



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/01/2011

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
2011/01/14	AL7T 2011/02/03			Index Future	370.4850	369.3530	(0.306)	0.0000	0.0000	30
2011/01/14	ALBI 2011/02/03			Index Future	341.9270	341.0100	(0.268)	0.0000	0.0000	1,123
2011/01/14	ALBI 2011/05/05			Index Future	346.8690	345.9390	(0.268)	0.0000	0.0000	2
2011/01/14	CRD1 2011/02/03			Index Future	152.9130	152.6570	(0.167)	0.0000	0.0000	2
2011/01/14	CRD1 2011/05/05			Index Future	155.0040	154.7440	(0.168)	0.0000	0.0000	0
2011/01/14	GOVI 2011/02/03			GOVI	342.7530	341.8490	(0.264)	0.0000	0.0000	211
2011/01/14	GOVI 2011/02/03	343.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/02/03	343.00	Put	GOVI	2,470.0000	11,510.0000	365.992	0	0	0
2011/01/14	GOVI 2011/02/03	343.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/02/03	343.01	Put	GOVI	2,570.0000	11,610.0000	351.751	0	0	0
2011/01/14	GOVI 2011/02/03	342.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/02/03	342.99	Put	GOVI	2,370.0000	11,410.0000	381.435	0	0	0
2011/01/14	GOVI 2011/05/05			GOVI	347.7080	346.7900	(0.264)	0.0000	0.0000	0
2011/01/14	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/05/05	349.00	Put	GOVI	12,920.0000	22,100.0000	71.053	0	0	0
2011/01/14	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/05/05	349.01	Put	GOVI	13,020.0000	22,200.0000	70.507	0	0	0
2011/01/14	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/01/14	GOVI 2011/05/05	348.99	Put	GOVI	12,820.0000	22,000.0000	71.607	0	0	0
2011/01/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/01/14	IGOV 2011/02/03			Index Future	148.4690	148.1810	(0.194)	0.0000	0.0000	8
2011/01/14	IGOV 2011/05/05			Index Future	150.6150	150.3230	(0.194)	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
2011/01/14	IGOV 2011/08/04			Index Future	152.7790	152.4840	(0.193)	0.0000	0.0000	0
2011/01/14	ILBI 2011/02/03			Index Future	402.3890	401.6370	(0.187)	0.0000	0.0000	370
2011/01/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/01/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/01/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/01/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/01/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/01/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/01/14	JBAF 2011/01/19			Jibar Tradeable Future	5.5410	5.5440	0.054	0.0000	0.0000	7,791
2011/01/14	JBAF 2011/02/16			Jibar Tradeable Future	5.4990	5.5090	0.182	0.0000	0.0000	2,500
2011/01/14	JBAF 2011/03/16			Jibar Tradeable Future	5.4910	5.5010	0.182	94.5000	94.5000	6,990
2011/01/14	JBAF 2011/04/20			Jibar Tradeable Future	5.5030	5.5080	0.091	0.0000	0.0000	2
2011/01/14	JBAF 2011/05/18			Jibar Tradeable Future	5.5140	5.5180	0.073	0.0000	0.0000	2,000
2011/01/14	JBAF 2011/06/15			Jibar Tradeable Future	5.5340	5.5480	0.253	94.5200	94.5200	3,890
2011/01/14	JBAF 2011/09/21			Jibar Tradeable Future	5.6500	5.7070	1.009	0.0000	0.0000	15,590
2011/01/14	JBAF 2011/12/21			Jibar Tradeable Future	5.9070	5.9890	1.388	0.0000	0.0000	5,290
