



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/02/2011

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
2011/02/10	AL7T 2011/05/05			Index Future	373.1000	372.7360	(0.098)	0.0000	0.0000	30
2011/02/10	AL7T 2011/08/04			Index Future	378.3490	377.9830	(0.097)	0.0000	0.0000	0
2011/02/10	ALBI 2011/05/05			Index Future	343.6870	343.2440	(0.129)	0.0000	0.0000	1,064
2011/02/10	ALBI 2011/08/04			Index Future	348.5230	348.0760	(0.128)	0.0000	0.0000	0
2011/02/10	CRD1 2011/05/05			Index Future	154.3390	154.2630	(0.049)	0.0000	0.0000	2
2011/02/10	CRD1 2011/08/04			Index Future	156.4510	156.3750	(0.049)	0.0000	0.0000	0
2011/02/10	GOVI 2011/05/05			GOVI	344.5160	344.1100	(0.118)	0.0000	0.0000	205
2011/02/10	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GOVI 2011/05/05	349.00	Put	GOVI	44,840.0000	48,900.0000	9.054	0	0	0
2011/02/10	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GOVI 2011/05/05	349.01	Put	GOVI	44,940.0000	49,000.0000	9.034	0	0	0
2011/02/10	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GOVI 2011/05/05	348.99	Put	GOVI	44,740.0000	48,800.0000	9.075	0	0	0
2011/02/10	GOVI 2011/08/04			GOVI	349.3630	348.9540	(0.117)	0.0000	0.0000	0
2011/02/10	GOVI 2011/08/04	348.00	Call	GOVI	13,630.0000	9,540.0000	(30.007)	0	0	0
2011/02/10	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GOVI 2011/08/04	348.01	Call	GOVI	13,530.0000	9,440.0000	(30.229)	0	0	0
2011/02/10	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GOVI 2011/08/04	347.99	Call	GOVI	13,730.0000	9,640.0000	(29.789)	0	0	0
2011/02/10	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/10	IGOV 2011/05/05			Index Future	148.8940	148.9240	0.020	0.0000	0.0000	58

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2011/02/10	IGOV 2011/08/04			Index Future	150.9890	151.0210	0.021	0.0000	0.0000	0
2011/02/10	ILBI 2011/05/05			Index Future	402.7400	402.8180	0.019	0.0000	0.0000	336
2011/02/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/10	JBAF 2011/02/16			Jibar Tradeable Future	5.5800	5.5890	0.161	0.0000	0.0000	5,000
2011/02/10	JBAF 2011/03/16			Jibar Tradeable Future	5.6040	5.5950	(0.161)	0.0000	0.0000	6,040
2011/02/10	JBAF 2011/04/20			Jibar Tradeable Future	5.6400	5.6500	0.177	0.0000	0.0000	2,000
2011/02/10	JBAF 2011/05/18			Jibar Tradeable Future	5.6700	5.6810	0.194	0.0000	0.0000	3,001
2011/02/10	JBAF 2011/06/15			Jibar Tradeable Future	5.7040	5.7170	0.228	0.0000	0.0000	3,890
2011/02/10	JBAF 2011/07/20			Jibar Tradeable Future	5.7840	5.7990	0.259	0.0000	0.0000	2,000
2011/02/10	JBAF 2011/09/21			Jibar Tradeable Future	5.9340	5.9300	(0.067)	94.0700	94.0700	15,390
2011/02/10	JBAF 2011/12/21			Jibar Tradeable Future	6.3720	6.3640	(0.126)	0.0000	0.0000	5,290
2011/02/10	JBAF 2012/03/20			Jibar Tradeable Future	6.8200	6.8200	0.000	0.0000	0.0000	790
2011/02/10	JBAF 2012/06/20			Jibar Tradeable Future	7.2740	7.2720	(0.027)	0.0000	0.0000	2,890
2011/02/10	JBAF 2012/09/19			Jibar Tradeable Future	7.7240	7.6960	(0.363)	0.0000	0.0000	44,510
2011/02/10	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.1050	0.309	0.0000	0.0000	490
2011/02/10	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/10	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/10	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/10	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/10	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/10	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/10	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/10	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/10	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/10	OTH1 2011/05/05			Index Future	338.8570	338.2180	(0.189)	0.0000	0.0000	3
