



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/02/2011

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
2011/02/15	AL7T 2011/05/05			Index Future	373.1360	373.0910	(0.012)	0.0000	0.0000	30
2011/02/15	AL7T 2011/08/04			Index Future	378.3990	378.3550	(0.012)	0.0000	0.0000	0
2011/02/15	ALBI 2011/05/05			Index Future	343.6640	343.8280	0.048	0.0000	0.0000	1,064
2011/02/15	ALBI 2011/08/04			Index Future	348.5110	348.6800	0.048	0.0000	0.0000	0
2011/02/15	CRD1 2011/05/05			Index Future	154.4570	154.5340	0.050	0.0000	0.0000	2
2011/02/15	CRD1 2011/08/04			Index Future	156.5720	156.6510	0.050	0.0000	0.0000	0
2011/02/15	GOVI 2011/05/05			GOVI	344.5350	344.6860	0.044	0.0000	0.0000	208
2011/02/15	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GOVI 2011/05/05	349.00	Put	GOVI	44,650.0000	43,140.0000	(3.382)	0	0	0
2011/02/15	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GOVI 2011/05/05	349.01	Put	GOVI	44,750.0000	43,240.0000	(3.374)	0	0	0
2011/02/15	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GOVI 2011/05/05	348.99	Put	GOVI	44,550.0000	43,040.0000	(3.389)	0	0	0
2011/02/15	GOVI 2011/08/04			GOVI	349.3940	349.5500	0.045	0.0000	0.0000	0
2011/02/15	GOVI 2011/08/04	348.00	Call	GOVI	13,940.0000	15,500.0000	11.191	0	0	0
2011/02/15	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GOVI 2011/08/04	348.01	Call	GOVI	13,840.0000	15,400.0000	11.272	0	0	0
2011/02/15	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GOVI 2011/08/04	347.99	Call	GOVI	14,040.0000	15,600.0000	11.111	0	0	0
2011/02/15	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/15	IGOV 2011/05/05			Index Future	148.9530	148.9770	0.016	0.0000	0.0000	58

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2011/02/15	IGOV 2011/08/04			Index Future	151.0530	151.0790	0.017	0.0000	0.0000	0
2011/02/15	ILBI 2011/05/05			Index Future	402.7920	402.8460	0.013	0.0000	0.0000	336
2011/02/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/15	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/15	JBAF 2011/02/16			Jibar Tradeable Future	5.5750	5.5760	0.018	0.0000	0.0000	5,000
2011/02/15	JBAF 2011/03/16			Jibar Tradeable Future	5.5830	5.6020	0.340	0.0000	0.0000	6,040
2011/02/15	JBAF 2011/04/20			Jibar Tradeable Future	5.6340	5.6520	0.319	0.0000	0.0000	2,000
2011/02/15	JBAF 2011/05/18			Jibar Tradeable Future	5.6540	5.6630	0.159	0.0000	0.0000	3,001
2011/02/15	JBAF 2011/06/15			Jibar Tradeable Future	5.7030	5.7010	(0.035)	0.0000	0.0000	3,890
2011/02/15	JBAF 2011/07/20			Jibar Tradeable Future	5.7700	5.7760	0.104	0.0000	0.0000	2,000
2011/02/15	JBAF 2011/09/21			Jibar Tradeable Future	5.9760	5.9550	(0.351)	0.0000	0.0000	15,390
2011/02/15	JBAF 2011/12/21			Jibar Tradeable Future	6.3960	6.4030	0.109	93.5900	93.5900	5,390
2011/02/15	JBAF 2012/03/20			Jibar Tradeable Future	6.8050	6.8040	(0.015)	0.0000	0.0000	790
2011/02/15	JBAF 2012/06/20			Jibar Tradeable Future	7.2520	7.2570	0.069	0.0000	0.0000	2,890
2011/02/15	JBAF 2012/09/19			Jibar Tradeable Future	7.6930	7.6870	(0.078)	0.0000	0.0000	44,510
2011/02/15	JBAF 2012/12/19			Jibar Tradeable Future	8.0800	8.0800	0.000	0.0000	0.0000	490
2011/02/15	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/15	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/15	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/15	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	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
