



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/01/2011

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
2011/01/12	AL7T 2011/02/03			Index Future	374.4110	372.0370	(0.634)	0.0000	0.0000	30
2011/01/12	ALBI 2011/02/03			Index Future	345.5440	343.1960	(0.680)	0.0000	0.0000	1,123
2011/01/12	ALBI 2011/05/05			Index Future	350.5390	348.1570	(0.680)	0.0000	0.0000	2
2011/01/12	CRD1 2011/02/03			Index Future	153.7900	153.2090	(0.378)	0.0000	0.0000	2
2011/01/12	CRD1 2011/05/05			Index Future	155.8910	155.3030	(0.377)	0.0000	0.0000	0
2011/01/12	GOVI 2011/02/03			GOVI	346.2450	343.9970	(0.649)	0.0000	0.0000	211
2011/01/12	GOVI 2011/02/03	343.00	Call	GOVI	32,450.0000	9,970.0000	(69.276)	0	0	0
2011/01/12	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/12	GOVI 2011/02/03	343.01	Call	GOVI	32,350.0000	9,870.0000	(69.490)	0	0	0
2011/01/12	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/12	GOVI 2011/02/03	342.99	Call	GOVI	32,550.0000	10,070.0000	(69.063)	0	0	0
2011/01/12	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/12	GOVI 2011/05/05			GOVI	351.2500	348.9690	(0.649)	0.0000	0.0000	0
2011/01/12	GOVI 2011/05/05	349.00	Call	GOVI	22,500.0000	0.0000	(100.000)	0	0	0
2011/01/12	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	310.0000	100.000	0	0	0
2011/01/12	GOVI 2011/05/05	349.01	Call	GOVI	22,400.0000	0.0000	(100.000)	0	0	0
2011/01/12	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	410.0000	100.000	0	0	0
2011/01/12	GOVI 2011/05/05	348.99	Call	GOVI	22,600.0000	0.0000	(100.000)	0	0	0
2011/01/12	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	210.0000	100.000	0	0	0
2011/01/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/12	IGOV 2011/02/03			Index Future	148.6250	148.4590	(0.112)	0.0000	0.0000	8
2011/01/12	IGOV 2011/05/05			Index Future	150.7730	150.6050	(0.111)	0.0000	0.0000	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
2011/01/12	IGOV 2011/08/04			Index Future	152.9390	152.7690	(0.111)	0.0000	0.0000	0
2011/01/12	ILBI 2011/02/03			Index Future	402.7040	402.3600	(0.085)	0.0000	0.0000	370
2011/01/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/12	JBAF 2011/01/19			Jibar Tradeable Future	5.5270	5.5380	0.199	0.0000	0.0000	7,791
2011/01/12	JBAF 2011/02/16			Jibar Tradeable Future	5.4870	5.4940	0.128	0.0000	0.0000	2,500
2011/01/12	JBAF 2011/03/16			Jibar Tradeable Future	5.4670	5.4810	0.256	0.0000	0.0000	6,890
2011/01/12	JBAF 2011/04/20			Jibar Tradeable Future	5.4510	5.4820	0.569	0.0000	0.0000	2
2011/01/12	JBAF 2011/05/18			Jibar Tradeable Future	5.4510	5.4870	0.660	0.0000	0.0000	2,000
2011/01/12	JBAF 2011/06/15			Jibar Tradeable Future	5.4510	5.4930	0.771	0.0000	0.0000	3,790
2011/01/12	JBAF 2011/09/21			Jibar Tradeable Future	5.5550	5.6040	0.882	0.0000	0.0000	15,590
2011/01/12	JBAF 2011/12/21			Jibar Tradeable Future	5.8040	5.8560	0.896	0.0000	0.0000	5,290
2011/01/12	JBAF 2012/03/20			Jibar Tradeable Future	6.0890	6.1430	0.887	0.0000	0.0000	290
2011/01/12	JBAF 2012/06/20			Jibar Tradeable Future	6.4210	6.4710	0.779	0.0000	0.0000	390
