



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/02/2011

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
2011/02/23	AL7T 2011/05/05			Index Future	372.6550	371.1290	(0.409)	0.0000	0.0000	30
2011/02/23	AL7T 2011/08/04			Index Future	377.9310	376.3860	(0.409)	0.0000	0.0000	0
2011/02/23	ALBI 2011/05/05			Index Future	343.0180	341.4910	(0.445)	0.0000	0.0000	1,064
2011/02/23	ALBI 2011/08/04			Index Future	347.8740	346.3280	(0.444)	0.0000	0.0000	0
2011/02/23	CAAA 2011/02/28			Can-Do Future	7.1444	7.1026	(0.585)	0.0000	0.0000	0
2011/02/23	CAAA 2011/02/28	7.15	Call	Can-Do Future	47.0000	25.0000	(46.809)	0	0	20,000
2011/02/23	CAAA 2011/02/28	7.15	Put	Can-Do Future	53.0000	72.0000	35.849	0	0	0
2011/02/23	CAAA 2011/02/28	7.20	Call	Can-Do Future	29.0000	14.0000	(51.724)	0	0	0
2011/02/23	CAAA 2011/02/28	7.20	Put	Can-Do Future	85.0000	111.0000	30.588	0	0	0
2011/02/23	CAAA 2011/02/28	7.10	Call	Can-Do Future	76.0000	44.0000	(42.105)	0	0	0
2011/02/23	CAAA 2011/02/28	7.10	Put	Can-Do Future	32.0000	41.0000	28.125	0	0	0
2011/02/23	CRD1 2011/05/05			Index Future	154.5630	154.2390	(0.210)	0.0000	0.0000	2
2011/02/23	CRD1 2011/08/04			Index Future	156.6830	156.3540	(0.210)	0.0000	0.0000	0
2011/02/23	GOVI 2011/05/05			GOVI	344.0410	342.6550	(0.403)	0.0000	0.0000	208
2011/02/23	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/23	GOVI 2011/05/05	349.00	Put	GOVI	49,590.0000	63,450.0000	27.949	0	0	0
2011/02/23	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/23	GOVI 2011/05/05	349.01	Put	GOVI	49,690.0000	63,550.0000	27.893	0	0	0
2011/02/23	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/23	GOVI 2011/05/05	348.99	Put	GOVI	49,490.0000	63,350.0000	28.006	0	0	0
2011/02/23	GOVI 2011/08/04			GOVI	348.9110	347.5080	(0.402)	0.0000	0.0000	0
2011/02/23	GOVI 2011/08/04	348.00	Call	GOVI	9,110.0000	0.0000	(100.000)	0	0	0
2011/02/23	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	4,920.0000	100.000	0	0	0

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2011/02/23	GOVI 2011/08/04	348.01	Call	GOVI	9,010.0000	0.0000	(100.000)	0	0	0
2011/02/23	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	5,020.0000	100.000	0	0	0
2011/02/23	GOVI 2011/08/04	347.99	Call	GOVI	9,210.0000	0.0000	(100.000)	0	0	0
2011/02/23	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	4,820.0000	100.000	0	0	0
2011/02/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/23	IGOV 2011/05/05			Index Future	149.2060	149.1820	(0.016)	0.0000	0.0000	59
2011/02/23	IGOV 2011/08/04			Index Future	151.3190	151.2950	(0.016)	0.0000	0.0000	0
2011/02/23	ILBI 2011/05/05			Index Future	403.4980	403.5500	0.013	0.0000	0.0000	336
2011/02/23	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/23	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/23	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/23	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/23	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/23	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/23	JBAF 2011/03/16			Jibar Tradeable Future	5.6180	5.6100	(0.142)	0.0000	0.0000	6,040
2011/02/23	JBAF 2011/04/20			Jibar Tradeable Future	5.6630	5.6700	0.124	0.0000	0.0000	2,000
2011/02/23	JBAF 2011/05/18			Jibar Tradeable Future	5.7030	5.7100	0.123	0.0000	0.0000	3,001
2011/02/23	JBAF 2011/06/15			Jibar Tradeable Future	5.7420	5.7600	0.313	0.0000	0.0000	3,890
2011/02/23	JBAF 2011/07/20			Jibar Tradeable Future	5.8170	5.8000	(0.292)	0.0000	0.0000	2,000
2011/02/23	JBAF 2011/08/17			Jibar Tradeable Future	5.8800	5.8800	0.000	0.0000	0.0000	0
2011/02/23	JBAF 2011/09/21			Jibar Tradeable Future	5.9600	6.0100	0.839	0.0000	0.0000	14,390