2011/02/10	OTH1 2011/08/04			Index Future	343.6240	342.9790	(0.188)	0.0000	0.0000	0
2011/02/10	R157 2011/05/05			Bond Future	7.9410	7.9550	0.176	0.0000	0.0000	2,605
2011/02/10	R157 2011/05/05	7.75	Call	Bond Future	760.0000	731.0000	(3.816)	0	0	0
2011/02/10	R157 2011/05/05	7.75	Put	Bond Future	1,540.0000	1,568.0000	1.818	0	0	0
2011/02/10	R157 2011/05/05	7.80	Call	Bond Future	844.0000	814.0000	(3.555)	0	0	0
2011/02/10	R157 2011/05/05	7.80	Put	Bond Future	1,419.0000	1,446.0000	1.903	0	0	0
2011/02/10	R157 2011/05/05	7.70	Call	Bond Future	681.0000	654.0000	(3.965)	0	0	0
2011/02/10	R157 2011/05/05	7.70	Put	Bond Future	1,666.0000	1,696.0000	1.801	0	0	0
2011/02/10	R157 2011/05/05	7.65	Call	Bond Future	608.0000	583.0000	(4.112)	0	0	0
2011/02/10	R157 2011/05/05	7.65	Put	Bond Future	1,799.0000	1,830.0000	1.723	0	0	0
2011/02/10	R157 2011/08/04			Bond Future	8.1140	8.1290	0.185	0.0000	0.0000	0
2011/02/10	R157 2011/08/04	7.50	Call	Bond Future	662.0000	643.0000	(2.870)	0	0	0
2011/02/10	R157 2011/08/04	7.50	Put	Bond Future	3,037.0000	3,075.0000	1.251	0	0	0
2011/02/10	R157 2011/08/04	7.55	Call	Bond Future	721.0000	700.0000	(2.913)	0	0	0
2011/02/10	R157 2011/08/04	7.55	Put	Bond Future	2,900.0000	2,936.0000	1.241	0	0	0
2011/02/10	R157 2011/08/04	7.45	Call	Bond Future	607.0000	589.0000	(2.965)	0	0	0
2011/02/10	R157 2011/08/04	7.45	Put	Bond Future	3,178.0000	3,217.0000	1.227	0	0	0
2011/02/10	R157 2011/11/03			Bond Future	8.3000	8.3160	0.193	0.0000	0.0000	3,694

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2011/02/10	R157 2011/11/03	8.25	Call	Bond Future	1,839.0000	1,807.0000	(1.740)	0	0	0
2011/02/10	R157 2011/11/03	8.25	Put	Bond Future	2,018.0000	2,043.0000	1.239	0	0	0
2011/02/10	R157 2011/11/03	8.30	Call	Bond Future	1,932.0000	1,900.0000	(1.656)	0	0	0
2011/02/10	R157 2011/11/03	8.30	Put	Bond Future	1,932.0000	1,957.0000	1.294	0	0	0
2011/02/10	R157 2011/11/03	8.20	Call	Bond Future	1,748.0000	1,717.0000	(1.773)	0	0	0
2011/02/10	R157 2011/11/03	8.20	Put	Bond Future	2,107.0000	2,133.0000	1.234	0	0	0
2011/02/10	R157 2012/02/02			Bond Future	8.5060	8.5250	0.223	0.0000	0.0000	0
2011/02/10	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R157 2012/02/02	8.50	Put	Bond Future	20.0000	83.0000	315.000	0	0	0
2011/02/10	R157 2012/02/02	8.55	Call	Bond Future	147.0000	83.0000	(43.537)	0	0	0
2011/02/10	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R157 2012/02/02	8.45	Put	Bond Future	187.0000	250.0000	33.690	0	0	0
2011/02/10	R186 2011/05/05			Bond Future	8.7060	8.7360	0.345	0.0000	0.0000	18,980
2011/02/10	R186 2011/05/05	8.75	Call	Bond Future	3,073.0000	2,908.0000	(5.369)	0	0	0
2011/02/10	R186 2011/05/05	8.75	Put	Bond Future	2,661.0000	2,777.0000	4.359	0	0	0
2011/02/10	R186 2011/05/05	8.80	Call	Bond Future	3,323.0000	3,151.0000	(5.176)	0	0	0
2011/02/10	R186 2011/05/05	8.80	Put	Bond Future	2,446.0000	2,555.0000	4.456	0	0	0
2011/02/10	R186 2011/05/05	8.70	Call	Bond Future	2,834.0000	2,676.0000	(5.575)	0	0	0
2011/02/10	R186 2011/05/05	8.70	Put	Bond Future	2,890.0000	3,013.0000	4.256	0	0	0
2011/02/10	R186 2011/05/05	8.00	Put	Bond Future	7,548.0000	7,771.0000	2.954	0	0	0
2011/02/10	R186 2011/05/05	8.00	Call	Bond Future	638.0000	580.0000	(9.091)	0	0	5,500
2011/02/10	R186 2011/08/04			Bond Future	8.8010	8.8320	0.352	0.0000	0.0000	0
