



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/02/2011

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
2011/02/24	AL7T 2011/05/05			Index Future	371.1290	368.9430	(0.589)	0.0000	0.0000	30
2011/02/24	AL7T 2011/08/04			Index Future	376.3860	374.1710	(0.588)	0.0000	0.0000	0
2011/02/24	ALBI 2011/05/05			Index Future	341.4910	340.0910	(0.410)	0.0000	0.0000	1,064
2011/02/24	ALBI 2011/08/04			Index Future	346.3280	344.9100	(0.409)	0.0000	0.0000	0
2011/02/24	CAAA 2011/02/28			Can-Do Future	7.1026	7.0648	(0.532)	0.0000	0.0000	0
2011/02/24	CAAA 2011/02/28	7.15	Call	Can-Do Future	25.0000	12.0000	(52.000)	0	0	20,000
2011/02/24	CAAA 2011/02/28	7.15	Put	Can-Do Future	72.0000	97.0000	34.722	0	0	0
2011/02/24	CAAA 2011/02/28	7.20	Call	Can-Do Future	14.0000	6.0000	(57.143)	0	0	0
2011/02/24	CAAA 2011/02/28	7.20	Put	Can-Do Future	111.0000	141.0000	27.027	0	0	0
2011/02/24	CAAA 2011/02/28	7.10	Call	Can-Do Future	44.0000	24.0000	(45.455)	0	0	0
2011/02/24	CAAA 2011/02/28	7.10	Put	Can-Do Future	41.0000	59.0000	43.902	0	0	0
2011/02/24	CRD1 2011/05/05			Index Future	154.2390	154.0710	(0.109)	0.0000	0.0000	2
2011/02/24	CRD1 2011/08/04			Index Future	156.3540	156.1850	(0.108)	0.0000	0.0000	0
2011/02/24	GOVI 2011/05/05			GOVI	342.6550	341.3740	(0.374)	0.0000	0.0000	208
2011/02/24	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/05/05	349.00	Put	GOVI	63,450.0000	76,260.0000	20.189	0	0	0
2011/02/24	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/05/05	349.01	Put	GOVI	63,550.0000	76,360.0000	20.157	0	0	0
2011/02/24	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/05/05	348.99	Put	GOVI	63,350.0000	76,160.0000	20.221	0	0	0
2011/02/24	GOVI 2011/08/04			GOVI	347.5080	346.2110	(0.373)	0.0000	0.0000	0
2011/02/24	GOVI 2011/08/04	348.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/08/04	348.00	Put	GOVI	4,920.0000	17,890.0000	263.618	0	0	0

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2011/02/24	GOVI 2011/08/04	348.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/08/04	348.01	Put	GOVI	5,020.0000	17,990.0000	258.367	0	0	0
2011/02/24	GOVI 2011/08/04	347.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/24	GOVI 2011/08/04	347.99	Put	GOVI	4,820.0000	17,790.0000	269.087	0	0	0
2011/02/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/24	IGOV 2011/05/05			Index Future	149.1820	149.1410	(0.027)	0.0000	0.0000	59
2011/02/24	IGOV 2011/08/04			Index Future	151.2950	151.2540	(0.027)	0.0000	0.0000	0
2011/02/24	ILBI 2011/05/05			Index Future	403.5500	403.4380	(0.028)	0.0000	0.0000	336
2011/02/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/24	JBAF 2011/03/16			Jibar Tradeable Future	5.6100	5.6200	0.178	0.0000	0.0000	6,040
2011/02/24	JBAF 2011/04/20			Jibar Tradeable Future	5.6700	5.6800	0.176	0.0000	0.0000	2,000
2011/02/24	JBAF 2011/05/18			Jibar Tradeable Future	5.7100	5.7300	0.350	0.0000	0.0000	3,001
2011/02/24	JBAF 2011/06/15			Jibar Tradeable Future	5.7600	5.7700	0.174	0.0000	0.0000	3,890
2011/02/24	JBAF 2011/07/20			Jibar Tradeable Future	5.8000	5.8400	0.690	94.1200	94.1200	2,000
2011/02/24	JBAF 2011/08/17			Jibar Tradeable Future	5.8800	5.9200	0.680	0.0000	0.0000	0
2011/02/24	JBAF 2011/09/21			Jibar Tradeable Future	6.0100	6.0500	0.666	0.0000	0.0000	14,390
2011/02/24	JBAF 2011/12/21			Jibar Tradeable Future	6.4400	6.4900	0.776	0.0000	0.0000	5,390
2011/02/24	JBAF 2012/03/20			Jibar Tradeable Future	6.8300	6.9000	1.025	93.0900	93.0900	1,290
2011/02/24	JBAF 2012/06/20			Jibar Tradeable Future	7.2400	7.3400	1.381	0.0000	0.0000	2,890
2011/02/24	JBAF 2012/09/19			Jibar Tradeable Future	7.6600	7.7600	1.305	0.0000	0.0000	44,510
