



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/02/2011

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
2011/02/14	AL7T 2011/05/05			Index Future	372.6380	373.1360	0.134	0.0000	0.0000	30
2011/02/14	AL7T 2011/08/04			Index Future	377.8870	378.3990	0.135	0.0000	0.0000	0
2011/02/14	ALBI 2011/05/05			Index Future	343.1070	343.6640	0.162	0.0000	0.0000	1,064
2011/02/14	ALBI 2011/08/04			Index Future	347.9390	348.5110	0.164	0.0000	0.0000	0
2011/02/14	CRD1 2011/05/05			Index Future	154.2640	154.4570	0.125	0.0000	0.0000	2
2011/02/14	CRD1 2011/08/04			Index Future	156.3760	156.5720	0.125	0.0000	0.0000	0
2011/02/14	GOVI 2011/05/05			GOVI	343.9950	344.5350	0.157	0.0000	0.0000	205
2011/02/14	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GOVI 2011/05/05	349.00	Put	GOVI	50,050.0000	44,650.0000	(10.789)	0	0	0
2011/02/14	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GOVI 2011/05/05	349.01	Put	GOVI	50,150.0000	44,750.0000	(10.768)	0	0	0
2011/02/14	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GOVI 2011/05/05	348.99	Put	GOVI	49,950.0000	44,550.0000	(10.811)	0	0	0
2011/02/14	GOVI 2011/08/04			GOVI	348.8390	349.3940	0.159	0.0000	0.0000	0
2011/02/14	GOVI 2011/08/04	348.00	Call	GOVI	8,390.0000	13,940.0000	66.150	0	0	0
2011/02/14	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GOVI 2011/08/04	348.01	Call	GOVI	8,290.0000	13,840.0000	66.948	0	0	0
2011/02/14	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GOVI 2011/08/04	347.99	Call	GOVI	8,490.0000	14,040.0000	65.371	0	0	0
2011/02/14	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/14	IGOV 2011/05/05			Index Future	148.8420	148.9530	0.075	0.0000	0.0000	58

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2011/02/14	IGOV 2011/08/04			Index Future	150.9380	151.0530	0.076	0.0000	0.0000	0
2011/02/14	ILBI 2011/05/05			Index Future	402.5980	402.7920	0.048	0.0000	0.0000	336
2011/02/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/14	JBAF 2011/02/16			Jibar Tradeable Future	5.6010	5.5750	(0.464)	0.0000	0.0000	5,000
2011/02/14	JBAF 2011/03/16			Jibar Tradeable Future	5.5980	5.5830	(0.268)	0.0000	0.0000	6,040
2011/02/14	JBAF 2011/04/20			Jibar Tradeable Future	5.6630	5.6340	(0.512)	0.0000	0.0000	2,000
2011/02/14	JBAF 2011/05/18			Jibar Tradeable Future	5.6960	5.6540	(0.737)	0.0000	0.0000	3,001
2011/02/14	JBAF 2011/06/15			Jibar Tradeable Future	5.7150	5.7030	(0.210)	0.0000	0.0000	3,890
2011/02/14	JBAF 2011/07/20			Jibar Tradeable Future	5.7910	5.7700	(0.363)	0.0000	0.0000	2,000
2011/02/14	JBAF 2011/09/21			Jibar Tradeable Future	5.9260	5.9760	0.844	0.0000	0.0000	15,390
2011/02/14	JBAF 2011/12/21			Jibar Tradeable Future	6.4040	6.3960	(0.125)	0.0000	0.0000	5,290
2011/02/14	JBAF 2012/03/20			Jibar Tradeable Future	6.8310	6.8050	(0.381)	0.0000	0.0000	790
2011/02/14	JBAF 2012/06/20			Jibar Tradeable Future	7.2870	7.2520	(0.480)	0.0000	0.0000	2,890