2011/01/12	JBAF 2012/09/19			Jibar Tradeable Future	6.7390	6.7920	0.786	93.1850	93.1800	41,490
2011/01/12	JBAF 2012/12/19			Jibar Tradeable Future	6.9600	7.0400	1.149	0.0000	0.0000	390
2011/01/12	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/12	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/12	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/12	OTH1 2011/02/03			Index Future	341.3810	338.5120	(0.840)	0.0000	0.0000	3
2011/01/12	OTH1 2011/05/05			Index Future	346.3160	343.4050	(0.841)	0.0000	0.0000	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
2011/01/12	R157 2011/02/03			Bond Future	7.3500	7.4430	1.265	0.0000	0.0000	7,886
2011/01/12	R157 2011/02/03	7.90	Call	Bond Future	2,412.0000	2,024.0000	(16.086)	0	0	0
2011/01/12	R157 2011/02/03	7.90	Put	Bond Future	24.0000	44.0000	83.333	0	0	0
2011/01/12	R157 2011/02/03	7.95	Call	Bond Future	2,619.0000	2,225.0000	(15.044)	0	0	0
2011/01/12	R157 2011/02/03	7.95	Put	Bond Future	17.0000	31.0000	82.353	0	0	0
2011/01/12	R157 2011/02/03	7.85	Call	Bond Future	2,208.0000	1,827.0000	(17.255)	0	0	0
2011/01/12	R157 2011/02/03	7.85	Put	Bond Future	34.0000	61.0000	79.412	0	0	0
2011/01/12	R157 2011/05/05			Bond Future	7.4600	7.5600	1.340	0.0000	0.0000	705
2011/01/12	R157 2011/05/05	7.75	Call	Bond Future	1,928.0000	1,662.0000	(13.797)	0	0	0
2011/01/12	R157 2011/05/05	7.75	Put	Bond Future	732.0000	880.0000	20.219	0	0	0
2011/01/12	R157 2011/05/05	7.80	Call	Bond Future	2,066.0000	1,790.0000	(13.359)	0	0	0
2011/01/12	R157 2011/05/05	7.80	Put	Bond Future	665.0000	803.0000	20.752	0	0	0
2011/01/12	R157 2011/05/05	7.70	Call	Bond Future	1,795.0000	1,539.0000	(14.262)	0	0	0
2011/01/12	R157 2011/05/05	7.70	Put	Bond Future	804.0000	962.0000	19.652	0	0	0
2011/01/12	R157 2011/05/05	7.65	Call	Bond Future	1,666.0000	1,421.0000	(14.706)	0	0	0
2011/01/12	R157 2011/05/05	7.65	Put	Bond Future	881.0000	1,050.0000	19.183	0	0	0
2011/01/12	R157 2011/08/04			Bond Future	7.5860	7.6940	1.424	0.0000	0.0000	0
2011/01/12	R157 2011/08/04	7.50	Call	Bond Future	1,387.0000	1,194.0000	(13.915)	0	0	0
2011/01/12	R157 2011/08/04	7.50	Put	Bond Future	1,723.0000	1,951.0000	13.233	0	0	0
2011/01/12	R157 2011/08/04	7.55	Call	Bond Future	1,484.0000	1,282.0000	(13.612)	0	0	0
2011/01/12	R157 2011/08/04	7.55	Put	Bond Future	1,625.0000	1,843.0000	13.415	0	0	0
2011/01/12	R157 2011/08/04	7.45	Call	Bond Future	1,294.0000	1,109.0000	(14.297)	0	0	0
2011/01/12	R157 2011/08/04	7.45	Put	Bond Future	1,826.0000	2,062.0000	12.924	0	0	0
2011/01/12	R186 2011/02/03			Bond Future	8.3100	8.4330	1.480	0.0000	0.0000	25,674
2011/01/12	R186 2011/02/03	9.00	Call	Bond Future	6,612.0000	5,443.0000	(17.680)	0	0	0
2011/01/12	R186 2011/02/03	9.00	Put	Bond Future	41.0000	84.0000	104.878	0	0	0
2011/01/12	R186 2011/02/03	9.05	Call	Bond Future	7,056.0000	5,876.0000	(16.723)	0	0	0
2011/01/12	R186 2011/02/03	9.05	Put	Bond Future	30.0000	62.0000	106.667	0	0	0
2011/01/12	R186 2011/02/03	8.95	Call	Bond Future	6,170.0000	5,015.0000	(18.720)	0	0	0
2011/01/12	R186 2011/02/03	8.95	Put	Bond Future	57.0000	114.0000	100.000	0	0	0