2011/02/24	JBAF 2012/12/19			Jibar Tradeable Future	8.0400	8.1500	1.368	0.0000	0.0000	490

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2011/02/24	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/24	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/24	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/24	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/24	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/24	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/24	OTH1 2011/05/05			Index Future	334.8500	332.7990	(0.613)	0.0000	0.0000	3
2011/02/24	OTH1 2011/08/04			Index Future	339.5930	337.5140	(0.612)	0.0000	0.0000	0
2011/02/24	R157 2011/05/05			Bond Future	7.8870	7.8900	0.038	0.0000	0.0000	2,605
2011/02/24	R157 2011/05/05	7.75	Call	Bond Future	757.0000	744.0000	(1.717)	0	0	0
2011/02/24	R157 2011/05/05	7.75	Put	Bond Future	1,317.0000	1,316.0000	(0.076)	0	0	0
2011/02/24	R157 2011/05/05	7.80	Call	Bond Future	846.0000	833.0000	(1.537)	0	0	0
2011/02/24	R157 2011/05/05	7.80	Put	Bond Future	1,201.0000	1,200.0000	(0.083)	0	0	0
2011/02/24	R157 2011/05/05	7.70	Call	Bond Future	673.0000	662.0000	(1.634)	0	0	0
2011/02/24	R157 2011/05/05	7.70	Put	Bond Future	1,438.0000	1,439.0000	0.070	0	0	0
2011/02/24	R157 2011/05/05	7.65	Call	Bond Future	597.0000	586.0000	(1.843)	0	0	0
2011/02/24	R157 2011/05/05	7.65	Put	Bond Future	1,568.0000	1,569.0000	0.064	0	0	0

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2011/02/24	R157 2011/08/04			Bond Future	8.0530	8.0560	0.037	0.0000	0.0000	0
2011/02/24	R157 2011/08/04	7.50	Call	Bond Future	675.0000	668.0000	(1.037)	0	0	0
2011/02/24	R157 2011/08/04	7.50	Put	Bond Future	2,816.0000	2,821.0000	0.178	0	0	0
2011/02/24	R157 2011/08/04	7.55	Call	Bond Future	736.0000	728.0000	(1.087)	0	0	0
2011/02/24	R157 2011/08/04	7.55	Put	Bond Future	2,682.0000	2,685.0000	0.112	0	0	0
2011/02/24	R157 2011/08/04	7.45	Call	Bond Future	618.0000	611.0000	(1.133)	0	0	0
2011/02/24	R157 2011/08/04	7.45	Put	Bond Future	2,955.0000	2,960.0000	0.169	0	0	0
2011/02/24	R157 2011/11/03			Bond Future	8.2350	8.2390	0.049	0.0000	0.0000	3,694
2011/02/24	R157 2011/11/03	8.25	Call	Bond Future	1,905.0000	1,894.0000	(0.577)	0	0	0
2011/02/24	R157 2011/11/03	8.25	Put	Bond Future	1,851.0000	1,855.0000	0.216	0	0	0
2011/02/24	R157 2011/11/03	8.30	Call	Bond Future	2,001.0000	1,990.0000	(0.550)	0	0	0
2011/02/24	R157 2011/11/03	8.30	Put	Bond Future	1,768.0000	1,771.0000	0.170	0	0	0
2011/02/24	R157 2011/11/03	8.20	Call	Bond Future	1,811.0000	1,800.0000	(0.607)	0	0	0
2011/02/24	R157 2011/11/03	8.20	Put	Bond Future	1,937.0000	1,940.0000	0.155	0	0	0
2011/02/24	R157 2012/02/02			Bond Future	8.4350	8.4390	0.047	0.0000	0.0000	0
2011/02/24	R157 2012/02/02	8.50	Call	Bond Future	217.0000	204.0000	(5.991)	0	0	0
2011/02/24	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R157 2012/02/02	8.55	Call	Bond Future	384.0000	370.0000	(3.646)	0	0	0
2011/02/24	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R157 2012/02/02	8.45	Call	Bond Future	50.0000	37.0000	(26.000)	0	0	0
2011/02/24	R157 2012/02/02	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R186 2011/05/05			Bond Future	8.9350	9.0110	0.851	0.0000	0.0000	18,980
2011/02/24	R186 2011/05/05	8.75	Call	Bond Future	1,828.0000	1,544.0000	(15.536)	0	0	0
2011/02/24	R186 2011/05/05	8.75	Put	Bond Future	3,535.0000	3,942.0000	11.513	0	0	0
2011/02/24	R186 2011/05/05	8.80	Call	Bond Future	2,020.0000	1,716.0000	(15.050)	0	0	0
2011/02/24	R186 2011/05/05	8.80	Put	Bond Future	3,262.0000	3,649.0000	11.864	0	0	0
2011/02/24	R186 2011/05/05	8.70	Call	Bond Future	1,649.0000	1,384.0000	(16.070)	0	0	0