2011/02/15	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/15	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/15	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/15	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/15	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/15	OTH1 2011/05/05			Index Future	338.6030	338.8390	0.070	0.0000	0.0000	3
2011/02/15	OTH1 2011/08/04			Index Future	343.3790	343.6200	0.070	0.0000	0.0000	0
2011/02/15	R157 2011/05/05			Bond Future	7.9250	7.9180	(0.088)	0.0000	0.0000	2,605
2011/02/15	R157 2011/05/05	7.75	Call	Bond Future	754.0000	759.0000	0.663	0	0	0
2011/02/15	R157 2011/05/05	7.75	Put	Bond Future	1,469.0000	1,445.0000	(1.634)	0	0	0
2011/02/15	R157 2011/05/05	7.80	Call	Bond Future	840.0000	845.0000	0.595	0	0	0
2011/02/15	R157 2011/05/05	7.80	Put	Bond Future	1,350.0000	1,326.0000	(1.778)	0	0	0
2011/02/15	R157 2011/05/05	7.70	Call	Bond Future	674.0000	678.0000	0.593	0	0	0
2011/02/15	R157 2011/05/05	7.70	Put	Bond Future	1,594.0000	1,569.0000	(1.568)	0	0	0
2011/02/15	R157 2011/05/05	7.65	Call	Bond Future	600.0000	604.0000	0.667	0	0	0
2011/02/15	R157 2011/05/05	7.65	Put	Bond Future	1,726.0000	1,701.0000	(1.448)	0	0	0
2011/02/15	R157 2011/08/04			Bond Future	8.0960	8.0880	(0.099)	0.0000	0.0000	0
2011/02/15	R157 2011/08/04	7.50	Call	Bond Future	663.0000	668.0000	0.754	0	0	0
2011/02/15	R157 2011/08/04	7.50	Put	Bond Future	2,969.0000	2,943.0000	(0.876)	0	0	0
2011/02/15	R157 2011/08/04	7.55	Call	Bond Future	722.0000	727.0000	0.693	0	0	0
2011/02/15	R157 2011/08/04	7.55	Put	Bond Future	2,832.0000	2,807.0000	(0.883)	0	0	0
2011/02/15	R157 2011/08/04	7.45	Call	Bond Future	607.0000	612.0000	0.824	0	0	0
2011/02/15	R157 2011/08/04	7.45	Put	Bond Future	3,109.0000	3,083.0000	(0.836)	0	0	0
2011/02/15	R157 2011/11/03			Bond Future	8.2810	8.2730	(0.097)	0.0000	0.0000	3,694

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2011/02/15	R157 2011/11/03	8.25	Call	Bond Future	1,855.0000	1,865.0000	0.539	0	0	0
2011/02/15	R157 2011/11/03	8.25	Put	Bond Future	1,966.0000	1,947.0000	(0.966)	0	0	0
2011/02/15	R157 2011/11/03	8.30	Call	Bond Future	1,949.0000	1,960.0000	0.564	0	0	0
2011/02/15	R157 2011/11/03	8.30	Put	Bond Future	1,881.0000	1,863.0000	(0.957)	0	0	0
2011/02/15	R157 2011/11/03	8.20	Call	Bond Future	1,763.0000	1,773.0000	0.567	0	0	0
2011/02/15	R157 2011/11/03	8.20	Put	Bond Future	2,054.0000	2,035.0000	(0.925)	0	0	0
2011/02/15	R157 2012/02/02			Bond Future	8.4850	8.4760	(0.106)	0.0000	0.0000	0
2011/02/15	R157 2012/02/02	8.50	Call	Bond Future	50.0000	80.0000	60.000	0	0	0
2011/02/15	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R157 2012/02/02	8.55	Call	Bond Future	217.0000	247.0000	13.825	0	0	0
2011/02/15	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R157 2012/02/02	8.45	Put	Bond Future	117.0000	87.0000	(25.641)	0	0	0
2011/02/15	R186 2011/05/05			Bond Future	8.7350	8.7130	(0.252)	0.0000	0.0000	18,980
2011/02/15	R186 2011/05/05	8.75	Call	Bond Future	2,845.0000	2,935.0000	3.163	0	0	0
2011/02/15	R186 2011/05/05	8.75	Put	Bond Future	2,705.0000	2,589.0000	(4.288)	0	0	0
2011/02/15	R186 2011/05/05	8.80	Call	Bond Future	3,088.0000	3,184.0000	3.109	0	0	0
2011/02/15	R186 2011/05/05	8.80	Put	Bond Future	2,483.0000	2,373.0000	(4.430)	0	0	0
2011/02/15	R186 2011/05/05	8.70	Call	Bond Future	2,613.0000	2,698.0000	3.253	0	0	0
2011/02/15	R186 2011/05/05	8.70	Put	Bond Future	2,941.0000	2,820.0000	(4.114)	0	0	0
2011/02/15	R186 2011/05/05	8.00	Put	Bond Future	7,723.0000	7,540.0000	(2.370)	0	0	0
2011/02/15	R186 2011/05/05	8.00	Call	Bond Future	541.0000	564.0000	4.251	0	0	5,500
2011/02/15	R186 2011/08/04			Bond Future	8.8290	8.8070	(0.249)	0.0000	0.0000	0