2011/01/12	R186 2011/02/03	7.75	Put	Bond Future	5,813.0000	6,985.0000	20.162	0	0	0
2011/01/12	R186 2011/02/03	7.75	Call	Bond Future	60.0000	20.0000	(66.667)	0	0	3,000
2011/01/12	R186 2011/05/05			Bond Future	8.3850	8.5130	1.527	0.0000	0.0000	500
2011/01/12	R186 2011/05/05	8.75	Call	Bond Future	5,197.0000	4,375.0000	(15.817)	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
2011/01/12	R186	2011/05/05	8.75	Put	Bond Future	1,716.0000	2,132.0000	24.242	0	0	0
2011/01/12	R186	2011/05/05	8.80	Call	Bond Future	5,518.0000	4,669.0000	(15.386)	0	0	0
2011/01/12	R186	2011/05/05	8.80	Put	Bond Future	1,572.0000	1,961.0000	24.746	0	0	0
2011/01/12	R186	2011/05/05	8.70	Call	Bond Future	4,884.0000	4,089.0000	(16.278)	0	0	0
2011/01/12	R186	2011/05/05	8.70	Put	Bond Future	1,871.0000	2,314.0000	23.677	0	0	0
2011/01/12	R186	2011/05/05	8.00	Put	Bond Future	5,371.0000	6,237.0000	16.124	0	0	0
2011/01/12	R186	2011/05/05	8.00	Call	Bond Future	1,530.0000	1,158.0000	(24.314)	0	0	5,500
2011/01/12	R186	2011/08/04			Bond Future	8.4640	8.5960	1.560	0.0000	0.0000	0
2011/01/12	R186	2011/08/04	8.25	Call	Bond Future	3,272.0000	2,740.0000	(16.259)	0	0	0
2011/01/12	R186	2011/08/04	8.25	Put	Bond Future	5,345.0000	6,066.0000	13.489	0	0	0
2011/01/12	R186	2011/08/04	8.30	Call	Bond Future	3,490.0000	2,935.0000	(15.903)	0	0	0
2011/01/12	R186	2011/08/04	8.30	Put	Bond Future	5,074.0000	5,772.0000	13.756	0	0	0
2011/01/12	R186	2011/08/04	8.20	Call	Bond Future	3,061.0000	2,553.0000	(16.596)	0	0	0
2011/01/12	R186	2011/08/04	8.20	Put	Bond Future	5,626.0000	6,371.0000	13.242	0	0	0
2011/01/12	R201	2011/02/03			Bond Future	7.1870	7.2710	1.169	0.0000	0.0000	489
2011/01/12	R201	2011/02/03	8.00	Call	Bond Future	2,745.0000	2,459.0000	(10.419)	0	0	0
2011/01/12	R201	2011/02/03	8.00	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2011/01/12	R201	2011/02/03	8.05	Call	Bond Future	2,911.0000	2,624.0000	(9.859)	0	0	0
2011/01/12	R201	2011/02/03	8.05	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2011/01/12	R201	2011/02/03	7.95	Call	Bond Future	2,580.0000	2,294.0000	(11.085)	0	0	0
2011/01/12	R201	2011/02/03	7.95	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/01/12	R201	2011/05/05			Bond Future	7.2980	7.3880	1.233	0.0000	0.0000	0
2011/01/12	R201	2011/05/05	7.75	Call	Bond Future	1,807.0000	1,596.0000	(11.677)	0	0	0
2011/01/12	R201	2011/05/05	7.75	Put	Bond Future	365.0000	443.0000	21.370	0	0	0
2011/01/12	R201	2011/05/05	7.80	Call	Bond Future	1,927.0000	1,710.0000	(11.261)	0	0	0
2011/01/12	R201	2011/05/05	7.80	Put	Bond Future	327.0000	399.0000	22.018	0	0	0
2011/01/12	R201	2011/05/05	7.70	Call	Bond Future	1,690.0000	1,486.0000	(12.071)	0	0	0
2011/01/12	R201	2011/05/05	7.70	Put	Bond Future	407.0000	492.0000	20.885	0	0	0
2011/01/12	R201	2011/08/04			Bond Future	7.4280	7.5260	1.319	0.0000	0.0000	0
2011/01/12	R201	2011/08/04	7.25	Call	Bond Future	892.0000	769.0000	(13.789)	0	0	0
2011/01/12	R201	2011/08/04	7.25	Put	Bond Future	1,428.0000	1,598.0000	11.905	0	0	0
2011/01/12	R201	2011/08/04	7.30	Call	Bond Future	961.0000	832.0000	(13.424)	0	0	0
