



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/02/2011

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
2011/02/03	AL7T 2011/02/03			Index Future	367.4480	365.9480	(0.408)	0.0000	0.0000	0
2011/02/03	AL7T 2011/05/05			Index Future	372.7610	370.6870	(0.556)	0.0000	0.0000	30
2011/02/03	AL7T 2011/08/04			Index Future	378.1320	375.8870	(0.594)	0.0000	0.0000	0
2011/02/03	ALBI 2011/02/03			Index Future	338.9700	337.5990	(0.404)	0.0000	0.0000	0
2011/02/03	ALBI 2011/05/05			Index Future	343.8700	341.9970	(0.545)	0.0000	0.0000	1,082
2011/02/03	ALBI 2011/08/04			Index Future	348.8260	346.7940	(0.583)	0.0000	0.0000	0
2011/02/03	CRD1 2011/02/03			Index Future	152.0500	152.0500	0.000	0.0000	0.0000	0
2011/02/03	CRD1 2011/05/05			Index Future	154.1350	153.6090	(0.341)	0.0000	0.0000	2
2011/02/03	CRD1 2011/08/04			Index Future	156.2420	155.7100	(0.340)	0.0000	0.0000	0
2011/02/03	GOVI 2011/02/03			GOVI	339.7610	338.4350	(0.390)	0.0000	0.0000	0
2011/02/03	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/02/03	343.00	Put	GOVI	32,390.0000	45,650.0000	40.939	0	0	0
2011/02/03	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/02/03	343.01	Put	GOVI	32,490.0000	45,750.0000	40.813	0	0	0
2011/02/03	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/02/03	342.99	Put	GOVI	32,290.0000	45,550.0000	41.065	0	0	0
2011/02/03	GOVI 2011/05/05			GOVI	344.6730	342.8570	(0.527)	0.0000	0.0000	205
2011/02/03	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/05/05	349.00	Put	GOVI	43,270.0000	61,430.0000	41.969	0	0	0
2011/02/03	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/05/05	349.01	Put	GOVI	43,370.0000	61,530.0000	41.872	0	0	0
2011/02/03	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/03	GOVI 2011/05/05	348.99	Put	GOVI	43,170.0000	61,330.0000	42.066	0	0	0

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2011/02/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/03	IGOV 2011/02/03			Index Future	147.0080	147.0120	0.003	0.0000	0.0000	0
2011/02/03	IGOV 2011/05/05			Index Future	149.1340	149.0300	(0.070)	0.0000	0.0000	56
2011/02/03	IGOV 2011/08/04			Index Future	151.2830	151.1200	(0.108)	0.0000	0.0000	0
2011/02/03	ILBI 2011/02/03			Index Future	397.8520	397.8520	0.000	0.0000	0.0000	0
2011/02/03	ILBI 2011/05/05			Index Future	403.5060	403.0940	(0.102)	0.0000	0.0000	336
2011/02/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/03	JBAF 2011/02/16			Jibar Tradeable Future	5.6110	5.6100	(0.018)	0.0000	0.0000	5,000
2011/02/03	JBAF 2011/03/16			Jibar Tradeable Future	5.6560	5.6460	(0.177)	0.0000	0.0000	5,790
2011/02/03	JBAF 2011/04/20			Jibar Tradeable Future	5.6790	5.7080	0.511	94.3000	94.1080	2,000
2011/02/03	JBAF 2011/05/18			Jibar Tradeable Future	5.7110	5.7690	1.016	94.2500	94.2500	3,001
2011/02/03	JBAF 2011/06/15			Jibar Tradeable Future	5.7540	5.8300	1.321	94.1710	94.1710	3,890
2011/02/03	JBAF 2011/07/20			Jibar Tradeable Future	5.8200	5.9100	1.546	94.1080	94.1080	2,000
2011/02/03	JBAF 2011/09/21			Jibar Tradeable Future	5.9700	6.0800	1.843	0.0000	0.0000	14,890
2011/02/03	JBAF 2011/12/21			Jibar Tradeable Future	6.4210	6.5460	1.947	0.0000	0.0000	5,290
2011/02/03	JBAF 2012/03/20			Jibar Tradeable Future	6.8710	7.0080	1.994	0.0000	0.0000	790
2011/02/03	JBAF 2012/06/20			Jibar Tradeable Future	7.3190	7.4560	1.872	0.0000	0.0000	2,890
2011/02/03	JBAF 2012/09/19			Jibar Tradeable Future	7.7670	7.8910	1.596	92.1600	92.1600	44,510
2011/02/03	JBAF 2012/12/19			Jibar Tradeable Future	8.1300	8.1800	0.615	0.0000	0.0000	490
2011/02/03	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2011/02/03	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/03	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/03	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/03	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/03	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/03	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/03	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/03	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/03	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/03	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/03	OTH1 2011/02/03			Index Future	334.3430	332.7390	(0.480)	0.0000	0.0000	0
2011/02/03	OTH1 2011/05/05			Index Future	339.1770	336.9960	(0.643)	0.0000	0.0000	3
2011/02/03	OTH1 2011/08/04			Index Future	344.0650	341.7230	(0.681)	0.0000	0.0000	0
2011/02/03	R157 2011/02/03			Bond Future	7.7820	7.8500	0.874	0.0000	0.0000	0
2011/02/03	R157 2011/02/03	7.90	Call	Bond Future	512.0000	215.0000	(58.008)	0	0	0
2011/02/03	R157 2011/02/03	7.90	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2011/02/03	7.95	Call	Bond Future	722.0000	429.0000	(40.582)	0	0	0