2011/02/10	R186 2011/08/04	8.25	Call	Bond Future	1,934.0000	1,836.0000	(5.067)	0	0	0
2011/02/10	R186 2011/08/04	8.25	Put	Bond Future	7,168.0000	7,354.0000	2.595	0	0	0
2011/02/10	R186 2011/08/04	8.30	Call	Bond Future	2,087.0000	1,983.0000	(4.983)	0	0	0
2011/02/10	R186 2011/08/04	8.30	Put	Bond Future	6,831.0000	7,012.0000	2.650	0	0	0
2011/02/10	R186 2011/08/04	8.20	Call	Bond Future	1,789.0000	1,695.0000	(5.254)	0	0	0
2011/02/10	R186 2011/08/04	8.20	Put	Bond Future	7,515.0000	7,705.0000	2.528	0	0	0
2011/02/10	R186 2011/11/03			Bond Future	8.8930	8.9250	0.360	0.0000	0.0000	12,959
2011/02/10	R186 2011/11/03	9.00	Call	Bond Future	5,471.0000	5,304.0000	(3.052)	0	0	0
2011/02/10	R186 2011/11/03	9.00	Put	Bond Future	4,512.0000	4,633.0000	2.682	0	0	0
2011/02/10	R186 2011/11/03	9.05	Call	Bond Future	5,714.0000	5,543.0000	(2.993)	0	0	0
2011/02/10	R186 2011/11/03	9.05	Put	Bond Future	4,312.0000	4,429.0000	2.713	0	0	0

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2011/02/10	R186 2011/11/03	8.95	Call	Bond Future	5,233.0000	5,070.0000	(3.115)	0	0	0
2011/02/10	R186 2011/11/03	8.95	Put	Bond Future	4,721.0000	4,846.0000	2.648	0	0	0
2011/02/10	R186 2012/02/02			Bond Future	8.9850	9.0180	0.367	0.0000	0.0000	0
2011/02/10	R186 2012/02/02	9.00	Call	Bond Future	132.0000	0.0000	(100.000)	0	0	0
2011/02/10	R186 2012/02/02	9.00	Put	Bond Future	0.0000	159.0000	100.000	0	0	0
2011/02/10	R186 2012/02/02	9.05	Call	Bond Future	572.0000	281.0000	(50.874)	0	0	0
2011/02/10	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R186 2012/02/02	8.95	Put	Bond Future	310.0000	601.0000	93.871	0	0	0
2011/02/10	R201 2011/05/05			Bond Future	7.7950	7.8090	0.180	0.0000	0.0000	484
2011/02/10	R201 2011/05/05	7.75	Call	Bond Future	801.0000	775.0000	(3.246)	0	0	0
2011/02/10	R201 2011/05/05	7.75	Put	Bond Future	943.0000	961.0000	1.909	0	0	0
2011/02/10	R201 2011/05/05	7.80	Call	Bond Future	880.0000	853.0000	(3.068)	0	0	0
2011/02/10	R201 2011/05/05	7.80	Put	Bond Future	864.0000	881.0000	1.968	0	0	0
2011/02/10	R201 2011/05/05	7.70	Call	Bond Future	725.0000	700.0000	(3.448)	0	0	0
2011/02/10	R201 2011/05/05	7.70	Put	Bond Future	1,025.0000	1,045.0000	1.951	0	0	0
2011/02/10	R201 2011/08/04			Bond Future	7.9790	7.9950	0.201	0.0000	0.0000	0
2011/02/10	R201 2011/08/04	7.25	Call	Bond Future	382.0000	368.0000	(3.665)	0	0	0
2011/02/10	R201 2011/08/04	7.25	Put	Bond Future	2,555.0000	2,588.0000	1.292	0	0	0
2011/02/10	R201 2011/08/04	7.30	Call	Bond Future	422.0000	408.0000	(3.318)	0	0	0
2011/02/10	R201 2011/08/04	7.30	Put	Bond Future	2,444.0000	2,477.0000	1.350	0	0	0
2011/02/10	R201 2011/08/04	7.20	Call	Bond Future	347.0000	334.0000	(3.746)	0	0	0
2011/02/10	R201 2011/08/04	7.20	Put	Bond Future	2,671.0000	2,705.0000	1.273	0	0	0
2011/02/10	R201 2011/11/03			Bond Future	8.1760	8.1940	0.220	0.0000	0.0000	0
2011/02/10	R201 2011/11/03	8.00	Call	Bond Future	1,183.0000	1,159.0000	(2.029)	0	0	0
2011/02/10	R201 2011/11/03	8.00	Put	Bond Future	1,665.0000	1,690.0000	1.502	0	0	0
2011/02/10	R201 2011/11/03	8.05	Call	Bond Future	1,249.0000	1,224.0000	(2.002)	0	0	0
2011/02/10	R201 2011/11/03	8.05	Put	Bond Future	1,594.0000	1,618.0000	1.506	0	0	0
2011/02/10	R201 2011/11/03	7.95	Call	Bond Future	1,119.0000	1,096.0000	(2.055)	0	0	0
2011/02/10	R201 2011/11/03	7.95	Put	Bond Future	1,739.0000	1,765.0000	1.495	0	0	0
2011/02/10	R201 2012/02/02			Bond Future	8.3960	8.4150	0.226	0.0000	0.0000	0
2011/02/10	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R201 2012/02/02	8.25	Put	Bond Future	369.0000	416.0000	12.737	0	0	0
