



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/02/2011

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
2011/02/17	AL7T 2011/05/05			Index Future	373.4570	374.3980	0.252	0.0000	0.0000	30
2011/02/17	AL7T 2011/08/04			Index Future	378.7300	379.6860	0.252	0.0000	0.0000	0
2011/02/17	ALBI 2011/05/05			Index Future	344.0560	344.7770	0.210	0.0000	0.0000	1,064
2011/02/17	ALBI 2011/08/04			Index Future	348.9130	349.6460	0.210	0.0000	0.0000	0
2011/02/17	CRD1 2011/05/05			Index Future	154.6410	154.9190	0.180	0.0000	0.0000	2
2011/02/17	CRD1 2011/08/04			Index Future	156.7600	157.0420	0.180	0.0000	0.0000	0
2011/02/17	GOVI 2011/05/05			GOVI	344.9250	345.6620	0.214	0.0000	0.0000	208
2011/02/17	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GOVI 2011/05/05	349.00	Put	GOVI	40,750.0000	33,380.0000	(18.086)	0	0	0
2011/02/17	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GOVI 2011/05/05	349.01	Put	GOVI	40,850.0000	33,480.0000	(18.042)	0	0	0
2011/02/17	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GOVI 2011/05/05	348.99	Put	GOVI	40,650.0000	33,280.0000	(18.130)	0	0	0
2011/02/17	GOVI 2011/08/04			GOVI	349.7940	350.5440	0.214	0.0000	0.0000	0
2011/02/17	GOVI 2011/08/04	348.00	Call	GOVI	17,940.0000	25,440.0000	41.806	0	0	0
2011/02/17	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GOVI 2011/08/04	348.01	Call	GOVI	17,840.0000	25,340.0000	42.040	0	0	0
2011/02/17	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GOVI 2011/08/04	347.99	Call	GOVI	18,040.0000	25,540.0000	41.574	0	0	0
2011/02/17	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/17	IGOV 2011/05/05			Index Future	148.9230	148.9680	0.030	0.0000	0.0000	58

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2011/02/17	IGOV 2011/08/04			Index Future	151.0250	151.0720	0.031	0.0000	0.0000	0
2011/02/17	ILBI 2011/05/05			Index Future	402.8160	402.9430	0.032	0.0000	0.0000	336
2011/02/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/17	JBAF 2011/03/16			Jibar Tradeable Future	5.5900	5.5990	0.161	0.0000	0.0000	6,040
2011/02/17	JBAF 2011/04/20			Jibar Tradeable Future	5.6510	5.6520	0.018	0.0000	0.0000	2,000
2011/02/17	JBAF 2011/05/18			Jibar Tradeable Future	5.6630	5.6720	0.159	0.0000	0.0000	3,001
2011/02/17	JBAF 2011/06/15			Jibar Tradeable Future	5.6980	5.7080	0.176	0.0000	0.0000	3,890
2011/02/17	JBAF 2011/07/20			Jibar Tradeable Future	5.7960	5.7770	(0.328)	0.0000	0.0000	2,000
2011/02/17	JBAF 2011/08/17			Jibar Tradeable Future	5.8500	5.8620	0.205	0.0000	0.0000	0
2011/02/17	JBAF 2011/09/21			Jibar Tradeable Future	5.9470	5.9430	(0.067)	0.0000	0.0000	15,390
2011/02/17	JBAF 2011/12/21			Jibar Tradeable Future	6.4160	6.4050	(0.171)	0.0000	0.0000	5,390
2011/02/17	JBAF 2012/03/20			Jibar Tradeable Future	6.8180	6.7970	(0.308)	0.0000	0.0000	1,090
2011/02/17	JBAF 2012/06/20			Jibar Tradeable Future	7.2540	7.2300	(0.331)	0.0000	0.0000	2,890
2011/02/17	JBAF 2012/09/19			Jibar Tradeable Future	7.7030	7.6420	(0.792)	92.3600	92.3600	44,510
2011/02/17	JBAF 2012/12/19			Jibar Tradeable Future	8.0300	8.0200	(0.125)	0.0000	0.0000	490
2011/02/17	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/17	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/17	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/17	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/17	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/17	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/17	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/17	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/17	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/17	OTH1 2011/05/05			Index Future	339.0120	339.6450	0.187	0.0000	0.0000	3
