



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/02/2011

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
2011/02/02	AL7T 2011/02/03			Index Future	366.0710	367.4480	0.376	0.0000	0.0000	0
2011/02/02	AL7T 2011/05/05			Index Future	371.3630	372.7610	0.376	0.0000	0.0000	30
2011/02/02	AL7T 2011/08/04			Index Future	376.7140	378.1320	0.376	0.0000	0.0000	0
2011/02/02	ALBI 2011/02/03			Index Future	337.8880	338.9700	0.320	0.0000	0.0000	33
2011/02/02	ALBI 2011/05/05			Index Future	342.7730	343.8700	0.320	0.0000	0.0000	1,082
2011/02/02	ALBI 2011/08/04			Index Future	347.7120	348.8260	0.320	0.0000	0.0000	0
2011/02/02	CRD1 2011/02/03			Index Future	151.7440	152.0500	0.202	0.0000	0.0000	0
2011/02/02	CRD1 2011/05/05			Index Future	153.8240	154.1350	0.202	0.0000	0.0000	2
2011/02/02	CRD1 2011/08/04			Index Future	155.9260	156.2420	0.203	0.0000	0.0000	0
2011/02/02	GOVI 2011/02/03			GOVI	338.7090	339.7610	0.311	0.0000	0.0000	166
2011/02/02	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/02/03	343.00	Put	GOVI	42,910.0000	32,390.0000	(24.516)	0	0	0
2011/02/02	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/02/03	343.01	Put	GOVI	43,010.0000	32,490.0000	(24.459)	0	0	0
2011/02/02	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/02/03	342.99	Put	GOVI	42,810.0000	32,290.0000	(24.574)	0	0	0
2011/02/02	GOVI 2011/05/05			GOVI	343.6060	344.6730	0.311	0.0000	0.0000	139
2011/02/02	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/05/05	349.00	Put	GOVI	53,940.0000	43,270.0000	(19.781)	0	0	0
2011/02/02	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/05/05	349.01	Put	GOVI	54,040.0000	43,370.0000	(19.745)	0	0	0
2011/02/02	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/02	GOVI 2011/05/05	348.99	Put	GOVI	53,840.0000	43,170.0000	(19.818)	0	0	0

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2011/02/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/02	IGOV 2011/02/03			Index Future	147.2850	147.0080	(0.188)	0.0000	0.0000	9
2011/02/02	IGOV 2011/05/05			Index Future	149.4140	149.1340	(0.187)	0.0000	0.0000	0
2011/02/02	IGOV 2011/08/04			Index Future	151.5670	151.2830	(0.187)	0.0000	0.0000	0
2011/02/02	ILBI 2011/02/03			Index Future	398.4940	397.8520	(0.161)	0.0000	0.0000	17
2011/02/02	ILBI 2011/05/05			Index Future	404.1540	403.5060	(0.160)	0.0000	0.0000	336
2011/02/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/02	JBAF 2011/02/16			Jibar Tradeable Future	5.6100	5.6110	0.018	0.0000	0.0000	5,000
2011/02/02	JBAF 2011/03/16			Jibar Tradeable Future	5.6600	5.6560	(0.071)	0.0000	0.0000	5,790
2011/02/02	JBAF 2011/04/20			Jibar Tradeable Future	5.7040	5.6790	(0.438)	94.3250	94.3250	1,000
2011/02/02	JBAF 2011/05/18			Jibar Tradeable Future	5.7520	5.7110	(0.713)	94.3050	94.3050	2,001
2011/02/02	JBAF 2011/06/15			Jibar Tradeable Future	5.8040	5.7540	(0.861)	0.0000	0.0000	3,890
2011/02/02	JBAF 2011/07/20			Jibar Tradeable Future	5.8810	5.8200	(1.037)	94.2100	94.2100	2,000
2011/02/02	JBAF 2011/09/21			Jibar Tradeable Future	6.0320	5.9700	(1.028)	0.0000	0.0000	14,890
2011/02/02	JBAF 2011/12/21			Jibar Tradeable Future	6.4800	6.4210	(0.910)	0.0000	0.0000	5,290
2011/02/02	JBAF 2012/03/20			Jibar Tradeable Future	6.9150	6.8710	(0.636)	0.0000	0.0000	790
2011/02/02	JBAF 2012/06/20			Jibar Tradeable Future	7.3530	7.3190	(0.462)	0.0000	0.0000	2,890
2011/02/02	JBAF 2012/09/19			Jibar Tradeable Future	7.7790	7.7670	(0.154)	0.0000	0.0000	44,510
2011/02/02	JBAF 2012/12/19			Jibar Tradeable Future	8.1400	8.1300	(0.123)	0.0000	0.0000	490
2011/02/02	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/02/02	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/02	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/02	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/02	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/02	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/02	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/02	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/02	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/02	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/02	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/02	OTH1 2011/02/03			Index Future	333.1000	334.3430	0.373	0.0000	0.0000	0
2011/02/02	OTH1 2011/05/05			Index Future	337.9160	339.1770	0.373	0.0000	0.0000	3
2011/02/02	OTH1 2011/08/04			Index Future	342.7850	344.0650	0.373	0.0000	0.0000	0
2011/02/02	R157 2011/02/03			Bond Future	7.8360	7.7820	(0.689)	0.0000	0.0000	5,019
2011/02/02	R157 2011/02/03	7.90	Call	Bond Future	334.0000	512.0000	53.293	0	0	0