2011/02/23	JBAF 2011/12/21			Jibar Tradeable Future	6.4170	6.4400	0.358	0.0000	0.0000	5,390
2011/02/23	JBAF 2012/03/20			Jibar Tradeable Future	6.8130	6.8300	0.250	0.0000	0.0000	1,090
2011/02/23	JBAF 2012/06/20			Jibar Tradeable Future	7.2460	7.2400	(0.083)	0.0000	0.0000	2,890
2011/02/23	JBAF 2012/09/19			Jibar Tradeable Future	7.6660	7.6600	(0.078)	0.0000	0.0000	44,510
2011/02/23	JBAF 2012/12/19			Jibar Tradeable Future	8.0670	8.0400	(0.335)	0.0000	0.0000	490

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2011/02/23	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/23	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/23	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/23	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/23	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/23	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/23	OTH1 2011/05/05			Index Future	337.1360	334.8500	(0.678)	0.0000	0.0000	3
2011/02/23	OTH1 2011/08/04			Index Future	341.9090	339.5930	(0.677)	0.0000	0.0000	0
2011/02/23	R157 2011/05/05			Bond Future	7.8700	7.8870	0.216	0.0000	0.0000	2,605
2011/02/23	R157 2011/05/05	7.75	Call	Bond Future	793.0000	757.0000	(4.540)	0	0	0
2011/02/23	R157 2011/05/05	7.75	Put	Bond Future	1,284.0000	1,317.0000	2.570	0	0	0
2011/02/23	R157 2011/05/05	7.80	Call	Bond Future	885.0000	846.0000	(4.407)	0	0	0
2011/02/23	R157 2011/05/05	7.80	Put	Bond Future	1,171.0000	1,201.0000	2.562	0	0	0
2011/02/23	R157 2011/05/05	7.70	Call	Bond Future	707.0000	673.0000	(4.809)	0	0	0
2011/02/23	R157 2011/05/05	7.70	Put	Bond Future	1,403.0000	1,438.0000	2.495	0	0	0
2011/02/23	R157 2011/05/05	7.65	Call	Bond Future	628.0000	597.0000	(4.936)	0	0	0
2011/02/23	R157 2011/05/05	7.65	Put	Bond Future	1,529.0000	1,568.0000	2.551	0	0	0

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2011/02/23	R157 2011/08/04			Bond Future	8.0350	8.0530	0.224	0.0000	0.0000	0
2011/02/23	R157 2011/08/04	7.50	Call	Bond Future	699.0000	675.0000	(3.433)	0	0	0
2011/02/23	R157 2011/08/04	7.50	Put	Bond Future	2,772.0000	2,816.0000	1.587	0	0	0
2011/02/23	R157 2011/08/04	7.55	Call	Bond Future	761.0000	736.0000	(3.285)	0	0	0
2011/02/23	R157 2011/08/04	7.55	Put	Bond Future	2,638.0000	2,682.0000	1.668	0	0	0
2011/02/23	R157 2011/08/04	7.45	Call	Bond Future	641.0000	618.0000	(3.588)	0	0	0
2011/02/23	R157 2011/08/04	7.45	Put	Bond Future	2,910.0000	2,955.0000	1.546	0	0	0
2011/02/23	R157 2011/11/03			Bond Future	8.2160	8.2350	0.231	0.0000	0.0000	3,694
2011/02/23	R157 2011/11/03	8.25	Call	Bond Future	1,944.0000	1,905.0000	(2.006)	0	0	0
2011/02/23	R157 2011/11/03	8.25	Put	Bond Future	1,822.0000	1,851.0000	1.592	0	0	0
2011/02/23	R157 2011/11/03	8.30	Call	Bond Future	2,041.0000	2,001.0000	(1.960)	0	0	0
2011/02/23	R157 2011/11/03	8.30	Put	Bond Future	1,740.0000	1,768.0000	1.609	0	0	0
2011/02/23	R157 2011/11/03	8.20	Call	Bond Future	1,848.0000	1,811.0000	(2.002)	0	0	0
2011/02/23	R157 2011/11/03	8.20	Put	Bond Future	1,905.0000	1,937.0000	1.680	0	0	0
2011/02/23	R157 2012/02/02			Bond Future	8.4140	8.4350	0.250	0.0000	0.0000	0
2011/02/23	R157 2012/02/02	8.50	Call	Bond Future	287.0000	217.0000	(24.390)	0	0	0
2011/02/23	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R157 2012/02/02	8.55	Call	Bond Future	454.0000	384.0000	(15.419)	0	0	0
2011/02/23	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R157 2012/02/02	8.45	Call	Bond Future	120.0000	50.0000	(58.333)	0	0	0
2011/02/23	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R186 2011/05/05			Bond Future	8.8300	8.9350	1.189	0.0000	0.0000	18,980
2011/02/23	R186 2011/05/05	8.75	Call	Bond Future	2,267.0000	1,828.0000	(19.365)	0	0	0
2011/02/23	R186 2011/05/05	8.75	Put	Bond Future	3,010.0000	3,535.0000	17.442	0	0	0