2011/02/10	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/10	R201 2012/02/02	8.30	Put	Bond Future	242.0000	290.0000	19.835	0	0	0
2011/02/10	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R201 2012/02/02	8.20	Put	Bond Future	495.0000	543.0000	9.697	0	0	0
2011/02/10	R202 2011/05/05			Bond Future	0.4460	0.4370	(2.018)	0.0000	0.0000	10,089
2011/02/10	R202 2011/05/05	2.05	Call	Bond Future	39,250.0000	39,509.0000	0.660	0	0	0
2011/02/10	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R202 2011/05/05	2.10	Call	Bond Future	40,278.0000	40,537.0000	0.643	0	0	0
2011/02/10	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R202 2011/05/05	2.00	Call	Bond Future	38,212.0000	38,471.0000	0.678	0	0	0
2011/02/10	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/10	R203 2011/05/05			Bond Future	8.4100	8.4130	0.036	0.0000	0.0000	516
2011/02/10	R203 2011/05/05	8.25	Call	Bond Future	1,036.0000	1,022.0000	(1.351)	0	0	0
2011/02/10	R203 2011/05/05	8.25	Put	Bond Future	1,811.0000	1,812.0000	0.055	0	0	0
2011/02/10	R203 2011/05/05	8.30	Call	Bond Future	1,141.0000	1,127.0000	(1.227)	0	0	0
2011/02/10	R203 2011/05/05	8.30	Put	Bond Future	1,673.0000	1,674.0000	0.060	0	0	0
2011/02/10	R203 2011/05/05	8.20	Call	Bond Future	937.0000	923.0000	(1.494)	0	0	0
2011/02/10	R203 2011/05/05	8.20	Put	Bond Future	1,956.0000	1,956.0000	0.000	0	0	0
2011/02/10	R203 2011/08/04			Bond Future	8.5520	8.5560	0.047	0.0000	0.0000	0
2011/02/10	R203 2011/08/04	8.00	Call	Bond Future	945.0000	934.0000	(1.164)	0	0	0
2011/02/10	R203 2011/08/04	8.00	Put	Bond Future	3,546.0000	3,554.0000	0.226	0	0	0
2011/02/10	R203 2011/08/04	8.05	Call	Bond Future	1,022.0000	1,011.0000	(1.076)	0	0	0
2011/02/10	R203 2011/08/04	8.05	Put	Bond Future	3,384.0000	3,392.0000	0.236	0	0	0
2011/02/10	R203 2011/08/04	7.95	Call	Bond Future	872.0000	862.0000	(1.147)	0	0	0
2011/02/10	R203 2011/08/04	7.95	Put	Bond Future	3,713.0000	3,721.0000	0.215	0	0	0
2011/02/10	R203 2011/11/03			Bond Future	8.6990	8.7030	0.046	0.0000	0.0000	1,404
2011/02/10	R203 2011/11/03	8.50	Call	Bond Future	2,003.0000	1,991.0000	(0.599)	0	0	0
2011/02/10	R203 2011/11/03	8.50	Put	Bond Future	2,895.0000	2,901.0000	0.207	0	0	0
2011/02/10	R203 2011/11/03	8.55	Call	Bond Future	2,110.0000	2,097.0000	(0.616)	0	0	0
2011/02/10	R203 2011/11/03	8.55	Put	Bond Future	2,777.0000	2,782.0000	0.180	0	0	0
2011/02/10	R203 2011/11/03	8.45	Call	Bond Future	1,900.0000	1,888.0000	(0.632)	0	0	0
2011/02/10	R203 2011/11/03	8.45	Put	Bond Future	3,017.0000	3,023.0000	0.199	0	0	0
2011/02/10	R203 2012/02/02			Bond Future	8.8560	8.8600	0.045	0.0000	0.0000	0
2011/02/10	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/10	R203 2012/02/02	8.75	Put	Bond Future	454.0000	471.0000	3.744	0	0	0
2011/02/10	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R203 2012/02/02	8.80	Put	Bond Future	240.0000	257.0000	7.083	0	0	0
2011/02/10	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R203 2012/02/02	8.70	Put	Bond Future	669.0000	686.0000	2.541	0	0	0
2011/02/10	R204 2011/05/05			Bond Future	8.5170	8.5320	0.176	0.0000	0.0000	100
2011/02/10	R204 2011/05/05	8.50	Call	Bond Future	1,595.0000	1,545.0000	(3.135)	0	0	0
2011/02/10	R204 2011/05/05	8.50	Put	Bond Future	1,687.0000	1,719.0000	1.897	0	0	0
2011/02/10	R204 2011/05/05	8.55	Call	Bond Future	1,733.0000	1,681.0000	(3.001)	0	0	0
2011/02/10	R204 2011/05/05	8.55	Put	Bond Future	1,554.0000	1,584.0000	1.931	0	0	0
2011/02/10	R204 2011/05/05	8.45	Call	Bond Future	1,463.0000	1,415.0000	(3.281)	0	0	0