2011/02/03	R157 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R157 2011/02/03	7.85	Call	Bond Future	315.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2011/02/03	7.85	Put	Bond Future	22.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2011/05/05			Bond Future	7.9240	8.0250	1.275	0.0000	0.0000	2,605

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2011/02/03	R157 2011/05/05	7.75	Call	Bond Future	831.0000	669.0000	(19.495)	0	0	0
2011/02/03	R157 2011/05/05	7.75	Put	Bond Future	1,542.0000	1,790.0000	16.083	0	0	0
2011/02/03	R157 2011/05/05	7.80	Call	Bond Future	918.0000	745.0000	(18.845)	0	0	0
2011/02/03	R157 2011/05/05	7.80	Put	Bond Future	1,424.0000	1,661.0000	16.643	0	0	0
2011/02/03	R157 2011/05/05	7.70	Call	Bond Future	749.0000	599.0000	(20.027)	0	0	0
2011/02/03	R157 2011/05/05	7.70	Put	Bond Future	1,665.0000	1,925.0000	15.616	0	0	0
2011/02/03	R157 2011/05/05	7.65	Call	Bond Future	673.0000	533.0000	(20.802)	0	0	0
2011/02/03	R157 2011/05/05	7.65	Put	Bond Future	1,794.0000	2,064.0000	15.050	0	0	0
2011/02/03	R157 2011/08/04			Bond Future	8.0850	8.2070	1.509	0.0000	0.0000	0
2011/02/03	R157 2011/08/04	7.50	Call	Bond Future	720.0000	590.0000	(18.056)	0	0	0
2011/02/03	R157 2011/08/04	7.50	Put	Bond Future	2,984.0000	3,319.0000	11.227	0	0	0
2011/02/03	R157 2011/08/04	7.55	Call	Bond Future	781.0000	643.0000	(17.670)	0	0	0
2011/02/03	R157 2011/08/04	7.55	Put	Bond Future	2,849.0000	3,177.0000	11.513	0	0	0
2011/02/03	R157 2011/08/04	7.45	Call	Bond Future	663.0000	540.0000	(18.552)	0	0	0
2011/02/03	R157 2011/08/04	7.45	Put	Bond Future	3,123.0000	3,465.0000	10.951	0	0	0
2011/02/03	R157 2011/11/03			Bond Future	8.2580	8.3990	1.707	0.0000	0.0000	3,694
2011/02/03	R157 2011/11/03	8.25	Call	Bond Future	1,939.0000	1,691.0000	(12.790)	0	0	0
2011/02/03	R157 2011/11/03	8.25	Put	Bond Future	1,968.0000	2,224.0000	13.008	0	0	0
2011/02/03	R157 2011/11/03	8.30	Call	Bond Future	2,035.0000	1,779.0000	(12.580)	0	0	0
2011/02/03	R157 2011/11/03	8.30	Put	Bond Future	1,885.0000	2,133.0000	13.156	0	0	0
2011/02/03	R157 2011/11/03	8.20	Call	Bond Future	1,846.0000	1,605.0000	(13.055)	0	0	0
2011/02/03	R157 2011/11/03	8.20	Put	Bond Future	2,054.0000	2,317.0000	12.804	0	0	0
2011/02/03	R157 2012/02/02			Bond Future	8.3930	8.6160	2.657	0.0000	0.0000	0
2011/02/03	R157 2012/02/02	8.50	Call	Bond Future	358.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2012/02/02	8.50	Put	Bond Future	0.0000	386.0000	100.000	0	0	0
2011/02/03	R157 2012/02/02	8.55	Call	Bond Future	524.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2012/02/02	8.55	Put	Bond Future	0.0000	220.0000	100.000	0	0	0
2011/02/03	R157 2012/02/02	8.45	Call	Bond Future	191.0000	0.0000	(100.000)	0	0	0
2011/02/03	R157 2012/02/02	8.45	Put	Bond Future	0.0000	553.0000	100.000	0	0	0
2011/02/03	R186 2011/02/03			Bond Future	8.6010	8.6700	0.802	0.0000	0.0000	0
2011/02/03	R186 2011/02/03	9.00	Call	Bond Future	3,733.0000	3,074.0000	(17.653)	0	0	0
2011/02/03	R186 2011/02/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R186 2011/02/03	9.05	Call	Bond Future	4,188.0000	3,529.0000	(15.735)	0	0	0
2011/02/03	R186 2011/02/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/03	R186 2011/02/03	8.95	Call	Bond Future	3,275.0000	2,616.0000	(20.122)	0	0	0
2011/02/03	R186 2011/02/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R186 2011/02/03	7.75	Put	Bond Future	8,591.0000	9,250.0000	7.671	0	0	0
2011/02/03	R186 2011/02/03	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R186 2011/05/05			Bond Future	8.6860	8.7840	1.128	0.0000	0.0000	18,980
2011/02/03	R186 2011/05/05	8.75	Call	Bond Future	3,290.0000	2,797.0000	(14.985)	0	0	0
2011/02/03	R186 2011/05/05	8.75	Put	Bond Future	2,691.0000	3,114.0000	15.719	0	0	0
2011/02/03	R186 2011/05/05	8.80	Call	Bond Future	3,544.0000	3,029.0000	(14.532)	0	0	0
2011/02/03	R186 2011/05/05	8.80	Put	Bond Future	2,479.0000	2,880.0000	16.176	0	0	0
2011/02/03	R186 2011/05/05	8.70	Call	Bond Future	3,046.0000	2,577.0000	(15.397)	0	0	0
2011/02/03	R186 2011/05/05	8.70	Put	Bond Future	2,914.0000	3,361.0000	15.340	0	0	0
2011/02/03	R186 2011/05/05	8.00	Put	Bond Future	7,469.0000	8,215.0000	9.988	0	0	0
2011/02/03	R186 2011/05/05	8.00	Call	Bond Future	747.0000	577.0000	(22.758)	0	0	5,500
2011/02/03	R186 2011/08/04			Bond Future	8.7750	8.8820	1.219	0.0000	0.0000	0
2011/02/03	R186 2011/08/04	8.25	Call	Bond Future	2,081.0000	1,766.0000	(15.137)	0	0	0
2011/02/03	R186 2011/08/04	8.25	Put	Bond Future	7,075.0000	7,741.0000	9.413	0	0	0
2011/02/03	R186 2011/08/04	8.30	Call	Bond Future	2,240.0000	1,908.0000	(14.821)	0	0	0