2011/02/24	R186 2011/05/05	8.70	Put	Bond Future	3,824.0000	4,250.0000	11.140	0	0	0
2011/02/24	R186 2011/05/05	8.00	Put	Bond Future	9,272.0000	9,903.0000	6.805	0	0	0
2011/02/24	R186 2011/05/05	8.00	Call	Bond Future	243.0000	183.0000	(24.691)	0	0	5,500
2011/02/24	R186 2011/08/04			Bond Future	9.0360	9.1150	0.874	0.0000	0.0000	0
2011/02/24	R186 2011/08/04	8.25	Call	Bond Future	1,217.0000	1,052.0000	(13.558)	0	0	0
2011/02/24	R186 2011/08/04	8.25	Put	Bond Future	8,581.0000	9,119.0000	6.270	0	0	0
2011/02/24	R186 2011/08/04	8.30	Call	Bond Future	1,329.0000	1,154.0000	(13.168)	0	0	0

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2011/02/24	R186 2011/08/04	8.30	Put	Bond Future	8,204.0000	8,732.0000	6.436	0	0	0
2011/02/24	R186 2011/08/04	8.20	Call	Bond Future	1,111.0000	957.0000	(13.861)	0	0	0
2011/02/24	R186 2011/08/04	8.20	Put	Bond Future	8,967.0000	9,516.0000	6.122	0	0	0
2011/02/24	R186 2011/11/03			Bond Future	9.1370	9.2180	0.887	0.0000	0.0000	12,982
2011/02/24	R186 2011/11/03	9.00	Call	Bond Future	4,219.0000	3,878.0000	(8.082)	0	0	0
2011/02/24	R186 2011/11/03	9.00	Put	Bond Future	5,429.0000	5,794.0000	6.723	0	0	0
2011/02/24	R186 2011/11/03	9.05	Call	Bond Future	4,430.0000	4,079.0000	(7.923)	0	0	0
2011/02/24	R186 2011/11/03	9.05	Put	Bond Future	5,196.0000	5,552.0000	6.851	0	0	0
2011/02/24	R186 2011/11/03	8.95	Call	Bond Future	4,013.0000	3,683.0000	(8.223)	0	0	0
2011/02/24	R186 2011/11/03	8.95	Put	Bond Future	5,669.0000	6,046.0000	6.650	0	0	0
2011/02/24	R186 2012/02/02			Bond Future	9.2370	9.3220	0.920	0.0000	0.0000	0
2011/02/24	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R186 2012/02/02	9.00	Put	Bond Future	2,063.0000	2,789.0000	35.191	0	0	0
2011/02/24	R186 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R186 2012/02/02	9.05	Put	Bond Future	1,623.0000	2,350.0000	44.794	0	0	0
2011/02/24	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R186 2012/02/02	8.95	Put	Bond Future	2,506.0000	3,232.0000	28.970	0	0	0
2011/02/24	R201 2011/05/05			Bond Future	7.5500	7.4480	(1.351)	0.0000	0.0000	484
2011/02/24	R201 2011/05/05	7.75	Call	Bond Future	1,156.0000	1,365.0000	18.080	0	0	0
2011/02/24	R201 2011/05/05	7.75	Put	Bond Future	521.0000	405.0000	(22.265)	0	0	0
2011/02/24	R201 2011/05/05	7.80	Call	Bond Future	1,258.0000	1,477.0000	17.409	0	0	0
2011/02/24	R201 2011/05/05	7.80	Put	Bond Future	465.0000	359.0000	(22.796)	0	0	0
2011/02/24	R201 2011/05/05	7.70	Call	Bond Future	1,056.0000	1,255.0000	18.845	0	0	0
2011/02/24	R201 2011/05/05	7.70	Put	Bond Future	579.0000	453.0000	(21.762)	0	0	0
2011/02/24	R201 2011/08/04			Bond Future	7.7100	7.5980	(1.453)	0.0000	0.0000	0
2011/02/24	R201 2011/08/04	7.25	Call	Bond Future	559.0000	668.0000	19.499	0	0	0
2011/02/24	R201 2011/08/04	7.25	Put	Bond Future	1,937.0000	1,712.0000	(11.616)	0	0	0
2011/02/24	R201 2011/08/04	7.30	Call	Bond Future	613.0000	729.0000	18.923	0	0	0
2011/02/24	R201 2011/08/04	7.30	Put	Bond Future	1,840.0000	1,622.0000	(11.848)	0	0	0
2011/02/24	R201 2011/08/04	7.20	Call	Bond Future	511.0000	614.0000	20.157	0	0	0
2011/02/24	R201 2011/08/04	7.20	Put	Bond Future	2,040.0000	1,809.0000	(11.324)	0	0	0
2011/02/24	R201 2011/11/03			Bond Future	7.8840	7.7620	(1.547)	0.0000	0.0000	0
2011/02/24	R201 2011/11/03	8.00	Call	Bond Future	1,545.0000	1,732.0000	12.104	0	0	0
2011/02/24	R201 2011/11/03	8.00	Put	Bond Future	1,226.0000	1,075.0000	(12.316)	0	0	0

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2011/02/24	R201 2011/11/03	8.05	Call	Bond Future	1,623.0000	1,815.0000	11.830	0	0	0
2011/02/24	R201 2011/11/03	8.05	Put	Bond Future	1,166.0000	1,021.0000	(12.436)	0	0	0
2011/02/24	R201 2011/11/03	7.95	Call	Bond Future	1,468.0000	1,650.0000	12.398	0	0	0