2011/02/15	R186 2011/08/04	8.25	Call	Bond Future	1,804.0000	1,857.0000	2.938	0	0	0
2011/02/15	R186 2011/08/04	8.25	Put	Bond Future	7,295.0000	7,146.0000	(2.042)	0	0	0
2011/02/15	R186 2011/08/04	8.30	Call	Bond Future	1,952.0000	2,007.0000	2.818	0	0	0
2011/02/15	R186 2011/08/04	8.30	Put	Bond Future	6,953.0000	6,807.0000	(2.100)	0	0	0
2011/02/15	R186 2011/08/04	8.20	Call	Bond Future	1,665.0000	1,714.0000	2.943	0	0	0
2011/02/15	R186 2011/08/04	8.20	Put	Bond Future	7,648.0000	7,495.0000	(2.001)	0	0	0
2011/02/15	R186 2011/11/03			Bond Future	8.9220	8.8990	(0.258)	0.0000	0.0000	12,965
2011/02/15	R186 2011/11/03	9.00	Call	Bond Future	5,281.0000	5,385.0000	1.969	0	0	0
2011/02/15	R186 2011/11/03	9.00	Put	Bond Future	4,583.0000	4,481.0000	(2.226)	0	0	0
2011/02/15	R186 2011/11/03	9.05	Call	Bond Future	5,520.0000	5,627.0000	1.938	0	0	0
2011/02/15	R186 2011/11/03	9.05	Put	Bond Future	4,379.0000	4,279.0000	(2.284)	0	0	0

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2011/02/15	R186 2011/11/03	8.95	Call	Bond Future	5,047.0000	5,148.0000	2.001	0	0	0
2011/02/15	R186 2011/11/03	8.95	Put	Bond Future	4,796.0000	4,690.0000	(2.210)	0	0	0
2011/02/15	R186 2012/02/02			Bond Future	9.0160	8.9920	(0.266)	0.0000	0.0000	0
2011/02/15	R186 2012/02/02	9.00	Call	Bond Future	0.0000	71.0000	100.000	0	0	0
2011/02/15	R186 2012/02/02	9.00	Put	Bond Future	141.0000	0.0000	(100.000)	0	0	0
2011/02/15	R186 2012/02/02	9.05	Call	Bond Future	299.0000	511.0000	70.903	0	0	0
2011/02/15	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R186 2012/02/02	8.95	Put	Bond Future	584.0000	372.0000	(36.301)	0	0	0
2011/02/15	R201 2011/05/05			Bond Future	7.7630	7.7560	(0.090)	0.0000	0.0000	484
2011/02/15	R201 2011/05/05	7.75	Call	Bond Future	824.0000	830.0000	0.728	0	0	0
2011/02/15	R201 2011/05/05	7.75	Put	Bond Future	865.0000	849.0000	(1.850)	0	0	0
2011/02/15	R201 2011/05/05	7.80	Call	Bond Future	906.0000	913.0000	0.773	0	0	0
2011/02/15	R201 2011/05/05	7.80	Put	Bond Future	789.0000	774.0000	(1.901)	0	0	0
2011/02/15	R201 2011/05/05	7.70	Call	Bond Future	745.0000	750.0000	0.671	0	0	0
2011/02/15	R201 2011/05/05	7.70	Put	Bond Future	944.0000	927.0000	(1.801)	0	0	0
2011/02/15	R201 2011/08/04			Bond Future	7.9440	7.9360	(0.101)	0.0000	0.0000	0
2011/02/15	R201 2011/08/04	7.25	Call	Bond Future	393.0000	396.0000	0.763	0	0	0
2011/02/15	R201 2011/08/04	7.25	Put	Bond Future	2,463.0000	2,442.0000	(0.853)	0	0	0
2011/02/15	R201 2011/08/04	7.30	Call	Bond Future	435.0000	438.0000	0.690	0	0	0
2011/02/15	R201 2011/08/04	7.30	Put	Bond Future	2,354.0000	2,333.0000	(0.892)	0	0	0
2011/02/15	R201 2011/08/04	7.20	Call	Bond Future	357.0000	360.0000	0.840	0	0	0
2011/02/15	R201 2011/08/04	7.20	Put	Bond Future	2,578.0000	2,557.0000	(0.815)	0	0	0
2011/02/15	R201 2011/11/03			Bond Future	8.1380	8.1300	(0.098)	0.0000	0.0000	0
2011/02/15	R201 2011/11/03	8.00	Call	Bond Future	1,218.0000	1,225.0000	0.575	0	0	0
2011/02/15	R201 2011/11/03	8.00	Put	Bond Future	1,596.0000	1,581.0000	(0.940)	0	0	0
2011/02/15	R201 2011/11/03	8.05	Call	Bond Future	1,285.0000	1,293.0000	0.623	0	0	0
2011/02/15	R201 2011/11/03	8.05	Put	Bond Future	1,526.0000	1,512.0000	(0.917)	0	0	0
2011/02/15	R201 2011/11/03	7.95	Call	Bond Future	1,152.0000	1,160.0000	0.694	0	0	0
2011/02/15	R201 2011/11/03	7.95	Put	Bond Future	1,668.0000	1,654.0000	(0.839)	0	0	0
2011/02/15	R201 2012/02/02			Bond Future	8.3540	8.3440	(0.120)	0.0000	0.0000	0
2011/02/15	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R201 2012/02/02	8.25	Put	Bond Future	263.0000	238.0000	(9.506)	0	0	0