2011/02/03	R186 2011/08/04	8.30	Put	Bond Future	6,745.0000	7,393.0000	9.607	0	0	0
2011/02/03	R186 2011/08/04	8.20	Call	Bond Future	1,930.0000	1,631.0000	(15.492)	0	0	0
2011/02/03	R186 2011/08/04	8.20	Put	Bond Future	7,416.0000	8,098.0000	9.196	0	0	0
2011/02/03	R186 2011/11/03			Bond Future	8.8620	8.9760	1.286	0.0000	0.0000	12,959
2011/02/03	R186 2011/11/03	9.00	Call	Bond Future	5,691.0000	5,124.0000	(9.963)	0	0	0
2011/02/03	R186 2011/11/03	9.00	Put	Bond Future	4,453.0000	4,910.0000	10.263	0	0	0
2011/02/03	R186 2011/11/03	9.05	Call	Bond Future	5,937.0000	5,356.0000	(9.786)	0	0	0
2011/02/03	R186 2011/11/03	9.05	Put	Bond Future	4,255.0000	4,698.0000	10.411	0	0	0
2011/02/03	R186 2011/11/03	8.95	Call	Bond Future	5,449.0000	4,897.0000	(10.130)	0	0	0
2011/02/03	R186 2011/11/03	8.95	Put	Bond Future	4,657.0000	5,129.0000	10.135	0	0	0
2011/02/03	R186 2012/02/02			Bond Future	8.9290	9.0710	1.590	0.0000	0.0000	0
2011/02/03	R186 2012/02/02	9.00	Call	Bond Future	629.0000	0.0000	(100.000)	0	0	0
2011/02/03	R186 2012/02/02	9.00	Put	Bond Future	0.0000	624.0000	100.000	0	0	0
2011/02/03	R186 2012/02/02	9.05	Call	Bond Future	1,069.0000	0.0000	(100.000)	0	0	0
2011/02/03	R186 2012/02/02	9.05	Put	Bond Future	0.0000	184.0000	100.000	0	0	0
2011/02/03	R186 2012/02/02	8.95	Call	Bond Future	187.0000	0.0000	(100.000)	0	0	0
2011/02/03	R186 2012/02/02	8.95	Put	Bond Future	0.0000	1,066.0000	100.000	0	0	0

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2011/02/03	R201 2011/02/03			Bond Future	7.6220	7.6900	0.892	0.0000	0.0000	0
2011/02/03	R201 2011/02/03	8.00	Call	Bond Future	1,265.0000	1,036.0000	(18.103)	0	0	0
2011/02/03	R201 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R201 2011/02/03	8.05	Call	Bond Future	1,431.0000	1,202.0000	(16.003)	0	0	0
2011/02/03	R201 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R201 2011/02/03	7.95	Call	Bond Future	1,099.0000	870.0000	(20.837)	0	0	0
2011/02/03	R201 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R201 2011/05/05			Bond Future	7.7680	7.8690	1.300	0.0000	0.0000	484
2011/02/03	R201 2011/05/05	7.75	Call	Bond Future	878.0000	724.0000	(17.540)	0	0	0
2011/02/03	R201 2011/05/05	7.75	Put	Bond Future	935.0000	1,099.0000	17.540	0	0	0
2011/02/03	R201 2011/05/05	7.80	Call	Bond Future	959.0000	797.0000	(16.893)	0	0	0
2011/02/03	R201 2011/05/05	7.80	Put	Bond Future	858.0000	1,015.0000	18.298	0	0	0
2011/02/03	R201 2011/05/05	7.70	Call	Bond Future	798.0000	654.0000	(18.045)	0	0	0
2011/02/03	R201 2011/05/05	7.70	Put	Bond Future	1,013.0000	1,188.0000	17.275	0	0	0
2011/02/03	R201 2011/08/04			Bond Future	7.9380	8.0610	1.550	0.0000	0.0000	0
2011/02/03	R201 2011/08/04	7.25	Call	Bond Future	428.0000	343.0000	(19.860)	0	0	0
2011/02/03	R201 2011/08/04	7.25	Put	Bond Future	2,480.0000	2,757.0000	11.169	0	0	0
2011/02/03	R201 2011/08/04	7.30	Call	Bond Future	471.0000	380.0000	(19.321)	0	0	0
2011/02/03	R201 2011/08/04	7.30	Put	Bond Future	2,372.0000	2,643.0000	11.425	0	0	0
2011/02/03	R201 2011/08/04	7.20	Call	Bond Future	390.0000	311.0000	(20.256)	0	0	0
2011/02/03	R201 2011/08/04	7.20	Put	Bond Future	2,593.0000	2,876.0000	10.914	0	0	0
2011/02/03	R201 2011/11/03			Bond Future	8.1190	8.2650	1.798	0.0000	0.0000	0
2011/02/03	R201 2011/11/03	8.00	Call	Bond Future	1,274.0000	1,092.0000	(14.286)	0	0	0
2011/02/03	R201 2011/11/03	8.00	Put	Bond Future	1,600.0000	1,817.0000	13.563	0	0	0
2011/02/03	R201 2011/11/03	8.05	Call	Bond Future	1,342.0000	1,155.0000	(13.934)	0	0	0
2011/02/03	R201 2011/11/03	8.05	Put	Bond Future	1,531.0000	1,743.0000	13.847	0	0	0
2011/02/03	R201 2011/11/03	7.95	Call	Bond Future	1,207.0000	1,032.0000	(14.499)	0	0	0
2011/02/03	R201 2011/11/03	7.95	Put	Bond Future	1,671.0000	1,894.0000	13.345	0	0	0
2011/02/03	R201 2012/02/02			Bond Future	8.2560	8.4940	2.883	0.0000	0.0000	0
2011/02/03	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R201 2012/02/02	8.25	Put	Bond Future	15.0000	615.0000	4000.000	0	0	0
2011/02/03	R201 2012/02/02	8.30	Call	Bond Future	111.0000	0.0000	(100.000)	0	0	0
2011/02/03	R201 2012/02/02	8.30	Put	Bond Future	0.0000	489.0000	100.000	0	0	0
2011/02/03	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R201 2012/02/02	8.20	Put	Bond Future	142.0000	742.0000	422.535	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
2011/02/03	R202 2011/02/03			Bond Future	0.4860	0.4990	2.675	0.0000	0.0000	0
2011/02/03	R202 2011/02/03	3.05	Call	Bond Future	57,427.0000	57,052.0000	(0.653)	0	0	0
2011/02/03	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R202 2011/02/03	3.10	Call	Bond Future	58,274.0000	57,899.0000	(0.644)	0	0	0
2011/02/03	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R202 2011/02/03	3.00	Call	Bond Future	56,571.0000	56,196.0000	(0.663)	0	0	0