2011/02/24	R201 2011/11/03	7.95	Put	Bond Future	1,286.0000	1,131.0000	(12.053)	0	0	0
2011/02/24	R201 2012/02/02			Bond Future	8.0730	7.9390	(1.660)	0.0000	0.0000	0
2011/02/24	R201 2012/02/02	8.25	Call	Bond Future	449.0000	791.0000	76.169	0	0	0
2011/02/24	R201 2012/02/02	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R201 2012/02/02	8.30	Call	Bond Future	576.0000	917.0000	59.201	0	0	0
2011/02/24	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R201 2012/02/02	8.20	Call	Bond Future	323.0000	664.0000	105.573	0	0	0
2011/02/24	R201 2012/02/02	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R202 2011/05/05			Bond Future	0.4110	0.4250	3.406	0.0000	0.0000	10,089
2011/02/24	R202 2011/05/05	2.05	Call	Bond Future	40,260.0000	39,855.0000	(1.006)	0	0	0
2011/02/24	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R202 2011/05/05	2.10	Call	Bond Future	41,288.0000	40,883.0000	(0.981)	0	0	0
2011/02/24	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R202 2011/05/05	2.00	Call	Bond Future	39,222.0000	38,817.0000	(1.033)	0	0	0
2011/02/24	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R203 2011/05/05			Bond Future	8.4110	8.4570	0.547	0.0000	0.0000	516
2011/02/24	R203 2011/05/05	8.25	Call	Bond Future	918.0000	821.0000	(10.566)	0	0	0
2011/02/24	R203 2011/05/05	8.25	Put	Bond Future	1,698.0000	1,822.0000	7.303	0	0	0
2011/02/24	R203 2011/05/05	8.30	Call	Bond Future	1,021.0000	918.0000	(10.088)	0	0	0
2011/02/24	R203 2011/05/05	8.30	Put	Bond Future	1,558.0000	1,676.0000	7.574	0	0	0
2011/02/24	R203 2011/05/05	8.20	Call	Bond Future	821.0000	732.0000	(10.840)	0	0	0
2011/02/24	R203 2011/05/05	8.20	Put	Bond Future	1,845.0000	1,977.0000	7.154	0	0	0
2011/02/24	R203 2011/08/04			Bond Future	8.5510	8.5990	0.561	0.0000	0.0000	0
2011/02/24	R203 2011/08/04	8.00	Call	Bond Future	877.0000	807.0000	(7.982)	0	0	0
2011/02/24	R203 2011/08/04	8.00	Put	Bond Future	3,473.0000	3,626.0000	4.405	0	0	0
2011/02/24	R203 2011/08/04	8.05	Call	Bond Future	952.0000	878.0000	(7.773)	0	0	0
2011/02/24	R203 2011/08/04	8.05	Put	Bond Future	3,309.0000	3,458.0000	4.503	0	0	0
2011/02/24	R203 2011/08/04	7.95	Call	Bond Future	805.0000	740.0000	(8.075)	0	0	0
2011/02/24	R203 2011/08/04	7.95	Put	Bond Future	3,641.0000	3,798.0000	4.312	0	0	0
2011/02/24	R203 2011/11/03			Bond Future	8.7000	8.7500	0.575	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
2011/02/24	R203 2011/11/03	8.50	Call	Bond Future	1,938.0000	1,834.0000	(5.366)	0	0	0
2011/02/24	R203 2011/11/03	8.50	Put	Bond Future	2,834.0000	2,953.0000	4.199	0	0	0
2011/02/24	R203 2011/11/03	8.55	Call	Bond Future	2,044.0000	1,937.0000	(5.235)	0	0	0
2011/02/24	R203 2011/11/03	8.55	Put	Bond Future	2,715.0000	2,831.0000	4.273	0	0	0
2011/02/24	R203 2011/11/03	8.45	Call	Bond Future	1,835.0000	1,735.0000	(5.450)	0	0	0
2011/02/24	R203 2011/11/03	8.45	Put	Bond Future	2,957.0000	3,079.0000	4.126	0	0	0
2011/02/24	R203 2012/02/02			Bond Future	8.8560	8.9090	0.598	0.0000	0.0000	0
2011/02/24	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R203 2012/02/02	8.75	Put	Bond Future	454.0000	680.0000	49.780	0	0	0
2011/02/24	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R203 2012/02/02	8.80	Put	Bond Future	240.0000	466.0000	94.167	0	0	0
2011/02/24	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R203 2012/02/02	8.70	Put	Bond Future	669.0000	896.0000	33.931	0	0	0
2011/02/24	R204 2011/05/05			Bond Future	8.5730	8.6440	0.828	0.0000	0.0000	100
2011/02/24	R204 2011/05/05	8.50	Call	Bond Future	1,308.0000	1,127.0000	(13.838)	0	0	0
2011/02/24	R204 2011/05/05	8.50	Put	Bond Future	1,703.0000	1,905.0000	11.861	0	0	0