2011/02/14	JBAF 2012/09/19			Jibar Tradeable Future	7.6980	7.6930	(0.065)	0.0000	0.0000	44,510
2011/02/14	JBAF 2012/12/19			Jibar Tradeable Future	8.0900	8.0800	(0.124)	0.0000	0.0000	490
2011/02/14	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/14	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/14	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/14	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/14	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/14	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/14	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/14	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/14	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/14	OTH1 2011/05/05			Index Future	337.9590	338.6030	0.191	0.0000	0.0000	3
2011/02/14	OTH1 2011/08/04			Index Future	342.7190	343.3790	0.193	0.0000	0.0000	0
2011/02/14	R157 2011/05/05			Bond Future	7.9530	7.9250	(0.352)	0.0000	0.0000	2,605
2011/02/14	R157 2011/05/05	7.75	Call	Bond Future	728.0000	754.0000	3.571	0	0	0
2011/02/14	R157 2011/05/05	7.75	Put	Bond Future	1,557.0000	1,469.0000	(5.652)	0	0	0
2011/02/14	R157 2011/05/05	7.80	Call	Bond Future	811.0000	840.0000	3.576	0	0	0
2011/02/14	R157 2011/05/05	7.80	Put	Bond Future	1,435.0000	1,350.0000	(5.923)	0	0	0
2011/02/14	R157 2011/05/05	7.70	Call	Bond Future	651.0000	674.0000	3.533	0	0	0
2011/02/14	R157 2011/05/05	7.70	Put	Bond Future	1,685.0000	1,594.0000	(5.401)	0	0	0
2011/02/14	R157 2011/05/05	7.65	Call	Bond Future	580.0000	600.0000	3.448	0	0	0
2011/02/14	R157 2011/05/05	7.65	Put	Bond Future	1,819.0000	1,726.0000	(5.113)	0	0	0
2011/02/14	R157 2011/08/04			Bond Future	8.1270	8.0960	(0.381)	0.0000	0.0000	0
2011/02/14	R157 2011/08/04	7.50	Call	Bond Future	641.0000	663.0000	3.432	0	0	0
2011/02/14	R157 2011/08/04	7.50	Put	Bond Future	3,065.0000	2,969.0000	(3.132)	0	0	0
2011/02/14	R157 2011/08/04	7.55	Call	Bond Future	698.0000	722.0000	3.438	0	0	0
2011/02/14	R157 2011/08/04	7.55	Put	Bond Future	2,927.0000	2,832.0000	(3.246)	0	0	0
2011/02/14	R157 2011/08/04	7.45	Call	Bond Future	587.0000	607.0000	3.407	0	0	0
2011/02/14	R157 2011/08/04	7.45	Put	Bond Future	3,207.0000	3,109.0000	(3.056)	0	0	0
2011/02/14	R157 2011/11/03			Bond Future	8.3140	8.2810	(0.397)	0.0000	0.0000	3,694

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2011/02/14	R157 2011/11/03	8.25	Call	Bond Future	1,807.0000	1,855.0000	2.656	0	0	0
2011/02/14	R157 2011/11/03	8.25	Put	Bond Future	2,036.0000	1,966.0000	(3.438)	0	0	0
2011/02/14	R157 2011/11/03	8.30	Call	Bond Future	1,900.0000	1,949.0000	2.579	0	0	0
2011/02/14	R157 2011/11/03	8.30	Put	Bond Future	1,950.0000	1,881.0000	(3.538)	0	0	0
2011/02/14	R157 2011/11/03	8.20	Call	Bond Future	1,717.0000	1,763.0000	2.679	0	0	0
2011/02/14	R157 2011/11/03	8.20	Put	Bond Future	2,126.0000	2,054.0000	(3.387)	0	0	0
2011/02/14	R157 2012/02/02			Bond Future	8.5220	8.4850	(0.434)	0.0000	0.0000	0
2011/02/14	R157 2012/02/02	8.50	Call	Bond Future	0.0000	50.0000	100.000	0	0	0