2011/02/03	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R202 2011/05/05			Bond Future	0.4100	0.4270	4.146	0.0000	0.0000	10,089
2011/02/03	R202 2011/05/05	2.05	Call	Bond Future	40,289.0000	39,797.0000	(1.221)	0	0	0
2011/02/03	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R202 2011/05/05	2.10	Call	Bond Future	41,317.0000	40,825.0000	(1.191)	0	0	0
2011/02/03	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R202 2011/05/05	2.00	Call	Bond Future	39,251.0000	38,759.0000	(1.253)	0	0	0
2011/02/03	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2011/02/03			Bond Future	8.2610	8.3300	0.835	0.0000	0.0000	0
2011/02/03	R203 2011/02/03	8.50	Call	Bond Future	1,188.0000	843.0000	(29.040)	0	0	0
2011/02/03	R203 2011/02/03	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2011/02/03	8.55	Call	Bond Future	1,434.0000	1,090.0000	(23.989)	0	0	0
2011/02/03	R203 2011/02/03	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2011/02/03	8.45	Call	Bond Future	942.0000	596.0000	(36.730)	0	0	0
2011/02/03	R203 2011/02/03	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/03	R203 2011/02/03	8.00	Put	Bond Future	1,318.0000	1,663.0000	26.176	0	0	0
2011/02/03	R203 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2011/05/05			Bond Future	8.3840	8.4760	1.097	0.0000	0.0000	516
2011/02/03	R203 2011/05/05	8.25	Call	Bond Future	1,144.0000	954.0000	(16.608)	0	0	0
2011/02/03	R203 2011/05/05	8.25	Put	Bond Future	1,794.0000	2,047.0000	14.103	0	0	0
2011/02/03	R203 2011/05/05	8.30	Call	Bond Future	1,254.0000	1,052.0000	(16.108)	0	0	0
2011/02/03	R203 2011/05/05	8.30	Put	Bond Future	1,661.0000	1,902.0000	14.509	0	0	0
2011/02/03	R203 2011/05/05	8.20	Call	Bond Future	1,041.0000	863.0000	(17.099)	0	0	0
2011/02/03	R203 2011/05/05	8.20	Put	Bond Future	1,934.0000	2,199.0000	13.702	0	0	0
2011/02/03	R203 2011/08/04			Bond Future	8.5170	8.6220	1.233	0.0000	0.0000	0
2011/02/03	R203 2011/08/04	8.00	Call	Bond Future	1,030.0000	877.0000	(14.854)	0	0	0
2011/02/03	R203 2011/08/04	8.00	Put	Bond Future	3,469.0000	3,802.0000	9.599	0	0	0

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2011/02/03	R203 2011/08/04	8.05	Call	Bond Future	1,111.0000	949.0000	(14.581)	0	0	0
2011/02/03	R203 2011/08/04	8.05	Put	Bond Future	3,311.0000	3,635.0000	9.786	0	0	0
2011/02/03	R203 2011/08/04	7.95	Call	Bond Future	954.0000	808.0000	(15.304)	0	0	0
2011/02/03	R203 2011/08/04	7.95	Put	Bond Future	3,632.0000	3,973.0000	9.389	0	0	0
2011/02/03	R203 2011/11/03			Bond Future	8.6550	8.7730	1.363	0.0000	0.0000	1,404
2011/02/03	R203 2011/11/03	8.50	Call	Bond Future	2,125.0000	1,884.0000	(11.341)	0	0	0
2011/02/03	R203 2011/11/03	8.50	Put	Bond Future	2,820.0000	3,105.0000	10.106	0	0	0
2011/02/03	R203 2011/11/03	8.55	Call	Bond Future	2,235.0000	1,986.0000	(11.141)	0	0	0
2011/02/03	R203 2011/11/03	8.55	Put	Bond Future	2,705.0000	2,982.0000	10.240	0	0	0
2011/02/03	R203 2011/11/03	8.45	Call	Bond Future	2,019.0000	1,785.0000	(11.590)	0	0	0
2011/02/03	R203 2011/11/03	8.45	Put	Bond Future	2,940.0000	3,232.0000	9.932	0	0	0
2011/02/03	R203 2012/02/02			Bond Future	8.7660	8.9350	1.928	0.0000	0.0000	0
2011/02/03	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2012/02/02	8.75	Put	Bond Future	69.0000	791.0000	1046.377	0	0	0
2011/02/03	R203 2012/02/02	8.80	Call	Bond Future	146.0000	0.0000	(100.000)	0	0	0
2011/02/03	R203 2012/02/02	8.80	Put	Bond Future	0.0000	576.0000	100.000	0	0	0
2011/02/03	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R203 2012/02/02	8.70	Put	Bond Future	284.0000	1,006.0000	254.225	0	0	0
2011/02/03	R204 2011/02/03			Bond Future	8.4110	8.4750	0.761	0.0000	0.0000	0
2011/02/03	R204 2011/02/03	8.50	Call	Bond Future	521.0000	139.0000	(73.321)	0	0	0
2011/02/03	R204 2011/02/03	8.50	Put	Bond Future	25.0000	0.0000	(100.000)	0	0	0
2011/02/03	R204 2011/02/03	8.55	Call	Bond Future	779.0000	416.0000	(46.598)	0	0	0
2011/02/03	R204 2011/02/03	8.55	Put	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2011/02/03	R204 2011/02/03	8.45	Call	Bond Future	300.0000	0.0000	(100.000)	0	0	0
2011/02/03	R204 2011/02/03	8.45	Put	Bond Future	82.0000	139.0000	69.512	0	0	0
2011/02/03	R204 2011/05/05			Bond Future	8.5270	8.6130	1.009	0.0000	0.0000	100
2011/02/03	R204 2011/05/05	8.50	Call	Bond Future	1,634.0000	1,405.0000	(14.015)	0	0	0
2011/02/03	R204 2011/05/05	8.50	Put	Bond Future	1,780.0000	2,016.0000	13.258	0	0	0
2011/02/03	R204 2011/05/05	8.55	Call	Bond Future	1,771.0000	1,530.0000	(13.608)	0	0	0
2011/02/03	R204 2011/05/05	8.55	Put	Bond Future	1,646.0000	1,870.0000	13.609	0	0	0
2011/02/03	R204 2011/05/05	8.45	Call	Bond Future	1,503.0000	1,286.0000	(14.438)	0	0	0