2011/02/24	R204 2011/05/05	8.55	Call	Bond Future	1,437.0000	1,246.0000	(13.292)	0	0	0
2011/02/24	R204 2011/05/05	8.55	Put	Bond Future	1,561.0000	1,753.0000	12.300	0	0	0
2011/02/24	R204 2011/05/05	8.45	Call	Bond Future	1,186.0000	1,016.0000	(14.334)	0	0	0
2011/02/24	R204 2011/05/05	8.45	Put	Bond Future	1,853.0000	2,066.0000	11.495	0	0	0
2011/02/24	R204 2011/08/04			Bond Future	8.7050	8.7790	0.850	0.0000	0.0000	0
2011/02/24	R204 2011/08/04	8.00	Call	Bond Future	765.0000	668.0000	(12.680)	0	0	0
2011/02/24	R204 2011/08/04	8.00	Put	Bond Future	4,541.0000	4,829.0000	6.342	0	0	0
2011/02/24	R204 2011/08/04	8.05	Call	Bond Future	835.0000	732.0000	(12.335)	0	0	0
2011/02/24	R204 2011/08/04	8.05	Put	Bond Future	4,337.0000	4,620.0000	6.525	0	0	0
2011/02/24	R204 2011/08/04	7.95	Call	Bond Future	698.0000	608.0000	(12.894)	0	0	0
2011/02/24	R204 2011/08/04	7.95	Put	Bond Future	4,748.0000	5,044.0000	6.234	0	0	0
2011/02/24	R204 2011/11/03			Bond Future	8.8390	8.9170	0.882	0.0000	0.0000	1,876
2011/02/24	R204 2011/11/03	8.75	Call	Bond Future	2,490.0000	2,297.0000	(7.751)	0	0	0
2011/02/24	R204 2011/11/03	8.75	Put	Bond Future	2,942.0000	3,142.0000	6.798	0	0	0
2011/02/24	R204 2011/11/03	8.80	Call	Bond Future	2,617.0000	2,419.0000	(7.566)	0	0	0
2011/02/24	R204 2011/11/03	8.80	Put	Bond Future	2,815.0000	3,010.0000	6.927	0	0	0
2011/02/24	R204 2011/11/03	8.70	Call	Bond Future	2,358.0000	2,172.0000	(7.888)	0	0	0
2011/02/24	R204 2011/11/03	8.70	Put	Bond Future	3,064.0000	3,272.0000	6.789	0	0	0

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2011/02/24	R204 2012/02/02			Bond Future	8.9770	9.0590	0.913	0.0000	0.0000	0
2011/02/24	R204 2012/02/02	9.00	Call	Bond Future	112.0000	0.0000	(100.000)	0	0	0
2011/02/24	R204 2012/02/02	9.00	Put	Bond Future	0.0000	288.0000	100.000	0	0	0
2011/02/24	R204 2012/02/02	9.05	Call	Bond Future	356.0000	0.0000	(100.000)	0	0	0
2011/02/24	R204 2012/02/02	9.05	Put	Bond Future	0.0000	44.0000	100.000	0	0	0
2011/02/24	R204 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R204 2012/02/02	8.95	Put	Bond Future	132.0000	532.0000	303.030	0	0	0
2011/02/24	R206 2011/05/05			Bond Future	7.2230	7.1670	(0.775)	0.0000	0.0000	0
2011/02/24	R206 2011/05/05	7.50	Call	Bond Future	979.0000	1,069.0000	9.193	0	0	0
2011/02/24	R206 2011/05/05	7.50	Put	Bond Future	314.0000	269.0000	(14.331)	0	0	0
2011/02/24	R206 2011/05/05	7.55	Call	Bond Future	1,062.0000	1,156.0000	8.851	0	0	0
2011/02/24	R206 2011/05/05	7.55	Put	Bond Future	277.0000	236.0000	(14.801)	0	0	0
2011/02/24	R206 2011/05/05	7.45	Call	Bond Future	899.0000	985.0000	9.566	0	0	0
2011/02/24	R206 2011/05/05	7.45	Put	Bond Future	353.0000	304.0000	(13.881)	0	0	0
2011/02/24	R206 2011/08/04			Bond Future	7.3990	7.3370	(0.838)	0.0000	0.0000	0
2011/02/24	R206 2011/08/04	7.00	Call	Bond Future	464.0000	510.0000	9.914	0	0	0
2011/02/24	R206 2011/08/04	7.00	Put	Bond Future	1,343.0000	1,253.0000	(6.701)	0	0	0
2011/02/24	R206 2011/08/04	7.05	Call	Bond Future	506.0000	555.0000	9.684	0	0	0
2011/02/24	R206 2011/08/04	7.05	Put	Bond Future	1,274.0000	1,187.0000	(6.829)	0	0	0
2011/02/24	R206 2011/08/04	6.95	Call	Bond Future	427.0000	470.0000	10.070	0	0	0
2011/02/24	R206 2011/08/04	6.95	Put	Bond Future	1,417.0000	1,324.0000	(6.563)	0	0	0
2011/02/24	R206 2011/11/03			Bond Future	7.5910	7.5210	(0.922)	0.0000	0.0000	0
2011/02/24	R206 2011/11/03	7.75	Call	Bond Future	1,164.0000	1,241.0000	6.615	0	0	0
2011/02/24	R206 2011/11/03	7.75	Put	Bond Future	850.0000	788.0000	(7.294)	0	0	0
2011/02/24	R206 2011/11/03	7.80	Call	Bond Future	1,222.0000	1,301.0000	6.465	0	0	0
2011/02/24	R206 2011/11/03	7.80	Put	Bond Future	810.0000	750.0000	(7.407)	0	0	0