2011/02/17	OTH1 2011/08/04			Index Future	343.7980	344.4430	0.188	0.0000	0.0000	0
2011/02/17	R157 2011/05/05			Bond Future	7.8820	7.8110	(0.901)	0.0000	0.0000	2,605
2011/02/17	R157 2011/05/05	7.75	Call	Bond Future	813.0000	935.0000	15.006	0	0	0
2011/02/17	R157 2011/05/05	7.75	Put	Bond Future	1,353.0000	1,185.0000	(12.417)	0	0	0
2011/02/17	R157 2011/05/05	7.80	Call	Bond Future	904.0000	1,035.0000	14.491	0	0	0
2011/02/17	R157 2011/05/05	7.80	Put	Bond Future	1,239.0000	1,080.0000	(12.833)	0	0	0
2011/02/17	R157 2011/05/05	7.70	Call	Bond Future	728.0000	841.0000	15.522	0	0	0
2011/02/17	R157 2011/05/05	7.70	Put	Bond Future	1,473.0000	1,296.0000	(12.016)	0	0	0
2011/02/17	R157 2011/05/05	7.65	Call	Bond Future	649.0000	754.0000	16.179	0	0	0
2011/02/17	R157 2011/05/05	7.65	Put	Bond Future	1,599.0000	1,415.0000	(11.507)	0	0	0
2011/02/17	R157 2011/08/04			Bond Future	8.0490	7.9720	(0.957)	0.0000	0.0000	0
2011/02/17	R157 2011/08/04	7.50	Call	Bond Future	707.0000	795.0000	12.447	0	0	0
2011/02/17	R157 2011/08/04	7.50	Put	Bond Future	2,833.0000	2,626.0000	(7.307)	0	0	0
2011/02/17	R157 2011/08/04	7.55	Call	Bond Future	769.0000	862.0000	12.094	0	0	0
2011/02/17	R157 2011/08/04	7.55	Put	Bond Future	2,699.0000	2,497.0000	(7.484)	0	0	0
2011/02/17	R157 2011/08/04	7.45	Call	Bond Future	649.0000	731.0000	12.635	0	0	0
2011/02/17	R157 2011/08/04	7.45	Put	Bond Future	2,971.0000	2,758.0000	(7.169)	0	0	0
2011/02/17	R157 2011/11/03			Bond Future	8.2300	8.1470	(1.009)	0.0000	0.0000	3,694

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2011/02/17	R157 2011/11/03	8.25	Call	Bond Future	1,940.0000	2,093.0000	7.887	0	0	0
2011/02/17	R157 2011/11/03	8.25	Put	Bond Future	1,868.0000	1,723.0000	(7.762)	0	0	0
2011/02/17	R157 2011/11/03	8.30	Call	Bond Future	2,037.0000	2,195.0000	7.757	0	0	0
2011/02/17	R157 2011/11/03	8.30	Put	Bond Future	1,786.0000	1,646.0000	(7.839)	0	0	0
2011/02/17	R157 2011/11/03	8.20	Call	Bond Future	1,845.0000	1,994.0000	8.076	0	0	0
2011/02/17	R157 2011/11/03	8.20	Put	Bond Future	1,953.0000	1,803.0000	(7.680)	0	0	0
2011/02/17	R157 2012/02/02			Bond Future	8.4300	8.3400	(1.068)	0.0000	0.0000	0
2011/02/17	R157 2012/02/02	8.50	Call	Bond Future	234.0000	536.0000	129.060	0	0	0
2011/02/17	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R157 2012/02/02	8.55	Call	Bond Future	401.0000	702.0000	75.062	0	0	0
2011/02/17	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R157 2012/02/02	8.45	Call	Bond Future	67.0000	369.0000	450.746	0	0	0
2011/02/17	R157 2012/02/02	8.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/02/17	R186 2011/05/05			Bond Future	8.7050	8.6890	(0.184)	0.0000	0.0000	18,980
2011/02/17	R186 2011/05/05	8.75	Call	Bond Future	2,958.0000	3,022.0000	2.164	0	0	0
2011/02/17	R186 2011/05/05	8.75	Put	Bond Future	2,537.0000	2,451.0000	(3.390)	0	0	0
2011/02/17	R186 2011/05/05	8.80	Call	Bond Future	3,209.0000	3,277.0000	2.119	0	0	0
2011/02/17	R186 2011/05/05	8.80	Put	Bond Future	2,323.0000	2,241.0000	(3.530)	0	0	0
2011/02/17	R186 2011/05/05	8.70	Call	Bond Future	2,718.0000	2,778.0000	2.208	0	0	0
2011/02/17	R186 2011/05/05	8.70	Put	Bond Future	2,765.0000	2,675.0000	(3.255)	0	0	0
2011/02/17	R186 2011/05/05	8.00	Put	Bond Future	7,467.0000	7,331.0000	(1.821)	0	0	0
2011/02/17	R186 2011/05/05	8.00	Call	Bond Future	566.0000	580.0000	2.473	0	0	5,500
2011/02/17	R186 2011/08/04			Bond Future	8.7990	8.7820	(0.193)	0.0000	0.0000	0