2011/02/03	R204 2011/05/05	8.45	Put	Bond Future	1,921.0000	2,169.0000	12.910	0	0	0
2011/02/03	R204 2011/08/04			Bond Future	8.6510	8.7500	1.144	0.0000	0.0000	0
2011/02/03	R204 2011/08/04	8.00	Call	Bond Future	948.0000	806.0000	(14.979)	0	0	0

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2011/02/03	R204 2011/08/04	8.00	Put	Bond Future	4,441.0000	4,817.0000	8.467	0	0	0
2011/02/03	R204 2011/08/04	8.05	Call	Bond Future	1,027.0000	877.0000	(14.606)	0	0	0
2011/02/03	R204 2011/08/04	8.05	Put	Bond Future	4,246.0000	4,614.0000	8.667	0	0	0
2011/02/03	R204 2011/08/04	7.95	Call	Bond Future	873.0000	740.0000	(15.235)	0	0	0
2011/02/03	R204 2011/08/04	7.95	Put	Bond Future	4,641.0000	5,025.0000	8.274	0	0	0
2011/02/03	R204 2011/11/03			Bond Future	8.7760	8.8850	1.242	0.0000	0.0000	1,867
2011/02/03	R204 2011/11/03	8.75	Call	Bond Future	2,759.0000	2,483.0000	(10.004)	0	0	0
2011/02/03	R204 2011/11/03	8.75	Put	Bond Future	2,891.0000	3,167.0000	9.547	0	0	0
2011/02/03	R204 2011/11/03	8.80	Call	Bond Future	2,891.0000	2,607.0000	(9.824)	0	0	0
2011/02/03	R204 2011/11/03	8.80	Put	Bond Future	2,769.0000	3,037.0000	9.679	0	0	0
2011/02/03	R204 2011/11/03	8.70	Call	Bond Future	2,622.0000	2,354.0000	(10.221)	0	0	0
2011/02/03	R204 2011/11/03	8.70	Put	Bond Future	3,009.0000	3,293.0000	9.438	0	0	0
2011/02/03	R204 2012/02/02			Bond Future	8.8740	9.0250	1.702	0.0000	0.0000	0
2011/02/03	R204 2012/02/02	9.00	Call	Bond Future	618.0000	0.0000	(100.000)	0	0	0
2011/02/03	R204 2012/02/02	9.00	Put	Bond Future	0.0000	122.0000	100.000	0	0	0
2011/02/03	R204 2012/02/02	9.05	Call	Bond Future	861.0000	122.0000	(85.830)	0	0	0
2011/02/03	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R204 2012/02/02	8.95	Call	Bond Future	373.0000	0.0000	(100.000)	0	0	0
2011/02/03	R204 2012/02/02	8.95	Put	Bond Future	0.0000	366.0000	100.000	0	0	0
2011/02/03	R206 2011/02/03			Bond Future	7.3020	7.3700	0.931	0.0000	0.0000	0
2011/02/03	R206 2011/02/03	8.00	Call	Bond Future	1,800.0000	1,623.0000	(9.833)	0	0	0
2011/02/03	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R206 2011/02/03	8.05	Call	Bond Future	1,927.0000	1,750.0000	(9.185)	0	0	0
2011/02/03	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R206 2011/02/03	7.95	Call	Bond Future	1,672.0000	1,495.0000	(10.586)	0	0	0
2011/02/03	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R206 2011/05/05			Bond Future	7.4590	7.5590	1.341	0.0000	0.0000	0
2011/02/03	R206 2011/05/05	7.50	Call	Bond Future	717.0000	594.0000	(17.155)	0	0	0
2011/02/03	R206 2011/05/05	7.50	Put	Bond Future	619.0000	735.0000	18.740	0	0	0
2011/02/03	R206 2011/05/05	7.55	Call	Bond Future	783.0000	653.0000	(16.603)	0	0	0
2011/02/03	R206 2011/05/05	7.55	Put	Bond Future	565.0000	674.0000	19.292	0	0	0
2011/02/03	R206 2011/05/05	7.45	Call	Bond Future	655.0000	539.0000	(17.710)	0	0	0
2011/02/03	R206 2011/05/05	7.45	Put	Bond Future	677.0000	800.0000	18.168	0	0	0
2011/02/03	R206 2011/08/04			Bond Future	7.6510	7.7810	1.699	0.0000	0.0000	0

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2011/02/03	R206 2011/08/04	7.00	Call	Bond Future	345.0000	274.0000	(20.580)	0	0	0
2011/02/03	R206 2011/08/04	7.00	Put	Bond Future	1,774.0000	1,986.0000	11.950	0	0	0
2011/02/03	R206 2011/08/04	7.05	Call	Bond Future	377.0000	303.0000	(19.629)	0	0	0
2011/02/03	R206 2011/08/04	7.05	Put	Bond Future	1,696.0000	1,904.0000	12.264	0	0	0
2011/02/03	R206 2011/08/04	6.95	Call	Bond Future	316.0000	250.0000	(20.886)	0	0	0
2011/02/03	R206 2011/08/04	6.95	Put	Bond Future	1,856.0000	2,072.0000	11.638	0	0	0
2011/02/03	R206 2011/11/03			Bond Future	7.8550	8.0160	2.050	0.0000	0.0000	0
2011/02/03	R206 2011/11/03	7.75	Call	Bond Future	937.0000	794.0000	(15.261)	0	0	0
2011/02/03	R206 2011/11/03	7.75	Put	Bond Future	1,144.0000	1,316.0000	15.035	0	0	0
2011/02/03	R206 2011/11/03	7.80	Call	Bond Future	987.0000	839.0000	(14.995)	0	0	0
2011/02/03	R206 2011/11/03	7.80	Put	Bond Future	1,095.0000	1,263.0000	15.342	0	0	0
2011/02/03	R206 2011/11/03	7.70	Call	Bond Future	889.0000	750.0000	(15.636)	0	0	0
2011/02/03	R206 2011/11/03	7.70	Put	Bond Future	1,194.0000	1,371.0000	14.824	0	0	0
2011/02/03	R206 2012/02/02			Bond Future	8.0090	8.3020	3.658	0.0000	0.0000	0
2011/02/03	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R206 2012/02/02	8.00	Put	Bond Future	16.0000	527.0000	3193.750	0	0	0
2011/02/03	R206 2012/02/02	8.05	Call	Bond Future	72.0000	0.0000	(100.000)	0	0	0
2011/02/03	R206 2012/02/02	8.05	Put	Bond Future	0.0000	440.0000	100.000	0	0	0
2011/02/03	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R206 2012/02/02	7.95	Put	Bond Future	103.0000	615.0000	497.087	0	0	0
2011/02/03	R207 2011/02/03			Bond Future	8.4760	8.5400	0.755	0.0000	0.0000	0