2011/01/12	R201	2011/08/04	7.30	Put	Bond Future	1,346.0000	1,510.0000	12.184	0	0	0
2011/01/12	R201	2011/08/04	7.20	Call	Bond Future	826.0000	709.0000	(14.165)	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
2011/01/12	R201 2011/08/04	7.20	Put	Bond Future	1,513.0000	1,689.0000	11.633	0	0	0
2011/01/12	R202 2011/02/03			Bond Future	0.3820	0.4000	4.712	0.0000	0.0000	3,739
2011/01/12	R202 2011/02/03	3.05	Call	Bond Future	60,465.0000	59,934.0000	(0.878)	0	0	0
2011/01/12	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R202 2011/02/03	3.10	Call	Bond Future	61,312.0000	60,781.0000	(0.866)	0	0	0
2011/01/12	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R202 2011/02/03	3.00	Call	Bond Future	59,609.0000	59,079.0000	(0.889)	0	0	0
2011/01/12	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R202 2011/05/05			Bond Future	0.3040	0.3240	6.579	0.0000	0.0000	6,500
2011/01/12	R202 2011/05/05	2.05	Call	Bond Future	43,394.0000	42,803.0000	(1.362)	0	0	0
2011/01/12	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R202 2011/05/05	2.10	Call	Bond Future	44,422.0000	43,831.0000	(1.330)	0	0	0
2011/01/12	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R202 2011/05/05	2.00	Call	Bond Future	42,356.0000	41,764.0000	(1.398)	0	0	0
2011/01/12	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R203 2011/02/03			Bond Future	7.9690	8.0570	1.104	0.0000	0.0000	1,404
2011/01/12	R203 2011/02/03	8.50	Call	Bond Future	2,708.0000	2,289.0000	(15.473)	0	0	0
2011/01/12	R203 2011/02/03	8.50	Put	Bond Future	44.0000	73.0000	65.909	0	0	0
2011/01/12	R203 2011/02/03	8.55	Call	Bond Future	2,942.0000	2,516.0000	(14.480)	0	0	0
2011/01/12	R203 2011/02/03	8.55	Put	Bond Future	32.0000	53.0000	65.625	0	0	0
2011/01/12	R203 2011/02/03	8.45	Call	Bond Future	2,478.0000	2,067.0000	(16.586)	0	0	0
2011/01/12	R203 2011/02/03	8.45	Put	Bond Future	61.0000	98.0000	60.656	0	0	0
2011/01/12	R203 2011/02/03	8.00	Put	Bond Future	594.0000	809.0000	36.195	0	0	0
2011/01/12	R203 2011/02/03	8.00	Call	Bond Future	752.0000	519.0000	(30.984)	0	0	1,000
2011/01/12	R203 2011/05/05			Bond Future	8.0770	8.1690	1.139	0.0000	0.0000	0
2011/01/12	R203 2011/05/05	8.25	Call	Bond Future	2,021.0000	1,757.0000	(13.063)	0	0	0
2011/01/12	R203 2011/05/05	8.25	Put	Bond Future	1,174.0000	1,362.0000	16.014	0	0	0
2011/01/12	R203 2011/05/05	8.30	Call	Bond Future	2,169.0000	1,894.0000	(12.679)	0	0	0
2011/01/12	R203 2011/05/05	8.30	Put	Bond Future	1,079.0000	1,256.0000	16.404	0	0	0
2011/01/12	R203 2011/05/05	8.20	Call	Bond Future	1,878.0000	1,625.0000	(13.472)	0	0	0
2011/01/12	R203 2011/05/05	8.20	Put	Bond Future	1,275.0000	1,474.0000	15.608	0	0	0
2011/01/12	R203 2011/08/04			Bond Future	8.1940	8.2910	1.184	0.0000	0.0000	0
2011/01/12	R203 2011/08/04	8.00	Call	Bond Future	1,599.0000	1,402.0000	(12.320)	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
2011/01/12	R203 2011/08/04	8.00	Put	Bond Future	2,523.0000	2,784.0000	10.345	0	0	0
2011/01/12	R203 2011/08/04	8.05	Call	Bond Future	1,709.0000	1,503.0000	(12.054)	0	0	0
2011/01/12	R203 2011/08/04	8.05	Put	Bond Future	2,394.0000	2,646.0000	10.526	0	0	0
