



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/02/2011

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
2011/02/04	AL7T 2011/05/05			Index Future	370.6870	370.6050	(0.022)	0.0000	0.0000	30
2011/02/04	AL7T 2011/08/04			Index Future	375.8870	375.8070	(0.021)	0.0000	0.0000	0
2011/02/04	ALBI 2011/05/05			Index Future	341.9970	341.9410	(0.016)	0.0000	0.0000	1,082
2011/02/04	ALBI 2011/08/04			Index Future	346.7940	346.7400	(0.016)	0.0000	0.0000	0
2011/02/04	CRD1 2011/05/05			Index Future	153.6090	153.7360	0.083	0.0000	0.0000	2
2011/02/04	CRD1 2011/08/04			Index Future	155.7100	155.8390	0.083	0.0000	0.0000	0
2011/02/04	GOVI 2011/05/05			GOVI	342.8570	342.7720	(0.025)	0.0000	0.0000	205
2011/02/04	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/04	GOVI 2011/05/05	349.00	Put	GOVI	61,430.0000	62,280.0000	1.384	0	0	0
2011/02/04	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/04	GOVI 2011/05/05	349.01	Put	GOVI	61,530.0000	62,380.0000	1.381	0	0	0
2011/02/04	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/04	GOVI 2011/05/05	348.99	Put	GOVI	61,330.0000	62,180.0000	1.386	0	0	0
2011/02/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/04	IGOV 2011/05/05			Index Future	149.0300	148.9180	(0.075)	0.0000	0.0000	56
2011/02/04	IGOV 2011/08/04			Index Future	151.1200	151.0080	(0.074)	0.0000	0.0000	0
2011/02/04	ILBI 2011/05/05			Index Future	403.0940	403.0840	(0.002)	0.0000	0.0000	336
2011/02/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2011/02/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/04	JBAF 2011/02/16			Jibar Tradeable Future	5.6100	5.6100	0.000	0.0000	0.0000	5,000
2011/02/04	JBAF 2011/03/16			Jibar Tradeable Future	5.6460	5.6700	0.425	0.0000	0.0000	5,790
2011/02/04	JBAF 2011/04/20			Jibar Tradeable Future	5.7080	6.6900	17.204	0.0000	0.0000	2,000
2011/02/04	JBAF 2011/05/18			Jibar Tradeable Future	5.7690	5.7300	(0.676)	0.0000	0.0000	3,001
2011/02/04	JBAF 2011/06/15			Jibar Tradeable Future	5.8300	5.8000	(0.515)	0.0000	0.0000	3,890
2011/02/04	JBAF 2011/07/20			Jibar Tradeable Future	5.9100	5.8800	(0.508)	0.0000	0.0000	2,000
2011/02/04	JBAF 2011/09/21			Jibar Tradeable Future	6.0800	6.0500	(0.493)	0.0000	0.0000	14,890
2011/02/04	JBAF 2011/12/21			Jibar Tradeable Future	6.5460	6.5400	(0.092)	0.0000	0.0000	5,290
2011/02/04	JBAF 2012/03/20			Jibar Tradeable Future	7.0080	7.0100	0.029	0.0000	0.0000	790
2011/02/04	JBAF 2012/06/20			Jibar Tradeable Future	7.4560	7.4500	(0.080)	0.0000	0.0000	2,890
2011/02/04	JBAF 2012/09/19			Jibar Tradeable Future	7.8910	7.8800	(0.139)	0.0000	0.0000	44,510
2011/02/04	JBAF 2012/12/19			Jibar Tradeable Future	8.1800	8.2500	0.856	0.0000	0.0000	490
2011/02/04	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/04	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/04	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/04	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/04	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/04	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/04	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/04	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/04	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/04	OTH1 2011/05/05			Index Future	336.9960	337.1040	0.032	0.0000	0.0000	3
2011/02/04	OTH1 2011/08/04			Index Future	341.7230	341.8350	0.033	0.0000	0.0000	0
2011/02/04	R157 2011/02/03			Bond Future	7.7820	7.8500	0.874	0.0000	0.0000	0
2011/02/04	R157 2011/05/05			Bond Future	8.0250	8.0510	0.324	0.0000	0.0000	2,605
2011/02/04	R157 2011/05/05	7.75	Call	Bond Future	669.0000	627.0000	(6.278)	0	0	0