2011/02/02	R157 2011/02/03	7.90	Put	Bond Future	59.0000	5.0000	(91.525)	0	0	0
2011/02/02	R157 2011/02/03	7.95	Call	Bond Future	511.0000	722.0000	41.292	0	0	0
2011/02/02	R157 2011/02/03	7.95	Put	Bond Future	22.0000	0.0000	(100.000)	0	0	0
2011/02/02	R157 2011/02/03	7.85	Call	Bond Future	192.0000	315.0000	64.063	0	0	0
2011/02/02	R157 2011/02/03	7.85	Put	Bond Future	132.0000	22.0000	(83.333)	0	0	0
2011/02/02	R157 2011/05/05			Bond Future	7.9830	7.9240	(0.739)	0.0000	0.0000	2,605

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2011/02/02	R157 2011/05/05	7.75	Call	Bond Future	743.0000	831.0000	11.844	0	0	0
2011/02/02	R157 2011/05/05	7.75	Put	Bond Future	1,693.0000	1,542.0000	(8.919)	0	0	0
2011/02/02	R157 2011/05/05	7.80	Call	Bond Future	823.0000	918.0000	11.543	0	0	0
2011/02/02	R157 2011/05/05	7.80	Put	Bond Future	1,569.0000	1,424.0000	(9.242)	0	0	0
2011/02/02	R157 2011/05/05	7.70	Call	Bond Future	667.0000	749.0000	12.294	0	0	0
2011/02/02	R157 2011/05/05	7.70	Put	Bond Future	1,823.0000	1,665.0000	(8.667)	0	0	0
2011/02/02	R157 2011/05/05	7.65	Call	Bond Future	597.0000	673.0000	12.730	0	0	0
2011/02/02	R157 2011/05/05	7.65	Put	Bond Future	1,958.0000	1,794.0000	(8.376)	0	0	0
2011/02/02	R157 2011/08/04			Bond Future	8.1490	8.0850	(0.785)	0.0000	0.0000	0
2011/02/02	R157 2011/08/04	7.50	Call	Bond Future	655.0000	720.0000	9.924	0	0	0
2011/02/02	R157 2011/08/04	7.50	Put	Bond Future	3,163.0000	2,984.0000	(5.659)	0	0	0
2011/02/02	R157 2011/08/04	7.55	Call	Bond Future	712.0000	781.0000	9.691	0	0	0
2011/02/02	R157 2011/08/04	7.55	Put	Bond Future	3,025.0000	2,849.0000	(5.818)	0	0	0
2011/02/02	R157 2011/08/04	7.45	Call	Bond Future	601.0000	663.0000	10.316	0	0	0
2011/02/02	R157 2011/08/04	7.45	Put	Bond Future	3,305.0000	3,123.0000	(5.507)	0	0	0
2011/02/02	R157 2011/11/03			Bond Future	8.3270	8.2580	(0.829)	0.0000	0.0000	3,694
2011/02/02	R157 2011/11/03	8.25	Call	Bond Future	1,820.0000	1,939.0000	6.538	0	0	0
2011/02/02	R157 2011/11/03	8.25	Put	Bond Future	2,096.0000	1,968.0000	(6.107)	0	0	0
2011/02/02	R157 2011/11/03	8.30	Call	Bond Future	1,912.0000	2,035.0000	6.433	0	0	0
2011/02/02	R157 2011/11/03	8.30	Put	Bond Future	2,009.0000	1,885.0000	(6.172)	0	0	0
2011/02/02	R157 2011/11/03	8.20	Call	Bond Future	1,731.0000	1,846.0000	6.644	0	0	0
2011/02/02	R157 2011/11/03	8.20	Put	Bond Future	2,186.0000	2,054.0000	(6.038)	0	0	0
2011/02/02	R157 2012/02/02			Bond Future	8.3500	8.3930	0.515	0.0000	0.0000	0
2011/02/02	R157 2012/02/02	8.50	Call	Bond Future	0.0000	358.0000	100.000	0	0	0
2011/02/02	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R157 2012/02/02	8.55	Call	Bond Future	0.0000	524.0000	100.000	0	0	0
2011/02/02	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R157 2012/02/02	8.45	Call	Bond Future	0.0000	191.0000	100.000	0	0	0
2011/02/02	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R186 2011/02/03			Bond Future	8.6590	8.6010	(0.670)	0.0000	0.0000	25,653
2011/02/02	R186 2011/02/03	9.00	Call	Bond Future	3,179.0000	3,733.0000	17.427	0	0	0
2011/02/02	R186 2011/02/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R186 2011/02/03	9.05	Call	Bond Future	3,634.0000	4,188.0000	15.245	0	0	0
2011/02/02	R186 2011/02/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/02	R186 2011/02/03	8.95	Call	Bond Future	2,722.0000	3,275.0000	20.316	0	0	0
2011/02/02	R186 2011/02/03	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/02	R186 2011/02/03	7.75	Put	Bond Future	9,145.0000	8,591.0000	(6.058)	0	0	0
2011/02/02	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2011/02/02	R186 2011/05/05			Bond Future	8.7460	8.6860	(0.686)	0.0000	0.0000	8,235
2011/02/02	R186 2011/05/05	8.75	Call	Bond Future	3,008.0000	3,290.0000	9.375	0	0	0
2011/02/02	R186 2011/05/05	8.75	Put	Bond Future	2,971.0000	2,691.0000	(9.424)	0	0	0
2011/02/02	R186 2011/05/05	8.80	Call	Bond Future	3,248.0000	3,544.0000	9.113	0	0	0
2011/02/02	R186 2011/05/05	8.80	Put	Bond Future	2,746.0000	2,479.0000	(9.723)	0	0	0
2011/02/02	R186 2011/05/05	8.70	Call	Bond Future	2,779.0000	3,046.0000	9.608	0	0	0
2011/02/02	R186 2011/05/05	8.70	Put	Bond Future	3,210.0000	2,914.0000	(9.221)	0	0	0
2011/02/02	R186 2011/05/05	8.00	Put	Bond Future	7,940.0000	7,469.0000	(5.932)	0	0	0
2011/02/02	R186 2011/05/05	8.00	Call	Bond Future	655.0000	747.0000	14.046	0	0	5,500
2011/02/02	R186 2011/08/04			Bond Future	8.8370	8.7750	(0.702)	0.0000	0.0000	140
2011/02/02	R186 2011/08/04	8.25	Call	Bond Future	1,909.0000	2,081.0000	9.010	0	0	0
2011/02/02	R186 2011/08/04	8.25	Put	Bond Future	7,473.0000	7,075.0000	(5.326)	0	0	0