2011/02/10	R204 2011/05/05	8.45	Put	Bond Future	1,827.0000	1,860.0000	1.806	0	0	0
2011/02/10	R204 2011/08/04			Bond Future	8.6480	8.6630	0.173	0.0000	0.0000	0
2011/02/10	R204 2011/08/04	8.00	Call	Bond Future	916.0000	889.0000	(2.948)	0	0	0
2011/02/10	R204 2011/08/04	8.00	Put	Bond Future	4,393.0000	4,445.0000	1.184	0	0	0
2011/02/10	R204 2011/08/04	8.05	Call	Bond Future	995.0000	966.0000	(2.915)	0	0	0
2011/02/10	R204 2011/08/04	8.05	Put	Bond Future	4,198.0000	4,248.0000	1.191	0	0	0
2011/02/10	R204 2011/08/04	7.95	Call	Bond Future	842.0000	817.0000	(2.969)	0	0	0
2011/02/10	R204 2011/08/04	7.95	Put	Bond Future	4,594.0000	4,648.0000	1.175	0	0	0
2011/02/10	R204 2011/11/03			Bond Future	8.7790	8.7940	0.171	0.0000	0.0000	1,867
2011/02/10	R204 2011/11/03	8.75	Call	Bond Future	2,715.0000	2,671.0000	(1.621)	0	0	0
2011/02/10	R204 2011/11/03	8.75	Put	Bond Future	2,862.0000	2,895.0000	1.153	0	0	0
2011/02/10	R204 2011/11/03	8.80	Call	Bond Future	2,847.0000	2,802.0000	(1.581)	0	0	0
2011/02/10	R204 2011/11/03	8.80	Put	Bond Future	2,740.0000	2,772.0000	1.168	0	0	0
2011/02/10	R204 2011/11/03	8.70	Call	Bond Future	2,578.0000	2,536.0000	(1.629)	0	0	0
2011/02/10	R204 2011/11/03	8.70	Put	Bond Future	2,980.0000	3,014.0000	1.141	0	0	0
2011/02/10	R204 2012/02/02			Bond Future	8.9140	8.9300	0.179	0.0000	0.0000	0
2011/02/10	R204 2012/02/02	9.00	Call	Bond Future	421.0000	343.0000	(18.527)	0	0	0
2011/02/10	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R204 2012/02/02	9.05	Call	Bond Future	665.0000	586.0000	(11.880)	0	0	0
2011/02/10	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R204 2012/02/02	8.95	Call	Bond Future	177.0000	98.0000	(44.633)	0	0	0
2011/02/10	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/10	R206 2011/05/05			Bond Future	7.4560	7.4650	0.121	0.0000	0.0000	0
2011/02/10	R206 2011/05/05	7.50	Call	Bond Future	695.0000	680.0000	(2.158)	0	0	0
2011/02/10	R206 2011/05/05	7.50	Put	Bond Future	590.0000	596.0000	1.017	0	0	0
2011/02/10	R206 2011/05/05	7.55	Call	Bond Future	761.0000	745.0000	(2.102)	0	0	0
2011/02/10	R206 2011/05/05	7.55	Put	Bond Future	536.0000	542.0000	1.119	0	0	0
2011/02/10	R206 2011/05/05	7.45	Call	Bond Future	632.0000	618.0000	(2.215)	0	0	0
2011/02/10	R206 2011/05/05	7.45	Put	Bond Future	646.0000	654.0000	1.238	0	0	0
2011/02/10	R206 2011/08/04			Bond Future	7.6640	7.6740	0.130	0.0000	0.0000	0
2011/02/10	R206 2011/08/04	7.00	Call	Bond Future	324.0000	316.0000	(2.469)	0	0	0
2011/02/10	R206 2011/08/04	7.00	Put	Bond Future	1,782.0000	1,795.0000	0.730	0	0	0
2011/02/10	R206 2011/08/04	7.05	Call	Bond Future	355.0000	348.0000	(1.972)	0	0	0
2011/02/10	R206 2011/08/04	7.05	Put	Bond Future	1,702.0000	1,717.0000	0.881	0	0	0
2011/02/10	R206 2011/08/04	6.95	Call	Bond Future	296.0000	289.0000	(2.365)	0	0	0
2011/02/10	R206 2011/08/04	6.95	Put	Bond Future	1,864.0000	1,879.0000	0.805	0	0	0
2011/02/10	R206 2011/11/03			Bond Future	7.8850	7.8970	0.152	0.0000	0.0000	0
2011/02/10	R206 2011/11/03	7.75	Call	Bond Future	897.0000	884.0000	(1.449)	0	0	0
2011/02/10	R206 2011/11/03	7.75	Put	Bond Future	1,163.0000	1,173.0000	0.860	0	0	0
2011/02/10	R206 2011/11/03	7.80	Call	Bond Future	945.0000	932.0000	(1.376)	0	0	0
2011/02/10	R206 2011/11/03	7.80	Put	Bond Future	1,112.0000	1,123.0000	0.989	0	0	0
2011/02/10	R206 2011/11/03	7.70	Call	Bond Future	849.0000	837.0000	(1.413)	0	0	0
2011/02/10	R206 2011/11/03	7.70	Put	Bond Future	1,213.0000	1,225.0000	0.989	0	0	0
2011/02/10	R206 2012/02/02			Bond Future	8.1520	8.1650	0.159	0.0000	0.0000	0