2011/02/17	R186 2011/08/04	8.25	Call	Bond Future	1,869.0000	1,909.0000	2.140	0	0	0
2011/02/17	R186 2011/08/04	8.25	Put	Bond Future	7,084.0000	6,968.0000	(1.637)	0	0	0
2011/02/17	R186 2011/08/04	8.30	Call	Bond Future	2,021.0000	2,063.0000	2.078	0	0	0
2011/02/17	R186 2011/08/04	8.30	Put	Bond Future	6,747.0000	6,633.0000	(1.690)	0	0	0
2011/02/17	R186 2011/08/04	8.20	Call	Bond Future	1,726.0000	1,762.0000	2.086	0	0	0
2011/02/17	R186 2011/08/04	8.20	Put	Bond Future	7,433.0000	7,313.0000	(1.614)	0	0	0
2011/02/17	R186 2011/11/03			Bond Future	8.8910	8.8740	(0.191)	0.0000	0.0000	12,965
2011/02/17	R186 2011/11/03	9.00	Call	Bond Future	5,415.0000	5,491.0000	1.404	0	0	0
2011/02/17	R186 2011/11/03	9.00	Put	Bond Future	4,438.0000	4,361.0000	(1.735)	0	0	0
2011/02/17	R186 2011/11/03	9.05	Call	Bond Future	5,658.0000	5,736.0000	1.379	0	0	0
2011/02/17	R186 2011/11/03	9.05	Put	Bond Future	4,238.0000	4,162.0000	(1.793)	0	0	0

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2011/02/17	R186 2011/11/03	8.95	Call	Bond Future	5,177.0000	5,251.0000	1.429	0	0	0
2011/02/17	R186 2011/11/03	8.95	Put	Bond Future	4,647.0000	4,567.0000	(1.722)	0	0	0
2011/02/17	R186 2012/02/02			Bond Future	8.9830	8.9650	(0.200)	0.0000	0.0000	0
2011/02/17	R186 2012/02/02	9.00	Call	Bond Future	150.0000	309.0000	106.000	0	0	0
2011/02/17	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R186 2012/02/02	9.05	Call	Bond Future	590.0000	749.0000	26.949	0	0	0
2011/02/17	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R186 2012/02/02	8.95	Put	Bond Future	292.0000	133.0000	(54.452)	0	0	0
2011/02/17	R201 2011/05/05			Bond Future	7.7250	7.6490	(0.984)	0.0000	0.0000	484
2011/02/17	R201 2011/05/05	7.75	Call	Bond Future	875.0000	1,000.0000	14.286	0	0	0
2011/02/17	R201 2011/05/05	7.75	Put	Bond Future	796.0000	680.0000	(14.573)	0	0	0
2011/02/17	R201 2011/05/05	7.80	Call	Bond Future	960.0000	1,093.0000	13.854	0	0	0
2011/02/17	R201 2011/05/05	7.80	Put	Bond Future	723.0000	615.0000	(14.938)	0	0	0
2011/02/17	R201 2011/05/05	7.70	Call	Bond Future	792.0000	910.0000	14.899	0	0	0
2011/02/17	R201 2011/05/05	7.70	Put	Bond Future	871.0000	748.0000	(14.122)	0	0	0
2011/02/17	R201 2011/08/04			Bond Future	7.9020	7.8190	(1.050)	0.0000	0.0000	0
2011/02/17	R201 2011/08/04	7.25	Call	Bond Future	418.0000	481.0000	15.072	0	0	0
2011/02/17	R201 2011/08/04	7.25	Put	Bond Future	2,364.0000	2,182.0000	(7.699)	0	0	0
2011/02/17	R201 2011/08/04	7.30	Call	Bond Future	462.0000	529.0000	14.502	0	0	0
2011/02/17	R201 2011/08/04	7.30	Put	Bond Future	2,257.0000	2,079.0000	(7.887)	0	0	0
2011/02/17	R201 2011/08/04	7.20	Call	Bond Future	380.0000	438.0000	15.263	0	0	0
2011/02/17	R201 2011/08/04	7.20	Put	Bond Future	2,477.0000	2,290.0000	(7.549)	0	0	0
2011/02/17	R201 2011/11/03			Bond Future	8.0930	8.0020	(1.124)	0.0000	0.0000	0
2011/02/17	R201 2011/11/03	8.00	Call	Bond Future	1,270.0000	1,390.0000	9.449	0	0	0
2011/02/17	R201 2011/11/03	8.00	Put	Bond Future	1,525.0000	1,395.0000	(8.525)	0	0	0
2011/02/17	R201 2011/11/03	8.05	Call	Bond Future	1,340.0000	1,464.0000	9.254	0	0	0
2011/02/17	R201 2011/11/03	8.05	Put	Bond Future	1,458.0000	1,332.0000	(8.642)	0	0	0
2011/02/17	R201 2011/11/03	7.95	Call	Bond Future	1,203.0000	1,319.0000	9.643	0	0	0
2011/02/17	R201 2011/11/03	7.95	Put	Bond Future	1,596.0000	1,462.0000	(8.396)	0	0	0
2011/02/17	R201 2012/02/02			Bond Future	8.3040	8.2040	(1.204)	0.0000	0.0000	0
2011/02/17	R201 2012/02/02	8.25	Call	Bond Future	0.0000	117.0000	100.000	0	0	0
2011/02/17	R201 2012/02/02	8.25	Put	Bond Future	137.0000	1.0000	(99.270)	0	0	0