2011/02/02	R186 2011/08/04	8.30	Call	Bond Future	2,058.0000	2,240.0000	8.844	0	0	0
2011/02/02	R186 2011/08/04	8.30	Put	Bond Future	7,133.0000	6,745.0000	(5.440)	0	0	0
2011/02/02	R186 2011/08/04	8.20	Call	Bond Future	1,767.0000	1,930.0000	9.225	0	0	0
2011/02/02	R186 2011/08/04	8.20	Put	Bond Future	7,823.0000	7,416.0000	(5.203)	0	0	0
2011/02/02	R186 2011/11/03			Bond Future	8.9260	8.8620	(0.717)	0.0000	0.0000	12,959
2011/02/02	R186 2011/11/03	9.00	Call	Bond Future	5,382.0000	5,691.0000	5.741	0	0	0
2011/02/02	R186 2011/11/03	9.00	Put	Bond Future	4,720.0000	4,453.0000	(5.657)	0	0	0
2011/02/02	R186 2011/11/03	9.05	Call	Bond Future	5,621.0000	5,937.0000	5.622	0	0	0
2011/02/02	R186 2011/11/03	9.05	Put	Bond Future	4,516.0000	4,255.0000	(5.779)	0	0	0
2011/02/02	R186 2011/11/03	8.95	Call	Bond Future	5,148.0000	5,449.0000	5.847	0	0	0
2011/02/02	R186 2011/11/03	8.95	Put	Bond Future	4,933.0000	4,657.0000	(5.595)	0	0	0
2011/02/02	R186 2012/02/02			Bond Future	8.9500	8.9290	(0.235)	0.0000	0.0000	0
2011/02/02	R186 2012/02/02	9.00	Call	Bond Future	0.0000	629.0000	100.000	0	0	0
2011/02/02	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R186 2012/02/02	9.05	Call	Bond Future	0.0000	1,069.0000	100.000	0	0	0
2011/02/02	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R186 2012/02/02	8.95	Call	Bond Future	0.0000	187.0000	100.000	0	0	0
2011/02/02	R186 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/02	R201 2011/02/03			Bond Future	7.6760	7.6220	(0.703)	0.0000	0.0000	5
2011/02/02	R201 2011/02/03	8.00	Call	Bond Future	1,083.0000	1,265.0000	16.805	0	0	0
2011/02/02	R201 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2011/02/03	8.05	Call	Bond Future	1,249.0000	1,431.0000	14.572	0	0	0
2011/02/02	R201 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2011/02/03	7.95	Call	Bond Future	917.0000	1,099.0000	19.847	0	0	0
2011/02/02	R201 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2011/05/05			Bond Future	7.8270	7.7680	(0.754)	0.0000	0.0000	484
2011/02/02	R201 2011/05/05	7.75	Call	Bond Future	794.0000	878.0000	10.579	0	0	0
2011/02/02	R201 2011/05/05	7.75	Put	Bond Future	1,037.0000	935.0000	(9.836)	0	0	0
2011/02/02	R201 2011/05/05	7.80	Call	Bond Future	870.0000	959.0000	10.230	0	0	0
2011/02/02	R201 2011/05/05	7.80	Put	Bond Future	955.0000	858.0000	(10.157)	0	0	0
2011/02/02	R201 2011/05/05	7.70	Call	Bond Future	719.0000	798.0000	10.987	0	0	0
2011/02/02	R201 2011/05/05	7.70	Put	Bond Future	1,120.0000	1,013.0000	(9.554)	0	0	0
2011/02/02	R201 2011/08/04			Bond Future	8.0020	7.9380	(0.800)	0.0000	0.0000	0
2011/02/02	R201 2011/08/04	7.25	Call	Bond Future	386.0000	428.0000	10.881	0	0	0
2011/02/02	R201 2011/08/04	7.25	Put	Bond Future	2,626.0000	2,480.0000	(5.560)	0	0	0
2011/02/02	R201 2011/08/04	7.30	Call	Bond Future	426.0000	471.0000	10.563	0	0	0
2011/02/02	R201 2011/08/04	7.30	Put	Bond Future	2,516.0000	2,372.0000	(5.723)	0	0	0
2011/02/02	R201 2011/08/04	7.20	Call	Bond Future	351.0000	390.0000	11.111	0	0	0
2011/02/02	R201 2011/08/04	7.20	Put	Bond Future	2,742.0000	2,593.0000	(5.434)	0	0	0
2011/02/02	R201 2011/11/03			Bond Future	8.1890	8.1190	(0.855)	0.0000	0.0000	0
2011/02/02	R201 2011/11/03	8.00	Call	Bond Future	1,188.0000	1,274.0000	7.239	0	0	0
2011/02/02	R201 2011/11/03	8.00	Put	Bond Future	1,706.0000	1,600.0000	(6.213)	0	0	0
2011/02/02	R201 2011/11/03	8.05	Call	Bond Future	1,254.0000	1,342.0000	7.018	0	0	0
2011/02/02	R201 2011/11/03	8.05	Put	Bond Future	1,634.0000	1,531.0000	(6.304)	0	0	0
2011/02/02	R201 2011/11/03	7.95	Call	Bond Future	1,125.0000	1,207.0000	7.289	0	0	0
2011/02/02	R201 2011/11/03	7.95	Put	Bond Future	1,780.0000	1,671.0000	(6.124)	0	0	0
2011/02/02	R201 2012/02/02			Bond Future	8.2000	8.2560	0.683	0.0000	0.0000	0
2011/02/02	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2012/02/02	8.25	Put	Bond Future	0.0000	15.0000	100.000	0	0	0
2011/02/02	R201 2012/02/02	8.30	Call	Bond Future	0.0000	111.0000	100.000	0	0	0
2011/02/02	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R201 2012/02/02	8.20	Put	Bond Future	0.0000	142.0000	100.000	0	0	0

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2011/02/02	R202 2011/02/03			Bond Future	0.4670	0.4860	4.069	0.0000	0.0000	19
2011/02/02	R202 2011/02/03	3.05	Call	Bond Future	57,977.0000	57,427.0000	(0.949)	0	0	0
2011/02/02	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R202 2011/02/03	3.10	Call	Bond Future	58,824.0000	58,274.0000	(0.935)	0	0	0
2011/02/02	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R202 2011/02/03	3.00	Call	Bond Future	57,121.0000	56,571.0000	(0.963)	0	0	0