2011/02/24	R206 2011/11/03	7.70	Call	Bond Future	1,108.0000	1,182.0000	6.679	0	0	0
2011/02/24	R206 2011/11/03	7.70	Put	Bond Future	893.0000	828.0000	(7.279)	0	0	0
2011/02/24	R206 2012/02/02			Bond Future	7.8140	7.7350	(1.011)	0.0000	0.0000	0
2011/02/24	R206 2012/02/02	8.00	Call	Bond Future	327.0000	466.0000	42.508	0	0	0
2011/02/24	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R206 2012/02/02	8.05	Call	Bond Future	414.0000	553.0000	33.575	0	0	0
2011/02/24	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R206 2012/02/02	7.95	Call	Bond Future	239.0000	378.0000	58.159	0	0	0



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2011/02/24	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R207 2011/05/05			Bond Future	8.6420	8.7500	1.250	0.0000	0.0000	1,020
2011/02/24	R207 2011/05/05	8.50	Call	Bond Future	1,187.0000	935.0000	(21.230)	0	0	0
2011/02/24	R207 2011/05/05	8.50	Put	Bond Future	2,000.0000	2,361.0000	18.050	0	0	0
2011/02/24	R207 2011/05/05	8.55	Call	Bond Future	1,312.0000	1,042.0000	(20.579)	0	0	0
2011/02/24	R207 2011/05/05	8.55	Put	Bond Future	1,838.0000	2,180.0000	18.607	0	0	0
2011/02/24	R207 2011/05/05	8.45	Call	Bond Future	1,070.0000	836.0000	(21.869)	0	0	0
2011/02/24	R207 2011/05/05	8.45	Put	Bond Future	2,172.0000	2,550.0000	17.403	0	0	0
2011/02/24	R207 2011/08/04			Bond Future	8.7650	8.8760	1.266	0.0000	0.0000	0
2011/02/24	R207 2011/08/04	8.25	Call	Bond Future	1,180.0000	988.0000	(16.271)	0	0	0
2011/02/24	R207 2011/08/04	8.25	Put	Bond Future	4,089.0000	4,508.0000	10.247	0	0	0
2011/02/24	R207 2011/08/04	8.30	Call	Bond Future	1,274.0000	1,071.0000	(15.934)	0	0	0
2011/02/24	R207 2011/08/04	8.30	Put	Bond Future	3,895.0000	4,304.0000	10.501	0	0	0
2011/02/24	R207 2011/08/04	8.20	Call	Bond Future	1,091.0000	910.0000	(16.590)	0	0	0
2011/02/24	R207 2011/08/04	8.20	Put	Bond Future	4,288.0000	4,719.0000	10.051	0	0	0
2011/02/24	R207 2011/11/03			Bond Future	8.8840	9.0010	1.317	0.0000	0.0000	600
2011/02/24	R207 2011/11/03	8.75	Call	Bond Future	2,557.0000	2,263.0000	(11.498)	0	0	0
2011/02/24	R207 2011/11/03	8.75	Put	Bond Future	3,282.0000	3,616.0000	10.177	0	0	0
2011/02/24	R207 2011/11/03	8.80	Call	Bond Future	2,687.0000	2,384.0000	(11.277)	0	0	0
2011/02/24	R207 2011/11/03	8.80	Put	Bond Future	3,141.0000	3,465.0000	10.315	0	0	0
2011/02/24	R207 2011/11/03	8.70	Call	Bond Future	2,430.0000	2,146.0000	(11.687)	0	0	0
2011/02/24	R207 2011/11/03	8.70	Put	Bond Future	3,428.0000	3,771.0000	10.006	0	0	0
2011/02/24	R207 2012/02/02			Bond Future	9.0070	9.1290	1.355	0.0000	0.0000	0
2011/02/24	R207 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R207 2012/02/02	9.00	Put	Bond Future	37.0000	672.0000	1716.216	0	0	0
2011/02/24	R207 2012/02/02	9.05	Call	Bond Future	225.0000	0.0000	(100.000)	0	0	0
2011/02/24	R207 2012/02/02	9.05	Put	Bond Future	0.0000	411.0000	100.000	0	0	0
2011/02/24	R207 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R207 2012/02/02	8.95	Put	Bond Future	299.0000	934.0000	212.375	0	0	0
2011/02/24	R208 2011/05/05			Bond Future	8.7150	8.8270	1.285	0.0000	0.0000	190
2011/02/24	R208 2011/05/05	8.50	Call	Bond Future	1,089.0000	841.0000	(22.773)	0	0	0
2011/02/24	R208 2011/05/05	8.50	Put	Bond Future	2,388.0000	2,807.0000	17.546	0	0	0
2011/02/24	R208 2011/05/05	8.55	Call	Bond Future	1,208.0000	942.0000	(22.020)	0	0	0

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2011/02/24	R208 2011/05/05	8.55	Put	Bond Future	2,203.0000	2,604.0000	18.202	0	0	0
2011/02/24	R208 2011/05/05	8.45	Call	Bond Future	977.0000	748.0000	(23.439)	0	0	0
2011/02/24	R208 2011/05/05	8.45	Put	Bond Future	2,582.0000	3,020.0000	16.964	0	0	0
