2,744.0000	100.000	0	0	0
2011/02/01	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03			Bond Future	2.5320	2.5320	0.000	0.0000	0.0000	2,518
2011/02/01	R212 2011/02/03	3.00	Call	Bond Future	4,402.0000	4,402.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03	3.05	Call	Bond Future	4,859.0000	4,859.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03	2.95	Call	Bond Future	3,942.0000	3,942.0000	0.000	0	0	0
2011/02/01	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05			Bond Future	2.4450	2.4450	0.000	0.0000	0.0000	2,238
2011/02/01	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05	2.25	Put	Bond Future	1,879.0000	1,879.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05	2.30	Put	Bond Future	1,394.0000	1,394.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R212 2011/05/05	2.20	Put	Bond Future	2,367.0000	2,367.0000	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
2011/02/01	R213 2011/02/03			Bond Future	8.7340	8.6730	(0.698)	0.0000	0.0000	0
2011/02/01	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/02/03	8.00	Put	Bond Future	6,372.0000	5,868.0000	(7.910)	0	0	0
2011/02/01	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/02/03	8.05	Put	Bond Future	5,915.0000	5,412.0000	(8.504)	0	0	0
2011/02/01	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/02/03	7.95	Put	Bond Future	6,832.0000	6,329.0000	(7.362)	0	0	0
2011/02/01	R213 2011/05/05			Bond Future	8.8060	8.7440	(0.704)	0.0000	0.0000	0
2011/02/01	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/05/05	8.00	Put	Bond Future	6,933.0000	6,429.0000	(7.270)	0	0	0
2011/02/01	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/05/05	8.05	Put	Bond Future	6,478.0000	5,974.0000	(7.780)	0	0	0
2011/02/01	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/05/05	7.95	Put	Bond Future	7,391.0000	6,887.0000	(6.819)	0	0	0
2011/02/01	R213 2011/08/04			Bond Future	8.8820	8.8180	(0.721)	0.0000	0.0000	0
2011/02/01	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/08/04	8.00	Put	Bond Future	7,513.0000	7,000.0000	(6.828)	0	0	0
2011/02/01	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/08/04	8.05	Put	Bond Future	7,060.0000	6,547.0000	(7.266)	0	0	0
2011/02/01	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/08/04	7.95	Put	Bond Future	7,969.0000	7,456.0000	(6.437)	0	0	0
2011/02/01	R213 2011/11/03			Bond Future	8.9580	8.8920	(0.737)	0.0000	0.0000	0
2011/02/01	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/11/03	8.75	Put	Bond Future	1,660.0000	1,139.0000	(31.386)	0	0	0
2011/02/01	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/11/03	8.80	Put	Bond Future	1,257.0000	735.0000	(41.527)	0	0	0
2011/02/01	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/01	R213 2011/11/03	8.70	Put	Bond Future	2,067.0000	1,546.0000	(25.206)	0	0	0
2011/02/01	TRT1 2011/02/03			Index Future	333.5680	334.7290	0.348	0.0000	0.0000	0
2011/02/01	TRT1 2011/05/05			Index Future	338.1390	339.3160	0.348	0.0000	0.0000	100
2011/02/01	TRT1 2011/08/04			Index Future	342.7600	343.9530	0.348	0.0000	0.0000	0

Total

215200.00