2011/02/02	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R202 2011/05/05			Bond Future	0.3910	0.4100	4.859	0.0000	0.0000	10,089
2011/02/02	R202 2011/05/05	2.05	Call	Bond Future	40,841.0000	40,289.0000	(1.352)	0	0	0
2011/02/02	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R202 2011/05/05	2.10	Call	Bond Future	41,869.0000	41,317.0000	(1.318)	0	0	0
2011/02/02	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R202 2011/05/05	2.00	Call	Bond Future	39,802.0000	39,251.0000	(1.384)	0	0	0
2011/02/02	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R203 2011/02/03			Bond Future	8.3260	8.2610	(0.781)	0.0000	0.0000	1,402
2011/02/02	R203 2011/02/03	8.50	Call	Bond Future	874.0000	1,188.0000	35.927	0	0	0
2011/02/02	R203 2011/02/03	8.50	Put	Bond Future	11.0000	0.0000	(100.000)	0	0	0
2011/02/02	R203 2011/02/03	8.55	Call	Bond Future	1,113.0000	1,434.0000	28.841	0	0	0
2011/02/02	R203 2011/02/03	8.55	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2011/02/02	R203 2011/02/03	8.45	Call	Bond Future	646.0000	942.0000	45.820	0	0	0
2011/02/02	R203 2011/02/03	8.45	Put	Bond Future	30.0000	1.0000	(96.667)	0	0	0
2011/02/02	R203 2011/02/03	8.00	Put	Bond Future	1,643.0000	1,318.0000	(19.781)	0	0	0
2011/02/02	R203 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	1,000
2011/02/02	R203 2011/05/05			Bond Future	8.4520	8.3840	(0.805)	0.0000	0.0000	516
2011/02/02	R203 2011/05/05	8.25	Call	Bond Future	1,015.0000	1,144.0000	12.709	0	0	0
2011/02/02	R203 2011/05/05	8.25	Put	Bond Future	1,992.0000	1,794.0000	(9.940)	0	0	0
2011/02/02	R203 2011/05/05	8.30	Call	Bond Future	1,116.0000	1,254.0000	12.366	0	0	0
2011/02/02	R203 2011/05/05	8.30	Put	Bond Future	1,850.0000	1,661.0000	(10.216)	0	0	0
2011/02/02	R203 2011/05/05	8.20	Call	Bond Future	920.0000	1,041.0000	13.152	0	0	0
2011/02/02	R203 2011/05/05	8.20	Put	Bond Future	2,141.0000	1,934.0000	(9.668)	0	0	0
2011/02/02	R203 2011/08/04			Bond Future	8.5880	8.5170	(0.827)	0.0000	0.0000	0
2011/02/02	R203 2011/08/04	8.00	Call	Bond Future	932.0000	1,030.0000	10.515	0	0	0
2011/02/02	R203 2011/08/04	8.00	Put	Bond Future	3,700.0000	3,469.0000	(6.243)	0	0	0

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2011/02/02	R203 2011/08/04	8.05	Call	Bond Future	1,008.0000	1,111.0000	10.218	0	0	0
2011/02/02	R203 2011/08/04	8.05	Put	Bond Future	3,537.0000	3,311.0000	(6.390)	0	0	0
2011/02/02	R203 2011/08/04	7.95	Call	Bond Future	861.0000	954.0000	10.801	0	0	0
2011/02/02	R203 2011/08/04	7.95	Put	Bond Future	3,869.0000	3,632.0000	(6.126)	0	0	0
2011/02/02	R203 2011/11/03			Bond Future	8.7310	8.6550	(0.870)	0.0000	0.0000	1,404
2011/02/02	R203 2011/11/03	8.50	Call	Bond Future	1,975.0000	2,125.0000	7.595	0	0	0
2011/02/02	R203 2011/11/03	8.50	Put	Bond Future	3,009.0000	2,820.0000	(6.281)	0	0	0
2011/02/02	R203 2011/11/03	8.55	Call	Bond Future	2,080.0000	2,235.0000	7.452	0	0	0
2011/02/02	R203 2011/11/03	8.55	Put	Bond Future	2,889.0000	2,705.0000	(6.369)	0	0	0
2011/02/02	R203 2011/11/03	8.45	Call	Bond Future	1,873.0000	2,019.0000	7.795	0	0	0
2011/02/02	R203 2011/11/03	8.45	Put	Bond Future	3,133.0000	2,940.0000	(6.160)	0	0	0
2011/02/02	R203 2012/02/02			Bond Future	8.7500	8.7660	0.183	0.0000	0.0000	0
2011/02/02	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R203 2012/02/02	8.75	Put	Bond Future	0.0000	69.0000	100.000	0	0	0
2011/02/02	R203 2012/02/02	8.80	Call	Bond Future	0.0000	146.0000	100.000	0	0	0
2011/02/02	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R203 2012/02/02	8.70	Put	Bond Future	0.0000	284.0000	100.000	0	0	0
2011/02/02	R204 2011/02/03			Bond Future	8.4650	8.4110	(0.638)	0.0000	0.0000	1,914
2011/02/02	R204 2011/02/03	8.50	Call	Bond Future	349.0000	521.0000	49.284	0	0	0
2011/02/02	R204 2011/02/03	8.50	Put	Bond Future	154.0000	25.0000	(83.766)	0	0	0
2011/02/02	R204 2011/02/03	8.55	Call	Bond Future	546.0000	779.0000	42.674	0	0	0
2011/02/02	R204 2011/02/03	8.55	Put	Bond Future	74.0000	6.0000	(91.892)	0	0	0
2011/02/02	R204 2011/02/03	8.45	Call	Bond Future	200.0000	300.0000	50.000	0	0	0
2011/02/02	R204 2011/02/03	8.45	Put	Bond Future	284.0000	82.0000	(71.127)	0	0	0
2011/02/02	R204 2011/05/05			Bond Future	8.5830	8.5270	(0.652)	0.0000	0.0000	100
2011/02/02	R204 2011/05/05	8.50	Call	Bond Future	1,498.0000	1,634.0000	9.079	0	0	0
2011/02/02	R204 2011/05/05	8.50	Put	Bond Future	1,947.0000	1,780.0000	(8.577)	0	0	0
2011/02/02	R204 2011/05/05	8.55	Call	Bond Future	1,627.0000	1,771.0000	8.851	0	0	0
2011/02/02	R204 2011/05/05	8.55	Put	Bond Future	1,805.0000	1,646.0000	(8.809)	0	0	0
2011/02/02	R204 2011/05/05	8.45	Call	Bond Future	1,375.0000	1,503.0000	9.309	0	0	0