2011/02/10	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R206 2012/02/02	8.00	Put	Bond Future	266.0000	289.0000	8.647	0	0	0
2011/02/10	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R206 2012/02/02	8.05	Put	Bond Future	178.0000	201.0000	12.921	0	0	0
2011/02/10	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R206 2012/02/02	7.95	Put	Bond Future	354.0000	376.0000	6.215	0	0	0
2011/02/10	R207 2011/05/05			Bond Future	8.5600	8.5740	0.164	0.0000	0.0000	1,085
2011/02/10	R207 2011/05/05	8.50	Call	Bond Future	1,545.0000	1,497.0000	(3.107)	0	0	0
2011/02/10	R207 2011/05/05	8.50	Put	Bond Future	1,890.0000	1,922.0000	1.693	0	0	0
2011/02/10	R207 2011/05/05	8.55	Call	Bond Future	1,684.0000	1,634.0000	(2.969)	0	0	0
2011/02/10	R207 2011/05/05	8.55	Put	Bond Future	1,741.0000	1,772.0000	1.781	0	0	0
2011/02/10	R207 2011/05/05	8.45	Call	Bond Future	1,413.0000	1,367.0000	(3.255)	0	0	0

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2011/02/10	R207 2011/05/05	8.45	Put	Bond Future	2,046.0000	2,081.0000	1.711	0	0	0
2011/02/10	R207 2011/08/04			Bond Future	8.6800	8.6950	0.173	0.0000	0.0000	0
2011/02/10	R207 2011/08/04	8.25	Call	Bond Future	1,431.0000	1,395.0000	(2.516)	0	0	0
2011/02/10	R207 2011/08/04	8.25	Put	Bond Future	3,867.0000	3,915.0000	1.241	0	0	0
2011/02/10	R207 2011/08/04	8.30	Call	Bond Future	1,535.0000	1,498.0000	(2.410)	0	0	0
2011/02/10	R207 2011/08/04	8.30	Put	Bond Future	3,684.0000	3,730.0000	1.249	0	0	0
2011/02/10	R207 2011/08/04	8.20	Call	Bond Future	1,332.0000	1,297.0000	(2.628)	0	0	0
2011/02/10	R207 2011/08/04	8.20	Put	Bond Future	4,057.0000	4,106.0000	1.208	0	0	0
2011/02/10	R207 2011/11/03			Bond Future	8.7950	8.8100	0.171	0.0000	0.0000	600
2011/02/10	R207 2011/11/03	8.75	Call	Bond Future	2,871.0000	2,825.0000	(1.602)	0	0	0
2011/02/10	R207 2011/11/03	8.75	Put	Bond Future	3,115.0000	3,151.0000	1.156	0	0	0
2011/02/10	R207 2011/11/03	8.80	Call	Bond Future	3,009.0000	2,961.0000	(1.595)	0	0	0
2011/02/10	R207 2011/11/03	8.80	Put	Bond Future	2,982.0000	3,015.0000	1.107	0	0	0
2011/02/10	R207 2011/11/03	8.70	Call	Bond Future	2,737.0000	2,692.0000	(1.644)	0	0	0
2011/02/10	R207 2011/11/03	8.70	Put	Bond Future	3,254.0000	3,290.0000	1.106	0	0	0
2011/02/10	R207 2012/02/02			Bond Future	8.9150	8.9310	0.179	0.0000	0.0000	0
2011/02/10	R207 2012/02/02	9.00	Call	Bond Future	446.0000	362.0000	(18.834)	0	0	0
2011/02/10	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R207 2012/02/02	9.05	Call	Bond Future	708.0000	623.0000	(12.006)	0	0	0
2011/02/10	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R207 2012/02/02	8.95	Call	Bond Future	184.0000	100.0000	(45.652)	0	0	0
2011/02/10	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R208 2011/05/05			Bond Future	8.5900	8.6100	0.233	0.0000	0.0000	190
2011/02/10	R208 2011/05/05	8.50	Call	Bond Future	1,561.0000	1,495.0000	(4.228)	0	0	0
2011/02/10	R208 2011/05/05	8.50	Put	Bond Future	2,108.0000	2,163.0000	2.609	0	0	0
2011/02/10	R208 2011/05/05	8.55	Call	Bond Future	1,703.0000	1,634.0000	(4.052)	0	0	0
2011/02/10	R208 2011/05/05	8.55	Put	Bond Future	1,946.0000	1,997.0000	2.621	0	0	0
2011/02/10	R208 2011/05/05	8.45	Call	Bond Future	1,427.0000	1,364.0000	(4.415)	0	0	0
2011/02/10	R208 2011/05/05	8.45	Put	Bond Future	2,280.0000	2,337.0000	2.500	0	0	0
2011/02/10	R208 2011/08/04			Bond Future	8.6970	8.7170	0.230	0.0000	0.0000	0
2011/02/10	R208 2011/08/04	8.25	Call	Bond Future	1,465.0000	1,418.0000	(3.208)	0	0	0
2011/02/10	R208 2011/08/04	8.25	Put	Bond Future	4,158.0000	4,229.0000	1.708	0	0	0