2011/02/15	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/15	R201 2012/02/02	8.30	Put	Bond Future	136.0000	111.0000	(18.382)	0	0	0
2011/02/15	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R201 2012/02/02	8.20	Put	Bond Future	389.0000	364.0000	(6.427)	0	0	0
2011/02/15	R202 2011/05/05			Bond Future	0.4470	0.4470	0.000	0.0000	0.0000	10,089
2011/02/15	R202 2011/05/05	2.05	Call	Bond Future	39,221.0000	39,221.0000	0.000	0	0	0
2011/02/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R202 2011/05/05	2.10	Call	Bond Future	40,249.0000	40,249.0000	0.000	0	0	0
2011/02/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R202 2011/05/05	2.00	Call	Bond Future	38,183.0000	38,183.0000	0.000	0	0	0
2011/02/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R203 2011/05/05			Bond Future	8.3840	8.3730	(0.131)	0.0000	0.0000	516
2011/02/15	R203 2011/05/05	8.25	Call	Bond Future	1,048.0000	1,063.0000	1.431	0	0	0
2011/02/15	R203 2011/05/05	8.25	Put	Bond Future	1,698.0000	1,660.0000	(2.238)	0	0	0
2011/02/15	R203 2011/05/05	8.30	Call	Bond Future	1,157.0000	1,173.0000	1.383	0	0	0
2011/02/15	R203 2011/05/05	8.30	Put	Bond Future	1,564.0000	1,526.0000	(2.430)	0	0	0
2011/02/15	R203 2011/05/05	8.20	Call	Bond Future	947.0000	960.0000	1.373	0	0	0
2011/02/15	R203 2011/05/05	8.20	Put	Bond Future	1,840.0000	1,800.0000	(2.174)	0	0	0
2011/02/15	R203 2011/08/04			Bond Future	8.5240	8.5120	(0.141)	0.0000	0.0000	0
2011/02/15	R203 2011/08/04	8.00	Call	Bond Future	960.0000	973.0000	1.354	0	0	0
2011/02/15	R203 2011/08/04	8.00	Put	Bond Future	3,431.0000	3,388.0000	(1.253)	0	0	0
2011/02/15	R203 2011/08/04	8.05	Call	Bond Future	1,039.0000	1,053.0000	1.347	0	0	0
2011/02/15	R203 2011/08/04	8.05	Put	Bond Future	3,271.0000	3,229.0000	(1.284)	0	0	0
2011/02/15	R203 2011/08/04	7.95	Call	Bond Future	886.0000	898.0000	1.354	0	0	0
2011/02/15	R203 2011/08/04	7.95	Put	Bond Future	3,597.0000	3,553.0000	(1.223)	0	0	0
2011/02/15	R203 2011/11/03			Bond Future	8.6700	8.6570	(0.150)	0.0000	0.0000	1,408
2011/02/15	R203 2011/11/03	8.50	Call	Bond Future	2,040.0000	2,062.0000	1.078	0	0	0
2011/02/15	R203 2011/11/03	8.50	Put	Bond Future	2,802.0000	2,766.0000	(1.285)	0	0	0
2011/02/15	R203 2011/11/03	8.55	Call	Bond Future	2,148.0000	2,171.0000	1.071	0	0	0
2011/02/15	R203 2011/11/03	8.55	Put	Bond Future	2,685.0000	2,650.0000	(1.304)	0	0	0
2011/02/15	R203 2011/11/03	8.45	Call	Bond Future	1,935.0000	1,957.0000	1.137	0	0	0
2011/02/15	R203 2011/11/03	8.45	Put	Bond Future	2,923.0000	2,887.0000	(1.232)	0	0	0
2011/02/15	R203 2012/02/02			Bond Future	8.8260	8.8120	(0.159)	0.0000	0.0000	0
2011/02/15	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/15	R203 2012/02/02	8.75	Put	Bond Future	326.0000	266.0000	(18.405)	0	0	0
2011/02/15	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R203 2012/02/02	8.80	Put	Bond Future	111.0000	51.0000	(54.054)	0	0	0
2011/02/15	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R203 2012/02/02	8.70	Put	Bond Future	541.0000	481.0000	(11.091)	0	0	0
2011/02/15	R204 2011/05/05			Bond Future	8.5030	8.5070	0.047	0.0000	0.0000	100
2011/02/15	R204 2011/05/05	8.50	Call	Bond Future	1,584.0000	1,563.0000	(1.326)	0	0	0
2011/02/15	R204 2011/05/05	8.50	Put	Bond Future	1,600.0000	1,601.0000	0.063	0	0	0
2011/02/15	R204 2011/05/05	8.55	Call	Bond Future	1,724.0000	1,703.0000	(1.218)	0	0	0
2011/02/15	R204 2011/05/05	8.55	Put	Bond Future	1,469.0000	1,470.0000	0.068	0	0	0
2011/02/15	R204 2011/05/05	8.45	Call	Bond Future	1,451.0000	1,430.0000	(1.447)	0	0	0