2011/02/03	R207 2011/02/03	8.75	Call	Bond Future	1,592.0000	1,217.0000	(23.555)	0	0	0
2011/02/03	R207 2011/02/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R207 2011/02/03	8.80	Call	Bond Future	1,879.0000	1,504.0000	(19.957)	0	0	0
2011/02/03	R207 2011/02/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R207 2011/02/03	8.70	Call	Bond Future	1,305.0000	929.0000	(28.812)	0	0	0
2011/02/03	R207 2011/02/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/03	R207 2011/05/05			Bond Future	8.5830	8.6860	1.200	0.0000	0.0000	285
2011/02/03	R207 2011/05/05	8.50	Call	Bond Future	1,551.0000	1,283.0000	(17.279)	0	0	0
2011/02/03	R207 2011/05/05	8.50	Put	Bond Future	2,028.0000	2,347.0000	15.730	0	0	0
2011/02/03	R207 2011/05/05	8.55	Call	Bond Future	1,688.0000	1,404.0000	(16.825)	0	0	0
2011/02/03	R207 2011/05/05	8.55	Put	Bond Future	1,877.0000	2,180.0000	16.143	0	0	0
2011/02/03	R207 2011/05/05	8.45	Call	Bond Future	1,422.0000	1,169.0000	(17.792)	0	0	0
2011/02/03	R207 2011/05/05	8.45	Put	Bond Future	2,187.0000	2,521.0000	15.272	0	0	0

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2011/02/03	R207 2011/08/04			Bond Future	8.6990	8.8130	1.310	0.0000	0.0000	0
2011/02/03	R207 2011/08/04	8.25	Call	Bond Future	1,438.0000	1,220.0000	(15.160)	0	0	0
2011/02/03	R207 2011/08/04	8.25	Put	Bond Future	3,980.0000	4,394.0000	10.402	0	0	0
2011/02/03	R207 2011/08/04	8.30	Call	Bond Future	1,541.0000	1,312.0000	(14.860)	0	0	0
2011/02/03	R207 2011/08/04	8.30	Put	Bond Future	3,796.0000	4,198.0000	10.590	0	0	0
2011/02/03	R207 2011/08/04	8.20	Call	Bond Future	1,340.0000	1,132.0000	(15.522)	0	0	0
2011/02/03	R207 2011/08/04	8.20	Put	Bond Future	4,171.0000	4,594.0000	10.141	0	0	0
2011/02/03	R207 2011/11/03			Bond Future	8.8090	8.9330	1.408	0.0000	0.0000	600
2011/02/03	R207 2011/11/03	8.75	Call	Bond Future	2,872.0000	2,545.0000	(11.386)	0	0	0
2011/02/03	R207 2011/11/03	8.75	Put	Bond Future	3,192.0000	3,534.0000	10.714	0	0	0
2011/02/03	R207 2011/11/03	8.80	Call	Bond Future	3,009.0000	2,671.0000	(11.233)	0	0	0
2011/02/03	R207 2011/11/03	8.80	Put	Bond Future	3,058.0000	3,388.0000	10.791	0	0	0
2011/02/03	R207 2011/11/03	8.70	Call	Bond Future	2,739.0000	2,421.0000	(11.610)	0	0	0
2011/02/03	R207 2011/11/03	8.70	Put	Bond Future	3,332.0000	3,682.0000	10.504	0	0	0
2011/02/03	R207 2012/02/02			Bond Future	8.8970	9.0590	1.821	0.0000	0.0000	0
2011/02/03	R207 2012/02/02	9.00	Call	Bond Future	541.0000	0.0000	(100.000)	0	0	0
2011/02/03	R207 2012/02/02	9.00	Put	Bond Future	0.0000	308.0000	100.000	0	0	0
2011/02/03	R207 2012/02/02	9.05	Call	Bond Future	803.0000	0.0000	(100.000)	0	0	0
2011/02/03	R207 2012/02/02	9.05	Put	Bond Future	0.0000	47.0000	100.000	0	0	0
2011/02/03	R207 2012/02/02	8.95	Call	Bond Future	279.0000	0.0000	(100.000)	0	0	0
2011/02/03	R207 2012/02/02	8.95	Put	Bond Future	0.0000	570.0000	100.000	0	0	0
2011/02/03	R208 2011/02/03			Bond Future	8.5060	8.5750	0.811	0.0000	0.0000	0
2011/02/03	R208 2011/02/03	8.75	Call	Bond Future	1,493.0000	1,067.0000	(28.533)	0	0	0
2011/02/03	R208 2011/02/03	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R208 2011/02/03	8.80	Call	Bond Future	1,794.0000	1,369.0000	(23.690)	0	0	0
2011/02/03	R208 2011/02/03	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R208 2011/02/03	8.70	Call	Bond Future	1,190.0000	764.0000	(35.798)	0	0	0
2011/02/03	R208 2011/02/03	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/03	R208 2011/05/05			Bond Future	8.6020	8.6900	1.023	0.0000	0.0000	190
2011/02/03	R208 2011/05/05	8.50	Call	Bond Future	1,601.0000	1,359.0000	(15.116)	0	0	0
2011/02/03	R208 2011/05/05	8.50	Put	Bond Future	2,220.0000	2,508.0000	12.973	0	0	0
2011/02/03	R208 2011/05/05	8.55	Call	Bond Future	1,742.0000	1,487.0000	(14.638)	0	0	0
2011/02/03	R208 2011/05/05	8.55	Put	Bond Future	2,057.0000	2,332.0000	13.369	0	0	0
2011/02/03	R208 2011/05/05	8.45	Call	Bond Future	1,467.0000	1,239.0000	(15.542)	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
2011/02/03	R208 2011/05/05	8.45	Put	Bond Future	2,392.0000	2,694.0000	12.625	0	0	0
2011/02/03	R208 2011/08/04			Bond Future	8.7040	8.8010	1.114	0.0000	0.0000	0
2011/02/03	R208 2011/08/04	8.25	Call	Bond Future	1,498.0000	1,299.0000	(13.284)	0	0	0
2011/02/03	R208 2011/08/04	8.25	Put	Bond Future	4,232.0000	4,603.0000	8.767	0	0	0
2011/02/03	R208 2011/08/04	8.30	Call	Bond Future	1,606.0000	1,397.0000	(13.014)	0	0	0
2011/02/03	R208 2011/08/04	8.30	Put	Bond Future	4,034.0000	4,395.0000	8.949	0	0	0
2011/02/03	R208 2011/08/04	8.20	Call	Bond Future	1,394.0000	1,205.0000	(13.558)	0	0	0
2011/02/03	R208 2011/08/04	8.20	Put	Bond Future	4,436.0000	4,817.0000	8.589	0	0	0