2011/02/10	R208 2011/08/04	8.30	Call	Bond Future	1,574.0000	1,524.0000	(3.177)	0	0	0
2011/02/10	R208 2011/08/04	8.30	Put	Bond Future	3,960.0000	4,028.0000	1.717	0	0	0

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2011/02/10	R208 2011/08/04	8.20	Call	Bond Future	1,362.0000	1,317.0000	(3.304)	0	0	0
2011/02/10	R208 2011/08/04	8.20	Put	Bond Future	4,362.0000	4,436.0000	1.696	0	0	0
2011/02/10	R208 2011/11/03			Bond Future	8.8030	8.8240	0.239	0.0000	0.0000	5,584
2011/02/10	R208 2011/11/03	8.75	Call	Bond Future	3,027.0000	2,960.0000	(2.213)	0	0	0
2011/02/10	R208 2011/11/03	8.75	Put	Bond Future	3,333.0000	3,387.0000	1.620	0	0	0
2011/02/10	R208 2011/11/03	8.80	Call	Bond Future	3,173.0000	3,105.0000	(2.143)	0	0	0
2011/02/10	R208 2011/11/03	8.80	Put	Bond Future	3,190.0000	3,243.0000	1.661	0	0	0
2011/02/10	R208 2011/11/03	8.70	Call	Bond Future	2,884.0000	2,819.0000	(2.254)	0	0	0
2011/02/10	R208 2011/11/03	8.70	Put	Bond Future	3,481.0000	3,537.0000	1.609	0	0	0
2011/02/10	R208 2012/02/02			Bond Future	8.9100	8.9320	0.247	0.0000	0.0000	0
2011/02/10	R208 2012/02/02	9.00	Call	Bond Future	505.0000	381.0000	(24.554)	0	0	0
2011/02/10	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R208 2012/02/02	9.05	Call	Bond Future	784.0000	660.0000	(15.816)	0	0	0
2011/02/10	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R208 2012/02/02	8.95	Call	Bond Future	225.0000	101.0000	(55.111)	0	0	0
2011/02/10	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R209 2011/05/05			Bond Future	8.6460	8.6920	0.532	0.0000	0.0000	21,100
2011/02/10	R209 2011/05/05	8.50	Call	Bond Future	1,900.0000	1,727.0000	(9.105)	0	0	0
2011/02/10	R209 2011/05/05	8.50	Put	Bond Future	3,105.0000	3,305.0000	6.441	0	0	0
2011/02/10	R209 2011/05/05	8.55	Call	Bond Future	2,080.0000	1,896.0000	(8.846)	0	0	0
2011/02/10	R209 2011/05/05	8.55	Put	Bond Future	2,869.0000	3,058.0000	6.588	0	0	0
2011/02/10	R209 2011/05/05	8.45	Call	Bond Future	1,730.0000	1,567.0000	(9.422)	0	0	0
2011/02/10	R209 2011/05/05	8.45	Put	Bond Future	3,355.0000	3,565.0000	6.259	0	0	0
2011/02/10	R209 2011/08/04			Bond Future	8.7150	8.7620	0.539	0.0000	0.0000	0
2011/02/10	R209 2011/08/04	8.50	Call	Bond Future	2,725.0000	2,551.0000	(6.385)	0	0	0
2011/02/10	R209 2011/08/04	8.50	Put	Bond Future	4,486.0000	4,689.0000	4.525	0	0	0
2011/02/10	R209 2011/08/04	8.55	Call	Bond Future	2,902.0000	2,722.0000	(6.203)	0	0	0
2011/02/10	R209 2011/08/04	8.55	Put	Bond Future	4,248.0000	4,444.0000	4.614	0	0	0
2011/02/10	R209 2011/08/04	8.45	Call	Bond Future	2,553.0000	2,387.0000	(6.502)	0	0	0
2011/02/10	R209 2011/08/04	8.45	Put	Bond Future	4,733.0000	4,944.0000	4.458	0	0	0
2011/02/10	R209 2011/08/04	10.10	Call	Bond Future	10,510.0000	10,174.0000	(3.197)	0	0	0
2011/02/10	R209 2011/08/04	10.10	Put	Bond Future	580.0000	620.0000	6.897	0	0	0
2011/02/10	R209 2011/11/03			Bond Future	8.7820	8.8300	0.547	0.0000	0.0000	1,089
2011/02/10	R209 2011/11/03	8.75	Call	Bond Future	4,185.0000	3,982.0000	(4.851)	0	0	0

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2011/02/10	R209 2011/11/03	8.75	Put	Bond Future	4,440.0000	4,616.0000	3.964	0	0	0
2011/02/10	R209 2011/11/03	8.80	Call	Bond Future	4,382.0000	4,174.0000	(4.747)	0	0	0
2011/02/10	R209 2011/11/03	8.80	Put	Bond Future	4,239.0000	4,411.0000	4.058	0	0	0
2011/02/10	R209 2011/11/03	8.70	Call	Bond Future	3,992.0000	3,796.0000	(4.910)	0	0	0
2011/02/10	R209 2011/11/03	8.70	Put	Bond Future	4,647.0000	4,831.0000	3.960	0	0	0
2011/02/10	R209 2012/02/02			Bond Future	8.8470	8.8970	0.565	0.0000	0.0000	0