2011/02/24	R208 2011/08/04			Bond Future	8.8250	8.9410	1.314	0.0000	0.0000	0
2011/02/24	R208 2011/08/04	8.25	Call	Bond Future	1,126.0000	930.0000	(17.407)	0	0	0
2011/02/24	R208 2011/08/04	8.25	Put	Bond Future	4,571.0000	5,049.0000	10.457	0	0	0
2011/02/24	R208 2011/08/04	8.30	Call	Bond Future	1,219.0000	1,011.0000	(17.063)	0	0	0
2011/02/24	R208 2011/08/04	8.30	Put	Bond Future	4,357.0000	4,824.0000	10.718	0	0	0
2011/02/24	R208 2011/08/04	8.20	Call	Bond Future	1,038.0000	853.0000	(17.823)	0	0	0
2011/02/24	R208 2011/08/04	8.20	Put	Bond Future	4,791.0000	5,280.0000	10.207	0	0	0
2011/02/24	R208 2011/11/03			Bond Future	8.9370	9.0580	1.354	0.0000	0.0000	5,602
2011/02/24	R208 2011/11/03	8.75	Call	Bond Future	2,572.0000	2,261.0000	(12.092)	0	0	0
2011/02/24	R208 2011/11/03	8.75	Put	Bond Future	3,647.0000	4,023.0000	10.310	0	0	0
2011/02/24	R208 2011/11/03	8.80	Call	Bond Future	2,706.0000	2,385.0000	(11.863)	0	0	0
2011/02/24	R208 2011/11/03	8.80	Put	Bond Future	3,492.0000	3,857.0000	10.452	0	0	0
2011/02/24	R208 2011/11/03	8.70	Call	Bond Future	2,441.0000	2,140.0000	(12.331)	0	0	0
2011/02/24	R208 2011/11/03	8.70	Put	Bond Future	3,806.0000	4,192.0000	10.142	0	0	0
2011/02/24	R208 2012/02/02			Bond Future	9.0490	9.1750	1.392	0.0000	0.0000	0
2011/02/24	R208 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R208 2012/02/02	9.00	Put	Bond Future	273.0000	971.0000	255.678	0	0	0
2011/02/24	R208 2012/02/02	9.05	Call	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2011/02/24	R208 2012/02/02	9.05	Put	Bond Future	0.0000	692.0000	100.000	0	0	0
2011/02/24	R208 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R208 2012/02/02	8.95	Put	Bond Future	553.0000	1,251.0000	126.221	0	0	0
2011/02/24	R209 2011/05/05			Bond Future	8.9020	9.0240	1.370	0.0000	0.0000	21,100
2011/02/24	R209 2011/05/05	8.50	Call	Bond Future	960.0000	700.0000	(27.083)	0	0	0
2011/02/24	R209 2011/05/05	8.50	Put	Bond Future	4,206.0000	4,887.0000	16.191	0	0	0
2011/02/24	R209 2011/05/05	8.55	Call	Bond Future	1,080.0000	796.0000	(26.296)	0	0	0
2011/02/24	R209 2011/05/05	8.55	Put	Bond Future	3,910.0000	4,567.0000	16.803	0	0	0
2011/02/24	R209 2011/05/05	8.45	Call	Bond Future	849.0000	613.0000	(27.797)	0	0	0
2011/02/24	R209 2011/05/05	8.45	Put	Bond Future	4,515.0000	5,220.0000	15.615	0	0	0
2011/02/24	R209 2011/08/04			Bond Future	8.9770	9.1030	1.404	0.0000	0.0000	0
2011/02/24	R209 2011/08/04	8.50	Call	Bond Future	1,778.0000	1,459.0000	(17.942)	0	0	0
2011/02/24	R209 2011/08/04	8.50	Put	Bond Future	5,599.0000	6,239.0000	11.431	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
2011/02/24	R209 2011/08/04	8.55	Call	Bond Future	1,915.0000	1,579.0000	(17.546)	0	0	0
2011/02/24	R209 2011/08/04	8.55	Put	Bond Future	5,321.0000	5,944.0000	11.708	0	0	0
2011/02/24	R209 2011/08/04	8.45	Call	Bond Future	1,646.0000	1,345.0000	(18.287)	0	0	0
2011/02/24	R209 2011/08/04	8.45	Put	Bond Future	5,886.0000	6,544.0000	11.179	0	0	0
2011/02/24	R209 2011/08/04	10.10	Call	Bond Future	8,650.0000	7,849.0000	(9.260)	0	0	0
2011/02/24	R209 2011/08/04	10.10	Put	Bond Future	780.0000	938.0000	20.256	0	0	0
2011/02/24	R209 2011/11/03			Bond Future	9.0520	9.1810	1.425	0.0000	0.0000	1,033
2011/02/24	R209 2011/11/03	8.75	Call	Bond Future	3,069.0000	2,656.0000	(13.457)	0	0	0
2011/02/24	R209 2011/11/03	8.75	Put	Bond Future	5,418.0000	5,973.0000	10.244	0	0	0
2011/02/24	R209 2011/11/03	8.80	Call	Bond Future	3,235.0000	2,807.0000	(13.230)	0	0	0
2011/02/24	R209 2011/11/03	8.80	Put	Bond Future	5,187.0000	5,727.0000	10.411	0	0	0
2011/02/24	R209 2011/11/03	8.70	Call	Bond Future	2,909.0000	2,510.0000	(13.716)	0	0	0