2011/02/14	R157 2012/02/02	8.50	Put	Bond Future	73.0000	0.0000	(100.000)	0	0	0
2011/02/14	R157 2012/02/02	8.55	Call	Bond Future	93.0000	217.0000	133.333	0	0	0
2011/02/14	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R157 2012/02/02	8.45	Put	Bond Future	240.0000	117.0000	(51.250)	0	0	0
2011/02/14	R186 2011/05/05			Bond Future	8.7510	8.7350	(0.183)	0.0000	0.0000	18,980
2011/02/14	R186 2011/05/05	8.75	Call	Bond Future	2,819.0000	2,845.0000	0.922	0	0	0
2011/02/14	R186 2011/05/05	8.75	Put	Bond Future	2,828.0000	2,705.0000	(4.349)	0	0	0
2011/02/14	R186 2011/05/05	8.80	Call	Bond Future	3,058.0000	3,088.0000	0.981	0	0	0
2011/02/14	R186 2011/05/05	8.80	Put	Bond Future	2,602.0000	2,483.0000	(4.573)	0	0	0
2011/02/14	R186 2011/05/05	8.70	Call	Bond Future	2,591.0000	2,613.0000	0.849	0	0	0
2011/02/14	R186 2011/05/05	8.70	Put	Bond Future	3,068.0000	2,941.0000	(4.140)	0	0	0
2011/02/14	R186 2011/05/05	8.00	Put	Bond Future	7,879.0000	7,723.0000	(1.980)	0	0	0
2011/02/14	R186 2011/05/05	8.00	Call	Bond Future	548.0000	541.0000	(1.277)	0	0	5,500
2011/02/14	R186 2011/08/04			Bond Future	8.8470	8.8290	(0.203)	0.0000	0.0000	0
2011/02/14	R186 2011/08/04	8.25	Call	Bond Future	1,784.0000	1,804.0000	1.121	0	0	0
2011/02/14	R186 2011/08/04	8.25	Put	Bond Future	7,439.0000	7,295.0000	(1.936)	0	0	0
2011/02/14	R186 2011/08/04	8.30	Call	Bond Future	1,929.0000	1,952.0000	1.192	0	0	0
2011/02/14	R186 2011/08/04	8.30	Put	Bond Future	7,095.0000	6,953.0000	(2.001)	0	0	0
2011/02/14	R186 2011/08/04	8.20	Call	Bond Future	1,646.0000	1,665.0000	1.154	0	0	0
2011/02/14	R186 2011/08/04	8.20	Put	Bond Future	7,793.0000	7,648.0000	(1.861)	0	0	0
2011/02/14	R186 2011/11/03			Bond Future	8.9400	8.9220	(0.201)	0.0000	0.0000	12,958
2011/02/14	R186 2011/11/03	9.00	Call	Bond Future	5,222.0000	5,281.0000	1.130	0	0	0
2011/02/14	R186 2011/11/03	9.00	Put	Bond Future	4,686.0000	4,583.0000	(2.198)	0	0	0
2011/02/14	R186 2011/11/03	9.05	Call	Bond Future	5,459.0000	5,520.0000	1.117	0	0	0
2011/02/14	R186 2011/11/03	9.05	Put	Bond Future	4,479.0000	4,379.0000	(2.233)	0	0	0

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2011/02/14	R186 2011/11/03	8.95	Call	Bond Future	4,990.0000	5,047.0000	1.142	0	0	0
2011/02/14	R186 2011/11/03	8.95	Put	Bond Future	4,900.0000	4,796.0000	(2.122)	0	0	0
2011/02/14	R186 2012/02/02			Bond Future	9.0340	9.0160	(0.199)	0.0000	0.0000	0
2011/02/14	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R186 2012/02/02	9.00	Put	Bond Future	299.0000	141.0000	(52.843)	0	0	0
2011/02/14	R186 2012/02/02	9.05	Call	Bond Future	141.0000	299.0000	112.057	0	0	0
2011/02/14	R186 2012/02/02	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/14	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R186 2012/02/02	8.95	Put	Bond Future	742.0000	584.0000	(21.294)	0	0	0
2011/02/14	R201 2011/05/05			Bond Future	7.7970	7.7630	(0.436)	0.0000	0.0000	484
2011/02/14	R201 2011/05/05	7.75	Call	Bond Future	788.0000	824.0000	4.569	0	0	0