2011/01/14	JBAF 2012/03/20			Jibar Tradeable Future	6.1920	6.2850	1.502	0.0000	0.0000	290
2011/01/14	JBAF 2012/06/20			Jibar Tradeable Future	6.5240	6.6190	1.456	0.0000	0.0000	390
2011/01/14	JBAF 2012/09/19			Jibar Tradeable Future	6.8380	6.9530	1.682	93.1600	93.1600	41,490
2011/01/14	JBAF 2012/12/19			Jibar Tradeable Future	7.1000	7.1900	1.268	0.0000	0.0000	390
2011/01/14	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/14	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/14	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/01/14	OTH1 2011/02/03			Index Future	337.1100	336.1310	(0.290)	0.0000	0.0000	3
2011/01/14	OTH1 2011/05/05			Index Future	341.9830	340.9890	(0.291)	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
2011/01/14	R157 2011/02/03			Bond Future	7.5080	7.5570	0.653	0.0000	0.0000	7,886
2011/01/14	R157 2011/02/03	7.90	Call	Bond Future	1,759.0000	1,563.0000	(11.143)	0	0	0
2011/01/14	R157 2011/02/03	7.90	Put	Bond Future	63.0000	81.0000	28.571	0	0	0
2011/01/14	R157 2011/02/03	7.95	Call	Bond Future	1,954.0000	1,754.0000	(10.235)	0	0	0
2011/01/14	R157 2011/02/03	7.95	Put	Bond Future	44.0000	57.0000	29.545	0	0	0
2011/01/14	R157 2011/02/03	7.85	Call	Bond Future	1,568.0000	1,378.0000	(12.117)	0	0	0
2011/01/14	R157 2011/02/03	7.85	Put	Bond Future	87.0000	110.0000	26.437	0	0	0
2011/01/14	R157 2011/05/05			Bond Future	7.6300	7.6830	0.695	0.0000	0.0000	705
2011/01/14	R157 2011/05/05	7.75	Call	Bond Future	1,487.0000	1,361.0000	(8.473)	0	0	0
2011/01/14	R157 2011/05/05	7.75	Put	Bond Future	994.0000	1,086.0000	9.256	0	0	0
2011/01/14	R157 2011/05/05	7.80	Call	Bond Future	1,608.0000	1,476.0000	(8.209)	0	0	0
2011/01/14	R157 2011/05/05	7.80	Put	Bond Future	910.0000	996.0000	9.451	0	0	0
2011/01/14	R157 2011/05/05	7.70	Call	Bond Future	1,371.0000	1,251.0000	(8.753)	0	0	0
2011/01/14	R157 2011/05/05	7.70	Put	Bond Future	1,083.0000	1,181.0000	9.049	0	0	0
2011/01/14	R157 2011/05/05	7.65	Call	Bond Future	1,261.0000	1,146.0000	(9.120)	0	0	0
2011/01/14	R157 2011/05/05	7.65	Put	Bond Future	1,179.0000	1,282.0000	8.736	0	0	0
2011/01/14	R157 2011/08/04			Bond Future	7.7690	7.8260	0.734	0.0000	0.0000	0
2011/01/14	R157 2011/08/04	7.50	Call	Bond Future	1,070.0000	981.0000	(8.318)	0	0	0
2011/01/14	R157 2011/08/04	7.50	Put	Bond Future	2,118.0000	2,249.0000	6.185	0	0	0
2011/01/14	R157 2011/08/04	7.55	Call	Bond Future	1,153.0000	1,059.0000	(8.153)	0	0	0
2011/01/14	R157 2011/08/04	7.55	Put	Bond Future	2,005.0000	2,132.0000	6.334	0	0	0
2011/01/14	R157 2011/08/04	7.45	Call	Bond Future	991.0000	906.0000	(8.577)	0	0	0
2011/01/14	R157 2011/08/04	7.45	Put	Bond Future	2,235.0000	2,370.0000	6.040	0	0	0
2011/01/14	R186 2011/02/03			Bond Future	8.4930	8.5270	0.400	0.0000	0.0000	25,674
2011/01/14	R186 2011/02/03	9.00	Call	Bond Future	4,887.0000	4,571.0000	(6.466)	0	0	0
2011/01/14	R186 2011/02/03	9.00	Put	Bond Future	113.0000	126.0000	11.504	0	0	0
2011/01/14	R186 2011/02/03	9.05	Call	Bond Future	5,312.0000	4,993.0000	(6.005)	0	0	0
2011/01/14	R186 2011/02/03	9.05	Put	Bond Future	83.0000	93.0000	12.048	0	0	0