2011/02/15	R204 2011/05/05	8.45	Put	Bond Future	1,739.0000	1,740.0000	0.058	0	0	0
2011/02/15	R204 2011/08/04			Bond Future	8.6330	8.6370	0.046	0.0000	0.0000	0
2011/02/15	R204 2011/08/04	8.00	Call	Bond Future	912.0000	900.0000	(1.316)	0	0	0
2011/02/15	R204 2011/08/04	8.00	Put	Bond Future	4,310.0000	4,319.0000	0.209	0	0	0
2011/02/15	R204 2011/08/04	8.05	Call	Bond Future	990.0000	979.0000	(1.111)	0	0	0
2011/02/15	R204 2011/08/04	8.05	Put	Bond Future	4,115.0000	4,125.0000	0.243	0	0	0
2011/02/15	R204 2011/08/04	7.95	Call	Bond Future	837.0000	827.0000	(1.195)	0	0	0
2011/02/15	R204 2011/08/04	7.95	Put	Bond Future	4,510.0000	4,521.0000	0.244	0	0	0
2011/02/15	R204 2011/11/03			Bond Future	8.7630	8.7670	0.046	0.0000	0.0000	1,871
2011/02/15	R204 2011/11/03	8.75	Call	Bond Future	2,730.0000	2,714.0000	(0.586)	0	0	0
2011/02/15	R204 2011/11/03	8.75	Put	Bond Future	2,796.0000	2,800.0000	0.143	0	0	0
2011/02/15	R204 2011/11/03	8.80	Call	Bond Future	2,863.0000	2,847.0000	(0.559)	0	0	0
2011/02/15	R204 2011/11/03	8.80	Put	Bond Future	2,675.0000	2,679.0000	0.150	0	0	0
2011/02/15	R204 2011/11/03	8.70	Call	Bond Future	2,592.0000	2,577.0000	(0.579)	0	0	0
2011/02/15	R204 2011/11/03	8.70	Put	Bond Future	2,913.0000	2,918.0000	0.172	0	0	0
2011/02/15	R204 2012/02/02			Bond Future	8.8970	8.9020	0.056	0.0000	0.0000	0
2011/02/15	R204 2012/02/02	9.00	Call	Bond Future	505.0000	480.0000	(4.950)	0	0	0
2011/02/15	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R204 2012/02/02	9.05	Call	Bond Future	748.0000	724.0000	(3.209)	0	0	0
2011/02/15	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R204 2012/02/02	8.95	Call	Bond Future	260.0000	235.0000	(9.615)	0	0	0
2011/02/15	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/15	R206 2011/05/05			Bond Future	7.4230	7.4050	(0.242)	0.0000	0.0000	0
2011/02/15	R206 2011/05/05	7.50	Call	Bond Future	718.0000	739.0000	2.925	0	0	0
2011/02/15	R206 2011/05/05	7.50	Put	Bond Future	534.0000	511.0000	(4.307)	0	0	0
2011/02/15	R206 2011/05/05	7.55	Call	Bond Future	787.0000	808.0000	2.668	0	0	0
2011/02/15	R206 2011/05/05	7.55	Put	Bond Future	483.0000	461.0000	(4.555)	0	0	0
2011/02/15	R206 2011/05/05	7.45	Call	Bond Future	654.0000	672.0000	2.752	0	0	0
2011/02/15	R206 2011/05/05	7.45	Put	Bond Future	589.0000	564.0000	(4.244)	0	0	0
2011/02/15	R206 2011/08/04			Bond Future	7.6260	7.6050	(0.275)	0.0000	0.0000	0
2011/02/15	R206 2011/08/04	7.00	Call	Bond Future	335.0000	345.0000	2.985	0	0	0
2011/02/15	R206 2011/08/04	7.00	Put	Bond Future	1,710.0000	1,674.0000	(2.105)	0	0	0
2011/02/15	R206 2011/08/04	7.05	Call	Bond Future	368.0000	379.0000	2.989	0	0	0
2011/02/15	R206 2011/08/04	7.05	Put	Bond Future	1,632.0000	1,597.0000	(2.145)	0	0	0
2011/02/15	R206 2011/08/04	6.95	Call	Bond Future	306.0000	315.0000	2.941	0	0	0
2011/02/15	R206 2011/08/04	6.95	Put	Bond Future	1,792.0000	1,755.0000	(2.065)	0	0	0
2011/02/15	R206 2011/11/03			Bond Future	7.8440	7.8210	(0.293)	0.0000	0.0000	0
2011/02/15	R206 2011/11/03	7.75	Call	Bond Future	925.0000	945.0000	2.162	0	0	0
2011/02/15	R206 2011/11/03	7.75	Put	Bond Future	1,110.0000	1,085.0000	(2.252)	0	0	0
2011/02/15	R206 2011/11/03	7.80	Call	Bond Future	975.0000	995.0000	2.051	0	0	0
2011/02/15	R206 2011/11/03	7.80	Put	Bond Future	1,062.0000	1,036.0000	(2.448)	0	0	0
2011/02/15	R206 2011/11/03	7.70	Call	Bond Future	876.0000	895.0000	2.169	0	0	0
2011/02/15	R206 2011/11/03	7.70	Put	Bond Future	1,160.0000	1,133.0000	(2.328)	0	0	0
2011/02/15	R206 2012/02/02			Bond Future	8.1040	8.0780	(0.321)	0.0000	0.0000	0