2011/02/23	R186 2011/05/05	8.80	Call	Bond Future	2,486.0000	2,020.0000	(18.745)	0	0	0
2011/02/23	R186 2011/05/05	8.80	Put	Bond Future	2,764.0000	3,262.0000	18.017	0	0	0
2011/02/23	R186 2011/05/05	8.70	Call	Bond Future	2,060.0000	1,649.0000	(19.951)	0	0	0
2011/02/23	R186 2011/05/05	8.70	Put	Bond Future	3,271.0000	3,824.0000	16.906	0	0	0
2011/02/23	R186 2011/05/05	8.00	Put	Bond Future	8,412.0000	9,272.0000	10.223	0	0	0
2011/02/23	R186 2011/05/05	8.00	Call	Bond Future	347.0000	243.0000	(29.971)	0	0	5,500
2011/02/23	R186 2011/08/04			Bond Future	8.9280	9.0360	1.210	0.0000	0.0000	0
2011/02/23	R186 2011/08/04	8.25	Call	Bond Future	1,469.0000	1,217.0000	(17.155)	0	0	0
2011/02/23	R186 2011/08/04	8.25	Put	Bond Future	7,861.0000	8,581.0000	9.159	0	0	0
2011/02/23	R186 2011/08/04	8.30	Call	Bond Future	1,598.0000	1,329.0000	(16.834)	0	0	0

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2011/02/23	R186 2011/08/04	8.30	Put	Bond Future	7,501.0000	8,204.0000	9.372	0	0	0
2011/02/23	R186 2011/08/04	8.20	Call	Bond Future	1,347.0000	1,111.0000	(17.520)	0	0	0
2011/02/23	R186 2011/08/04	8.20	Put	Bond Future	8,231.0000	8,967.0000	8.942	0	0	0
2011/02/23	R186 2011/11/03			Bond Future	9.0240	9.1370	1.252	0.0000	0.0000	12,982
2011/02/23	R186 2011/11/03	9.00	Call	Bond Future	4,724.0000	4,219.0000	(10.690)	0	0	0
2011/02/23	R186 2011/11/03	9.00	Put	Bond Future	4,937.0000	5,429.0000	9.966	0	0	0
2011/02/23	R186 2011/11/03	9.05	Call	Bond Future	4,950.0000	4,430.0000	(10.505)	0	0	0
2011/02/23	R186 2011/11/03	9.05	Put	Bond Future	4,720.0000	5,196.0000	10.085	0	0	0
2011/02/23	R186 2011/11/03	8.95	Call	Bond Future	4,503.0000	4,013.0000	(10.882)	0	0	0
2011/02/23	R186 2011/11/03	8.95	Put	Bond Future	5,163.0000	5,669.0000	9.801	0	0	0
2011/02/23	R186 2012/02/02			Bond Future	9.1210	9.2370	1.272	0.0000	0.0000	0
2011/02/23	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R186 2012/02/02	9.00	Put	Bond Future	1,060.0000	2,063.0000	94.623	0	0	0
2011/02/23	R186 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R186 2012/02/02	9.05	Put	Bond Future	620.0000	1,623.0000	161.774	0	0	0
2011/02/23	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R186 2012/02/02	8.95	Put	Bond Future	1,503.0000	2,506.0000	66.733	0	0	0
2011/02/23	R201 2011/05/05			Bond Future	7.6290	7.5500	(1.036)	0.0000	0.0000	484
2011/02/23	R201 2011/05/05	7.75	Call	Bond Future	1,009.0000	1,156.0000	14.569	0	0	0
2011/02/23	R201 2011/05/05	7.75	Put	Bond Future	625.0000	521.0000	(16.640)	0	0	0
2011/02/23	R201 2011/05/05	7.80	Call	Bond Future	1,104.0000	1,258.0000	13.949	0	0	0
2011/02/23	R201 2011/05/05	7.80	Put	Bond Future	563.0000	465.0000	(17.407)	0	0	0
2011/02/23	R201 2011/05/05	7.70	Call	Bond Future	917.0000	1,056.0000	15.158	0	0	0
2011/02/23	R201 2011/05/05	7.70	Put	Bond Future	692.0000	579.0000	(16.329)	0	0	0
2011/02/23	R201 2011/08/04			Bond Future	7.7950	7.7100	(1.090)	0.0000	0.0000	0
2011/02/23	R201 2011/08/04	7.25	Call	Bond Future	486.0000	559.0000	15.021	0	0	0
2011/02/23	R201 2011/08/04	7.25	Put	Bond Future	2,116.0000	1,937.0000	(8.459)	0	0	0
2011/02/23	R201 2011/08/04	7.30	Call	Bond Future	535.0000	613.0000	14.579	0	0	0
2011/02/23	R201 2011/08/04	7.30	Put	Bond Future	2,014.0000	1,840.0000	(8.640)	0	0	0
2011/02/23	R201 2011/08/04	7.20	Call	Bond Future	443.0000	511.0000	15.350	0	0	0
2011/02/23	R201 2011/08/04	7.20	Put	Bond Future	2,224.0000	2,040.0000	(8.273)	0	0	0
2011/02/23	R201 2011/11/03			Bond Future	7.9770	7.8840	(1.166)	0.0000	0.0000	0
2011/02/23	R201 2011/11/03	8.00	Call	Bond Future	1,412.0000	1,545.0000	9.419	0	0	0
2011/02/23	R201 2011/11/03	8.00	Put	Bond Future	1,349.0000	1,226.0000	(9.118)	0	0	0