2011/02/02	R204 2011/05/05	8.45	Put	Bond Future	2,096.0000	1,921.0000	(8.349)	0	0	0
2011/02/02	R204 2011/08/04			Bond Future	8.7100	8.6510	(0.677)	0.0000	0.0000	0
2011/02/02	R204 2011/08/04	8.00	Call	Bond Future	870.0000	948.0000	8.966	0	0	0

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2011/02/02	R204 2011/08/04	8.00	Put	Bond Future	4,672.0000	4,441.0000	(4.944)	0	0	0
2011/02/02	R204 2011/08/04	8.05	Call	Bond Future	944.0000	1,027.0000	8.792	0	0	0
2011/02/02	R204 2011/08/04	8.05	Put	Bond Future	4,472.0000	4,246.0000	(5.054)	0	0	0
2011/02/02	R204 2011/08/04	7.95	Call	Bond Future	799.0000	873.0000	9.262	0	0	0
2011/02/02	R204 2011/08/04	7.95	Put	Bond Future	4,876.0000	4,641.0000	(4.820)	0	0	0
2011/02/02	R204 2011/11/03			Bond Future	8.8380	8.7760	(0.702)	0.0000	0.0000	1,867
2011/02/02	R204 2011/11/03	8.75	Call	Bond Future	2,607.0000	2,759.0000	5.830	0	0	0
2011/02/02	R204 2011/11/03	8.75	Put	Bond Future	3,053.0000	2,891.0000	(5.306)	0	0	0
2011/02/02	R204 2011/11/03	8.80	Call	Bond Future	2,735.0000	2,891.0000	5.704	0	0	0
2011/02/02	R204 2011/11/03	8.80	Put	Bond Future	2,927.0000	2,769.0000	(5.398)	0	0	0
2011/02/02	R204 2011/11/03	8.70	Call	Bond Future	2,475.0000	2,622.0000	5.939	0	0	0
2011/02/02	R204 2011/11/03	8.70	Put	Bond Future	3,176.0000	3,009.0000	(5.258)	0	0	0
2011/02/02	R204 2012/02/02			Bond Future	8.9000	8.8740	(0.292)	0.0000	0.0000	0
2011/02/02	R204 2012/02/02	9.00	Call	Bond Future	0.0000	618.0000	100.000	0	0	0
2011/02/02	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R204 2012/02/02	9.05	Call	Bond Future	0.0000	861.0000	100.000	0	0	0
2011/02/02	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R204 2012/02/02	8.95	Call	Bond Future	0.0000	373.0000	100.000	0	0	0
2011/02/02	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2011/02/03			Bond Future	7.3510	7.3020	(0.667)	0.0000	0.0000	0
2011/02/02	R206 2011/02/03	8.00	Call	Bond Future	1,672.0000	1,800.0000	7.656	0	0	0
2011/02/02	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2011/02/03	8.05	Call	Bond Future	1,800.0000	1,927.0000	7.056	0	0	0
2011/02/02	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2011/02/03	7.95	Call	Bond Future	1,545.0000	1,672.0000	8.220	0	0	0
2011/02/02	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2011/05/05			Bond Future	7.5140	7.4590	(0.732)	0.0000	0.0000	0
2011/02/02	R206 2011/05/05	7.50	Call	Bond Future	653.0000	717.0000	9.801	0	0	0
2011/02/02	R206 2011/05/05	7.50	Put	Bond Future	686.0000	619.0000	(9.767)	0	0	0
2011/02/02	R206 2011/05/05	7.55	Call	Bond Future	715.0000	783.0000	9.510	0	0	0
2011/02/02	R206 2011/05/05	7.55	Put	Bond Future	629.0000	565.0000	(10.175)	0	0	0
2011/02/02	R206 2011/05/05	7.45	Call	Bond Future	595.0000	655.0000	10.084	0	0	0
2011/02/02	R206 2011/05/05	7.45	Put	Bond Future	748.0000	677.0000	(9.492)	0	0	0
2011/02/02	R206 2011/08/04			Bond Future	7.7120	7.6510	(0.791)	0.0000	0.0000	0

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2011/02/02	R206 2011/08/04	7.00	Call	Bond Future	313.0000	345.0000	10.224	0	0	0
2011/02/02	R206 2011/08/04	7.00	Put	Bond Future	1,875.0000	1,774.0000	(5.387)	0	0	0
2011/02/02	R206 2011/08/04	7.05	Call	Bond Future	344.0000	377.0000	9.593	0	0	0
2011/02/02	R206 2011/08/04	7.05	Put	Bond Future	1,795.0000	1,696.0000	(5.515)	0	0	0
2011/02/02	R206 2011/08/04	6.95	Call	Bond Future	286.0000	316.0000	10.490	0	0	0
2011/02/02	R206 2011/08/04	6.95	Put	Bond Future	1,959.0000	1,856.0000	(5.258)	0	0	0
2011/02/02	R206 2011/11/03			Bond Future	7.9240	7.8550	(0.871)	0.0000	0.0000	0
2011/02/02	R206 2011/11/03	7.75	Call	Bond Future	877.0000	937.0000	6.842	0	0	0
2011/02/02	R206 2011/11/03	7.75	Put	Bond Future	1,219.0000	1,144.0000	(6.153)	0	0	0
2011/02/02	R206 2011/11/03	7.80	Call	Bond Future	924.0000	987.0000	6.818	0	0	0
2011/02/02	R206 2011/11/03	7.80	Put	Bond Future	1,168.0000	1,095.0000	(6.250)	0	0	0
2011/02/02	R206 2011/11/03	7.70	Call	Bond Future	830.0000	889.0000	7.108	0	0	0
2011/02/02	R206 2011/11/03	7.70	Put	Bond Future	1,271.0000	1,194.0000	(6.058)	0	0	0
2011/02/02	R206 2012/02/02			Bond Future	8.0000	8.0090	0.112	0.0000	0.0000	0
2011/02/02	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2012/02/02	8.00	Put	Bond Future	0.0000	16.0000	100.000	0	0	0
2011/02/02	R206 2012/02/02	8.05	Call	Bond Future	0.0000	72.0000	100.000	0	0	0
2011/02/02	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R206 2012/02/02	7.95	Put	Bond Future	0.0000	103.0000	100.000	0	0	0
2011/02/02	R207 2011/02/03			Bond Future	8.5500	8.4760	(0.865)	0.0000	0.0000	800
2011/02/02	R207 2011/02/03	8.75	Call	Bond Future	1,167.0000	1,592.0000	36.418	0	0	0