2011/02/04	R157 2011/05/05	7.75	Put	Bond Future	1,790.0000	1,853.0000	3.520	0	0	0
2011/02/04	R157 2011/05/05	7.80	Call	Bond Future	745.0000	700.0000	(6.040)	0	0	0
2011/02/04	R157 2011/05/05	7.80	Put	Bond Future	1,661.0000	1,721.0000	3.612	0	0	0
2011/02/04	R157 2011/05/05	7.70	Call	Bond Future	599.0000	559.0000	(6.678)	0	0	0
2011/02/04	R157 2011/05/05	7.70	Put	Bond Future	1,925.0000	1,990.0000	3.377	0	0	0
2011/02/04	R157 2011/05/05	7.65	Call	Bond Future	533.0000	497.0000	(6.754)	0	0	0
2011/02/04	R157 2011/05/05	7.65	Put	Bond Future	2,064.0000	2,134.0000	3.391	0	0	0
2011/02/04	R157 2011/08/04			Bond Future	8.2070	8.2340	0.329	0.0000	0.0000	0
2011/02/04	R157 2011/08/04	7.50	Call	Bond Future	590.0000	561.0000	(4.915)	0	0	0
2011/02/04	R157 2011/08/04	7.50	Put	Bond Future	3,319.0000	3,393.0000	2.230	0	0	0
2011/02/04	R157 2011/08/04	7.55	Call	Bond Future	643.0000	612.0000	(4.821)	0	0	0
2011/02/04	R157 2011/08/04	7.55	Put	Bond Future	3,177.0000	3,248.0000	2.235	0	0	0
2011/02/04	R157 2011/08/04	7.45	Call	Bond Future	540.0000	513.0000	(5.000)	0	0	0
2011/02/04	R157 2011/08/04	7.45	Put	Bond Future	3,465.0000	3,541.0000	2.193	0	0	0
2011/02/04	R157 2011/11/03			Bond Future	8.3990	8.4290	0.357	0.0000	0.0000	3,694
2011/02/04	R157 2011/11/03	8.25	Call	Bond Future	1,691.0000	1,638.0000	(3.134)	0	0	0
2011/02/04	R157 2011/11/03	8.25	Put	Bond Future	2,224.0000	2,278.0000	2.428	0	0	0
2011/02/04	R157 2011/11/03	8.30	Call	Bond Future	1,779.0000	1,725.0000	(3.035)	0	0	0
2011/02/04	R157 2011/11/03	8.30	Put	Bond Future	2,133.0000	2,186.0000	2.485	0	0	0
2011/02/04	R157 2011/11/03	8.20	Call	Bond Future	1,605.0000	1,554.0000	(3.178)	0	0	0
2011/02/04	R157 2011/11/03	8.20	Put	Bond Future	2,317.0000	2,373.0000	2.417	0	0	0

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2011/02/04	R157 2012/02/02			Bond Future	8.6160	8.6470	0.360	0.0000	0.0000	0
2011/02/04	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R157 2012/02/02	8.50	Put	Bond Future	386.0000	489.0000	26.684	0	0	0
2011/02/04	R157 2012/02/02	8.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R157 2012/02/02	8.55	Put	Bond Future	220.0000	323.0000	46.818	0	0	0
2011/02/04	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R157 2012/02/02	8.45	Put	Bond Future	553.0000	656.0000	18.626	0	0	0
2011/02/04	R186 2011/02/03			Bond Future	8.6010	8.6700	0.802	0.0000	0.0000	0
2011/02/04	R186 2011/05/05			Bond Future	8.7840	8.7730	(0.125)	0.0000	0.0000	18,980
2011/02/04	R186 2011/05/05	8.75	Call	Bond Future	2,797.0000	2,832.0000	1.251	0	0	0
2011/02/04	R186 2011/05/05	8.75	Put	Bond Future	3,114.0000	3,046.0000	(2.184)	0	0	0
2011/02/04	R186 2011/05/05	8.80	Call	Bond Future	3,029.0000	3,066.0000	1.222	0	0	0
2011/02/04	R186 2011/05/05	8.80	Put	Bond Future	2,880.0000	2,815.0000	(2.257)	0	0	0
2011/02/04	R186 2011/05/05	8.70	Call	Bond Future	2,577.0000	2,609.0000	1.242	0	0	0
2011/02/04	R186 2011/05/05	8.70	Put	Bond Future	3,361.0000	3,291.0000	(2.083)	0	0	0
2011/02/04	R186 2011/05/05	8.00	Put	Bond Future	8,215.0000	8,120.0000	(1.156)	0	0	0
2011/02/04	R186 2011/05/05	8.00	Call	Bond Future	577.0000	584.0000	1.213	0	0	5,500
2011/02/04	R186 2011/08/04			Bond Future	8.8820	8.8700	(0.135)	0.0000	0.0000	0
2011/02/04	R186 2011/08/04	8.25	Call	Bond Future	1,766.0000	1,789.0000	1.302	0	0	0
2011/02/04	R186 2011/08/04	8.25	Put	Bond Future	7,741.0000	7,654.0000	(1.124)	0	0	0
2011/02/04	R186 2011/08/04	8.30	Call	Bond Future	1,908.0000	1,932.0000	1.258	0	0	0
2011/02/04	R186 2011/08/04	8.30	Put	Bond Future	7,393.0000	7,308.0000	(1.150)	0	0	0
2011/02/04	R186 2011/08/04	8.20	Call	Bond Future	1,631.0000	1,653.0000	1.349	0	0	0