2011/01/14	R186 2011/02/03	8.95	Call	Bond Future	4,467.0000	4,156.0000	(6.962)	0	0	0
2011/01/14	R186 2011/02/03	8.95	Put	Bond Future	151.0000	169.0000	11.921	0	0	0
2011/01/14	R186 2011/02/03	7.75	Put	Bond Future	7,560.0000	7,885.0000	4.299	0	0	0
2011/01/14	R186 2011/02/03	7.75	Call	Bond Future	10.0000	6.0000	(40.000)	0	0	3,000
2011/01/14	R186 2011/05/05			Bond Future	8.5740	8.6100	0.420	0.0000	0.0000	500
2011/01/14	R186 2011/05/05	8.75	Call	Bond Future	4,005.0000	3,790.0000	(5.368)	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
2011/01/14	R186 2011/05/05	8.75	Put	Bond Future	2,346.0000	2,473.0000	5.413	0	0	0
2011/01/14	R186 2011/05/05	8.80	Call	Bond Future	4,286.0000	4,064.0000	(5.180)	0	0	0
2011/01/14	R186 2011/05/05	8.80	Put	Bond Future	2,161.0000	2,282.0000	5.599	0	0	0
2011/01/14	R186 2011/05/05	8.70	Call	Bond Future	3,732.0000	3,525.0000	(5.547)	0	0	0
2011/01/14	R186 2011/05/05	8.70	Put	Bond Future	2,540.0000	2,676.0000	5.354	0	0	0
2011/01/14	R186 2011/05/05	8.00	Put	Bond Future	6,663.0000	6,918.0000	3.827	0	0	0
2011/01/14	R186 2011/05/05	8.00	Call	Bond Future	1,001.0000	913.0000	(8.791)	0	0	5,500
2011/01/14	R186 2011/08/04			Bond Future	8.6600	8.6970	0.427	0.0000	0.0000	0
2011/01/14	R186 2011/08/04	8.25	Call	Bond Future	2,501.0000	2,366.0000	(5.398)	0	0	0
2011/01/14	R186 2011/08/04	8.25	Put	Bond Future	6,428.0000	6,638.0000	3.267	0	0	0
2011/01/14	R186 2011/08/04	8.30	Call	Bond Future	2,685.0000	2,544.0000	(5.251)	0	0	0
2011/01/14	R186 2011/08/04	8.30	Put	Bond Future	6,122.0000	6,327.0000	3.349	0	0	0
2011/01/14	R186 2011/08/04	8.20	Call	Bond Future	2,325.0000	2,196.0000	(5.548)	0	0	0
2011/01/14	R186 2011/08/04	8.20	Put	Bond Future	6,744.0000	6,960.0000	3.203	0	0	0
2011/01/14	R201 2011/02/03			Bond Future	7.3300	7.3850	0.750	0.0000	0.0000	489
2011/01/14	R201 2011/02/03	8.00	Call	Bond Future	2,259.0000	2,073.0000	(8.234)	0	0	0
2011/01/14	R201 2011/02/03	8.00	Put	Bond Future	4.0000	5.0000	25.000	0	0	0
2011/01/14	R201 2011/02/03	8.05	Call	Bond Future	2,423.0000	2,237.0000	(7.676)	0	0	0
2011/01/14	R201 2011/02/03	8.05	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2011/01/14	R201 2011/02/03	7.95	Call	Bond Future	2,095.0000	1,910.0000	(8.831)	0	0	0
2011/01/14	R201 2011/02/03	7.95	Put	Bond Future	6.0000	9.0000	50.000	0	0	0
2011/01/14	R201 2011/05/05			Bond Future	7.4530	7.5120	0.792	0.0000	0.0000	0
2011/01/14	R201 2011/05/05	7.75	Call	Bond Future	1,450.0000	1,324.0000	(8.690)	0	0	0
2011/01/14	R201 2011/05/05	7.75	Put	Bond Future	506.0000	568.0000	12.253	0	0	0
2011/01/14	R201 2011/05/05	7.80	Call	Bond Future	1,559.0000	1,428.0000	(8.403)	0	0	0
2011/01/14	R201 2011/05/05	7.80	Put	Bond Future	457.0000	514.0000	12.473	0	0	0
2011/01/14	R201 2011/05/05	7.70	Call	Bond Future	1,345.0000	1,224.0000	(8.996)	0	0	0
2011/01/14	R201 2011/05/05	7.70	Put	Bond Future	559.0000	626.0000	11.986	0	0	0
2011/01/14	R201 2011/08/04			Bond Future	7.5960	7.6610	0.856	0.0000	0.0000	0
2011/01/14	R201 2011/08/04	7.25	Call	Bond Future	687.0000	617.0000	(10.189)	0	0	0
2011/01/14	R201 2011/08/04	7.25	Put	Bond Future	1,725.0000	1,849.0000	7.188	0	0	0