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2011/02/23	R201 2011/11/03	8.05	Call	Bond Future	1,486.0000	1,623.0000	9.219	0	0	0
2011/02/23	R201 2011/11/03	8.05	Put	Bond Future	1,286.0000	1,166.0000	(9.331)	0	0	0
2011/02/23	R201 2011/11/03	7.95	Call	Bond Future	1,340.0000	1,468.0000	9.552	0	0	0
2011/02/23	R201 2011/11/03	7.95	Put	Bond Future	1,414.0000	1,286.0000	(9.052)	0	0	0
2011/02/23	R201 2012/02/02			Bond Future	8.1760	8.0730	(1.260)	0.0000	0.0000	0
2011/02/23	R201 2012/02/02	8.25	Call	Bond Future	187.0000	449.0000	140.107	0	0	0
2011/02/23	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R201 2012/02/02	8.30	Call	Bond Future	314.0000	576.0000	83.439	0	0	0
2011/02/23	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R201 2012/02/02	8.20	Call	Bond Future	61.0000	323.0000	429.508	0	0	0
2011/02/23	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05			Bond Future	0.4110	0.4110	0.000	0.0000	0.0000	10,089
2011/02/23	R202 2011/05/05	2.05	Call	Bond Future	40,260.0000	40,260.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05	2.10	Call	Bond Future	41,288.0000	41,288.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05	2.00	Call	Bond Future	39,222.0000	39,222.0000	0.000	0	0	0
2011/02/23	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R203 2011/05/05			Bond Future	8.3630	8.4110	0.574	0.0000	0.0000	516
2011/02/23	R203 2011/05/05	8.25	Call	Bond Future	1,024.0000	918.0000	(10.352)	0	0	0
2011/02/23	R203 2011/05/05	8.25	Put	Bond Future	1,572.0000	1,698.0000	8.015	0	0	0
2011/02/23	R203 2011/05/05	8.30	Call	Bond Future	1,135.0000	1,021.0000	(10.044)	0	0	0
2011/02/23	R203 2011/05/05	8.30	Put	Bond Future	1,440.0000	1,558.0000	8.194	0	0	0
2011/02/23	R203 2011/05/05	8.20	Call	Bond Future	921.0000	821.0000	(10.858)	0	0	0
2011/02/23	R203 2011/05/05	8.20	Put	Bond Future	1,713.0000	1,845.0000	7.706	0	0	0
2011/02/23	R203 2011/08/04			Bond Future	8.5010	8.5510	0.588	0.0000	0.0000	0
2011/02/23	R203 2011/08/04	8.00	Call	Bond Future	954.0000	877.0000	(8.071)	0	0	0
2011/02/23	R203 2011/08/04	8.00	Put	Bond Future	3,318.0000	3,473.0000	4.671	0	0	0
2011/02/23	R203 2011/08/04	8.05	Call	Bond Future	1,033.0000	952.0000	(7.841)	0	0	0
2011/02/23	R203 2011/08/04	8.05	Put	Bond Future	3,158.0000	3,309.0000	4.782	0	0	0
2011/02/23	R203 2011/08/04	7.95	Call	Bond Future	878.0000	805.0000	(8.314)	0	0	0
2011/02/23	R203 2011/08/04	7.95	Put	Bond Future	3,482.0000	3,641.0000	4.566	0	0	0
2011/02/23	R203 2011/11/03			Bond Future	8.6460	8.7000	0.625	0.0000	0.0000	1,416

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
2011/02/23	R203 2011/11/03	8.50	Call	Bond Future	2,053.0000	1,938.0000	(5.602)	0	0	0
2011/02/23	R203 2011/11/03	8.50	Put	Bond Future	2,708.0000	2,834.0000	4.653	0	0	0
2011/02/23	R203 2011/11/03	8.55	Call	Bond Future	2,163.0000	2,044.0000	(5.502)	0	0	0
2011/02/23	R203 2011/11/03	8.55	Put	Bond Future	2,593.0000	2,715.0000	4.705	0	0	0
2011/02/23	R203 2011/11/03	8.45	Call	Bond Future	1,947.0000	1,835.0000	(5.752)	0	0	0
2011/02/23	R203 2011/11/03	8.45	Put	Bond Future	2,828.0000	2,957.0000	4.562	0	0	0
2011/02/23	R203 2012/02/02			Bond Future	8.8000	8.8560	0.636	0.0000	0.0000	0
2011/02/23	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R203 2012/02/02	8.75	Put	Bond Future	215.0000	454.0000	111.163	0	0	0
2011/02/23	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R203 2012/02/02	8.80	Put	Bond Future	0.0000	240.0000	100.000	0	0	0
2011/02/23	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R203 2012/02/02	8.70	Put	Bond Future	430.0000	669.0000	55.581	0	0	0
2011/02/23	R204 2011/05/05			Bond Future	8.5200	8.5730	0.622	0.0000	0.0000	100