2011/02/17	R201 2012/02/02	8.30	Call	Bond Future	0.0000	243.0000	100.000	0	0	0

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2011/02/17	R201 2012/02/02	8.30	Put	Bond Future	10.0000	0.0000	(100.000)	0	0	0
2011/02/17	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R201 2012/02/02	8.20	Put	Bond Future	263.0000	10.0000	(96.198)	0	0	0
2011/02/17	R202 2011/05/05			Bond Future	0.4470	0.4380	(2.013)	0.0000	0.0000	10,089
2011/02/17	R202 2011/05/05	2.05	Call	Bond Future	39,221.0000	39,480.0000	0.660	0	0	0
2011/02/17	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R202 2011/05/05	2.10	Call	Bond Future	40,249.0000	40,508.0000	0.643	0	0	0
2011/02/17	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R202 2011/05/05	2.00	Call	Bond Future	38,183.0000	38,442.0000	0.678	0	0	0
2011/02/17	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R203 2011/05/05			Bond Future	8.3370	8.2940	(0.516)	0.0000	0.0000	516
2011/02/17	R203 2011/05/05	8.25	Call	Bond Future	1,132.0000	1,222.0000	7.951	0	0	0
2011/02/17	R203 2011/05/05	8.25	Put	Bond Future	1,554.0000	1,436.0000	(7.593)	0	0	0
2011/02/17	R203 2011/05/05	8.30	Call	Bond Future	1,247.0000	1,342.0000	7.618	0	0	0
2011/02/17	R203 2011/05/05	8.30	Put	Bond Future	1,426.0000	1,313.0000	(7.924)	0	0	0
2011/02/17	R203 2011/05/05	8.20	Call	Bond Future	1,024.0000	1,108.0000	8.203	0	0	0
2011/02/17	R203 2011/05/05	8.20	Put	Bond Future	1,690.0000	1,566.0000	(7.337)	0	0	0
2011/02/17	R203 2011/08/04			Bond Future	8.4740	8.4290	(0.531)	0.0000	0.0000	0
2011/02/17	R203 2011/08/04	8.00	Call	Bond Future	1,025.0000	1,091.0000	6.439	0	0	0
2011/02/17	R203 2011/08/04	8.00	Put	Bond Future	3,264.0000	3,120.0000	(4.412)	0	0	0
2011/02/17	R203 2011/08/04	8.05	Call	Bond Future	1,108.0000	1,178.0000	6.318	0	0	0
2011/02/17	R203 2011/08/04	8.05	Put	Bond Future	3,108.0000	2,968.0000	(4.505)	0	0	0
2011/02/17	R203 2011/08/04	7.95	Call	Bond Future	947.0000	1,009.0000	6.547	0	0	0
2011/02/17	R203 2011/08/04	7.95	Put	Bond Future	3,425.0000	3,278.0000	(4.292)	0	0	0
2011/02/17	R203 2011/11/03			Bond Future	8.6180	8.5700	(0.557)	0.0000	0.0000	1,408
2011/02/17	R203 2011/11/03	8.50	Call	Bond Future	2,140.0000	2,240.0000	4.673	0	0	0
2011/02/17	R203 2011/11/03	8.50	Put	Bond Future	2,670.0000	2,555.0000	(4.307)	0	0	0
2011/02/17	R203 2011/11/03	8.55	Call	Bond Future	2,252.0000	2,354.0000	4.529	0	0	0
2011/02/17	R203 2011/11/03	8.55	Put	Bond Future	2,557.0000	2,444.0000	(4.419)	0	0	0
2011/02/17	R203 2011/11/03	8.45	Call	Bond Future	2,031.0000	2,128.0000	4.776	0	0	0
2011/02/17	R203 2011/11/03	8.45	Put	Bond Future	2,787.0000	2,668.0000	(4.270)	0	0	0
2011/02/17	R203 2012/02/02			Bond Future	8.7700	8.7190	(0.582)	0.0000	0.0000	0
2011/02/17	R203 2012/02/02	8.75	Call	Bond Future	0.0000	133.0000	100.000	0	0	0

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2011/02/17	R203 2012/02/02	8.75	Put	Bond Future	86.0000	0.0000	(100.000)	0	0	0
2011/02/17	R203 2012/02/02	8.80	Call	Bond Future	129.0000	348.0000	169.767	0	0	0
2011/02/17	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R203 2012/02/02	8.70	Put	Bond Future	301.0000	82.0000	(72.757)	0	0	0
2011/02/17	R204 2011/05/05			Bond Future	8.4830	8.4300	(0.625)	0.0000	0.0000	100
2011/02/17	R204 2011/05/05	8.50	Call	Bond Future	1,620.0000	1,763.0000	8.827	0	0	0
2011/02/17	R204 2011/05/05	8.50	Put	Bond Future	1,528.0000	1,382.0000	(9.555)	0	0	0
2011/02/17	R204 2011/05/05	8.55	Call	Bond Future	1,763.0000	1,914.0000	8.565	0	0	0
2011/02/17	R204 2011/05/05	8.55	Put	Bond Future	1,400.0000	1,262.0000	(9.857)	0	0	0