2011/02/10	R209 2012/02/02	9.00	Call	Bond Future	1,184.0000	794.0000	(32.939)	0	0	0
2011/02/10	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R209 2012/02/02	9.05	Call	Bond Future	1,564.0000	1,174.0000	(24.936)	0	0	0
2011/02/10	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R209 2012/02/02	8.95	Call	Bond Future	800.0000	410.0000	(48.750)	0	0	0
2011/02/10	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R211 2011/05/05			Bond Future	1.5890	1.6050	1.007	0.0000	0.0000	539
2011/02/10	R211 2011/05/05	2.14	Call	Bond Future	3,038.0000	2,948.0000	(2.962)	0	0	0
2011/02/10	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R211 2011/05/05	2.19	Call	Bond Future	3,308.0000	3,219.0000	(2.690)	0	0	0
2011/02/10	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R211 2011/05/05	2.09	Call	Bond Future	2,766.0000	2,676.0000	(3.254)	0	0	0
2011/02/10	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R212 2011/05/05			Bond Future	2.4740	2.5050	1.253	0.0000	0.0000	2,518
2011/02/10	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R212 2011/05/05	2.25	Put	Bond Future	2,155.0000	2,450.0000	13.689	0	0	0
2011/02/10	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R212 2011/05/05	2.30	Put	Bond Future	1,670.0000	1,964.0000	17.605	0	0	0
2011/02/10	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R212 2011/05/05	2.20	Put	Bond Future	2,644.0000	2,938.0000	11.120	0	0	0
2011/02/10	R213 2011/05/05			Bond Future	8.7530	8.7780	0.286	0.0000	0.0000	0
2011/02/10	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/05/05	8.00	Put	Bond Future	6,502.0000	6,706.0000	3.137	0	0	0
2011/02/10	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/05/05	8.05	Put	Bond Future	6,047.0000	6,251.0000	3.374	0	0	0
2011/02/10	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/05/05	7.95	Put	Bond Future	6,960.0000	7,164.0000	2.931	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
2011/02/10	R213 2011/08/04			Bond Future	8.8310	8.8560	0.283	0.0000	0.0000	0
2011/02/10	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/08/04	8.00	Put	Bond Future	7,105.0000	7,305.0000	2.815	0	0	0
2011/02/10	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/08/04	8.05	Put	Bond Future	6,652.0000	6,852.0000	3.007	0	0	0
2011/02/10	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/08/04	7.95	Put	Bond Future	7,561.0000	7,761.0000	2.645	0	0	0
2011/02/10	R213 2011/11/03			Bond Future	8.9090	8.9350	0.292	0.0000	0.0000	0
2011/02/10	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/11/03	8.75	Put	Bond Future	1,274.0000	1,479.0000	16.091	0	0	0
2011/02/10	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/11/03	8.80	Put	Bond Future	870.0000	1,075.0000	23.563	0	0	0
2011/02/10	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2011/11/03	8.70	Put	Bond Future	1,680.0000	1,886.0000	12.262	0	0	0
2011/02/10	R213 2012/02/02			Bond Future	8.9880	9.0150	0.300	0.0000	0.0000	0
2011/02/10	R213 2012/02/02	9.00	Call	Bond Future	94.0000	0.0000	(100.000)	0	0	0
2011/02/10	R213 2012/02/02	9.00	Put	Bond Future	0.0000	117.0000	100.000	0	0	0
2011/02/10	R213 2012/02/02	9.05	Call	Bond Future	481.0000	271.0000	(43.659)	0	0	0
2011/02/10	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/10	R213 2012/02/02	8.95	Put	Bond Future	297.0000	507.0000	70.707	0	0	0
2011/02/10	TRT1 2011/05/05			Index Future	340.2120	339.7970	(0.122)	0.0000	0.0000	100
2011/02/10	TRT1 2011/08/04			Index Future	344.8690	344.4490	(0.122)	0.0000	0.0000	0
Total										183992.00