2011/02/23	R204 2011/05/05	8.50	Call	Bond Future	1,456.0000	1,308.0000	(10.165)	0	0	0
2011/02/23	R204 2011/05/05	8.50	Put	Bond Future	1,564.0000	1,703.0000	8.887	0	0	0
2011/02/23	R204 2011/05/05	8.55	Call	Bond Future	1,594.0000	1,437.0000	(9.849)	0	0	0
2011/02/23	R204 2011/05/05	8.55	Put	Bond Future	1,432.0000	1,561.0000	9.008	0	0	0
2011/02/23	R204 2011/05/05	8.45	Call	Bond Future	1,326.0000	1,186.0000	(10.558)	0	0	0
2011/02/23	R204 2011/05/05	8.45	Put	Bond Future	1,706.0000	1,853.0000	8.617	0	0	0
2011/02/23	R204 2011/08/04			Bond Future	8.6490	8.7050	0.647	0.0000	0.0000	0
2011/02/23	R204 2011/08/04	8.00	Call	Bond Future	846.0000	765.0000	(9.574)	0	0	0
2011/02/23	R204 2011/08/04	8.00	Put	Bond Future	4,328.0000	4,541.0000	4.921	0	0	0
2011/02/23	R204 2011/08/04	8.05	Call	Bond Future	922.0000	835.0000	(9.436)	0	0	0
2011/02/23	R204 2011/08/04	8.05	Put	Bond Future	4,131.0000	4,337.0000	4.987	0	0	0
2011/02/23	R204 2011/08/04	7.95	Call	Bond Future	774.0000	698.0000	(9.819)	0	0	0
2011/02/23	R204 2011/08/04	7.95	Put	Bond Future	4,531.0000	4,748.0000	4.789	0	0	0
2011/02/23	R204 2011/11/03			Bond Future	8.7800	8.8390	0.672	0.0000	0.0000	1,876
2011/02/23	R204 2011/11/03	8.75	Call	Bond Future	2,644.0000	2,490.0000	(5.825)	0	0	0
2011/02/23	R204 2011/11/03	8.75	Put	Bond Future	2,797.0000	2,942.0000	5.184	0	0	0
2011/02/23	R204 2011/11/03	8.80	Call	Bond Future	2,775.0000	2,617.0000	(5.694)	0	0	0
2011/02/23	R204 2011/11/03	8.80	Put	Bond Future	2,674.0000	2,815.0000	5.273	0	0	0
2011/02/23	R204 2011/11/03	8.70	Call	Bond Future	2,507.0000	2,358.0000	(5.943)	0	0	0
2011/02/23	R204 2011/11/03	8.70	Put	Bond Future	2,914.0000	3,064.0000	5.148	0	0	0

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2011/02/23	R204 2012/02/02			Bond Future	8.9150	8.9770	0.695	0.0000	0.0000	0
2011/02/23	R204 2012/02/02	9.00	Call	Bond Future	416.0000	112.0000	(73.077)	0	0	0
2011/02/23	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R204 2012/02/02	9.05	Call	Bond Future	660.0000	356.0000	(46.061)	0	0	0
2011/02/23	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R204 2012/02/02	8.95	Call	Bond Future	172.0000	0.0000	(100.000)	0	0	0
2011/02/23	R204 2012/02/02	8.95	Put	Bond Future	0.0000	132.0000	100.000	0	0	0
2011/02/23	R206 2011/05/05			Bond Future	7.2210	7.2230	0.028	0.0000	0.0000	0
2011/02/23	R206 2011/05/05	7.50	Call	Bond Future	986.0000	979.0000	(0.710)	0	0	0
2011/02/23	R206 2011/05/05	7.50	Put	Bond Future	316.0000	314.0000	(0.633)	0	0	0
2011/02/23	R206 2011/05/05	7.55	Call	Bond Future	1,069.0000	1,062.0000	(0.655)	0	0	0
2011/02/23	R206 2011/05/05	7.55	Put	Bond Future	279.0000	277.0000	(0.717)	0	0	0
2011/02/23	R206 2011/05/05	7.45	Call	Bond Future	906.0000	899.0000	(0.773)	0	0	0
2011/02/23	R206 2011/05/05	7.45	Put	Bond Future	356.0000	353.0000	(0.843)	0	0	0
2011/02/23	R206 2011/08/04			Bond Future	7.3980	7.3990	0.014	0.0000	0.0000	0
2011/02/23	R206 2011/08/04	7.00	Call	Bond Future	467.0000	464.0000	(0.642)	0	0	0
2011/02/23	R206 2011/08/04	7.00	Put	Bond Future	1,344.0000	1,343.0000	(0.074)	0	0	0
2011/02/23	R206 2011/08/04	7.05	Call	Bond Future	509.0000	506.0000	(0.589)	0	0	0
2011/02/23	R206 2011/08/04	7.05	Put	Bond Future	1,275.0000	1,274.0000	(0.078)	0	0	0
2011/02/23	R206 2011/08/04	6.95	Call	Bond Future	430.0000	427.0000	(0.698)	0	0	0
2011/02/23	R206 2011/08/04	6.95	Put	Bond Future	1,418.0000	1,417.0000	(0.071)	0	0	0
2011/02/23	R206 2011/11/03			Bond Future	7.5890	7.5910	0.026	0.0000	0.0000	0
2011/02/23	R206 2011/11/03	7.75	Call	Bond Future	1,168.0000	1,164.0000	(0.342)	0	0	0
2011/02/23	R206 2011/11/03	7.75	Put	Bond Future	850.0000	850.0000	0.000	0	0	0
2011/02/23	R206 2011/11/03	7.80	Call	Bond Future	1,226.0000	1,222.0000	(0.326)	0	0	0