2011/01/14	R201 2011/08/04	7.30	Call	Bond Future	746.0000	672.0000	(9.920)	0	0	0
2011/01/14	R201 2011/08/04	7.30	Put	Bond Future	1,633.0000	1,753.0000	7.348	0	0	0
2011/01/14	R201 2011/08/04	7.20	Call	Bond Future	632.0000	566.0000	(10.443)	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
2011/01/14	R201 2011/08/04	7.20	Put	Bond Future	1,821.0000	1,949.0000	7.029	0	0	0
2011/01/14	R202 2011/02/03			Bond Future	0.4010	0.4470	11.471	0.0000	0.0000	3,739
2011/01/14	R202 2011/02/03	3.05	Call	Bond Future	59,905.0000	58,558.0000	(2.249)	0	0	0
2011/01/14	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R202 2011/02/03	3.10	Call	Bond Future	60,752.0000	59,405.0000	(2.217)	0	0	0
2011/01/14	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R202 2011/02/03	3.00	Call	Bond Future	59,049.0000	57,703.0000	(2.279)	0	0	0
2011/01/14	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R202 2011/05/05			Bond Future	0.3240	0.3700	14.198	0.0000	0.0000	6,500
2011/01/14	R202 2011/05/05	2.05	Call	Bond Future	42,803.0000	41,453.0000	(3.154)	0	0	0
2011/01/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R202 2011/05/05	2.10	Call	Bond Future	43,831.0000	42,481.0000	(3.080)	0	0	0
2011/01/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R202 2011/05/05	2.00	Call	Bond Future	41,764.0000	40,414.0000	(3.232)	0	0	0
2011/01/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R203 2011/02/03			Bond Future	8.1160	8.1660	0.616	0.0000	0.0000	1,404
2011/01/14	R203 2011/02/03	8.50	Call	Bond Future	2,014.0000	1,787.0000	(11.271)	0	0	0
2011/01/14	R203 2011/02/03	8.50	Put	Bond Future	96.0000	122.0000	27.083	0	0	0
2011/01/14	R203 2011/02/03	8.55	Call	Bond Future	2,235.0000	2,001.0000	(10.470)	0	0	0
2011/01/14	R203 2011/02/03	8.55	Put	Bond Future	71.0000	89.0000	25.352	0	0	0
2011/01/14	R203 2011/02/03	8.45	Call	Bond Future	1,800.0000	1,580.0000	(12.222)	0	0	0
2011/01/14	R203 2011/02/03	8.45	Put	Bond Future	130.0000	162.0000	24.615	0	0	0
2011/01/14	R203 2011/02/03	8.00	Put	Bond Future	974.0000	1,131.0000	16.119	0	0	0
2011/01/14	R203 2011/02/03	8.00	Call	Bond Future	386.0000	290.0000	(24.870)	0	0	1,000
2011/01/14	R203 2011/05/05			Bond Future	8.2310	8.2830	0.632	0.0000	0.0000	0
2011/01/14	R203 2011/05/05	8.25	Call	Bond Future	1,589.0000	1,454.0000	(8.496)	0	0	0
2011/01/14	R203 2011/05/05	8.25	Put	Bond Future	1,496.0000	1,614.0000	7.888	0	0	0
2011/01/14	R203 2011/05/05	8.30	Call	Bond Future	1,719.0000	1,578.0000	(8.202)	0	0	0
2011/01/14	R203 2011/05/05	8.30	Put	Bond Future	1,383.0000	1,495.0000	8.098	0	0	0
2011/01/14	R203 2011/05/05	8.20	Call	Bond Future	1,464.0000	1,336.0000	(8.743)	0	0	0
2011/01/14	R203 2011/05/05	8.20	Put	Bond Future	1,615.0000	1,740.0000	7.740	0	0	0
2011/01/14	R203 2011/08/04			Bond Future	8.3570	8.4120	0.658	0.0000	0.0000	0
2011/01/14	R203 2011/08/04	8.00	Call	Bond Future	1,277.0000	1,177.0000	(7.831)	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
2011/01/14	R203 2011/08/04	8.00	Put	Bond Future	2,969.0000	3,126.0000	5.288	0	0	0
2011/01/14	R203 2011/08/04	8.05	Call	Bond Future	1,372.0000	1,268.0000	(7.580)	0	0	0