2011/02/04	R186 2011/08/04	8.20	Put	Bond Future	8,098.0000	8,010.0000	(1.087)	0	0	0
2011/02/04	R186 2011/11/03			Bond Future	8.9760	8.9640	(0.134)	0.0000	0.0000	12,959
2011/02/04	R186 2011/11/03	9.00	Call	Bond Future	5,124.0000	5,171.0000	0.917	0	0	0
2011/02/04	R186 2011/11/03	9.00	Put	Bond Future	4,910.0000	4,850.0000	(1.222)	0	0	0
2011/02/04	R186 2011/11/03	9.05	Call	Bond Future	5,356.0000	5,405.0000	0.915	0	0	0
2011/02/04	R186 2011/11/03	9.05	Put	Bond Future	4,698.0000	4,640.0000	(1.235)	0	0	0
2011/02/04	R186 2011/11/03	8.95	Call	Bond Future	4,897.0000	4,943.0000	0.939	0	0	0
2011/02/04	R186 2011/11/03	8.95	Put	Bond Future	5,129.0000	5,068.0000	(1.189)	0	0	0
2011/02/04	R186 2012/02/02			Bond Future	9.0710	9.0590	(0.132)	0.0000	0.0000	0
2011/02/04	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R186 2012/02/02	9.00	Put	Bond Future	624.0000	519.0000	(16.827)	0	0	0

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2011/02/04	R186 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R186 2012/02/02	9.05	Put	Bond Future	184.0000	79.0000	(57.065)	0	0	0
2011/02/04	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R186 2012/02/02	8.95	Put	Bond Future	1,066.0000	961.0000	(9.850)	0	0	0
2011/02/04	R201 2011/02/03			Bond Future	7.6220	7.6900	0.892	0.0000	0.0000	0
2011/02/04	R201 2011/05/05			Bond Future	7.8690	7.9050	0.457	0.0000	0.0000	484
2011/02/04	R201 2011/05/05	7.75	Call	Bond Future	724.0000	671.0000	(7.320)	0	0	0
2011/02/04	R201 2011/05/05	7.75	Put	Bond Future	1,099.0000	1,160.0000	5.551	0	0	0
2011/02/04	R201 2011/05/05	7.80	Call	Bond Future	797.0000	740.0000	(7.152)	0	0	0
2011/02/04	R201 2011/05/05	7.80	Put	Bond Future	1,015.0000	1,071.0000	5.517	0	0	0
2011/02/04	R201 2011/05/05	7.70	Call	Bond Future	654.0000	604.0000	(7.645)	0	0	0
2011/02/04	R201 2011/05/05	7.70	Put	Bond Future	1,188.0000	1,251.0000	5.303	0	0	0
2011/02/04	R201 2011/08/04			Bond Future	8.0610	8.1010	0.496	0.0000	0.0000	0
2011/02/04	R201 2011/08/04	7.25	Call	Bond Future	343.0000	317.0000	(7.580)	0	0	0
2011/02/04	R201 2011/08/04	7.25	Put	Bond Future	2,757.0000	2,848.0000	3.301	0	0	0
2011/02/04	R201 2011/08/04	7.30	Call	Bond Future	380.0000	351.0000	(7.632)	0	0	0
2011/02/04	R201 2011/08/04	7.30	Put	Bond Future	2,643.0000	2,731.0000	3.330	0	0	0
2011/02/04	R201 2011/08/04	7.20	Call	Bond Future	311.0000	286.0000	(8.039)	0	0	0
2011/02/04	R201 2011/08/04	7.20	Put	Bond Future	2,876.0000	2,968.0000	3.199	0	0	0
2011/02/04	R201 2011/11/03			Bond Future	8.2650	8.3080	0.520	0.0000	0.0000	0
2011/02/04	R201 2011/11/03	8.00	Call	Bond Future	1,092.0000	1,041.0000	(4.670)	0	0	0
2011/02/04	R201 2011/11/03	8.00	Put	Bond Future	1,817.0000	1,883.0000	3.632	0	0	0
2011/02/04	R201 2011/11/03	8.05	Call	Bond Future	1,155.0000	1,101.0000	(4.675)	0	0	0
2011/02/04	R201 2011/11/03	8.05	Put	Bond Future	1,743.0000	1,806.0000	3.614	0	0	0
2011/02/04	R201 2011/11/03	7.95	Call	Bond Future	1,032.0000	982.0000	(4.845)	0	0	0
2011/02/04	R201 2011/11/03	7.95	Put	Bond Future	1,894.0000	1,961.0000	3.537	0	0	0
2011/02/04	R201 2012/02/02			Bond Future	8.4940	8.5420	0.565	0.0000	0.0000	0
2011/02/04	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R201 2012/02/02	8.25	Put	Bond Future	615.0000	736.0000	19.675	0	0	0
2011/02/04	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R201 2012/02/02	8.30	Put	Bond Future	489.0000	609.0000	24.540	0	0	0
2011/02/04	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R201 2012/02/02	8.20	Put	Bond Future	742.0000	862.0000	16.173	0	0	0

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2011/02/04	R202 2011/02/03			Bond Future	0.4860	0.4990	2.675	0.0000	0.0000	0