2011/02/17	R204 2011/05/05	8.45	Call	Bond Future	1,483.0000	1,619.0000	9.171	0	0	0
2011/02/17	R204 2011/05/05	8.45	Put	Bond Future	1,663.0000	1,510.0000	(9.200)	0	0	0
2011/02/17	R204 2011/08/04			Bond Future	8.6110	8.5550	(0.650)	0.0000	0.0000	0
2011/02/17	R204 2011/08/04	8.00	Call	Bond Future	933.0000	1,015.0000	8.789	0	0	0
2011/02/17	R204 2011/08/04	8.00	Put	Bond Future	4,216.0000	4,003.0000	(5.052)	0	0	0
2011/02/17	R204 2011/08/04	8.05	Call	Bond Future	1,014.0000	1,100.0000	8.481	0	0	0
2011/02/17	R204 2011/08/04	8.05	Put	Bond Future	4,023.0000	3,814.0000	(5.195)	0	0	0
2011/02/17	R204 2011/08/04	7.95	Call	Bond Future	857.0000	934.0000	8.985	0	0	0
2011/02/17	R204 2011/08/04	7.95	Put	Bond Future	4,415.0000	4,196.0000	(4.960)	0	0	0
2011/02/17	R204 2011/11/03			Bond Future	8.7410	8.6820	(0.675)	0.0000	0.0000	1,871
2011/02/17	R204 2011/11/03	8.75	Call	Bond Future	2,777.0000	2,930.0000	5.510	0	0	0
2011/02/17	R204 2011/11/03	8.75	Put	Bond Future	2,731.0000	2,583.0000	(5.419)	0	0	0
2011/02/17	R204 2011/11/03	8.80	Call	Bond Future	2,911.0000	3,069.0000	5.428	0	0	0
2011/02/17	R204 2011/11/03	8.80	Put	Bond Future	2,611.0000	2,468.0000	(5.477)	0	0	0
2011/02/17	R204 2011/11/03	8.70	Call	Bond Future	2,637.0000	2,786.0000	5.650	0	0	0
2011/02/17	R204 2011/11/03	8.70	Put	Bond Future	2,846.0000	2,694.0000	(5.341)	0	0	0
2011/02/17	R204 2012/02/02			Bond Future	8.8730	8.8120	(0.687)	0.0000	0.0000	0
2011/02/17	R204 2012/02/02	9.00	Call	Bond Future	623.0000	923.0000	48.154	0	0	0
2011/02/17	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R204 2012/02/02	9.05	Call	Bond Future	866.0000	1,167.0000	34.758	0	0	0
2011/02/17	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R204 2012/02/02	8.95	Call	Bond Future	378.0000	679.0000	79.630	0	0	0
2011/02/17	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/17	R206 2011/05/05			Bond Future	7.3570	7.2420	(1.563)	0.0000	0.0000	0
2011/02/17	R206 2011/05/05	7.50	Call	Bond Future	801.0000	970.0000	21.099	0	0	0
2011/02/17	R206 2011/05/05	7.50	Put	Bond Future	458.0000	351.0000	(23.362)	0	0	0
2011/02/17	R206 2011/05/05	7.55	Call	Bond Future	874.0000	1,052.0000	20.366	0	0	0
2011/02/17	R206 2011/05/05	7.55	Put	Bond Future	412.0000	313.0000	(24.029)	0	0	0
2011/02/17	R206 2011/05/05	7.45	Call	Bond Future	731.0000	892.0000	22.025	0	0	0
2011/02/17	R206 2011/05/05	7.45	Put	Bond Future	508.0000	392.0000	(22.835)	0	0	0
2011/02/17	R206 2011/08/04			Bond Future	7.5520	7.4220	(1.721)	0.0000	0.0000	0
2011/02/17	R206 2011/08/04	7.00	Call	Bond Future	375.0000	461.0000	22.933	0	0	0
2011/02/17	R206 2011/08/04	7.00	Put	Bond Future	1,589.0000	1,390.0000	(12.524)	0	0	0
2011/02/17	R206 2011/08/04	7.05	Call	Bond Future	411.0000	503.0000	22.384	0	0	0
2011/02/17	R206 2011/08/04	7.05	Put	Bond Future	1,514.0000	1,322.0000	(12.682)	0	0	0
2011/02/17	R206 2011/08/04	6.95	Call	Bond Future	344.0000	424.0000	23.256	0	0	0
2011/02/17	R206 2011/08/04	6.95	Put	Bond Future	1,668.0000	1,464.0000	(12.230)	0	0	0
2011/02/17	R206 2011/11/03			Bond Future	7.7610	7.6150	(1.881)	0.0000	0.0000	0
2011/02/17	R206 2011/11/03	7.75	Call	Bond Future	1,001.0000	1,150.0000	14.885	0	0	0
2011/02/17	R206 2011/11/03	7.75	Put	Bond Future	1,023.0000	883.0000	(13.685)	0	0	0
2011/02/17	R206 2011/11/03	7.80	Call	Bond Future	1,053.0000	1,207.0000	14.625	0	0	0
2011/02/17	R206 2011/11/03	7.80	Put	Bond Future	976.0000	842.0000	(13.730)	0	0	0
2011/02/17	R206 2011/11/03	7.70	Call	Bond Future	950.0000	1,094.0000	15.158	0	0	0
2011/02/17	R206 2011/11/03	7.70	Put	Bond Future	1,070.0000	926.0000	(13.458)	0	0	0