2011/02/02	R207 2011/02/03	8.75	Put	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2011/02/02	R207 2011/02/03	8.80	Call	Bond Future	1,448.0000	1,879.0000	29.765	0	0	0
2011/02/02	R207 2011/02/03	8.80	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2011/02/02	R207 2011/02/03	8.70	Call	Bond Future	896.0000	1,305.0000	45.647	0	0	0
2011/02/02	R207 2011/02/03	8.70	Put	Bond Future	25.0000	1.0000	(96.000)	0	0	0
2011/02/02	R207 2011/05/05			Bond Future	8.6600	8.5830	(0.889)	0.0000	0.0000	285
2011/02/02	R207 2011/05/05	8.50	Call	Bond Future	1,364.0000	1,551.0000	13.710	0	0	0
2011/02/02	R207 2011/05/05	8.50	Put	Bond Future	2,280.0000	2,028.0000	(11.053)	0	0	0
2011/02/02	R207 2011/05/05	8.55	Call	Bond Future	1,489.0000	1,688.0000	13.365	0	0	0
2011/02/02	R207 2011/05/05	8.55	Put	Bond Future	2,117.0000	1,877.0000	(11.337)	0	0	0
2011/02/02	R207 2011/05/05	8.45	Call	Bond Future	1,246.0000	1,422.0000	14.125	0	0	0
2011/02/02	R207 2011/05/05	8.45	Put	Bond Future	2,450.0000	2,187.0000	(10.735)	0	0	0

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2011/02/02	R207 2011/08/04			Bond Future	8.7790	8.6990	(0.911)	0.0000	0.0000	0
2011/02/02	R207 2011/08/04	8.25	Call	Bond Future	1,292.0000	1,438.0000	11.300	0	0	0
2011/02/02	R207 2011/08/04	8.25	Put	Bond Future	4,278.0000	3,980.0000	(6.966)	0	0	0
2011/02/02	R207 2011/08/04	8.30	Call	Bond Future	1,388.0000	1,541.0000	11.023	0	0	0
2011/02/02	R207 2011/08/04	8.30	Put	Bond Future	4,087.0000	3,796.0000	(7.120)	0	0	0
2011/02/02	R207 2011/08/04	8.20	Call	Bond Future	1,201.0000	1,340.0000	11.574	0	0	0
2011/02/02	R207 2011/08/04	8.20	Put	Bond Future	4,476.0000	4,171.0000	(6.814)	0	0	0
2011/02/02	R207 2011/11/03			Bond Future	8.8920	8.8090	(0.933)	0.0000	0.0000	600
2011/02/02	R207 2011/11/03	8.75	Call	Bond Future	2,659.0000	2,872.0000	8.011	0	0	0
2011/02/02	R207 2011/11/03	8.75	Put	Bond Future	3,427.0000	3,192.0000	(6.857)	0	0	0
2011/02/02	R207 2011/11/03	8.80	Call	Bond Future	2,789.0000	3,009.0000	7.888	0	0	0
2011/02/02	R207 2011/11/03	8.80	Put	Bond Future	3,286.0000	3,058.0000	(6.939)	0	0	0
2011/02/02	R207 2011/11/03	8.70	Call	Bond Future	2,532.0000	2,739.0000	8.175	0	0	0
2011/02/02	R207 2011/11/03	8.70	Put	Bond Future	3,573.0000	3,332.0000	(6.745)	0	0	0
2011/02/02	R207 2012/02/02			Bond Future	8.9500	8.8970	(0.592)	0.0000	0.0000	0
2011/02/02	R207 2012/02/02	9.00	Call	Bond Future	0.0000	541.0000	100.000	0	0	0
2011/02/02	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R207 2012/02/02	9.05	Call	Bond Future	0.0000	803.0000	100.000	0	0	0
2011/02/02	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R207 2012/02/02	8.95	Call	Bond Future	0.0000	279.0000	100.000	0	0	0
2011/02/02	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R208 2011/02/03			Bond Future	8.5790	8.5060	(0.851)	0.0000	0.0000	5,598
2011/02/02	R208 2011/02/03	8.75	Call	Bond Future	1,060.0000	1,493.0000	40.849	0	0	0
2011/02/02	R208 2011/02/03	8.75	Put	Bond Future	17.0000	0.0000	(100.000)	0	0	0
2011/02/02	R208 2011/02/03	8.80	Call	Bond Future	1,350.0000	1,794.0000	32.889	0	0	0
2011/02/02	R208 2011/02/03	8.80	Put	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2011/02/02	R208 2011/02/03	8.70	Call	Bond Future	785.0000	1,190.0000	51.592	0	0	0
2011/02/02	R208 2011/02/03	8.70	Put	Bond Future	46.0000	1.0000	(97.826)	0	0	0
2011/02/02	R208 2011/05/05			Bond Future	8.6780	8.6020	(0.876)	0.0000	0.0000	190
2011/02/02	R208 2011/05/05	8.50	Call	Bond Future	1,410.0000	1,601.0000	13.546	0	0	0
2011/02/02	R208 2011/05/05	8.50	Put	Bond Future	2,487.0000	2,220.0000	(10.736)	0	0	0
2011/02/02	R208 2011/05/05	8.55	Call	Bond Future	1,539.0000	1,742.0000	13.190	0	0	0
2011/02/02	R208 2011/05/05	8.55	Put	Bond Future	2,312.0000	2,057.0000	(11.029)	0	0	0
2011/02/02	R208 2011/05/05	8.45	Call	Bond Future	1,287.0000	1,467.0000	13.986	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
2011/02/02	R208 2011/05/05	8.45	Put	Bond Future	2,670.0000	2,392.0000	(10.412)	0	0	0
2011/02/02	R208 2011/08/04			Bond Future	8.7830	8.7040	(0.899)	0.0000	0.0000	0
2011/02/02	R208 2011/08/04	8.25	Call	Bond Future	1,346.0000	1,498.0000	11.293	0	0	0
2011/02/02	R208 2011/08/04	8.25	Put	Bond Future	4,545.0000	4,232.0000	(6.887)	0	0	0
2011/02/02	R208 2011/08/04	8.30	Call	Bond Future	1,446.0000	1,606.0000	11.065	0	0	0
2011/02/02	R208 2011/08/04	8.30	Put	Bond Future	4,339.0000	4,034.0000	(7.029)	0	0	0
2011/02/02	R208 2011/08/04	8.20	Call	Bond Future	1,250.0000	1,394.0000	11.520	0	0	0
2011/02/02	R208 2011/08/04	8.20	Put	Bond Future	4,757.0000	4,436.0000	(6.748)	0	0	0
2011/02/02	R208 2011/11/03			Bond Future	8.8880	8.8060	(0.923)	0.0000	0.0000	5,584