2011/02/04	R202 2011/05/05			Bond Future	0.4270	0.4460	4.450	0.0000	0.0000	10,089
2011/02/04	R202 2011/05/05	2.05	Call	Bond Future	39,797.0000	39,250.0000	(1.374)	0	0	0
2011/02/04	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R202 2011/05/05	2.10	Call	Bond Future	40,825.0000	40,278.0000	(1.340)	0	0	0
2011/02/04	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R202 2011/05/05	2.00	Call	Bond Future	38,759.0000	38,212.0000	(1.411)	0	0	0
2011/02/04	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/02/04	R203 2011/02/03			Bond Future	8.2610	8.3300	0.835	0.0000	0.0000	0
2011/02/04	R203 2011/05/05			Bond Future	8.4760	8.5010	0.295	0.0000	0.0000	516
2011/02/04	R203 2011/05/05	8.25	Call	Bond Future	954.0000	901.0000	(5.556)	0	0	0
2011/02/04	R203 2011/05/05	8.25	Put	Bond Future	2,047.0000	2,114.0000	3.273	0	0	0
2011/02/04	R203 2011/05/05	8.30	Call	Bond Future	1,052.0000	996.0000	(5.323)	0	0	0
2011/02/04	R203 2011/05/05	8.30	Put	Bond Future	1,902.0000	1,966.0000	3.365	0	0	0
2011/02/04	R203 2011/05/05	8.20	Call	Bond Future	863.0000	813.0000	(5.794)	0	0	0
2011/02/04	R203 2011/05/05	8.20	Put	Bond Future	2,199.0000	2,269.0000	3.183	0	0	0
2011/02/04	R203 2011/08/04			Bond Future	8.6220	8.6480	0.302	0.0000	0.0000	0
2011/02/04	R203 2011/08/04	8.00	Call	Bond Future	877.0000	838.0000	(4.447)	0	0	0
2011/02/04	R203 2011/08/04	8.00	Put	Bond Future	3,802.0000	3,883.0000	2.130	0	0	0
2011/02/04	R203 2011/08/04	8.05	Call	Bond Future	949.0000	908.0000	(4.320)	0	0	0
2011/02/04	R203 2011/08/04	8.05	Put	Bond Future	3,635.0000	3,714.0000	2.173	0	0	0
2011/02/04	R203 2011/08/04	7.95	Call	Bond Future	808.0000	772.0000	(4.455)	0	0	0
2011/02/04	R203 2011/08/04	7.95	Put	Bond Future	3,973.0000	4,057.0000	2.114	0	0	0
2011/02/04	R203 2011/11/03			Bond Future	8.7730	8.8000	0.308	0.0000	0.0000	1,404
2011/02/04	R203 2011/11/03	8.50	Call	Bond Future	1,884.0000	1,828.0000	(2.972)	0	0	0
2011/02/04	R203 2011/11/03	8.50	Put	Bond Future	3,105.0000	3,169.0000	2.061	0	0	0
2011/02/04	R203 2011/11/03	8.55	Call	Bond Future	1,986.0000	1,928.0000	(2.920)	0	0	0
2011/02/04	R203 2011/11/03	8.55	Put	Bond Future	2,982.0000	3,044.0000	2.079	0	0	0
2011/02/04	R203 2011/11/03	8.45	Call	Bond Future	1,785.0000	1,732.0000	(2.969)	0	0	0
2011/02/04	R203 2011/11/03	8.45	Put	Bond Future	3,232.0000	3,298.0000	2.042	0	0	0
2011/02/04	R203 2012/02/02			Bond Future	8.9350	8.9640	0.325	0.0000	0.0000	0
2011/02/04	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R203 2012/02/02	8.75	Put	Bond Future	791.0000	914.0000	15.550	0	0	0
2011/02/04	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/04	R203 2012/02/02	8.80	Put	Bond Future	576.0000	700.0000	21.528	0	0	0
2011/02/04	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R203 2012/02/02	8.70	Put	Bond Future	1,006.0000	1,129.0000	12.227	0	0	0
2011/02/04	R204 2011/02/03			Bond Future	8.4110	8.4750	0.761	0.0000	0.0000	0
2011/02/04	R204 2011/05/05			Bond Future	8.6130	8.6230	0.116	0.0000	0.0000	100
2011/02/04	R204 2011/05/05	8.50	Call	Bond Future	1,405.0000	1,372.0000	(2.349)	0	0	0
2011/02/04	R204 2011/05/05	8.50	Put	Bond Future	2,016.0000	2,037.0000	1.042	0	0	0
2011/02/04	R204 2011/05/05	8.55	Call	Bond Future	1,530.0000	1,495.0000	(2.288)	0	0	0
2011/02/04	R204 2011/05/05	8.55	Put	Bond Future	1,870.0000	1,889.0000	1.016	0	0	0
2011/02/04	R204 2011/05/05	8.45	Call	Bond Future	1,286.0000	1,255.0000	(2.411)	0	0	0
2011/02/04	R204 2011/05/05	8.45	Put	Bond Future	2,169.0000	2,192.0000	1.060	0	0	0
2011/02/04	R204 2011/08/04			Bond Future	8.7500	8.7590	0.103	0.0000	0.0000	0
2011/02/04	R204 2011/08/04	8.00	Call	Bond Future	806.0000	790.0000	(1.985)	0	0	0