2011/02/15	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R206 2012/02/02	8.00	Put	Bond Future	182.0000	137.0000	(24.725)	0	0	0
2011/02/15	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R206 2012/02/02	8.05	Put	Bond Future	94.0000	49.0000	(47.872)	0	0	0
2011/02/15	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R206 2012/02/02	7.95	Put	Bond Future	270.0000	224.0000	(17.037)	0	0	0
2011/02/15	R207 2011/05/05			Bond Future	8.5720	8.5710	(0.012)	0.0000	0.0000	1,020
2011/02/15	R207 2011/05/05	8.50	Call	Bond Future	1,461.0000	1,454.0000	(0.479)	0	0	0
2011/02/15	R207 2011/05/05	8.50	Put	Bond Future	1,875.0000	1,862.0000	(0.693)	0	0	0
2011/02/15	R207 2011/05/05	8.55	Call	Bond Future	1,599.0000	1,591.0000	(0.500)	0	0	0
2011/02/15	R207 2011/05/05	8.55	Put	Bond Future	1,725.0000	1,711.0000	(0.812)	0	0	0
2011/02/15	R207 2011/05/05	8.45	Call	Bond Future	1,332.0000	1,324.0000	(0.601)	0	0	0

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2011/02/15	R207 2011/05/05	8.45	Put	Bond Future	2,034.0000	2,020.0000	(0.688)	0	0	0
2011/02/15	R207 2011/08/04			Bond Future	8.6920	8.6910	(0.012)	0.0000	0.0000	0
2011/02/15	R207 2011/08/04	8.25	Call	Bond Future	1,375.0000	1,371.0000	(0.291)	0	0	0
2011/02/15	R207 2011/08/04	8.25	Put	Bond Future	3,878.0000	3,869.0000	(0.232)	0	0	0
2011/02/15	R207 2011/08/04	8.30	Call	Bond Future	1,477.0000	1,473.0000	(0.271)	0	0	0
2011/02/15	R207 2011/08/04	8.30	Put	Bond Future	3,693.0000	3,683.0000	(0.271)	0	0	0
2011/02/15	R207 2011/08/04	8.20	Call	Bond Future	1,277.0000	1,273.0000	(0.313)	0	0	0
2011/02/15	R207 2011/08/04	8.20	Put	Bond Future	4,069.0000	4,059.0000	(0.246)	0	0	0
2011/02/15	R207 2011/11/03			Bond Future	8.8080	8.8060	(0.023)	0.0000	0.0000	600
2011/02/15	R207 2011/11/03	8.75	Call	Bond Future	2,808.0000	2,808.0000	0.000	0	0	0
2011/02/15	R207 2011/11/03	8.75	Put	Bond Future	3,123.0000	3,112.0000	(0.352)	0	0	0
2011/02/15	R207 2011/11/03	8.80	Call	Bond Future	2,944.0000	2,944.0000	0.000	0	0	0
2011/02/15	R207 2011/11/03	8.80	Put	Bond Future	2,987.0000	2,977.0000	(0.335)	0	0	0
2011/02/15	R207 2011/11/03	8.70	Call	Bond Future	2,675.0000	2,675.0000	0.000	0	0	0
2011/02/15	R207 2011/11/03	8.70	Put	Bond Future	3,262.0000	3,252.0000	(0.307)	0	0	0
2011/02/15	R207 2012/02/02			Bond Future	8.9280	8.9270	(0.011)	0.0000	0.0000	0
2011/02/15	R207 2012/02/02	9.00	Call	Bond Future	378.0000	383.0000	1.323	0	0	0
2011/02/15	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R207 2012/02/02	9.05	Call	Bond Future	639.0000	645.0000	0.939	0	0	0
2011/02/15	R207 2012/02/02	9.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/02/15	R207 2012/02/02	8.95	Call	Bond Future	116.0000	121.0000	4.310	0	0	0
2011/02/15	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R208 2011/05/05			Bond Future	8.6080	8.6120	0.046	0.0000	0.0000	190
2011/02/15	R208 2011/05/05	8.50	Call	Bond Future	1,458.0000	1,436.0000	(1.509)	0	0	0
2011/02/15	R208 2011/05/05	8.50	Put	Bond Future	2,114.0000	2,116.0000	0.095	0	0	0
2011/02/15	R208 2011/05/05	8.55	Call	Bond Future	1,597.0000	1,574.0000	(1.440)	0	0	0
2011/02/15	R208 2011/05/05	8.55	Put	Bond Future	1,948.0000	1,950.0000	0.103	0	0	0
2011/02/15	R208 2011/05/05	8.45	Call	Bond Future	1,327.0000	1,306.0000	(1.583)	0	0	0
2011/02/15	R208 2011/05/05	8.45	Put	Bond Future	2,288.0000	2,292.0000	0.175	0	0	0
2011/02/15	R208 2011/08/04			Bond Future	8.7140	8.7190	0.057	0.0000	0.0000	0
2011/02/15	R208 2011/08/04	8.25	Call	Bond Future	1,397.0000	1,380.0000	(1.217)	0	0	0
2011/02/15	R208 2011/08/04	8.25	Put	Bond Future	4,190.0000	4,203.0000	0.310	0	0	0