2011/02/17	R206 2012/02/02			Bond Future	8.0090	7.8430	(2.073)	0.0000	0.0000	0
2011/02/17	R206 2012/02/02	8.00	Call	Bond Future	0.0000	276.0000	100.000	0	0	0
2011/02/17	R206 2012/02/02	8.00	Put	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2011/02/17	R206 2012/02/02	8.05	Call	Bond Future	72.0000	363.0000	404.167	0	0	0
2011/02/17	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R206 2012/02/02	7.95	Call	Bond Future	0.0000	188.0000	100.000	0	0	0
2011/02/17	R206 2012/02/02	7.95	Put	Bond Future	103.0000	0.0000	(100.000)	0	0	0
2011/02/17	R207 2011/05/05			Bond Future	8.5470	8.5090	(0.445)	0.0000	0.0000	1,020
2011/02/17	R207 2011/05/05	8.50	Call	Bond Future	1,509.0000	1,606.0000	6.428	0	0	0
2011/02/17	R207 2011/05/05	8.50	Put	Bond Future	1,779.0000	1,658.0000	(6.802)	0	0	0
2011/02/17	R207 2011/05/05	8.55	Call	Bond Future	1,650.0000	1,753.0000	6.242	0	0	0
2011/02/17	R207 2011/05/05	8.55	Put	Bond Future	1,633.0000	1,517.0000	(7.103)	0	0	0
2011/02/17	R207 2011/05/05	8.45	Call	Bond Future	1,375.0000	1,466.0000	6.618	0	0	0

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2011/02/17	R207 2011/05/05	8.45	Put	Bond Future	1,934.0000	1,806.0000	(6.618)	0	0	0
2011/02/17	R207 2011/08/04			Bond Future	8.6660	8.6270	(0.450)	0.0000	0.0000	0
2011/02/17	R207 2011/08/04	8.25	Call	Bond Future	1,414.0000	1,487.0000	5.163	0	0	0
2011/02/17	R207 2011/08/04	8.25	Put	Bond Future	3,772.0000	3,627.0000	(3.844)	0	0	0
2011/02/17	R207 2011/08/04	8.30	Call	Bond Future	1,518.0000	1,595.0000	5.072	0	0	0
2011/02/17	R207 2011/08/04	8.30	Put	Bond Future	3,589.0000	3,448.0000	(3.929)	0	0	0
2011/02/17	R207 2011/08/04	8.20	Call	Bond Future	1,314.0000	1,383.0000	5.251	0	0	0
2011/02/17	R207 2011/08/04	8.20	Put	Bond Future	3,961.0000	3,812.0000	(3.762)	0	0	0
2011/02/17	R207 2011/11/03			Bond Future	8.7800	8.7400	(0.456)	0.0000	0.0000	600
2011/02/17	R207 2011/11/03	8.75	Call	Bond Future	2,873.0000	2,979.0000	3.690	0	0	0
2011/02/17	R207 2011/11/03	8.75	Put	Bond Future	3,036.0000	2,925.0000	(3.656)	0	0	0
2011/02/17	R207 2011/11/03	8.80	Call	Bond Future	3,012.0000	3,121.0000	3.619	0	0	0
2011/02/17	R207 2011/11/03	8.80	Put	Bond Future	2,904.0000	2,795.0000	(3.753)	0	0	0
2011/02/17	R207 2011/11/03	8.70	Call	Bond Future	2,738.0000	2,840.0000	3.725	0	0	0
2011/02/17	R207 2011/11/03	8.70	Put	Bond Future	3,174.0000	3,058.0000	(3.655)	0	0	0
2011/02/17	R207 2012/02/02			Bond Future	8.8990	8.8570	(0.472)	0.0000	0.0000	0
2011/02/17	R207 2012/02/02	9.00	Call	Bond Future	531.0000	753.0000	41.808	0	0	0
2011/02/17	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R207 2012/02/02	9.05	Call	Bond Future	792.0000	1,014.0000	28.030	0	0	0
2011/02/17	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R207 2012/02/02	8.95	Call	Bond Future	268.0000	490.0000	82.836	0	0	0
2011/02/17	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R208 2011/05/05			Bond Future	8.5880	8.5510	(0.431)	0.0000	0.0000	190
2011/02/17	R208 2011/05/05	8.50	Call	Bond Future	1,491.0000	1,585.0000	6.304	0	0	0
2011/02/17	R208 2011/05/05	8.50	Put	Bond Future	2,026.0000	1,895.0000	(6.466)	0	0	0
2011/02/17	R208 2011/05/05	8.55	Call	Bond Future	1,633.0000	1,734.0000	6.185	0	0	0
2011/02/17	R208 2011/05/05	8.55	Put	Bond Future	1,863.0000	1,740.0000	(6.602)	0	0	0
2011/02/17	R208 2011/05/05	8.45	Call	Bond Future	1,357.0000	1,445.0000	6.485	0	0	0
2011/02/17	R208 2011/05/05	8.45	Put	Bond Future	2,197.0000	2,061.0000	(6.190)	0	0	0
2011/02/17	R208 2011/08/04			Bond Future	8.6940	8.6550	(0.449)	0.0000	0.0000	0
2011/02/17	R208 2011/08/04	8.25	Call	Bond Future	1,424.0000	1,499.0000	5.267	0	0	0