2011/02/04	R204 2011/08/04	8.00	Put	Bond Future	4,817.0000	4,847.0000	0.623	0	0	0
2011/02/04	R204 2011/08/04	8.05	Call	Bond Future	877.0000	859.0000	(2.052)	0	0	0
2011/02/04	R204 2011/08/04	8.05	Put	Bond Future	4,614.0000	4,643.0000	0.629	0	0	0
2011/02/04	R204 2011/08/04	7.95	Call	Bond Future	740.0000	724.0000	(2.162)	0	0	0
2011/02/04	R204 2011/08/04	7.95	Put	Bond Future	5,025.0000	5,056.0000	0.617	0	0	0
2011/02/04	R204 2011/11/03			Bond Future	8.8850	8.8950	0.113	0.0000	0.0000	1,867
2011/02/04	R204 2011/11/03	8.75	Call	Bond Future	2,483.0000	2,454.0000	(1.168)	0	0	0
2011/02/04	R204 2011/11/03	8.75	Put	Bond Future	3,167.0000	3,188.0000	0.663	0	0	0
2011/02/04	R204 2011/11/03	8.80	Call	Bond Future	2,607.0000	2,577.0000	(1.151)	0	0	0
2011/02/04	R204 2011/11/03	8.80	Put	Bond Future	3,037.0000	3,057.0000	0.659	0	0	0
2011/02/04	R204 2011/11/03	8.70	Call	Bond Future	2,354.0000	2,325.0000	(1.232)	0	0	0
2011/02/04	R204 2011/11/03	8.70	Put	Bond Future	3,293.0000	3,314.0000	0.638	0	0	0
2011/02/04	R204 2012/02/02			Bond Future	9.0250	9.0360	0.122	0.0000	0.0000	0
2011/02/04	R204 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R204 2012/02/02	9.00	Put	Bond Future	122.0000	176.0000	44.262	0	0	0
2011/02/04	R204 2012/02/02	9.05	Call	Bond Future	122.0000	68.0000	(44.262)	0	0	0
2011/02/04	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R204 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R204 2012/02/02	8.95	Put	Bond Future	366.0000	420.0000	14.754	0	0	0
2011/02/04	R206 2011/02/03			Bond Future	7.3020	7.3700	0.931	0.0000	0.0000	0

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2011/02/04	R206 2011/05/05			Bond Future	7.5590	7.5910	0.423	0.0000	0.0000	0
2011/02/04	R206 2011/05/05	7.50	Call	Bond Future	594.0000	555.0000	(6.566)	0	0	0
2011/02/04	R206 2011/05/05	7.50	Put	Bond Future	735.0000	772.0000	5.034	0	0	0
2011/02/04	R206 2011/05/05	7.55	Call	Bond Future	653.0000	612.0000	(6.279)	0	0	0
2011/02/04	R206 2011/05/05	7.55	Put	Bond Future	674.0000	710.0000	5.341	0	0	0
2011/02/04	R206 2011/05/05	7.45	Call	Bond Future	539.0000	502.0000	(6.865)	0	0	0
2011/02/04	R206 2011/05/05	7.45	Put	Bond Future	800.0000	839.0000	4.875	0	0	0
2011/02/04	R206 2011/08/04			Bond Future	7.7810	7.8160	0.450	0.0000	0.0000	0
2011/02/04	R206 2011/08/04	7.00	Call	Bond Future	274.0000	256.0000	(6.569)	0	0	0
2011/02/04	R206 2011/08/04	7.00	Put	Bond Future	1,986.0000	2,043.0000	2.870	0	0	0
2011/02/04	R206 2011/08/04	7.05	Call	Bond Future	303.0000	283.0000	(6.601)	0	0	0
2011/02/04	R206 2011/08/04	7.05	Put	Bond Future	1,904.0000	1,960.0000	2.941	0	0	0
2011/02/04	R206 2011/08/04	6.95	Call	Bond Future	250.0000	233.0000	(6.800)	0	0	0
2011/02/04	R206 2011/08/04	6.95	Put	Bond Future	2,072.0000	2,131.0000	2.847	0	0	0
2011/02/04	R206 2011/11/03			Bond Future	8.0160	8.0550	0.487	0.0000	0.0000	0
2011/02/04	R206 2011/11/03	7.75	Call	Bond Future	794.0000	760.0000	(4.282)	0	0	0
2011/02/04	R206 2011/11/03	7.75	Put	Bond Future	1,316.0000	1,359.0000	3.267	0	0	0
2011/02/04	R206 2011/11/03	7.80	Call	Bond Future	839.0000	804.0000	(4.172)	0	0	0
2011/02/04	R206 2011/11/03	7.80	Put	Bond Future	1,263.0000	1,304.0000	3.246	0	0	0
2011/02/04	R206 2011/11/03	7.70	Call	Bond Future	750.0000	717.0000	(4.400)	0	0	0
2011/02/04	R206 2011/11/03	7.70	Put	Bond Future	1,371.0000	1,414.0000	3.136	0	0	0
2011/02/04	R206 2012/02/02			Bond Future	8.3020	8.3470	0.542	0.0000	0.0000	0
2011/02/04	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R206 2012/02/02	8.00	Put	Bond Future	527.0000	606.0000	14.991	0	0	0
2011/02/04	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R206 2012/02/02	8.05	Put	Bond Future	440.0000	518.0000	17.727	0	0	0