2011/01/12	R203 2011/08/04	7.95	Call	Bond Future	1,494.0000	1,306.0000	(12.584)	0	0	0
2011/01/12	R203 2011/08/04	7.95	Put	Bond Future	2,658.0000	2,927.0000	10.120	0	0	0
2011/01/12	R204 2011/02/03			Bond Future	8.1060	8.1990	1.147	0.0000	0.0000	1,926
2011/01/12	R204 2011/02/03	8.50	Call	Bond Future	2,339.0000	1,880.0000	(19.624)	0	0	0
2011/01/12	R204 2011/02/03	8.50	Put	Bond Future	120.0000	190.0000	58.333	0	0	0
2011/01/12	R204 2011/02/03	8.55	Call	Bond Future	2,586.0000	2,112.0000	(18.329)	0	0	0
2011/01/12	R204 2011/02/03	8.55	Put	Bond Future	90.0000	145.0000	61.111	0	0	0
2011/01/12	R204 2011/02/03	8.45	Call	Bond Future	2,100.0000	1,658.0000	(21.048)	0	0	0
2011/01/12	R204 2011/02/03	8.45	Put	Bond Future	159.0000	247.0000	55.346	0	0	0
2011/01/12	R204 2011/05/05			Bond Future	8.2070	8.3050	1.194	0.0000	0.0000	100
2011/01/12	R204 2011/05/05	8.50	Call	Bond Future	2,719.0000	2,374.0000	(12.688)	0	0	0
2011/01/12	R204 2011/05/05	8.50	Put	Bond Future	1,112.0000	1,308.0000	17.626	0	0	0
2011/01/12	R204 2011/05/05	8.55	Call	Bond Future	2,899.0000	2,541.0000	(12.349)	0	0	0
2011/01/12	R204 2011/05/05	8.55	Put	Bond Future	1,021.0000	1,204.0000	17.924	0	0	0
2011/01/12	R204 2011/05/05	8.45	Call	Bond Future	2,546.0000	2,212.0000	(13.119)	0	0	0
2011/01/12	R204 2011/05/05	8.45	Put	Bond Future	1,211.0000	1,418.0000	17.093	0	0	0
2011/01/12	R204 2011/08/04			Bond Future	8.3180	8.4190	1.214	0.0000	0.0000	0
2011/01/12	R204 2011/08/04	8.00	Call	Bond Future	1,586.0000	1,376.0000	(13.241)	0	0	0
2011/01/12	R204 2011/08/04	8.00	Put	Bond Future	3,312.0000	3,642.0000	9.964	0	0	0
2011/01/12	R204 2011/08/04	8.05	Call	Bond Future	1,699.0000	1,479.0000	(12.949)	0	0	0
2011/01/12	R204 2011/08/04	8.05	Put	Bond Future	3,151.0000	3,471.0000	10.156	0	0	0
2011/01/12	R204 2011/08/04	7.95	Call	Bond Future	1,478.0000	1,278.0000	(13.532)	0	0	0
2011/01/12	R204 2011/08/04	7.95	Put	Bond Future	3,478.0000	3,819.0000	9.804	0	0	0
2011/01/12	R206 2011/02/03			Bond Future	6.7950	6.8690	1.089	0.0000	0.0000	0
2011/01/12	R206 2011/02/03	8.00	Call	Bond Future	3,133.0000	2,937.0000	(6.256)	0	0	0
2011/01/12	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R206 2011/02/03	8.05	Call	Bond Future	3,260.0000	3,064.0000	(6.012)	0	0	0
2011/01/12	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R206 2011/02/03	7.95	Call	Bond Future	3,005.0000	2,809.0000	(6.522)	0	0	0
2011/01/12	R206 2011/02/03	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/01/12	R206 2011/05/05			Bond Future	6.8990	6.9810	1.189	0.0000	0.0000	0
2011/01/12	R206 2011/05/05	7.50	Call	Bond Future	1,652.0000	1,494.0000	(9.564)	0	0	0
2011/01/12	R206 2011/05/05	7.50	Put	Bond Future	202.0000	243.0000	20.297	0	0	0
2011/01/12	R206 2011/05/05	7.55	Call	Bond Future	1,749.0000	1,588.0000	(9.205)	0	0	0
2011/01/12	R206 2011/05/05	7.55	Put	Bond Future	179.0000	218.0000	21.788	0	0	0
2011/01/12	R206 2011/05/05	7.45	Call	Bond Future	1,558.0000	1,403.0000	(9.949)	0	0	0
2011/01/12	R206 2011/05/05	7.45	Put	Bond Future	227.0000	272.0000	19.824	0	0	0