2011/02/23	R206 2011/11/03	7.80	Put	Bond Future	810.0000	810.0000	0.000	0	0	0
2011/02/23	R206 2011/11/03	7.70	Call	Bond Future	1,112.0000	1,108.0000	(0.360)	0	0	0
2011/02/23	R206 2011/11/03	7.70	Put	Bond Future	893.0000	893.0000	0.000	0	0	0
2011/02/23	R206 2012/02/02			Bond Future	7.8120	7.8140	0.026	0.0000	0.0000	0
2011/02/23	R206 2012/02/02	8.00	Call	Bond Future	330.0000	327.0000	(0.909)	0	0	0
2011/02/23	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R206 2012/02/02	8.05	Call	Bond Future	418.0000	414.0000	(0.957)	0	0	0
2011/02/23	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R206 2012/02/02	7.95	Call	Bond Future	243.0000	239.0000	(1.646)	0	0	0

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2011/02/23	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R207 2011/05/05			Bond Future	8.5990	8.6420	0.500	0.0000	0.0000	1,020
2011/02/23	R207 2011/05/05	8.50	Call	Bond Future	1,306.0000	1,187.0000	(9.112)	0	0	0
2011/02/23	R207 2011/05/05	8.50	Put	Bond Future	1,874.0000	2,000.0000	6.724	0	0	0
2011/02/23	R207 2011/05/05	8.55	Call	Bond Future	1,438.0000	1,312.0000	(8.762)	0	0	0
2011/02/23	R207 2011/05/05	8.55	Put	Bond Future	1,719.0000	1,838.0000	6.923	0	0	0
2011/02/23	R207 2011/05/05	8.45	Call	Bond Future	1,181.0000	1,070.0000	(9.399)	0	0	0
2011/02/23	R207 2011/05/05	8.45	Put	Bond Future	2,038.0000	2,172.0000	6.575	0	0	0
2011/02/23	R207 2011/08/04			Bond Future	8.7200	8.7650	0.516	0.0000	0.0000	0
2011/02/23	R207 2011/08/04	8.25	Call	Bond Future	1,269.0000	1,180.0000	(7.013)	0	0	0
2011/02/23	R207 2011/08/04	8.25	Put	Bond Future	3,928.0000	4,089.0000	4.099	0	0	0
2011/02/23	R207 2011/08/04	8.30	Call	Bond Future	1,367.0000	1,274.0000	(6.803)	0	0	0
2011/02/23	R207 2011/08/04	8.30	Put	Bond Future	3,738.0000	3,895.0000	4.200	0	0	0
2011/02/23	R207 2011/08/04	8.20	Call	Bond Future	1,175.0000	1,091.0000	(7.149)	0	0	0
2011/02/23	R207 2011/08/04	8.20	Put	Bond Future	4,123.0000	4,288.0000	4.002	0	0	0
2011/02/23	R207 2011/11/03			Bond Future	8.8370	8.8840	0.532	0.0000	0.0000	600
2011/02/23	R207 2011/11/03	8.75	Call	Bond Future	2,685.0000	2,557.0000	(4.767)	0	0	0
2011/02/23	R207 2011/11/03	8.75	Put	Bond Future	3,157.0000	3,282.0000	3.959	0	0	0
2011/02/23	R207 2011/11/03	8.80	Call	Bond Future	2,819.0000	2,687.0000	(4.683)	0	0	0
2011/02/23	R207 2011/11/03	8.80	Put	Bond Future	3,019.0000	3,141.0000	4.041	0	0	0
2011/02/23	R207 2011/11/03	8.70	Call	Bond Future	2,554.0000	2,430.0000	(4.855)	0	0	0
2011/02/23	R207 2011/11/03	8.70	Put	Bond Future	3,298.0000	3,428.0000	3.942	0	0	0
2011/02/23	R207 2012/02/02			Bond Future	8.9580	9.0070	0.547	0.0000	0.0000	0
2011/02/23	R207 2012/02/02	9.00	Call	Bond Future	220.0000	0.0000	(100.000)	0	0	0
2011/02/23	R207 2012/02/02	9.00	Put	Bond Future	0.0000	37.0000	100.000	0	0	0
2011/02/23	R207 2012/02/02	9.05	Call	Bond Future	482.0000	225.0000	(53.320)	0	0	0
2011/02/23	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R207 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R207 2012/02/02	8.95	Put	Bond Future	42.0000	299.0000	611.905	0	0	0
2011/02/23	R208 2011/05/05			Bond Future	8.6300	8.7150	0.985	0.0000	0.0000	190
2011/02/23	R208 2011/05/05	8.50	Call	Bond Future	1,310.0000	1,089.0000	(16.870)	0	0	0
2011/02/23	R208 2011/05/05	8.50	Put	Bond Future	2,099.0000	2,388.0000	13.768	0	0	0
2011/02/23	R208 2011/05/05	8.55	Call	Bond Future	1,444.0000	1,208.0000	(16.343)	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
2011/02/23	R208 2011/05/05	8.55	Put	Bond Future	1,928.0000	2,203.0000	14.263	0	0	0
2011/02/23	R208 2011/05/05	8.45	Call	Bond Future	1,183.0000	977.0000	(17.413)	0	0	0
2011/02/23	R208 2011/05/05	8.45	Put	Bond Future	2,277.0000	2,582.0000	13.395	0	0	0