2011/02/17	R208 2011/08/04	8.25	Put	Bond Future	4,099.0000	3,943.0000	(3.806)	0	0	0
2011/02/17	R208 2011/08/04	8.30	Call	Bond Future	1,532.0000	1,611.0000	5.157	0	0	0
2011/02/17	R208 2011/08/04	8.30	Put	Bond Future	3,901.0000	3,749.0000	(3.896)	0	0	0

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2011/02/17	R208 2011/08/04	8.20	Call	Bond Future	1,322.0000	1,393.0000	5.371	0	0	0
2011/02/17	R208 2011/08/04	8.20	Put	Bond Future	4,305.0000	4,145.0000	(3.717)	0	0	0
2011/02/17	R208 2011/11/03			Bond Future	8.8000	8.7600	(0.455)	0.0000	0.0000	5,591
2011/02/17	R208 2011/11/03	8.75	Call	Bond Future	2,993.0000	3,105.0000	3.742	0	0	0
2011/02/17	R208 2011/11/03	8.75	Put	Bond Future	3,282.0000	3,163.0000	(3.626)	0	0	0
2011/02/17	R208 2011/11/03	8.80	Call	Bond Future	3,140.0000	3,255.0000	3.662	0	0	0
2011/02/17	R208 2011/11/03	8.80	Put	Bond Future	3,140.0000	3,024.0000	(3.694)	0	0	0
2011/02/17	R208 2011/11/03	8.70	Call	Bond Future	2,851.0000	2,959.0000	3.788	0	0	0
2011/02/17	R208 2011/11/03	8.70	Put	Bond Future	3,430.0000	3,307.0000	(3.586)	0	0	0
2011/02/17	R208 2012/02/02			Bond Future	8.9080	8.8660	(0.471)	0.0000	0.0000	0
2011/02/17	R208 2012/02/02	9.00	Call	Bond Future	516.0000	753.0000	45.930	0	0	0
2011/02/17	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R208 2012/02/02	9.05	Call	Bond Future	795.0000	1,032.0000	29.811	0	0	0
2011/02/17	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R208 2012/02/02	8.95	Call	Bond Future	236.0000	473.0000	100.424	0	0	0
2011/02/17	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R209 2011/05/05			Bond Future	8.6720	8.6560	(0.185)	0.0000	0.0000	21,100
2011/02/17	R209 2011/05/05	8.50	Call	Bond Future	1,709.0000	1,749.0000	2.341	0	0	0
2011/02/17	R209 2011/05/05	8.50	Put	Bond Future	3,125.0000	3,035.0000	(2.880)	0	0	0
2011/02/17	R209 2011/05/05	8.55	Call	Bond Future	1,881.0000	1,925.0000	2.339	0	0	0
2011/02/17	R209 2011/05/05	8.55	Put	Bond Future	2,881.0000	2,795.0000	(2.985)	0	0	0
2011/02/17	R209 2011/05/05	8.45	Call	Bond Future	1,546.0000	1,583.0000	2.393	0	0	0
2011/02/17	R209 2011/05/05	8.45	Put	Bond Future	3,382.0000	3,289.0000	(2.750)	0	0	0
2011/02/17	R209 2011/08/04			Bond Future	8.7410	8.7250	(0.183)	0.0000	0.0000	0
2011/02/17	R209 2011/08/04	8.50	Call	Bond Future	2,564.0000	2,610.0000	1.794	0	0	0
2011/02/17	R209 2011/08/04	8.50	Put	Bond Future	4,534.0000	4,452.0000	(1.809)	0	0	0
2011/02/17	R209 2011/08/04	8.55	Call	Bond Future	2,737.0000	2,785.0000	1.754	0	0	0
2011/02/17	R209 2011/08/04	8.55	Put	Bond Future	4,291.0000	4,211.0000	(1.864)	0	0	0
2011/02/17	R209 2011/08/04	8.45	Call	Bond Future	2,397.0000	2,440.0000	1.794	0	0	0
2011/02/17	R209 2011/08/04	8.45	Put	Bond Future	4,786.0000	4,701.0000	(1.776)	0	0	0
2011/02/17	R209 2011/08/04	10.10	Call	Bond Future	10,288.0000	10,396.0000	1.050	0	0	0
2011/02/17	R209 2011/08/04	10.10	Put	Bond Future	566.0000	546.0000	(3.534)	0	0	0
2011/02/17	R209 2011/11/03			Bond Future	8.8090	8.7920	(0.193)	0.0000	0.0000	1,029
2011/02/17	R209 2011/11/03	8.75	Call	Bond Future	4,018.0000	4,079.0000	1.518	0	0	0

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2011/02/17	R209 2011/11/03	8.75	Put	Bond Future	4,486.0000	4,413.0000	(1.627)	0	0	0
2011/02/17	R209 2011/11/03	8.80	Call	Bond Future	4,212.0000	4,275.0000	1.496	0	0	0
2011/02/17	R209 2011/11/03	8.80	Put	Bond Future	4,283.0000	4,212.0000	(1.658)	0	0	0
2011/02/17	R209 2011/11/03	8.70	Call	Bond Future	3,829.0000	3,888.0000	1.541	0	0	0
2011/02/17	R209 2011/11/03	8.70	Put	Bond Future	4,698.0000	4,623.0000	(1.596)	0	0	0