2011/01/12	R206 2011/08/04			Bond Future	7.0280	7.1190	1.295	0.0000	0.0000	0
2011/01/12	R206 2011/08/04	7.00	Call	Bond Future	805.0000	707.0000	(12.174)	0	0	0
2011/01/12	R206 2011/08/04	7.00	Put	Bond Future	867.0000	970.0000	11.880	0	0	0
2011/01/12	R206 2011/08/04	7.05	Call	Bond Future	861.0000	759.0000	(11.847)	0	0	0
2011/01/12	R206 2011/08/04	7.05	Put	Bond Future	812.0000	911.0000	12.192	0	0	0
2011/01/12	R206 2011/08/04	6.95	Call	Bond Future	750.0000	657.0000	(12.400)	0	0	0
2011/01/12	R206 2011/08/04	6.95	Put	Bond Future	923.0000	1,031.0000	11.701	0	0	0
2011/01/12	R207 2011/02/03			Bond Future	8.1850	8.2830	1.197	0.0000	0.0000	800
2011/01/12	R207 2011/02/03	8.75	Call	Bond Future	3,371.0000	2,818.0000	(16.405)	0	0	0
2011/01/12	R207 2011/02/03	8.75	Put	Bond Future	48.0000	83.0000	72.917	0	0	0
2011/01/12	R207 2011/02/03	8.80	Call	Bond Future	3,644.0000	3,083.0000	(15.395)	0	0	0
2011/01/12	R207 2011/02/03	8.80	Put	Bond Future	35.0000	61.0000	74.286	0	0	0
2011/01/12	R207 2011/02/03	8.70	Call	Bond Future	3,101.0000	2,558.0000	(17.510)	0	0	0
2011/01/12	R207 2011/02/03	8.70	Put	Bond Future	66.0000	111.0000	68.182	0	0	0
2011/01/12	R207 2011/05/05			Bond Future	8.2800	8.3820	1.232	0.0000	0.0000	0
2011/01/12	R207 2011/05/05	8.50	Call	Bond Future	2,620.0000	2,260.0000	(13.740)	0	0	0
2011/01/12	R207 2011/05/05	8.50	Put	Bond Future	1,342.0000	1,577.0000	17.511	0	0	0
2011/01/12	R207 2011/05/05	8.55	Call	Bond Future	2,800.0000	2,427.0000	(13.321)	0	0	0
2011/01/12	R207 2011/05/05	8.55	Put	Bond Future	1,234.0000	1,457.0000	18.071	0	0	0
2011/01/12	R207 2011/05/05	8.45	Call	Bond Future	2,445.0000	2,099.0000	(14.151)	0	0	0
2011/01/12	R207 2011/05/05	8.45	Put	Bond Future	1,455.0000	1,705.0000	17.182	0	0	0
2011/01/12	R207 2011/08/04			Bond Future	8.3830	8.4890	1.264	0.0000	0.0000	0
2011/01/12	R207 2011/08/04	8.25	Call	Bond Future	2,153.0000	1,878.0000	(12.773)	0	0	0
2011/01/12	R207 2011/08/04	8.25	Put	Bond Future	2,915.0000	3,242.0000	11.218	0	0	0
2011/01/12	R207 2011/08/04	8.30	Call	Bond Future	2,290.0000	2,004.0000	(12.489)	0	0	0
2011/01/12	R207 2011/08/04	8.30	Put	Bond Future	2,765.0000	3,081.0000	11.429	0	0	0
2011/01/12	R207 2011/08/04	8.20	Call	Bond Future	2,020.0000	1,756.0000	(13.069)	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
2011/01/12	R207 2011/08/04	8.20	Put	Bond Future	3,071.0000	3,409.0000	11.006	0	0	0
2011/01/12	R208 2011/02/03			Bond Future	8.2030	8.3010	1.195	0.0000	0.0000	5,598
2011/01/12	R208 2011/02/03	8.75	Call	Bond Future	3,452.0000	2,872.0000	(16.802)	0	0	0
2011/01/12	R208 2011/02/03	8.75	Put	Bond Future	59.0000	100.0000	69.492	0	0	0
2011/01/12	R208 2011/02/03	8.80	Call	Bond Future	3,738.0000	3,148.0000	(15.784)	0	0	0
2011/01/12	R208 2011/02/03	8.80	Put	Bond Future	44.0000	74.0000	68.182	0	0	0
2011/01/12	R208 2011/02/03	8.70	Call	Bond Future	3,169.0000	2,602.0000	(17.892)	0	0	0
2011/01/12	R208 2011/02/03	8.70	Put	Bond Future	80.0000	133.0000	66.250	0	0	0
2011/01/12	R208 2011/05/05			Bond Future	8.2870	8.3890	1.231	0.0000	0.0000	100
2011/01/12	R208 2011/05/05	8.50	Call	Bond Future	2,726.0000	2,345.0000	(13.977)	0	0	0