2011/02/04	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R206 2012/02/02	7.95	Put	Bond Future	615.0000	693.0000	12.683	0	0	0
2011/02/04	R207 2011/02/03			Bond Future	8.4760	8.5400	0.755	0.0000	0.0000	0
2011/02/04	R207 2011/05/05			Bond Future	8.6860	8.6900	0.046	0.0000	0.0000	1,085
2011/02/04	R207 2011/05/05	8.50	Call	Bond Future	1,283.0000	1,265.0000	(1.403)	0	0	0
2011/02/04	R207 2011/05/05	8.50	Put	Bond Future	2,347.0000	2,351.0000	0.170	0	0	0
2011/02/04	R207 2011/05/05	8.55	Call	Bond Future	1,404.0000	1,385.0000	(1.353)	0	0	0
2011/02/04	R207 2011/05/05	8.55	Put	Bond Future	2,180.0000	2,184.0000	0.183	0	0	0

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2011/02/04	R207 2011/05/05	8.45	Call	Bond Future	1,169.0000	1,151.0000	(1.540)	0	0	0
2011/02/04	R207 2011/05/05	8.45	Put	Bond Future	2,521.0000	2,526.0000	0.198	0	0	0
2011/02/04	R207 2011/08/04			Bond Future	8.8130	8.8170	0.045	0.0000	0.0000	0
2011/02/04	R207 2011/08/04	8.25	Call	Bond Future	1,220.0000	1,207.0000	(1.066)	0	0	0
2011/02/04	R207 2011/08/04	8.25	Put	Bond Future	4,394.0000	4,403.0000	0.205	0	0	0
2011/02/04	R207 2011/08/04	8.30	Call	Bond Future	1,312.0000	1,298.0000	(1.067)	0	0	0
2011/02/04	R207 2011/08/04	8.30	Put	Bond Future	4,198.0000	4,206.0000	0.191	0	0	0
2011/02/04	R207 2011/08/04	8.20	Call	Bond Future	1,132.0000	1,119.0000	(1.148)	0	0	0
2011/02/04	R207 2011/08/04	8.20	Put	Bond Future	4,594.0000	4,603.0000	0.196	0	0	0
2011/02/04	R207 2011/11/03			Bond Future	8.9330	8.9370	0.045	0.0000	0.0000	600
2011/02/04	R207 2011/11/03	8.75	Call	Bond Future	2,545.0000	2,529.0000	(0.629)	0	0	0
2011/02/04	R207 2011/11/03	8.75	Put	Bond Future	3,534.0000	3,539.0000	0.141	0	0	0
2011/02/04	R207 2011/11/03	8.80	Call	Bond Future	2,671.0000	2,656.0000	(0.562)	0	0	0
2011/02/04	R207 2011/11/03	8.80	Put	Bond Future	3,388.0000	3,395.0000	0.207	0	0	0
2011/02/04	R207 2011/11/03	8.70	Call	Bond Future	2,421.0000	2,406.0000	(0.620)	0	0	0
2011/02/04	R207 2011/11/03	8.70	Put	Bond Future	3,682.0000	3,689.0000	0.190	0	0	0
2011/02/04	R207 2012/02/02			Bond Future	9.0590	9.0640	0.055	0.0000	0.0000	0
2011/02/04	R207 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R207 2012/02/02	9.00	Put	Bond Future	308.0000	334.0000	8.442	0	0	0
2011/02/04	R207 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R207 2012/02/02	9.05	Put	Bond Future	47.0000	73.0000	55.319	0	0	0
2011/02/04	R207 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R207 2012/02/02	8.95	Put	Bond Future	570.0000	597.0000	4.737	0	0	0
2011/02/04	R208 2011/02/03			Bond Future	8.5060	8.5750	0.811	0.0000	0.0000	0
2011/02/04	R208 2011/05/05			Bond Future	8.6900	8.6880	(0.023)	0.0000	0.0000	190
2011/02/04	R208 2011/05/05	8.50	Call	Bond Future	1,359.0000	1,354.0000	(0.368)	0	0	0
2011/02/04	R208 2011/05/05	8.50	Put	Bond Future	2,508.0000	2,491.0000	(0.678)	0	0	0
2011/02/04	R208 2011/05/05	8.55	Call	Bond Future	1,487.0000	1,482.0000	(0.336)	0	0	0
2011/02/04	R208 2011/05/05	8.55	Put	Bond Future	2,332.0000	2,315.0000	(0.729)	0	0	0
2011/02/04	R208 2011/05/05	8.45	Call	Bond Future	1,239.0000	1,234.0000	(0.404)	0	0	0
2011/02/04	R208 2011/05/05	8.45	Put	Bond Future	2,694.0000	2,677.0000	(0.631)	0	0	0
2011/02/04	R208 2011/08/04			Bond Future	8.8010	8.8000	(0.011)	0.0000	0.0000	0
2011/02/04	R208 2011/08/04	8.25	Call	Bond Future	1,299.0000	1,295.0000	(0.308)	0	0	0
2011/02/04	R208 2011/08/04	8.25	Put	Bond Future	4,603.0000	4,594.0000	(0.196)	0	0	0

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2011/02/04	R208 2011/08/04	8.30	Call	Bond Future	1,397.0000	1,393.0000	(0.286)	0	0	0