2011/02/03	R208 2011/11/03			Bond Future	8.8060	8.9110	1.192	0.0000	0.0000	5,584
2011/02/03	R208 2011/11/03	8.75	Call	Bond Future	3,059.0000	2,760.0000	(9.774)	0	0	0
2011/02/03	R208 2011/11/03	8.75	Put	Bond Future	3,383.0000	3,687.0000	8.986	0	0	0
2011/02/03	R208 2011/11/03	8.80	Call	Bond Future	3,205.0000	2,897.0000	(9.610)	0	0	0
2011/02/03	R208 2011/11/03	8.80	Put	Bond Future	3,240.0000	3,534.0000	9.074	0	0	0
2011/02/03	R208 2011/11/03	8.70	Call	Bond Future	2,917.0000	2,626.0000	(9.976)	0	0	0
2011/02/03	R208 2011/11/03	8.70	Put	Bond Future	3,531.0000	3,843.0000	8.836	0	0	0
2011/02/03	R208 2012/02/02			Bond Future	8.8840	9.0230	1.565	0.0000	0.0000	0
2011/02/03	R208 2012/02/02	9.00	Call	Bond Future	651.0000	0.0000	(100.000)	0	0	0
2011/02/03	R208 2012/02/02	9.00	Put	Bond Future	0.0000	128.0000	100.000	0	0	0
2011/02/03	R208 2012/02/02	9.05	Call	Bond Future	930.0000	150.0000	(83.871)	0	0	0
2011/02/03	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R208 2012/02/02	8.95	Call	Bond Future	371.0000	0.0000	(100.000)	0	0	0
2011/02/03	R208 2012/02/02	8.95	Put	Bond Future	0.0000	408.0000	100.000	0	0	0
2011/02/03	R209 2011/02/03			Bond Future	8.5510	8.6200	0.807	0.0000	0.0000	0
2011/02/03	R209 2011/02/03	9.00	Call	Bond Future	3,584.0000	3,015.0000	(15.876)	0	0	0
2011/02/03	R209 2011/02/03	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R209 2011/02/03	9.05	Call	Bond Future	3,967.0000	3,397.0000	(14.369)	0	0	0
2011/02/03	R209 2011/02/03	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R209 2011/02/03	8.95	Call	Bond Future	3,199.0000	2,630.0000	(17.787)	0	0	0
2011/02/03	R209 2011/02/03	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R209 2011/05/05			Bond Future	8.6130	8.7070	1.091	0.0000	0.0000	21,100
2011/02/03	R209 2011/05/05	8.50	Call	Bond Future	2,119.0000	1,773.0000	(16.328)	0	0	0
2011/02/03	R209 2011/05/05	8.50	Put	Bond Future	3,054.0000	3,472.0000	13.687	0	0	0
2011/02/03	R209 2011/05/05	8.55	Call	Bond Future	2,306.0000	1,941.0000	(15.828)	0	0	0
2011/02/03	R209 2011/05/05	8.55	Put	Bond Future	2,825.0000	3,224.0000	14.124	0	0	0

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2011/02/03	R209 2011/05/05	8.45	Call	Bond Future	1,940.0000	1,615.0000	(16.753)	0	0	0
2011/02/03	R209 2011/05/05	8.45	Put	Bond Future	3,295.0000	3,734.0000	13.323	0	0	0
2011/02/03	R209 2011/08/04			Bond Future	8.6780	8.7780	1.152	0.0000	0.0000	0
2011/02/03	R209 2011/08/04	8.50	Call	Bond Future	2,928.0000	2,564.0000	(12.432)	0	0	0
2011/02/03	R209 2011/08/04	8.50	Put	Bond Future	4,391.0000	4,829.0000	9.975	0	0	0
2011/02/03	R209 2011/08/04	8.55	Call	Bond Future	3,111.0000	2,733.0000	(12.150)	0	0	0
2011/02/03	R209 2011/08/04	8.55	Put	Bond Future	4,158.0000	4,583.0000	10.221	0	0	0
2011/02/03	R209 2011/08/04	8.45	Call	Bond Future	2,750.0000	2,401.0000	(12.691)	0	0	0
2011/02/03	R209 2011/08/04	8.45	Put	Bond Future	4,632.0000	5,085.0000	9.780	0	0	0
2011/02/03	R209 2011/08/04	10.10	Call	Bond Future	10,810.0000	10,102.0000	(6.549)	0	0	0
2011/02/03	R209 2011/08/04	10.10	Put	Bond Future	581.0000	676.0000	16.351	0	0	0
2011/02/03	R209 2011/11/03			Bond Future	8.7400	8.8460	1.213	0.0000	0.0000	1,089
2011/02/03	R209 2011/11/03	8.75	Call	Bond Future	4,417.0000	3,975.0000	(10.007)	0	0	0
2011/02/03	R209 2011/11/03	8.75	Put	Bond Future	4,337.0000	4,735.0000	9.177	0	0	0
2011/02/03	R209 2011/11/03	8.80	Call	Bond Future	4,619.0000	4,165.0000	(9.829)	0	0	0
2011/02/03	R209 2011/11/03	8.80	Put	Bond Future	4,142.0000	4,528.0000	9.319	0	0	0
2011/02/03	R209 2011/11/03	8.70	Call	Bond Future	4,219.0000	3,790.0000	(10.168)	0	0	0
2011/02/03	R209 2011/11/03	8.70	Put	Bond Future	4,540.0000	4,951.0000	9.053	0	0	0
2011/02/03	R209 2012/02/02			Bond Future	8.7870	8.9140	1.445	0.0000	0.0000	0
2011/02/03	R209 2012/02/02	9.00	Call	Bond Future	1,657.0000	662.0000	(60.048)	0	0	0
2011/02/03	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R209 2012/02/02	9.05	Call	Bond Future	2,037.0000	1,042.0000	(48.846)	0	0	0
2011/02/03	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R209 2012/02/02	8.95	Call	Bond Future	1,273.0000	278.0000	(78.162)	0	0	0
2011/02/03	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R210 2011/02/03			Bond Future	1.0730	2.7500	156.291	0.0000	0.0000	0
2011/02/03	R210 2011/02/03	3.10	Call	Bond Future	30,460.0000	4,571.0000	(84.993)	0	0	0
2011/02/03	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R210 2011/02/03	3.15	Call	Bond Future	31,092.0000	5,203.0000	(83.266)	0	0	0
2011/02/03	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R210 2011/02/03	3.05	Call	Bond Future	29,822.0000	3,933.0000	(86.812)	0	0	0