2011/01/12	R208 2011/05/05	8.50	Put	Bond Future	1,414.0000	1,665.0000	17.751	0	0	0
2011/01/12	R208 2011/05/05	8.55	Call	Bond Future	2,917.0000	2,521.0000	(13.576)	0	0	0
2011/01/12	R208 2011/05/05	8.55	Put	Bond Future	1,301.0000	1,536.0000	18.063	0	0	0
2011/01/12	R208 2011/05/05	8.45	Call	Bond Future	2,542.0000	2,176.0000	(14.398)	0	0	0
2011/01/12	R208 2011/05/05	8.45	Put	Bond Future	1,536.0000	1,801.0000	17.253	0	0	0
2011/01/12	R208 2011/08/04			Bond Future	8.3780	8.4830	1.253	0.0000	0.0000	0
2011/01/12	R208 2011/08/04	8.25	Call	Bond Future	2,287.0000	1,995.0000	(12.768)	0	0	0
2011/01/12	R208 2011/08/04	8.25	Put	Bond Future	3,069.0000	3,412.0000	11.176	0	0	0
2011/01/12	R208 2011/08/04	8.30	Call	Bond Future	2,434.0000	2,131.0000	(12.449)	0	0	0
2011/01/12	R208 2011/08/04	8.30	Put	Bond Future	2,909.0000	3,241.0000	11.413	0	0	0
2011/01/12	R208 2011/08/04	8.20	Call	Bond Future	2,144.0000	1,865.0000	(13.013)	0	0	0
2011/01/12	R208 2011/08/04	8.20	Put	Bond Future	3,234.0000	3,589.0000	10.977	0	0	0
2011/01/12	R209 2011/02/03			Bond Future	8.2650	8.3990	1.621	0.0000	0.0000	22,596
2011/01/12	R209 2011/02/03	9.00	Call	Bond Future	6,049.0000	4,930.0000	(18.499)	0	0	0
2011/01/12	R209 2011/02/03	9.00	Put	Bond Future	31.0000	67.0000	116.129	0	0	0
2011/01/12	R209 2011/02/03	9.05	Call	Bond Future	6,422.0000	5,294.0000	(17.565)	0	0	0
2011/01/12	R209 2011/02/03	9.05	Put	Bond Future	22.0000	49.0000	122.727	0	0	0
2011/01/12	R209 2011/02/03	8.95	Call	Bond Future	5,674.0000	4,567.0000	(19.510)	0	0	0
2011/01/12	R209 2011/02/03	8.95	Put	Bond Future	41.0000	90.0000	119.512	0	0	0
2011/01/12	R209 2011/05/05			Bond Future	8.3200	8.4570	1.647	0.0000	0.0000	200
2011/01/12	R209 2011/05/05	8.50	Call	Bond Future	3,614.0000	2,935.0000	(18.788)	0	0	0
2011/01/12	R209 2011/05/05	8.50	Put	Bond Future	2,086.0000	2,574.0000	23.394	0	0	0
2011/01/12	R209 2011/05/05	8.55	Call	Bond Future	3,866.0000	3,159.0000	(18.288)	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
2011/01/12	R209 2011/05/05	8.55	Put	Bond Future	1,922.0000	2,382.0000	23.933	0	0	0
2011/01/12	R209 2011/05/05	8.45	Call	Bond Future	3,370.0000	2,718.0000	(19.347)	0	0	0
2011/01/12	R209 2011/05/05	8.45	Put	Bond Future	2,261.0000	2,777.0000	22.822	0	0	0
2011/01/12	R209 2011/08/04			Bond Future	8.3770	8.5180	1.683	0.0000	0.0000	0
2011/01/12	R209 2011/08/04	8.50	Call	Bond Future	4,279.0000	3,626.0000	(15.261)	0	0	0
2011/01/12	R209 2011/08/04	8.50	Put	Bond Future	3,242.0000	3,776.0000	16.471	0	0	0
2011/01/12	R209 2011/08/04	8.55	Call	Bond Future	4,513.0000	3,839.0000	(14.935)	0	0	0
2011/01/12	R209 2011/08/04	8.55	Put	Bond Future	3,060.0000	3,574.0000	16.797	0	0	0
2011/01/12	R209 2011/08/04	8.45	Call	Bond Future	4,050.0000	3,418.0000	(15.605)	0	0	0
2011/01/12	R209 2011/08/04	8.45	Put	Bond Future	3,432.0000	3,987.0000	16.171	0	0	0
2011/01/12	R209 2011/08/04	10.10	Call	Bond Future	13,151.0000	12,069.0000	(8.228)	0	0	0
2011/01/12	R209 2011/08/04	10.10	Put	Bond Future	422.0000	528.0000	25.118	0	0	0
2011/01/12	R210 2011/02/03			Bond Future	0.9620	0.9820	2.079	0.0000	0.0000	2