2011/02/02	R208 2011/11/03	8.75	Call	Bond Future	2,834.0000	3,059.0000	7.939	0	0	0
2011/02/02	R208 2011/11/03	8.75	Put	Bond Future	3,629.0000	3,383.0000	(6.779)	0	0	0
2011/02/02	R208 2011/11/03	8.80	Call	Bond Future	2,973.0000	3,205.0000	7.804	0	0	0
2011/02/02	R208 2011/11/03	8.80	Put	Bond Future	3,479.0000	3,240.0000	(6.870)	0	0	0
2011/02/02	R208 2011/11/03	8.70	Call	Bond Future	2,698.0000	2,917.0000	8.117	0	0	0
2011/02/02	R208 2011/11/03	8.70	Put	Bond Future	3,783.0000	3,531.0000	(6.661)	0	0	0
2011/02/02	R208 2012/02/02			Bond Future	8.9000	8.8840	(0.180)	0.0000	0.0000	0
2011/02/02	R208 2012/02/02	9.00	Call	Bond Future	0.0000	651.0000	100.000	0	0	0
2011/02/02	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R208 2012/02/02	9.05	Call	Bond Future	0.0000	930.0000	100.000	0	0	0
2011/02/02	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R208 2012/02/02	8.95	Call	Bond Future	0.0000	371.0000	100.000	0	0	0
2011/02/02	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R209 2011/02/03			Bond Future	8.6080	8.5510	(0.662)	0.0000	0.0000	20,900
2011/02/02	R209 2011/02/03	9.00	Call	Bond Future	3,114.0000	3,584.0000	15.093	0	0	0
2011/02/02	R209 2011/02/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R209 2011/02/03	9.05	Call	Bond Future	3,496.0000	3,967.0000	13.473	0	0	0
2011/02/02	R209 2011/02/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R209 2011/02/03	8.95	Call	Bond Future	2,729.0000	3,199.0000	17.222	0	0	0
2011/02/02	R209 2011/02/03	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/02	R209 2011/05/05			Bond Future	8.6720	8.6130	(0.680)	0.0000	0.0000	200
2011/02/02	R209 2011/05/05	8.50	Call	Bond Future	1,919.0000	2,119.0000	10.422	0	0	0
2011/02/02	R209 2011/05/05	8.50	Put	Bond Future	3,335.0000	3,054.0000	(8.426)	0	0	0
2011/02/02	R209 2011/05/05	8.55	Call	Bond Future	2,094.0000	2,306.0000	10.124	0	0	0
2011/02/02	R209 2011/05/05	8.55	Put	Bond Future	3,094.0000	2,825.0000	(8.694)	0	0	0

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2011/02/02	R209 2011/05/05	8.45	Call	Bond Future	1,753.0000	1,940.0000	10.667	0	0	0
2011/02/02	R209 2011/05/05	8.45	Put	Bond Future	3,589.0000	3,295.0000	(8.192)	0	0	0
2011/02/02	R209 2011/08/04			Bond Future	8.7380	8.6780	(0.687)	0.0000	0.0000	0
2011/02/02	R209 2011/08/04	8.50	Call	Bond Future	2,721.0000	2,928.0000	7.607	0	0	0
2011/02/02	R209 2011/08/04	8.50	Put	Bond Future	4,667.0000	4,391.0000	(5.914)	0	0	0
2011/02/02	R209 2011/08/04	8.55	Call	Bond Future	2,896.0000	3,111.0000	7.424	0	0	0
2011/02/02	R209 2011/08/04	8.55	Put	Bond Future	4,426.0000	4,158.0000	(6.055)	0	0	0
2011/02/02	R209 2011/08/04	8.45	Call	Bond Future	2,552.0000	2,750.0000	7.759	0	0	0
2011/02/02	R209 2011/08/04	8.45	Put	Bond Future	4,917.0000	4,632.0000	(5.796)	0	0	0
2011/02/02	R209 2011/08/04	10.10	Call	Bond Future	10,391.0000	10,810.0000	4.032	0	0	0
2011/02/02	R209 2011/08/04	10.10	Put	Bond Future	645.0000	581.0000	(9.922)	0	0	0
2011/02/02	R209 2011/11/03			Bond Future	8.8020	8.7400	(0.704)	0.0000	0.0000	1,089
2011/02/02	R209 2011/11/03	8.75	Call	Bond Future	4,167.0000	4,417.0000	6.000	0	0	0
2011/02/02	R209 2011/11/03	8.75	Put	Bond Future	4,580.0000	4,337.0000	(5.306)	0	0	0
2011/02/02	R209 2011/11/03	8.80	Call	Bond Future	4,362.0000	4,619.0000	5.892	0	0	0
2011/02/02	R209 2011/11/03	8.80	Put	Bond Future	4,378.0000	4,142.0000	(5.391)	0	0	0
2011/02/02	R209 2011/11/03	8.70	Call	Bond Future	3,977.0000	4,219.0000	6.085	0	0	0
2011/02/02	R209 2011/11/03	8.70	Put	Bond Future	4,791.0000	4,540.0000	(5.239)	0	0	0
2011/02/02	R209 2012/02/02			Bond Future	8.8500	8.7870	(0.712)	0.0000	0.0000	0
2011/02/02	R209 2012/02/02	9.00	Call	Bond Future	0.0000	1,657.0000	100.000	0	0	0
2011/02/02	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R209 2012/02/02	9.05	Call	Bond Future	0.0000	2,037.0000	100.000	0	0	0
2011/02/02	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R209 2012/02/02	8.95	Call	Bond Future	0.0000	1,273.0000	100.000	0	0	0
2011/02/02	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R210 2011/02/03			Bond Future	1.0530	1.0730	1.899	0.0000	0.0000	2
2011/02/02	R210 2011/02/03	3.10	Call	Bond Future	30,813.0000	30,460.0000	(1.146)	0	0	0
2011/02/02	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R210 2011/02/03	3.15	Call	Bond Future	31,445.0000	31,092.0000	(1.123)	0	0	0
2011/02/02	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R210 2011/02/03	3.05	Call	Bond Future	30,176.0000	29,822.0000	(1.173)	0	0	0
2011/02/02	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/02/03			Bond Future	1.7800	1.7820	0.112	0.0000	0.0000	50