2011/02/04	R208 2011/08/04	8.30	Put	Bond Future	4,395.0000	4,385.0000	(0.228)	0	0	0
2011/02/04	R208 2011/08/04	8.20	Call	Bond Future	1,205.0000	1,201.0000	(0.332)	0	0	0
2011/02/04	R208 2011/08/04	8.20	Put	Bond Future	4,817.0000	4,807.0000	(0.208)	0	0	0
2011/02/04	R208 2011/11/03			Bond Future	8.9110	8.9090	(0.022)	0.0000	0.0000	5,584
2011/02/04	R208 2011/11/03	8.75	Call	Bond Future	2,760.0000	2,759.0000	(0.036)	0	0	0
2011/02/04	R208 2011/11/03	8.75	Put	Bond Future	3,687.0000	3,674.0000	(0.353)	0	0	0
2011/02/04	R208 2011/11/03	8.80	Call	Bond Future	2,897.0000	2,897.0000	0.000	0	0	0
2011/02/04	R208 2011/11/03	8.80	Put	Bond Future	3,534.0000	3,523.0000	(0.311)	0	0	0
2011/02/04	R208 2011/11/03	8.70	Call	Bond Future	2,626.0000	2,625.0000	(0.038)	0	0	0
2011/02/04	R208 2011/11/03	8.70	Put	Bond Future	3,843.0000	3,830.0000	(0.338)	0	0	0
2011/02/04	R208 2012/02/02			Bond Future	9.0230	9.0220	(0.011)	0.0000	0.0000	0
2011/02/04	R208 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R208 2012/02/02	9.00	Put	Bond Future	128.0000	123.0000	(3.906)	0	0	0
2011/02/04	R208 2012/02/02	9.05	Call	Bond Future	150.0000	156.0000	4.000	0	0	0
2011/02/04	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R208 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R208 2012/02/02	8.95	Put	Bond Future	408.0000	403.0000	(1.225)	0	0	0
2011/02/04	R209 2011/02/03			Bond Future	8.5510	8.6200	0.807	0.0000	0.0000	0
2011/02/04	R209 2011/05/05			Bond Future	8.7070	8.6960	(0.126)	0.0000	0.0000	21,100
2011/02/04	R209 2011/05/05	8.50	Call	Bond Future	1,773.0000	1,796.0000	1.297	0	0	0
2011/02/04	R209 2011/05/05	8.50	Put	Bond Future	3,472.0000	3,407.0000	(1.872)	0	0	0
2011/02/04	R209 2011/05/05	8.55	Call	Bond Future	1,941.0000	1,966.0000	1.288	0	0	0
2011/02/04	R209 2011/05/05	8.55	Put	Bond Future	3,224.0000	3,161.0000	(1.954)	0	0	0
2011/02/04	R209 2011/05/05	8.45	Call	Bond Future	1,615.0000	1,636.0000	1.300	0	0	0
2011/02/04	R209 2011/05/05	8.45	Put	Bond Future	3,734.0000	3,666.0000	(1.821)	0	0	0
2011/02/04	R209 2011/08/04			Bond Future	8.7780	8.7660	(0.137)	0.0000	0.0000	0
2011/02/04	R209 2011/08/04	8.50	Call	Bond Future	2,564.0000	2,595.0000	1.209	0	0	0
2011/02/04	R209 2011/08/04	8.50	Put	Bond Future	4,829.0000	4,764.0000	(1.346)	0	0	0
2011/02/04	R209 2011/08/04	8.55	Call	Bond Future	2,733.0000	2,766.0000	1.207	0	0	0
2011/02/04	R209 2011/08/04	8.55	Put	Bond Future	4,583.0000	4,520.0000	(1.375)	0	0	0
2011/02/04	R209 2011/08/04	8.45	Call	Bond Future	2,401.0000	2,431.0000	1.249	0	0	0
2011/02/04	R209 2011/08/04	8.45	Put	Bond Future	5,085.0000	5,019.0000	(1.298)	0	0	0
2011/02/04	R209 2011/08/04	10.10	Call	Bond Future	10,102.0000	10,179.0000	0.762	0	0	0

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2011/02/04	R209 2011/08/04	10.10	Put	Bond Future	676.0000	657.0000	(2.811)	0	0	0
2011/02/04	R209 2011/11/03			Bond Future	8.8460	8.8340	(0.136)	0.0000	0.0000	1,089
2011/02/04	R209 2011/11/03	8.75	Call	Bond Future	3,975.0000	4,015.0000	1.006	0	0	0
2011/02/04	R209 2011/11/03	8.75	Put	Bond Future	4,735.0000	4,681.0000	(1.140)	0	0	0
2011/02/04	R209 2011/11/03	8.80	Call	Bond Future	4,165.0000	4,206.0000	0.984	0	0	0
2011/02/04	R209 2011/11/03	8.80	Put	Bond Future	4,528.0000	4,474.0000	(1.193)	0	0	0
2011/02/04	R209 2011/11/03	8.70	Call	Bond Future	3,790.0000	3,828.0000	1.003	0	0	0
2011/02/04	R209 2011/11/03	8.70	Put	Bond Future	4,951.0000	4,894.0000	(1.151)	0	0	0
2011/02/04	R209 2012/02/02			Bond Future	8.9140	8.9020	(0.135)	0.0000	0.0000	0
2011/02/04	R209 2012/02/02	9.00	Call	Bond Future	662.0000	755.0000	14.048	0	0	0