2011/02/14	R201 2011/05/05	7.75	Put	Bond Future	936.0000	865.0000	(7.585)	0	0	0
2011/02/14	R201 2011/05/05	7.80	Call	Bond Future	867.0000	906.0000	4.498	0	0	0
2011/02/14	R201 2011/05/05	7.80	Put	Bond Future	858.0000	789.0000	(8.042)	0	0	0
2011/02/14	R201 2011/05/05	7.70	Call	Bond Future	712.0000	745.0000	4.635	0	0	0
2011/02/14	R201 2011/05/05	7.70	Put	Bond Future	1,019.0000	944.0000	(7.360)	0	0	0
2011/02/14	R201 2011/08/04			Bond Future	7.9810	7.9440	(0.464)	0.0000	0.0000	0
2011/02/14	R201 2011/08/04	7.25	Call	Bond Future	375.0000	393.0000	4.800	0	0	0
2011/02/14	R201 2011/08/04	7.25	Put	Bond Future	2,554.0000	2,463.0000	(3.563)	0	0	0
2011/02/14	R201 2011/08/04	7.30	Call	Bond Future	415.0000	435.0000	4.819	0	0	0
2011/02/14	R201 2011/08/04	7.30	Put	Bond Future	2,443.0000	2,354.0000	(3.643)	0	0	0
2011/02/14	R201 2011/08/04	7.20	Call	Bond Future	341.0000	357.0000	4.692	0	0	0
2011/02/14	R201 2011/08/04	7.20	Put	Bond Future	2,671.0000	2,578.0000	(3.482)	0	0	0
2011/02/14	R201 2011/11/03			Bond Future	8.1790	8.1380	(0.501)	0.0000	0.0000	0
2011/02/14	R201 2011/11/03	8.00	Call	Bond Future	1,174.0000	1,218.0000	3.748	0	0	0
2011/02/14	R201 2011/11/03	8.00	Put	Bond Future	1,664.0000	1,596.0000	(4.087)	0	0	0
2011/02/14	R201 2011/11/03	8.05	Call	Bond Future	1,240.0000	1,285.0000	3.629	0	0	0
2011/02/14	R201 2011/11/03	8.05	Put	Bond Future	1,593.0000	1,526.0000	(4.206)	0	0	0
2011/02/14	R201 2011/11/03	7.95	Call	Bond Future	1,111.0000	1,152.0000	3.690	0	0	0
2011/02/14	R201 2011/11/03	7.95	Put	Bond Future	1,739.0000	1,668.0000	(4.083)	0	0	0
2011/02/14	R201 2012/02/02			Bond Future	8.3990	8.3540	(0.536)	0.0000	0.0000	0
2011/02/14	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R201 2012/02/02	8.25	Put	Bond Future	376.0000	263.0000	(30.053)	0	0	0
2011/02/14	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/14	R201 2012/02/02	8.30	Put	Bond Future	250.0000	136.0000	(45.600)	0	0	0
2011/02/14	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R201 2012/02/02	8.20	Put	Bond Future	503.0000	389.0000	(22.664)	0	0	0
2011/02/14	R202 2011/05/05			Bond Future	0.4470	0.4470	0.000	0.0000	0.0000	10,089
2011/02/14	R202 2011/05/05	2.05	Call	Bond Future	39,221.0000	39,221.0000	0.000	0	0	0
2011/02/14	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R202 2011/05/05	2.10	Call	Bond Future	40,249.0000	40,249.0000	0.000	0	0	0
2011/02/14	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R202 2011/05/05	2.00	Call	Bond Future	38,183.0000	38,183.0000	0.000	0	0	0
2011/02/14	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R203 2011/05/05			Bond Future	8.4120	8.3840	(0.333)	0.0000	0.0000	516
2011/02/14	R203 2011/05/05	8.25	Call	Bond Future	1,016.0000	1,048.0000	3.150	0	0	0
2011/02/14	R203 2011/05/05	8.25	Put	Bond Future	1,801.0000	1,698.0000	(5.719)	0	0	0
2011/02/14	R203 2011/05/05	8.30	Call	Bond Future	1,121.0000	1,157.0000	3.211	0	0	0