2011/01/14	R203 2011/08/04	8.05	Put	Bond Future	2,825.0000	2,978.0000	5.416	0	0	0
2011/01/14	R203 2011/08/04	7.95	Call	Bond Future	1,186.0000	1,092.0000	(7.926)	0	0	0
2011/01/14	R203 2011/08/04	7.95	Put	Bond Future	3,118.0000	3,281.0000	5.228	0	0	0
2011/01/14	R204 2011/02/03			Bond Future	8.2640	8.3130	0.593	0.0000	0.0000	1,926
2011/01/14	R204 2011/02/03	8.50	Call	Bond Future	1,576.0000	1,356.0000	(13.959)	0	0	0
2011/01/14	R204 2011/02/03	8.50	Put	Bond Future	254.0000	311.0000	22.441	0	0	0
2011/01/14	R204 2011/02/03	8.55	Call	Bond Future	1,795.0000	1,563.0000	(12.925)	0	0	0
2011/01/14	R204 2011/02/03	8.55	Put	Bond Future	196.0000	241.0000	22.959	0	0	0
2011/01/14	R204 2011/02/03	8.45	Call	Bond Future	1,369.0000	1,162.0000	(15.121)	0	0	0
2011/01/14	R204 2011/02/03	8.45	Put	Bond Future	326.0000	395.0000	21.166	0	0	0
2011/01/14	R204 2011/05/05			Bond Future	8.3720	8.4240	0.621	0.0000	0.0000	100
2011/01/14	R204 2011/05/05	8.50	Call	Bond Future	2,150.0000	1,983.0000	(7.767)	0	0	0
2011/01/14	R204 2011/05/05	8.50	Put	Bond Future	1,452.0000	1,569.0000	8.058	0	0	0
2011/01/14	R204 2011/05/05	8.55	Call	Bond Future	2,309.0000	2,135.0000	(7.536)	0	0	0
2011/01/14	R204 2011/05/05	8.55	Put	Bond Future	1,340.0000	1,450.0000	8.209	0	0	0
2011/01/14	R204 2011/05/05	8.45	Call	Bond Future	1,997.0000	1,837.0000	(8.012)	0	0	0
2011/01/14	R204 2011/05/05	8.45	Put	Bond Future	1,571.0000	1,695.0000	7.893	0	0	0
2011/01/14	R204 2011/08/04			Bond Future	8.4900	8.5440	0.636	0.0000	0.0000	0
2011/01/14	R204 2011/08/04	8.00	Call	Bond Future	1,240.0000	1,141.0000	(7.984)	0	0	0
2011/01/14	R204 2011/08/04	8.00	Put	Bond Future	3,884.0000	4,070.0000	4.789	0	0	0
2011/01/14	R204 2011/08/04	8.05	Call	Bond Future	1,336.0000	1,232.0000	(7.784)	0	0	0
2011/01/14	R204 2011/08/04	8.05	Put	Bond Future	3,706.0000	3,888.0000	4.911	0	0	0
2011/01/14	R204 2011/08/04	7.95	Call	Bond Future	1,148.0000	1,055.0000	(8.101)	0	0	0
2011/01/14	R204 2011/08/04	7.95	Put	Bond Future	4,066.0000	4,259.0000	4.747	0	0	0
2011/01/14	R206 2011/02/03			Bond Future	6.9340	7.0140	1.154	0.0000	0.0000	0
2011/01/14	R206 2011/02/03	8.00	Call	Bond Future	2,765.0000	2,555.0000	(7.595)	0	0	0
2011/01/14	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R206 2011/02/03	8.05	Call	Bond Future	2,893.0000	2,682.0000	(7.293)	0	0	0
2011/01/14	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R206 2011/02/03	7.95	Call	Bond Future	2,638.0000	2,427.0000	(7.998)	0	0	0
2011/01/14	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
2011/01/14	R206 2011/05/05			Bond Future	7.0530	7.1420	1.262	0.0000	0.0000	0
2011/01/14	R206 2011/05/05	7.50	Call	Bond Future	1,361.0000	1,204.0000	(11.536)	0	0	0
2011/01/14	R206 2011/05/05	7.50	Put	Bond Future	285.0000	343.0000	20.351	0	0	0
2011/01/14	R206 2011/05/05	7.55	Call	Bond Future	1,450.0000	1,289.0000	(11.103)	0	0	0
2011/01/14	R206 2011/05/05	7.55	Put	Bond Future	254.0000	309.0000	21.654	0	0	0
2011/01/14	R206 2011/05/05	7.45	Call	Bond Future	1,274.0000	1,122.0000	(11.931)	0	0	0
2011/01/14	R206 2011/05/05	7.45	Put	Bond Future	317.0000	381.0000	20.189	0	0	0