2011/01/12	R210 2011/02/03	3.10	Call	Bond Future	32,437.0000	32,078.0000	(1.107)	0	0	0
2011/01/12	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R210 2011/02/03	3.15	Call	Bond Future	33,069.0000	32,710.0000	(1.086)	0	0	0
2011/01/12	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R210 2011/02/03	3.05	Call	Bond Future	31,799.0000	31,441.0000	(1.126)	0	0	0
2011/01/12	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R211 2011/02/03			Bond Future	1.7230	1.7260	0.174	0.0000	0.0000	589
2011/01/12	R211 2011/02/03	2.50	Call	Bond Future	4,396.0000	4,378.0000	(0.409)	0	0	0
2011/01/12	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R211 2011/02/03	2.55	Call	Bond Future	4,671.0000	4,654.0000	(0.364)	0	0	0
2011/01/12	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R211 2011/02/03	2.45	Call	Bond Future	4,119.0000	4,102.0000	(0.413)	0	0	0
2011/01/12	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R212 2011/02/03			Bond Future	2.5060	2.5070	0.040	0.0000	0.0000	2,518
2011/01/12	R212 2011/02/03	3.00	Call	Bond Future	4,653.0000	4,643.0000	(0.215)	0	0	0
2011/01/12	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R212 2011/02/03	3.05	Call	Bond Future	5,110.0000	5,100.0000	(0.196)	0	0	0
2011/01/12	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R212 2011/02/03	2.95	Call	Bond Future	4,193.0000	4,183.0000	(0.238)	0	0	0
2011/01/12	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2011/01/12	R213 2011/02/03			Bond Future	8.3680	8.5010	1.589	0.0000	0.0000	0
2011/01/12	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/02/03	8.00	Put	Bond Future	3,282.0000	4,425.0000	34.826	0	0	0
2011/01/12	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/02/03	8.05	Put	Bond Future	2,826.0000	3,968.0000	40.410	0	0	0
2011/01/12	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/02/03	7.95	Put	Bond Future	3,743.0000	4,885.0000	30.510	0	0	0
2011/01/12	R213 2011/05/05			Bond Future	8.4290	8.5670	1.637	0.0000	0.0000	0
2011/01/12	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/05/05	8.00	Put	Bond Future	3,793.0000	4,963.0000	30.846	0	0	0
2011/01/12	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/05/05	8.05	Put	Bond Future	3,339.0000	4,508.0000	35.010	0	0	0
2011/01/12	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/05/05	7.95	Put	Bond Future	4,252.0000	5,421.0000	27.493	0	0	0
2011/01/12	R213 2011/08/04			Bond Future	8.4950	8.6360	1.660	0.0000	0.0000	0
2011/01/12	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/08/04	8.00	Put	Bond Future	4,336.0000	5,515.0000	27.191	0	0	0
2011/01/12	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/08/04	8.05	Put	Bond Future	3,884.0000	5,062.0000	30.330	0	0	0
2011/01/12	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/12	R213 2011/08/04	7.95	Put	Bond Future	4,792.0000	5,971.0000	24.604	0	0	0
2011/01/12	TRT1 2011/02/03			Index Future	342.1880	339.8930	(0.671)	0.0000	0.0000	100
2011/01/12	TRT1 2011/05/05			Index Future	346.8620	344.5380	(0.670)	0.0000	0.0000	0
<b>Total</b>										<b>179088.00</b>