2011/02/24	R209 2011/11/03	8.70	Put	Bond Future	5,659.0000	6,228.0000	10.055	0	0	0
2011/02/24	R209 2012/02/02			Bond Future	9.1250	9.2580	1.458	0.0000	0.0000	0
2011/02/24	R209 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R209 2012/02/02	9.00	Put	Bond Future	945.0000	1,929.0000	104.127	0	0	0
2011/02/24	R209 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R209 2012/02/02	9.05	Put	Bond Future	565.0000	1,549.0000	174.159	0	0	0
2011/02/24	R209 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R209 2012/02/02	8.95	Put	Bond Future	1,329.0000	2,313.0000	74.041	0	0	0
2011/02/24	R211 2011/05/05			Bond Future	1.5940	1.5950	0.063	0.0000	0.0000	539
2011/02/24	R211 2011/05/05	2.14	Call	Bond Future	3,010.0000	3,004.0000	(0.199)	0	0	0
2011/02/24	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R211 2011/05/05	2.19	Call	Bond Future	3,280.0000	3,275.0000	(0.152)	0	0	0
2011/02/24	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R211 2011/05/05	2.09	Call	Bond Future	2,738.0000	2,732.0000	(0.219)	0	0	0
2011/02/24	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R212 2011/05/05			Bond Future	2.4580	2.4580	0.000	0.0000	0.0000	2,518
2011/02/24	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R212 2011/05/05	2.25	Put	Bond Future	2,003.0000	2,003.0000	0.000	0	0	0
2011/02/24	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R212 2011/05/05	2.30	Put	Bond Future	1,518.0000	1,518.0000	0.000	0	0	0
2011/02/24	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
2011/02/24	R212 2011/05/05	2.20	Put	Bond Future	2,491.0000	2,491.0000	0.000	0	0	0
2011/02/24	R213 2011/05/05			Bond Future	8.9870	9.0830	1.068	0.0000	0.0000	0
2011/02/24	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/05/05	8.00	Put	Bond Future	8,379.0000	9,131.0000	8.975	0	0	0
2011/02/24	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/05/05	8.05	Put	Bond Future	7,924.0000	8,676.0000	9.490	0	0	0
2011/02/24	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/05/05	7.95	Put	Bond Future	8,837.0000	9,589.0000	8.510	0	0	0
2011/02/24	R213 2011/08/04			Bond Future	9.0710	9.1700	1.091	0.0000	0.0000	0
2011/02/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/08/04	8.00	Put	Bond Future	9,000.0000	9,763.0000	8.478	0	0	0
2011/02/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/08/04	8.05	Put	Bond Future	8,547.0000	9,310.0000	8.927	0	0	0
2011/02/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/08/04	7.95	Put	Bond Future	9,456.0000	10,219.0000	8.069	0	0	0
2011/02/24	R213 2011/11/03			Bond Future	9.1570	9.2590	1.114	0.0000	0.0000	0
2011/02/24	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/11/03	8.75	Put	Bond Future	3,203.0000	3,976.0000	24.134	0	0	0
2011/02/24	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/11/03	8.80	Put	Bond Future	2,799.0000	3,573.0000	27.653	0	0	0
2011/02/24	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2011/11/03	8.70	Put	Bond Future	3,609.0000	4,383.0000	21.446	0	0	0
2011/02/24	R213 2012/02/02			Bond Future	9.2430	9.3490	1.147	0.0000	0.0000	0
2011/02/24	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2012/02/02	9.00	Put	Bond Future	1,859.0000	2,651.0000	42.604	0	0	0
2011/02/24	R213 2012/02/02	9.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2012/02/02	9.05	Put	Bond Future	1,472.0000	2,263.0000	53.736	0	0	0
2011/02/24	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/24	R213 2012/02/02	8.95	Put	Bond Future	2,250.0000	3,041.0000	35.156	0	0	0
2011/02/24	TRT1 2011/05/05			Index Future	338.3620	337.1130	(0.369)	0.0000	0.0000	100
2011/02/24	TRT1 2011/08/04			Index Future	343.0030	341.7370	(0.369)	0.0000	0.0000	0
<b>Total</b>										<b>198537.00</b>