2011/02/03	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/02/03			Bond Future	1.7820	2.1400	20.090	0.0000	0.0000	0

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2011/02/03	R211 2011/02/03	2.50	Call	Bond Future	4,054.0000	2,010.0000	(50.419)	0	0	0
2011/02/03	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/02/03	2.55	Call	Bond Future	4,330.0000	2,286.0000	(47.206)	0	0	0
2011/02/03	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/02/03	2.45	Call	Bond Future	3,778.0000	1,734.0000	(54.103)	0	0	0
2011/02/03	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/05/05			Bond Future	1.5950	1.5790	(1.003)	0.0000	0.0000	539
2011/02/03	R211 2011/05/05	2.14	Call	Bond Future	3,004.0000	3,094.0000	2.996	0	0	0
2011/02/03	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/05/05	2.19	Call	Bond Future	3,275.0000	3,364.0000	2.718	0	0	0
2011/02/03	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R211 2011/05/05	2.09	Call	Bond Future	2,732.0000	2,822.0000	3.294	0	0	0
2011/02/03	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/02/03			Bond Future	2.5330	2.7200	7.383	0.0000	0.0000	0
2011/02/03	R212 2011/02/03	3.00	Call	Bond Future	4,392.0000	2,607.0000	(40.642)	0	0	0
2011/02/03	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/02/03	3.05	Call	Bond Future	4,849.0000	3,064.0000	(36.812)	0	0	0
2011/02/03	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/02/03	2.95	Call	Bond Future	3,932.0000	2,147.0000	(45.397)	0	0	0
2011/02/03	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/05/05			Bond Future	2.4460	2.4420	(0.164)	0.0000	0.0000	2,518
2011/02/03	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/05/05	2.25	Put	Bond Future	1,889.0000	1,851.0000	(2.012)	0	0	0
2011/02/03	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/05/05	2.30	Put	Bond Future	1,403.0000	1,365.0000	(2.708)	0	0	0
2011/02/03	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R212 2011/05/05	2.20	Put	Bond Future	2,377.0000	2,339.0000	(1.599)	0	0	0
2011/02/03	R213 2011/02/03			Bond Future	8.6310	8.7000	0.799	0.0000	0.0000	0
2011/02/03	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/02/03	8.00	Put	Bond Future	5,519.0000	6,092.0000	10.382	0	0	0
2011/02/03	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/02/03	8.05	Put	Bond Future	5,062.0000	5,635.0000	11.320	0	0	0
2011/02/03	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/03	R213 2011/02/03	7.95	Put	Bond Future	5,979.0000	6,552.0000	9.584	0	0	0
2011/02/03	R213 2011/05/05			Bond Future	8.7000	8.7880	1.011	0.0000	0.0000	0
2011/02/03	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/05/05	8.00	Put	Bond Future	6,068.0000	6,787.0000	11.849	0	0	0
2011/02/03	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/05/05	8.05	Put	Bond Future	5,613.0000	6,332.0000	12.810	0	0	0
2011/02/03	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/05/05	7.95	Put	Bond Future	6,526.0000	7,245.0000	11.017	0	0	0
2011/02/03	R213 2011/08/04			Bond Future	8.7730	8.8680	1.083	0.0000	0.0000	0
2011/02/03	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/08/04	8.00	Put	Bond Future	6,636.0000	7,401.0000	11.528	0	0	0
2011/02/03	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/08/04	8.05	Put	Bond Future	6,184.0000	6,948.0000	12.354	0	0	0
2011/02/03	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/08/04	7.95	Put	Bond Future	7,092.0000	7,857.0000	10.787	0	0	0
2011/02/03	R213 2011/11/03			Bond Future	8.8460	8.9470	1.142	0.0000	0.0000	0
2011/02/03	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/11/03	8.75	Put	Bond Future	773.0000	1,574.0000	103.622	0	0	0
2011/02/03	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/11/03	8.80	Put	Bond Future	369.0000	1,170.0000	217.073	0	0	0
2011/02/03	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2011/11/03	8.70	Put	Bond Future	1,179.0000	1,980.0000	67.939	0	0	0
2011/02/03	R213 2012/02/02			Bond Future	8.9030	9.0280	1.404	0.0000	0.0000	0
2011/02/03	R213 2012/02/02	9.00	Call	Bond Future	760.0000	0.0000	(100.000)	0	0	0
2011/02/03	R213 2012/02/02	9.00	Put	Bond Future	0.0000	218.0000	100.000	0	0	0
2011/02/03	R213 2012/02/02	9.05	Call	Bond Future	1,148.0000	170.0000	(85.192)	0	0	0
2011/02/03	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/03	R213 2012/02/02	8.95	Call	Bond Future	370.0000	0.0000	(100.000)	0	0	0
2011/02/03	R213 2012/02/02	8.95	Put	Bond Future	0.0000	608.0000	100.000	0	0	0
2011/02/03	TRT1 2011/02/03			Index Future	335.8440	335.8440	0.000	0.0000	0.0000	0
2011/02/03	TRT1 2011/05/05			Index Future	340.4480	338.5270	(0.564)	0.0000	0.0000	100
2011/02/03	TRT1 2011/08/04			Index Future	345.1040	343.1560	(0.564)	0.0000	0.0000	0

Total

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