2011/02/17	R209 2012/02/02			Bond Future	8.8750	8.8580	(0.192)	0.0000	0.0000	0
2011/02/17	R209 2012/02/02	9.00	Call	Bond Future	965.0000	1,098.0000	13.782	0	0	0
2011/02/17	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R209 2012/02/02	9.05	Call	Bond Future	1,345.0000	1,478.0000	9.888	0	0	0
2011/02/17	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R209 2012/02/02	8.95	Call	Bond Future	581.0000	714.0000	22.892	0	0	0
2011/02/17	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R211 2011/05/05			Bond Future	1.6610	1.6410	(1.204)	0.0000	0.0000	539
2011/02/17	R211 2011/05/05	2.14	Call	Bond Future	2,635.0000	2,747.0000	4.250	0	0	0
2011/02/17	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R211 2011/05/05	2.19	Call	Bond Future	2,906.0000	3,017.0000	3.820	0	0	0
2011/02/17	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R211 2011/05/05	2.09	Call	Bond Future	2,363.0000	2,475.0000	4.740	0	0	0
2011/02/17	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R212 2011/05/05			Bond Future	2.4960	2.4970	0.040	0.0000	0.0000	2,518
2011/02/17	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R212 2011/05/05	2.25	Put	Bond Future	2,364.0000	2,374.0000	0.423	0	0	0
2011/02/17	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R212 2011/05/05	2.30	Put	Bond Future	1,879.0000	1,888.0000	0.479	0	0	0
2011/02/17	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R212 2011/05/05	2.20	Put	Bond Future	2,853.0000	2,862.0000	0.315	0	0	0
2011/02/17	R213 2011/05/05			Bond Future	8.7420	8.7260	(0.183)	0.0000	0.0000	0
2011/02/17	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/05/05	8.00	Put	Bond Future	6,412.0000	6,281.0000	(2.043)	0	0	0
2011/02/17	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/05/05	8.05	Put	Bond Future	5,957.0000	5,826.0000	(2.199)	0	0	0
2011/02/17	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/05/05	7.95	Put	Bond Future	6,870.0000	6,739.0000	(1.907)	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
2011/02/17	R213 2011/08/04			Bond Future	8.8190	8.8020	(0.193)	0.0000	0.0000	0
2011/02/17	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/08/04	8.00	Put	Bond Future	7,008.0000	6,871.0000	(1.955)	0	0	0
2011/02/17	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/08/04	8.05	Put	Bond Future	6,555.0000	6,418.0000	(2.090)	0	0	0
2011/02/17	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/08/04	7.95	Put	Bond Future	7,464.0000	7,327.0000	(1.835)	0	0	0
2011/02/17	R213 2011/11/03			Bond Future	8.8970	8.8800	(0.191)	0.0000	0.0000	0
2011/02/17	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/11/03	8.75	Put	Bond Future	1,179.0000	1,044.0000	(11.450)	0	0	0
2011/02/17	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/11/03	8.80	Put	Bond Future	775.0000	640.0000	(17.419)	0	0	0
2011/02/17	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2011/11/03	8.70	Put	Bond Future	1,585.0000	1,450.0000	(8.517)	0	0	0
2011/02/17	R213 2012/02/02			Bond Future	8.9760	8.9580	(0.201)	0.0000	0.0000	0
2011/02/17	R213 2012/02/02	9.00	Call	Bond Future	187.0000	328.0000	75.401	0	0	0
2011/02/17	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2012/02/02	9.05	Call	Bond Future	575.0000	716.0000	24.522	0	0	0
2011/02/17	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/17	R213 2012/02/02	8.95	Put	Bond Future	204.0000	63.0000	(69.118)	0	0	0
2011/02/17	TRT1 2011/05/05			Index Future	340.6650	341.3940	0.214	0.0000	0.0000	100
2011/02/17	TRT1 2011/08/04			Index Future	345.3330	346.0730	0.214	0.0000	0.0000	0
Total										179291.00