2011/02/23	R208 2011/08/04			Bond Future	8.7370	8.8250	1.007	0.0000	0.0000	0
2011/02/23	R208 2011/08/04	8.25	Call	Bond Future	1,296.0000	1,126.0000	(13.117)	0	0	0
2011/02/23	R208 2011/08/04	8.25	Put	Bond Future	4,225.0000	4,571.0000	8.189	0	0	0
2011/02/23	R208 2011/08/04	8.30	Call	Bond Future	1,398.0000	1,219.0000	(12.804)	0	0	0
2011/02/23	R208 2011/08/04	8.30	Put	Bond Future	4,020.0000	4,357.0000	8.383	0	0	0
2011/02/23	R208 2011/08/04	8.20	Call	Bond Future	1,199.0000	1,038.0000	(13.428)	0	0	0
2011/02/23	R208 2011/08/04	8.20	Put	Bond Future	4,435.0000	4,791.0000	8.027	0	0	0
2011/02/23	R208 2011/11/03			Bond Future	8.8460	8.9370	1.029	0.0000	0.0000	5,602
2011/02/23	R208 2011/11/03	8.75	Call	Bond Future	2,826.0000	2,572.0000	(8.988)	0	0	0
2011/02/23	R208 2011/11/03	8.75	Put	Bond Future	3,380.0000	3,647.0000	7.899	0	0	0
2011/02/23	R208 2011/11/03	8.80	Call	Bond Future	2,968.0000	2,706.0000	(8.827)	0	0	0
2011/02/23	R208 2011/11/03	8.80	Put	Bond Future	3,233.0000	3,492.0000	8.011	0	0	0
2011/02/23	R208 2011/11/03	8.70	Call	Bond Future	2,687.0000	2,441.0000	(9.155)	0	0	0
2011/02/23	R208 2011/11/03	8.70	Put	Bond Future	3,531.0000	3,806.0000	7.788	0	0	0
2011/02/23	R208 2012/02/02			Bond Future	8.9540	9.0490	1.061	0.0000	0.0000	0
2011/02/23	R208 2012/02/02	9.00	Call	Bond Future	258.0000	0.0000	(100.000)	0	0	0
2011/02/23	R208 2012/02/02	9.00	Put	Bond Future	0.0000	273.0000	100.000	0	0	0
2011/02/23	R208 2012/02/02	9.05	Call	Bond Future	536.0000	6.0000	(98.881)	0	0	0
2011/02/23	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R208 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R208 2012/02/02	8.95	Put	Bond Future	22.0000	553.0000	2413.636	0	0	0
2011/02/23	R209 2011/05/05			Bond Future	8.7820	8.9020	1.366	0.0000	0.0000	21,100
2011/02/23	R209 2011/05/05	8.50	Call	Bond Future	1,279.0000	960.0000	(24.941)	0	0	0
2011/02/23	R209 2011/05/05	8.50	Put	Bond Future	3,579.0000	4,206.0000	17.519	0	0	0
2011/02/23	R209 2011/05/05	8.55	Call	Bond Future	1,425.0000	1,080.0000	(24.211)	0	0	0
2011/02/23	R209 2011/05/05	8.55	Put	Bond Future	3,309.0000	3,910.0000	18.163	0	0	0
2011/02/23	R209 2011/05/05	8.45	Call	Bond Future	1,143.0000	849.0000	(25.722)	0	0	0
2011/02/23	R209 2011/05/05	8.45	Put	Bond Future	3,863.0000	4,515.0000	16.878	0	0	0
2011/02/23	R209 2011/08/04			Bond Future	8.8540	8.9770	1.389	0.0000	0.0000	0
2011/02/23	R209 2011/08/04	8.50	Call	Bond Future	2,137.0000	1,778.0000	(16.799)	0	0	0
2011/02/23	R209 2011/08/04	8.50	Put	Bond Future	5,003.0000	5,599.0000	11.913	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
2011/02/23	R209 2011/08/04	8.55	Call	Bond Future	2,293.0000	1,915.0000	(16.485)	0	0	0
2011/02/23	R209 2011/08/04	8.55	Put	Bond Future	4,743.0000	5,321.0000	12.186	0	0	0
2011/02/23	R209 2011/08/04	8.45	Call	Bond Future	1,988.0000	1,646.0000	(17.203)	0	0	0
2011/02/23	R209 2011/08/04	8.45	Put	Bond Future	5,273.0000	5,886.0000	11.625	0	0	0
2011/02/23	R209 2011/08/04	10.10	Call	Bond Future	9,471.0000	8,650.0000	(8.669)	0	0	0
2011/02/23	R209 2011/08/04	10.10	Put	Bond Future	645.0000	780.0000	20.930	0	0	0
2011/02/23	R209 2011/11/03			Bond Future	8.9240	9.0520	1.434	0.0000	0.0000	1,033
2011/02/23	R209 2011/11/03	8.75	Call	Bond Future	3,525.0000	3,069.0000	(12.936)	0	0	0
2011/02/23	R209 2011/11/03	8.75	Put	Bond Future	4,893.0000	5,418.0000	10.730	0	0	0
2011/02/23	R209 2011/11/03	8.80	Call	Bond Future	3,706.0000	3,235.0000	(12.709)	0	0	0
2011/02/23	R209 2011/11/03	8.80	Put	Bond Future	4,677.0000	5,187.0000	10.904	0	0	0
2011/02/23	R209 2011/11/03	8.70	Call	Bond Future	3,350.0000	2,909.0000	(13.164)	0	0	0
2011/02/23	R209 2011/11/03	8.70	Put	Bond Future	5,119.0000	5,659.0000	10.549	0	0	0