2011/02/15	R208 2011/08/04	8.30	Call	Bond Future	1,502.0000	1,485.0000	(1.132)	0	0	0
2011/02/15	R208 2011/08/04	8.30	Put	Bond Future	3,989.0000	4,001.0000	0.301	0	0	0

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2011/02/15	R208 2011/08/04	8.20	Call	Bond Future	1,296.0000	1,280.0000	(1.235)	0	0	0
2011/02/15	R208 2011/08/04	8.20	Put	Bond Future	4,397.0000	4,410.0000	0.296	0	0	0
2011/02/15	R208 2011/11/03			Bond Future	8.8210	8.8260	0.057	0.0000	0.0000	5,591
2011/02/15	R208 2011/11/03	8.75	Call	Bond Future	2,945.0000	2,925.0000	(0.679)	0	0	0
2011/02/15	R208 2011/11/03	8.75	Put	Bond Future	3,355.0000	3,364.0000	0.268	0	0	0
2011/02/15	R208 2011/11/03	8.80	Call	Bond Future	3,090.0000	3,069.0000	(0.680)	0	0	0
2011/02/15	R208 2011/11/03	8.80	Put	Bond Future	3,211.0000	3,219.0000	0.249	0	0	0
2011/02/15	R208 2011/11/03	8.70	Call	Bond Future	2,804.0000	2,784.0000	(0.713)	0	0	0
2011/02/15	R208 2011/11/03	8.70	Put	Bond Future	3,504.0000	3,513.0000	0.257	0	0	0
2011/02/15	R208 2012/02/02			Bond Future	8.9300	8.9340	0.045	0.0000	0.0000	0
2011/02/15	R208 2012/02/02	9.00	Call	Bond Future	392.0000	370.0000	(5.612)	0	0	0
2011/02/15	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R208 2012/02/02	9.05	Call	Bond Future	671.0000	649.0000	(3.279)	0	0	0
2011/02/15	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R208 2012/02/02	8.95	Call	Bond Future	112.0000	90.0000	(19.643)	0	0	0
2011/02/15	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R209 2011/05/05			Bond Future	8.6800	8.6740	(0.069)	0.0000	0.0000	21,100
2011/02/15	R209 2011/05/05	8.50	Call	Bond Future	1,711.0000	1,716.0000	0.292	0	0	0
2011/02/15	R209 2011/05/05	8.50	Put	Bond Future	3,192.0000	3,149.0000	(1.347)	0	0	0
2011/02/15	R209 2011/05/05	8.55	Call	Bond Future	1,882.0000	1,889.0000	0.372	0	0	0
2011/02/15	R209 2011/05/05	8.55	Put	Bond Future	2,947.0000	2,906.0000	(1.391)	0	0	0
2011/02/15	R209 2011/05/05	8.45	Call	Bond Future	1,549.0000	1,554.0000	0.323	0	0	0
2011/02/15	R209 2011/05/05	8.45	Put	Bond Future	3,450.0000	3,406.0000	(1.275)	0	0	0
2011/02/15	R209 2011/08/04			Bond Future	8.7490	8.7430	(0.069)	0.0000	0.0000	0
2011/02/15	R209 2011/08/04	8.50	Call	Bond Future	2,556.0000	2,567.0000	0.430	0	0	0
2011/02/15	R209 2011/08/04	8.50	Put	Bond Future	4,590.0000	4,553.0000	(0.806)	0	0	0
2011/02/15	R209 2011/08/04	8.55	Call	Bond Future	2,728.0000	2,740.0000	0.440	0	0	0
2011/02/15	R209 2011/08/04	8.55	Put	Bond Future	4,346.0000	4,310.0000	(0.828)	0	0	0
2011/02/15	R209 2011/08/04	8.45	Call	Bond Future	2,390.0000	2,400.0000	0.418	0	0	0
2011/02/15	R209 2011/08/04	8.45	Put	Bond Future	4,843.0000	4,805.0000	(0.785)	0	0	0
2011/02/15	R209 2011/08/04	10.10	Call	Bond Future	10,243.0000	10,280.0000	0.361	0	0	0
2011/02/15	R209 2011/08/04	10.10	Put	Bond Future	585.0000	574.0000	(1.880)	0	0	0
2011/02/15	R209 2011/11/03			Bond Future	8.8170	8.8110	(0.068)	0.0000	0.0000	1,029
2011/02/15	R209 2011/11/03	8.75	Call	Bond Future	4,002.0000	4,018.0000	0.400	0	0	0

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2011/02/15	R209 2011/11/03	8.75	Put	Bond Future	4,534.0000	4,502.0000	(0.706)	0	0	0
2011/02/15	R209 2011/11/03	8.80	Call	Bond Future	4,195.0000	4,212.0000	0.405	0	0	0
2011/02/15	R209 2011/11/03	8.80	Put	Bond Future	4,329.0000	4,299.0000	(0.693)	0	0	0
2011/02/15	R209 2011/11/03	8.70	Call	Bond Future	3,814.0000	3,829.0000	0.393	0	0	0
2011/02/15	R209 2011/11/03	8.70	Put	Bond Future	4,746.0000	4,714.0000	(0.674)	0	0	0
2011/02/15	R209 2012/02/02			Bond Future	8.8840	8.8770	(0.079)	0.0000	0.0000	0