2011/02/14	R203 2011/05/05	8.30	Put	Bond Future	1,663.0000	1,564.0000	(5.953)	0	0	0
2011/02/14	R203 2011/05/05	8.20	Call	Bond Future	917.0000	947.0000	3.272	0	0	0
2011/02/14	R203 2011/05/05	8.20	Put	Bond Future	1,945.0000	1,840.0000	(5.398)	0	0	0
2011/02/14	R203 2011/08/04			Bond Future	8.5540	8.5240	(0.351)	0.0000	0.0000	0
2011/02/14	R203 2011/08/04	8.00	Call	Bond Future	932.0000	960.0000	3.004	0	0	0
2011/02/14	R203 2011/08/04	8.00	Put	Bond Future	3,542.0000	3,431.0000	(3.134)	0	0	0
2011/02/14	R203 2011/08/04	8.05	Call	Bond Future	1,009.0000	1,039.0000	2.973	0	0	0
2011/02/14	R203 2011/08/04	8.05	Put	Bond Future	3,380.0000	3,271.0000	(3.225)	0	0	0
2011/02/14	R203 2011/08/04	7.95	Call	Bond Future	859.0000	886.0000	3.143	0	0	0
2011/02/14	R203 2011/08/04	7.95	Put	Bond Future	3,709.0000	3,597.0000	(3.020)	0	0	0
2011/02/14	R203 2011/11/03			Bond Future	8.7010	8.6700	(0.356)	0.0000	0.0000	1,404
2011/02/14	R203 2011/11/03	8.50	Call	Bond Future	1,990.0000	2,040.0000	2.513	0	0	0
2011/02/14	R203 2011/11/03	8.50	Put	Bond Future	2,891.0000	2,802.0000	(3.079)	0	0	0
2011/02/14	R203 2011/11/03	8.55	Call	Bond Future	2,097.0000	2,148.0000	2.432	0	0	0
2011/02/14	R203 2011/11/03	8.55	Put	Bond Future	2,773.0000	2,685.0000	(3.173)	0	0	0
2011/02/14	R203 2011/11/03	8.45	Call	Bond Future	1,887.0000	1,935.0000	2.544	0	0	0
2011/02/14	R203 2011/11/03	8.45	Put	Bond Future	3,013.0000	2,923.0000	(2.987)	0	0	0
2011/02/14	R203 2012/02/02			Bond Future	8.8590	8.8260	(0.373)	0.0000	0.0000	0
2011/02/14	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/14	R203 2012/02/02	8.75	Put	Bond Future	467.0000	326.0000	(30.193)	0	0	0
2011/02/14	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R203 2012/02/02	8.80	Put	Bond Future	252.0000	111.0000	(55.952)	0	0	0
2011/02/14	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R203 2012/02/02	8.70	Put	Bond Future	682.0000	541.0000	(20.674)	0	0	0
2011/02/14	R204 2011/05/05			Bond Future	8.5310	8.5030	(0.328)	0.0000	0.0000	100
2011/02/14	R204 2011/05/05	8.50	Call	Bond Future	1,538.0000	1,584.0000	2.991	0	0	0
2011/02/14	R204 2011/05/05	8.50	Put	Bond Future	1,706.0000	1,600.0000	(6.213)	0	0	0
2011/02/14	R204 2011/05/05	8.55	Call	Bond Future	1,674.0000	1,724.0000	2.987	0	0	0
2011/02/14	R204 2011/05/05	8.55	Put	Bond Future	1,571.0000	1,469.0000	(6.493)	0	0	0
2011/02/14	R204 2011/05/05	8.45	Call	Bond Future	1,408.0000	1,451.0000	3.054	0	0	0
2011/02/14	R204 2011/05/05	8.45	Put	Bond Future	1,848.0000	1,739.0000	(5.898)	0	0	0
2011/02/14	R204 2011/08/04			Bond Future	8.6620	8.6330	(0.335)	0.0000	0.0000	0
2011/02/14	R204 2011/08/04	8.00	Call	Bond Future	886.0000	912.0000	2.935	0	0	0
2011/02/14	R204 2011/08/04	8.00	Put	Bond Future	4,437.0000	4,310.0000	(2.862)	0	0	0
2011/02/14	R204 2011/08/04	8.05	Call	Bond Future	962.0000	990.0000	2.911	0	0	0
2011/02/14	R204 2011/08/04	8.05	Put	Bond Future	4,239.0000	4,115.0000	(2.925)	0	0	0
2011/02/14	R204 2011/08/04	7.95	Call	Bond Future	813.0000	837.0000	2.952	0	0	0