2011/02/23	R209 2012/02/02			Bond Future	8.9940	9.1250	1.457	0.0000	0.0000	0
2011/02/23	R209 2012/02/02	9.00	Call	Bond Future	46.0000	0.0000	(100.000)	0	0	0
2011/02/23	R209 2012/02/02	9.00	Put	Bond Future	0.0000	945.0000	100.000	0	0	0
2011/02/23	R209 2012/02/02	9.05	Call	Bond Future	426.0000	0.0000	(100.000)	0	0	0
2011/02/23	R209 2012/02/02	9.05	Put	Bond Future	0.0000	565.0000	100.000	0	0	0
2011/02/23	R209 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R209 2012/02/02	8.95	Put	Bond Future	338.0000	1,329.0000	293.195	0	0	0
2011/02/23	R211 2011/05/05			Bond Future	1.6180	1.5940	(1.483)	0.0000	0.0000	539
2011/02/23	R211 2011/05/05	2.14	Call	Bond Future	2,875.0000	3,010.0000	4.696	0	0	0
2011/02/23	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R211 2011/05/05	2.19	Call	Bond Future	3,146.0000	3,280.0000	4.259	0	0	0
2011/02/23	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R211 2011/05/05	2.09	Call	Bond Future	2,604.0000	2,738.0000	5.146	0	0	0
2011/02/23	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R212 2011/05/05			Bond Future	2.4770	2.4580	(0.767)	0.0000	0.0000	2,518
2011/02/23	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R212 2011/05/05	2.25	Put	Bond Future	2,184.0000	2,003.0000	(8.288)	0	0	0
2011/02/23	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R212 2011/05/05	2.30	Put	Bond Future	1,698.0000	1,518.0000	(10.601)	0	0	0
2011/02/23	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	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
2011/02/23	R212 2011/05/05	2.20	Put	Bond Future	2,672.0000	2,491.0000	(6.774)	0	0	0
2011/02/23	R213 2011/05/05			Bond Future	8.8670	8.9870	1.353	0.0000	0.0000	0
2011/02/23	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/05/05	8.00	Put	Bond Future	7,425.0000	8,379.0000	12.848	0	0	0
2011/02/23	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/05/05	8.05	Put	Bond Future	6,970.0000	7,924.0000	13.687	0	0	0
2011/02/23	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/05/05	7.95	Put	Bond Future	7,883.0000	8,837.0000	12.102	0	0	0
2011/02/23	R213 2011/08/04			Bond Future	8.9470	9.0710	1.386	0.0000	0.0000	0
2011/02/23	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/08/04	8.00	Put	Bond Future	8,029.0000	9,000.0000	12.094	0	0	0
2011/02/23	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/08/04	8.05	Put	Bond Future	7,576.0000	8,547.0000	12.817	0	0	0
2011/02/23	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/08/04	7.95	Put	Bond Future	8,485.0000	9,456.0000	11.444	0	0	0
2011/02/23	R213 2011/11/03			Bond Future	9.0290	9.1570	1.418	0.0000	0.0000	0
2011/02/23	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/11/03	8.75	Put	Bond Future	2,216.0000	3,203.0000	44.540	0	0	0
2011/02/23	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/11/03	8.80	Put	Bond Future	1,812.0000	2,799.0000	54.470	0	0	0
2011/02/23	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2011/11/03	8.70	Put	Bond Future	2,622.0000	3,609.0000	37.643	0	0	0
2011/02/23	R213 2012/02/02			Bond Future	9.1120	9.2430	1.438	0.0000	0.0000	0
2011/02/23	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2012/02/02	9.00	Put	Bond Future	865.0000	1,859.0000	114.913	0	0	0
2011/02/23	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2012/02/02	9.05	Put	Bond Future	477.0000	1,472.0000	208.595	0	0	0
2011/02/23	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/23	R213 2012/02/02	8.95	Put	Bond Future	1,256.0000	2,250.0000	79.140	0	0	0
2011/02/23	TRT1 2011/05/05			Index Future	339.7530	338.3620	(0.409)	0.0000	0.0000	100
2011/02/23	TRT1 2011/08/04			Index Future	344.4110	343.0030	(0.409)	0.0000	0.0000	0
Total										198337.00