2011/02/04	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R209 2012/02/02	9.05	Call	Bond Future	1,042.0000	1,135.0000	8.925	0	0	0
2011/02/04	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R209 2012/02/02	8.95	Call	Bond Future	278.0000	371.0000	33.453	0	0	0
2011/02/04	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R210 2011/02/03			Bond Future	1.0730	2.7500	156.291	0.0000	0.0000	0
2011/02/04	R211 2011/02/03			Bond Future	1.7820	2.1400	20.090	0.0000	0.0000	0
2011/02/04	R211 2011/05/05			Bond Future	1.5790	1.5850	0.380	0.0000	0.0000	539
2011/02/04	R211 2011/05/05	2.14	Call	Bond Future	3,094.0000	3,060.0000	(1.099)	0	0	0
2011/02/04	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R211 2011/05/05	2.19	Call	Bond Future	3,364.0000	3,331.0000	(0.981)	0	0	0
2011/02/04	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R211 2011/05/05	2.09	Call	Bond Future	2,822.0000	2,789.0000	(1.169)	0	0	0
2011/02/04	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R212 2011/02/03			Bond Future	2.5330	2.7200	7.383	0.0000	0.0000	0
2011/02/04	R212 2011/05/05			Bond Future	2.4420	2.4420	0.000	0.0000	0.0000	2,518
2011/02/04	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R212 2011/05/05	2.25	Put	Bond Future	1,851.0000	1,851.0000	0.000	0	0	0
2011/02/04	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R212 2011/05/05	2.30	Put	Bond Future	1,365.0000	1,365.0000	0.000	0	0	0
2011/02/04	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R212 2011/05/05	2.20	Put	Bond Future	2,339.0000	2,339.0000	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
2011/02/04	R213 2011/02/03			Bond Future	8.6310	8.7000	0.799	0.0000	0.0000	0
2011/02/04	R213 2011/05/05			Bond Future	8.7880	8.7880	0.000	0.0000	0.0000	0
2011/02/04	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/05/05	8.00	Put	Bond Future	6,787.0000	6,787.0000	0.000	0	0	0
2011/02/04	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/05/05	8.05	Put	Bond Future	6,332.0000	6,332.0000	0.000	0	0	0
2011/02/04	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/05/05	7.95	Put	Bond Future	7,245.0000	7,245.0000	0.000	0	0	0
2011/02/04	R213 2011/08/04			Bond Future	8.8680	8.8670	(0.011)	0.0000	0.0000	0
2011/02/04	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/08/04	8.00	Put	Bond Future	7,401.0000	7,393.0000	(0.108)	0	0	0
2011/02/04	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/08/04	8.05	Put	Bond Future	6,948.0000	6,940.0000	(0.115)	0	0	0
2011/02/04	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/08/04	7.95	Put	Bond Future	7,857.0000	7,849.0000	(0.102)	0	0	0
2011/02/04	R213 2011/11/03			Bond Future	8.9470	8.9460	(0.011)	0.0000	0.0000	0
2011/02/04	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/11/03	8.75	Put	Bond Future	1,574.0000	1,566.0000	(0.508)	0	0	0
2011/02/04	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/11/03	8.80	Put	Bond Future	1,170.0000	1,162.0000	(0.684)	0	0	0
2011/02/04	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2011/11/03	8.70	Put	Bond Future	1,980.0000	1,973.0000	(0.354)	0	0	0
2011/02/04	R213 2012/02/02			Bond Future	9.0280	9.0270	(0.011)	0.0000	0.0000	0
2011/02/04	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2012/02/02	9.00	Put	Bond Future	218.0000	210.0000	(3.670)	0	0	0
2011/02/04	R213 2012/02/02	9.05	Call	Bond Future	170.0000	178.0000	4.706	0	0	0
2011/02/04	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/04	R213 2012/02/02	8.95	Put	Bond Future	608.0000	600.0000	(1.316)	0	0	0
2011/02/04	TRT1 2011/05/05			Index Future	338.5270	338.4230	(0.031)	0.0000	0.0000	100
2011/02/04	TRT1 2011/08/04			Index Future	343.1560	343.0520	(0.030)	0.0000	0.0000	0

Total

183258.00