2011/01/14	R206 2011/08/04			Bond Future	7.1990	7.2990	1.389	0.0000	0.0000	0
2011/01/14	R206 2011/08/04	7.00	Call	Bond Future	628.0000	538.0000	(14.331)	0	0	0
2011/01/14	R206 2011/08/04	7.00	Put	Bond Future	1,068.0000	1,198.0000	12.172	0	0	0
2011/01/14	R206 2011/08/04	7.05	Call	Bond Future	676.0000	582.0000	(13.905)	0	0	0
2011/01/14	R206 2011/08/04	7.05	Put	Bond Future	1,005.0000	1,131.0000	12.537	0	0	0
2011/01/14	R206 2011/08/04	6.95	Call	Bond Future	581.0000	496.0000	(14.630)	0	0	0
2011/01/14	R206 2011/08/04	6.95	Put	Bond Future	1,131.0000	1,266.0000	11.936	0	0	0
2011/01/14	R207 2011/02/03			Bond Future	8.3520	8.4020	0.599	0.0000	0.0000	800
2011/01/14	R207 2011/02/03	8.75	Call	Bond Future	2,440.0000	2,173.0000	(10.943)	0	0	0
2011/01/14	R207 2011/02/03	8.75	Put	Bond Future	115.0000	145.0000	26.087	0	0	0
2011/01/14	R207 2011/02/03	8.80	Call	Bond Future	2,698.0000	2,423.0000	(10.193)	0	0	0
2011/01/14	R207 2011/02/03	8.80	Put	Bond Future	87.0000	108.0000	24.138	0	0	0
2011/01/14	R207 2011/02/03	8.70	Call	Bond Future	2,191.0000	1,931.0000	(11.867)	0	0	0
2011/01/14	R207 2011/02/03	8.70	Put	Bond Future	154.0000	191.0000	24.026	0	0	0
2011/01/14	R207 2011/05/05			Bond Future	8.4540	8.5060	0.615	0.0000	0.0000	0
2011/01/14	R207 2011/05/05	8.50	Call	Bond Future	2,022.0000	1,858.0000	(8.111)	0	0	0
2011/01/14	R207 2011/05/05	8.50	Put	Bond Future	1,757.0000	1,893.0000	7.740	0	0	0
2011/01/14	R207 2011/05/05	8.55	Call	Bond Future	2,179.0000	2,007.0000	(7.894)	0	0	0
2011/01/14	R207 2011/05/05	8.55	Put	Bond Future	1,626.0000	1,754.0000	7.872	0	0	0
2011/01/14	R207 2011/05/05	8.45	Call	Bond Future	1,871.0000	1,714.0000	(8.391)	0	0	0
2011/01/14	R207 2011/05/05	8.45	Put	Bond Future	1,894.0000	2,037.0000	7.550	0	0	0
2011/01/14	R207 2011/08/04			Bond Future	8.5650	8.6190	0.630	0.0000	0.0000	0
2011/01/14	R207 2011/08/04	8.25	Call	Bond Future	1,695.0000	1,571.0000	(7.316)	0	0	0
2011/01/14	R207 2011/08/04	8.25	Put	Bond Future	3,488.0000	3,667.0000	5.132	0	0	0
2011/01/14	R207 2011/08/04	8.30	Call	Bond Future	1,813.0000	1,684.0000	(7.115)	0	0	0
2011/01/14	R207 2011/08/04	8.30	Put	Bond Future	3,318.0000	3,492.0000	5.244	0	0	0
2011/01/14	R207 2011/08/04	8.20	Call	Bond Future	1,581.0000	1,463.0000	(7.464)	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
2011/01/14	R207 2011/08/04	8.20	Put	Bond Future	3,662.0000	3,847.0000	5.052	0	0	0
2011/01/14	R208 2011/02/03			Bond Future	8.3700	8.4200	0.597	0.0000	0.0000	5,598
2011/01/14	R208 2011/02/03	8.75	Call	Bond Future	2,478.0000	2,199.0000	(11.259)	0	0	0
2011/01/14	R208 2011/02/03	8.75	Put	Bond Future	139.0000	172.0000	23.741	0	0	0
2011/01/14	R208 2011/02/03	8.80	Call	Bond Future	2,745.0000	2,458.0000	(10.455)	0	0	0
2011/01/14	R208 2011/02/03	8.80	Put	Bond Future	104.0000	130.0000	25.000	0	0	0
2011/01/14	R208 2011/02/03	8.70	Call	Bond Future	2,219.0000	1,949.0000	(12.168)	0	0	0
2011/01/14	R208 2011/02/03	8.70	Put	Bond Future	183.0000	226.0000	23.497	0	0	0
2011/01/14	R208 2011/05/05			Bond Future	8.4610	8.5130	0.615	0.0000	0.0000	100