2011/02/14	R204 2011/08/04	7.95	Put	Bond Future	4,638.0000	4,510.0000	(2.760)	0	0	0
2011/02/14	R204 2011/11/03			Bond Future	8.7930	8.7630	(0.341)	0.0000	0.0000	1,867
2011/02/14	R204 2011/11/03	8.75	Call	Bond Future	2,669.0000	2,730.0000	2.286	0	0	0
2011/02/14	R204 2011/11/03	8.75	Put	Bond Future	2,887.0000	2,796.0000	(3.152)	0	0	0
2011/02/14	R204 2011/11/03	8.80	Call	Bond Future	2,799.0000	2,863.0000	2.287	0	0	0
2011/02/14	R204 2011/11/03	8.80	Put	Bond Future	2,763.0000	2,675.0000	(3.185)	0	0	0
2011/02/14	R204 2011/11/03	8.70	Call	Bond Future	2,533.0000	2,592.0000	2.329	0	0	0
2011/02/14	R204 2011/11/03	8.70	Put	Bond Future	3,006.0000	2,913.0000	(3.094)	0	0	0
2011/02/14	R204 2012/02/02			Bond Future	8.9290	8.8970	(0.358)	0.0000	0.0000	0
2011/02/14	R204 2012/02/02	9.00	Call	Bond Future	347.0000	505.0000	45.533	0	0	0
2011/02/14	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R204 2012/02/02	9.05	Call	Bond Future	591.0000	748.0000	26.565	0	0	0
2011/02/14	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R204 2012/02/02	8.95	Call	Bond Future	103.0000	260.0000	152.427	0	0	0
2011/02/14	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/14	R206 2011/05/05			Bond Future	7.4420	7.4230	(0.255)	0.0000	0.0000	0
2011/02/14	R206 2011/05/05	7.50	Call	Bond Future	705.0000	718.0000	1.844	0	0	0
2011/02/14	R206 2011/05/05	7.50	Put	Bond Future	566.0000	534.0000	(5.654)	0	0	0
2011/02/14	R206 2011/05/05	7.55	Call	Bond Future	772.0000	787.0000	1.943	0	0	0
2011/02/14	R206 2011/05/05	7.55	Put	Bond Future	514.0000	483.0000	(6.031)	0	0	0
2011/02/14	R206 2011/05/05	7.45	Call	Bond Future	642.0000	654.0000	1.869	0	0	0
2011/02/14	R206 2011/05/05	7.45	Put	Bond Future	623.0000	589.0000	(5.457)	0	0	0
2011/02/14	R206 2011/08/04			Bond Future	7.6470	7.6260	(0.275)	0.0000	0.0000	0
2011/02/14	R206 2011/08/04	7.00	Call	Bond Future	329.0000	335.0000	1.824	0	0	0
2011/02/14	R206 2011/08/04	7.00	Put	Bond Future	1,750.0000	1,710.0000	(2.286)	0	0	0
2011/02/14	R206 2011/08/04	7.05	Call	Bond Future	361.0000	368.0000	1.939	0	0	0
2011/02/14	R206 2011/08/04	7.05	Put	Bond Future	1,671.0000	1,632.0000	(2.334)	0	0	0
2011/02/14	R206 2011/08/04	6.95	Call	Bond Future	301.0000	306.0000	1.661	0	0	0
2011/02/14	R206 2011/08/04	6.95	Put	Bond Future	1,832.0000	1,792.0000	(2.183)	0	0	0
2011/02/14	R206 2011/11/03			Bond Future	7.8670	7.8440	(0.292)	0.0000	0.0000	0
2011/02/14	R206 2011/11/03	7.75	Call	Bond Future	909.0000	925.0000	1.760	0	0	0
2011/02/14	R206 2011/11/03	7.75	Put	Bond Future	1,139.0000	1,110.0000	(2.546)	0	0	0
2011/02/14	R206 2011/11/03	7.80	Call	Bond Future	959.0000	975.0000	1.668	0	0	0
2011/02/14	R206 2011/11/03	7.80	Put	Bond Future	1,091.0000	1,062.0000	(2.658)	0	0	0
2011/02/14	R206 2011/11/03	7.70	Call	Bond Future	861.0000	876.0000	1.742	0	0	0
2011/02/14	R206 2011/11/03	7.70	Put	Bond Future	1,190.0000	1,160.0000	(2.521)	0	0	0
2011/02/14	R206 2012/02/02			Bond Future	8.1310	8.1040	(0.332)	0.0000	0.0000	0