2011/02/15	R209 2012/02/02	9.00	Call	Bond Future	895.0000	949.0000	6.034	0	0	0
2011/02/15	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R209 2012/02/02	9.05	Call	Bond Future	1,275.0000	1,330.0000	4.314	0	0	0
2011/02/15	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R209 2012/02/02	8.95	Call	Bond Future	511.0000	566.0000	10.763	0	0	0
2011/02/15	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R211 2011/05/05			Bond Future	1.6380	1.6590	1.282	0.0000	0.0000	539
2011/02/15	R211 2011/05/05	2.14	Call	Bond Future	2,763.0000	2,646.0000	(4.235)	0	0	0
2011/02/15	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R211 2011/05/05	2.19	Call	Bond Future	3,034.0000	2,917.0000	(3.856)	0	0	0
2011/02/15	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R211 2011/05/05	2.09	Call	Bond Future	2,492.0000	2,375.0000	(4.695)	0	0	0
2011/02/15	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R212 2011/05/05			Bond Future	2.4950	2.4960	0.040	0.0000	0.0000	2,518
2011/02/15	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R212 2011/05/05	2.25	Put	Bond Future	2,355.0000	2,364.0000	0.382	0	0	0
2011/02/15	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R212 2011/05/05	2.30	Put	Bond Future	1,869.0000	1,879.0000	0.535	0	0	0
2011/02/15	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R212 2011/05/05	2.20	Put	Bond Future	2,843.0000	2,853.0000	0.352	0	0	0
2011/02/15	R213 2011/05/05			Bond Future	8.7660	8.7540	(0.137)	0.0000	0.0000	0
2011/02/15	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/05/05	8.00	Put	Bond Future	6,608.0000	6,510.0000	(1.483)	0	0	0
2011/02/15	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/05/05	8.05	Put	Bond Future	6,153.0000	6,055.0000	(1.593)	0	0	0
2011/02/15	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/05/05	7.95	Put	Bond Future	7,066.0000	6,968.0000	(1.387)	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
2011/02/15	R213 2011/08/04			Bond Future	8.8440	8.8320	(0.136)	0.0000	0.0000	0
2011/02/15	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/08/04	8.00	Put	Bond Future	7,209.0000	7,113.0000	(1.332)	0	0	0
2011/02/15	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/08/04	8.05	Put	Bond Future	6,756.0000	6,660.0000	(1.421)	0	0	0
2011/02/15	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/08/04	7.95	Put	Bond Future	7,665.0000	7,569.0000	(1.252)	0	0	0
2011/02/15	R213 2011/11/03			Bond Future	8.9220	8.9100	(0.134)	0.0000	0.0000	0
2011/02/15	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/11/03	8.75	Put	Bond Future	1,377.0000	1,282.0000	(6.899)	0	0	0
2011/02/15	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/11/03	8.80	Put	Bond Future	973.0000	878.0000	(9.764)	0	0	0
2011/02/15	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2011/11/03	8.70	Put	Bond Future	1,783.0000	1,688.0000	(5.328)	0	0	0
2011/02/15	R213 2012/02/02			Bond Future	9.0020	8.9900	(0.133)	0.0000	0.0000	0
2011/02/15	R213 2012/02/02	9.00	Call	Bond Future	0.0000	78.0000	100.000	0	0	0
2011/02/15	R213 2012/02/02	9.00	Put	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2011/02/15	R213 2012/02/02	9.05	Call	Bond Future	372.0000	466.0000	25.269	0	0	0
2011/02/15	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/15	R213 2012/02/02	8.95	Put	Bond Future	406.0000	313.0000	(22.906)	0	0	0
2011/02/15	TRT1 2011/05/05			Index Future	340.1910	340.3870	0.058	0.0000	0.0000	100
2011/02/15	TRT1 2011/08/04			Index Future	344.8500	345.0490	0.058	0.0000	0.0000	0
Total										183991.00