2011/01/14	R208 2011/05/05	8.50	Call	Bond Future	2,095.0000	1,921.0000	(8.305)	0	0	0
2011/01/14	R208 2011/05/05	8.50	Put	Bond Future	1,857.0000	2,000.0000	7.701	0	0	0
2011/01/14	R208 2011/05/05	8.55	Call	Bond Future	2,260.0000	2,079.0000	(8.009)	0	0	0
2011/01/14	R208 2011/05/05	8.55	Put	Bond Future	1,717.0000	1,854.0000	7.979	0	0	0
2011/01/14	R208 2011/05/05	8.45	Call	Bond Future	1,936.0000	1,771.0000	(8.523)	0	0	0
2011/01/14	R208 2011/05/05	8.45	Put	Bond Future	2,003.0000	2,156.0000	7.639	0	0	0
2011/01/14	R208 2011/08/04			Bond Future	8.5590	8.6120	0.619	0.0000	0.0000	0
2011/01/14	R208 2011/08/04	8.25	Call	Bond Future	1,800.0000	1,669.0000	(7.278)	0	0	0
2011/01/14	R208 2011/08/04	8.25	Put	Bond Future	3,673.0000	3,858.0000	5.037	0	0	0
2011/01/14	R208 2011/08/04	8.30	Call	Bond Future	1,927.0000	1,790.0000	(7.109)	0	0	0
2011/01/14	R208 2011/08/04	8.30	Put	Bond Future	3,493.0000	3,672.0000	5.125	0	0	0
2011/01/14	R208 2011/08/04	8.20	Call	Bond Future	1,678.0000	1,553.0000	(7.449)	0	0	0
2011/01/14	R208 2011/08/04	8.20	Put	Bond Future	3,858.0000	4,049.0000	4.951	0	0	0
2011/01/14	R209 2011/02/03			Bond Future	8.4490	8.4880	0.462	0.0000	0.0000	22,596
2011/01/14	R209 2011/02/03	9.00	Call	Bond Future	4,521.0000	4,205.0000	(6.990)	0	0	0
2011/01/14	R209 2011/02/03	9.00	Put	Bond Future	83.0000	95.0000	14.458	0	0	0
2011/01/14	R209 2011/02/03	9.05	Call	Bond Future	4,882.0000	4,562.0000	(6.555)	0	0	0
2011/01/14	R209 2011/02/03	9.05	Put	Bond Future	61.0000	70.0000	14.754	0	0	0
2011/01/14	R209 2011/02/03	8.95	Call	Bond Future	4,164.0000	3,852.0000	(7.493)	0	0	0
2011/01/14	R209 2011/02/03	8.95	Put	Bond Future	111.0000	127.0000	14.414	0	0	0
2011/01/14	R209 2011/05/05			Bond Future	8.5080	8.5490	0.482	0.0000	0.0000	200
2011/01/14	R209 2011/05/05	8.50	Call	Bond Future	2,698.0000	2,514.0000	(6.820)	0	0	0
2011/01/14	R209 2011/05/05	8.50	Put	Bond Future	2,765.0000	2,922.0000	5.678	0	0	0
2011/01/14	R209 2011/05/05	8.55	Call	Bond Future	2,912.0000	2,720.0000	(6.593)	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
2011/01/14	R209 2011/05/05	8.55	Put	Bond Future	2,563.0000	2,712.0000	5.813	0	0	0
2011/01/14	R209 2011/05/05	8.45	Call	Bond Future	2,492.0000	2,316.0000	(7.063)	0	0	0
2011/01/14	R209 2011/05/05	8.45	Put	Bond Future	2,979.0000	3,144.0000	5.539	0	0	0
2011/01/14	R209 2011/08/04			Bond Future	8.5700	8.6120	0.490	0.0000	0.0000	0
2011/01/14	R209 2011/08/04	8.50	Call	Bond Future	3,398.0000	3,220.0000	(5.238)	0	0	0
2011/01/14	R209 2011/08/04	8.50	Put	Bond Future	3,979.0000	4,146.0000	4.197	0	0	0
2011/01/14	R209 2011/08/04	8.55	Call	Bond Future	3,604.0000	3,419.0000	(5.133)	0	0	0
2011/01/14	R209 2011/08/04	8.55	Put	Bond Future	3,769.0000	3,929.0000	4.245	0	0	0
2011/01/14	R209 2011/08/04	8.45	Call	Bond Future	3,199.0000	3,027.0000	(5.377)	0	0	0
2011/01/14	R209 2011/08/04	8.45	Put	Bond Future	4,199.0000	4,372.0000	4.120	0	0	0
2011/01/14	R209 2011/08/04	10.10	Call	Bond Future	11,679.0000	11,368.0000	(2.663)	0	0	0
2011/01/14	R209 2011/08/04	10.10	Put	Bond Future	568.0000	602.0000	5.986	0	0	0