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2011/02/02	R211 2011/02/03	2.50	Call	Bond Future	4,066.0000	4,054.0000	(0.295)	0	0	0
2011/02/02	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/02/03	2.55	Call	Bond Future	4,342.0000	4,330.0000	(0.276)	0	0	0
2011/02/02	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/02/03	2.45	Call	Bond Future	3,790.0000	3,778.0000	(0.317)	0	0	0
2011/02/02	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/05/05			Bond Future	1.5930	1.5950	0.126	0.0000	0.0000	539
2011/02/02	R211 2011/05/05	2.14	Call	Bond Future	3,015.0000	3,004.0000	(0.365)	0	0	0
2011/02/02	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/05/05	2.19	Call	Bond Future	3,286.0000	3,275.0000	(0.335)	0	0	0
2011/02/02	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R211 2011/05/05	2.09	Call	Bond Future	2,744.0000	2,732.0000	(0.437)	0	0	0
2011/02/02	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/02/03			Bond Future	2.5320	2.5330	0.039	0.0000	0.0000	240
2011/02/02	R212 2011/02/03	3.00	Call	Bond Future	4,402.0000	4,392.0000	(0.227)	0	0	0
2011/02/02	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/02/03	3.05	Call	Bond Future	4,859.0000	4,849.0000	(0.206)	0	0	0
2011/02/02	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/02/03	2.95	Call	Bond Future	3,942.0000	3,932.0000	(0.254)	0	0	0
2011/02/02	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/05/05			Bond Future	2.4450	2.4460	0.041	0.0000	0.0000	2,518
2011/02/02	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/05/05	2.25	Put	Bond Future	1,879.0000	1,889.0000	0.532	0	0	0
2011/02/02	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/05/05	2.30	Put	Bond Future	1,394.0000	1,403.0000	0.646	0	0	0
2011/02/02	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R212 2011/05/05	2.20	Put	Bond Future	2,367.0000	2,377.0000	0.422	0	0	0
2011/02/02	R213 2011/02/03			Bond Future	8.6730	8.6310	(0.484)	0.0000	0.0000	0
2011/02/02	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/02/03	8.00	Put	Bond Future	5,868.0000	5,519.0000	(5.948)	0	0	0
2011/02/02	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/02/03	8.05	Put	Bond Future	5,412.0000	5,062.0000	(6.467)	0	0	0
2011/02/02	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/02	R213 2011/02/03	7.95	Put	Bond Future	6,329.0000	5,979.0000	(5.530)	0	0	0
2011/02/02	R213 2011/05/05			Bond Future	8.7440	8.7000	(0.503)	0.0000	0.0000	0
2011/02/02	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/05/05	8.00	Put	Bond Future	6,429.0000	6,068.0000	(5.615)	0	0	0
2011/02/02	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/05/05	8.05	Put	Bond Future	5,974.0000	5,613.0000	(6.043)	0	0	0
2011/02/02	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/05/05	7.95	Put	Bond Future	6,887.0000	6,526.0000	(5.242)	0	0	0
2011/02/02	R213 2011/08/04			Bond Future	8.8180	8.7730	(0.510)	0.0000	0.0000	0
2011/02/02	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/08/04	8.00	Put	Bond Future	7,000.0000	6,636.0000	(5.200)	0	0	0
2011/02/02	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/08/04	8.05	Put	Bond Future	6,547.0000	6,184.0000	(5.545)	0	0	0
2011/02/02	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/08/04	7.95	Put	Bond Future	7,456.0000	7,092.0000	(4.882)	0	0	0
2011/02/02	R213 2011/11/03			Bond Future	8.8920	8.8460	(0.517)	0.0000	0.0000	0
2011/02/02	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/11/03	8.75	Put	Bond Future	1,139.0000	773.0000	(32.133)	0	0	0
2011/02/02	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/11/03	8.80	Put	Bond Future	735.0000	369.0000	(49.796)	0	0	0
2011/02/02	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2011/11/03	8.70	Put	Bond Future	1,546.0000	1,179.0000	(23.739)	0	0	0
2011/02/02	R213 2012/02/02			Bond Future	9.0000	8.9030	(1.078)	0.0000	0.0000	0
2011/02/02	R213 2012/02/02	9.00	Call	Bond Future	0.0000	760.0000	100.000	0	0	0
2011/02/02	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2012/02/02	9.05	Call	Bond Future	0.0000	1,148.0000	100.000	0	0	0
2011/02/02	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	R213 2012/02/02	8.95	Call	Bond Future	0.0000	370.0000	100.000	0	0	0
2011/02/02	R213 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/02	TRT1 2011/02/03			Index Future	334.7290	335.8440	0.333	0.0000	0.0000	0
2011/02/02	TRT1 2011/05/05			Index Future	339.3160	340.4480	0.334	0.0000	0.0000	100
2011/02/02	TRT1 2011/08/04			Index Future	343.9530	345.1040	0.335	0.0000	0.0000	0

Total

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