2011/01/14	R210 2011/02/03			Bond Future	0.9820	0.9970	1.527	0.0000	0.0000	2
2011/01/14	R210 2011/02/03	3.10	Call	Bond Future	32,078.0000	31,809.0000	(0.839)	0	0	0
2011/01/14	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R210 2011/02/03	3.15	Call	Bond Future	32,710.0000	32,442.0000	(0.819)	0	0	0
2011/01/14	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R210 2011/02/03	3.05	Call	Bond Future	31,441.0000	31,172.0000	(0.856)	0	0	0
2011/01/14	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R211 2011/02/03			Bond Future	1.7060	1.7470	2.403	0.0000	0.0000	589
2011/01/14	R211 2011/02/03	2.50	Call	Bond Future	4,494.0000	4,257.0000	(5.274)	0	0	0
2011/01/14	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R211 2011/02/03	2.55	Call	Bond Future	4,770.0000	4,532.0000	(4.990)	0	0	0
2011/01/14	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R211 2011/02/03	2.45	Call	Bond Future	4,218.0000	3,980.0000	(5.642)	0	0	0
2011/01/14	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R212 2011/02/03			Bond Future	2.5070	2.5280	0.838	0.0000	0.0000	2,518
2011/01/14	R212 2011/02/03	3.00	Call	Bond Future	4,643.0000	4,440.0000	(4.372)	0	0	0
2011/01/14	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R212 2011/02/03	3.05	Call	Bond Future	5,100.0000	4,898.0000	(3.961)	0	0	0
2011/01/14	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R212 2011/02/03	2.95	Call	Bond Future	4,183.0000	3,981.0000	(4.829)	0	0	0
2011/01/14	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
2011/01/14	R213 2011/02/03			Bond Future	8.5560	8.5960	0.468	0.0000	0.0000	0
2011/01/14	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/02/03	8.00	Put	Bond Future	4,890.0000	5,227.0000	6.892	0	0	0
2011/01/14	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/02/03	8.05	Put	Bond Future	4,434.0000	4,770.0000	7.578	0	0	0
2011/01/14	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/02/03	7.95	Put	Bond Future	5,351.0000	5,687.0000	6.279	0	0	0
2011/01/14	R213 2011/05/05			Bond Future	8.6230	8.6640	0.475	0.0000	0.0000	0
2011/01/14	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/05/05	8.00	Put	Bond Future	5,431.0000	5,771.0000	6.260	0	0	0
2011/01/14	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/05/05	8.05	Put	Bond Future	4,976.0000	5,316.0000	6.833	0	0	0
2011/01/14	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/05/05	7.95	Put	Bond Future	5,889.0000	6,229.0000	5.773	0	0	0
2011/01/14	R213 2011/08/04			Bond Future	8.6940	8.7360	0.483	0.0000	0.0000	0
2011/01/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/08/04	8.00	Put	Bond Future	5,992.0000	6,336.0000	5.741	0	0	0
2011/01/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/08/04	8.05	Put	Bond Future	5,540.0000	5,883.0000	6.191	0	0	0
2011/01/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/01/14	R213 2011/08/04	7.95	Put	Bond Future	6,448.0000	6,792.0000	5.335	0	0	0
2011/01/14	TRT1 2011/02/03			Index Future	338.7560	337.8270	(0.274)	0.0000	0.0000	100
2011/01/14	TRT1 2011/05/05			Index Future	343.3860	342.4450	(0.274)	0.0000	0.0000	0
<b>Total</b>										<b>179288.00</b>