2011/02/14	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R206 2012/02/02	8.00	Put	Bond Future	229.0000	182.0000	(20.524)	0	0	0
2011/02/14	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R206 2012/02/02	8.05	Put	Bond Future	142.0000	94.0000	(33.803)	0	0	0
2011/02/14	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R206 2012/02/02	7.95	Put	Bond Future	317.0000	270.0000	(14.826)	0	0	0
2011/02/14	R207 2011/05/05			Bond Future	8.5780	8.5720	(0.070)	0.0000	0.0000	1,020
2011/02/14	R207 2011/05/05	8.50	Call	Bond Future	1,476.0000	1,461.0000	(1.016)	0	0	0
2011/02/14	R207 2011/05/05	8.50	Put	Bond Future	1,924.0000	1,875.0000	(2.547)	0	0	0
2011/02/14	R207 2011/05/05	8.55	Call	Bond Future	1,612.0000	1,599.0000	(0.806)	0	0	0
2011/02/14	R207 2011/05/05	8.55	Put	Bond Future	1,772.0000	1,725.0000	(2.652)	0	0	0
2011/02/14	R207 2011/05/05	8.45	Call	Bond Future	1,347.0000	1,332.0000	(1.114)	0	0	0



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2011/02/14	R207 2011/05/05	8.45	Put	Bond Future	2,083.0000	2,034.0000	(2.352)	0	0	0
2011/02/14	R207 2011/08/04			Bond Future	8.6990	8.6920	(0.080)	0.0000	0.0000	0
2011/02/14	R207 2011/08/04	8.25	Call	Bond Future	1,381.0000	1,375.0000	(0.434)	0	0	0
2011/02/14	R207 2011/08/04	8.25	Put	Bond Future	3,923.0000	3,878.0000	(1.147)	0	0	0
2011/02/14	R207 2011/08/04	8.30	Call	Bond Future	1,483.0000	1,477.0000	(0.405)	0	0	0
2011/02/14	R207 2011/08/04	8.30	Put	Bond Future	3,738.0000	3,693.0000	(1.204)	0	0	0
2011/02/14	R207 2011/08/04	8.20	Call	Bond Future	1,283.0000	1,277.0000	(0.468)	0	0	0
2011/02/14	R207 2011/08/04	8.20	Put	Bond Future	4,114.0000	4,069.0000	(1.094)	0	0	0
2011/02/14	R207 2011/11/03			Bond Future	8.8150	8.8080	(0.079)	0.0000	0.0000	600
2011/02/14	R207 2011/11/03	8.75	Call	Bond Future	2,806.0000	2,808.0000	0.071	0	0	0
2011/02/14	R207 2011/11/03	8.75	Put	Bond Future	3,159.0000	3,123.0000	(1.140)	0	0	0
2011/02/14	R207 2011/11/03	8.80	Call	Bond Future	2,942.0000	2,944.0000	0.068	0	0	0
2011/02/14	R207 2011/11/03	8.80	Put	Bond Future	3,023.0000	2,987.0000	(1.191)	0	0	0
2011/02/14	R207 2011/11/03	8.70	Call	Bond Future	2,673.0000	2,675.0000	0.075	0	0	0
2011/02/14	R207 2011/11/03	8.70	Put	Bond Future	3,298.0000	3,262.0000	(1.092)	0	0	0
2011/02/14	R207 2012/02/02			Bond Future	8.9360	8.9280	(0.090)	0.0000	0.0000	0
2011/02/14	R207 2012/02/02	9.00	Call	Bond Future	336.0000	378.0000	12.500	0	0	0
2011/02/14	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R207 2012/02/02	9.05	Call	Bond Future	597.0000	639.0000	7.035	0	0	0
2011/02/14	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R207 2012/02/02	8.95	Call	Bond Future	74.0000	116.0000	56.757	0	0	0
2011/02/14	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R208 2011/05/05			Bond Future	8.6190	8.6080	(0.128)	0.0000	0.0000	190
2011/02/14	R208 2011/05/05	8.50	Call	Bond Future	1,460.0000	1,458.0000	(0.137)	0	0	0
2011/02/14	R208 2011/05/05	8.50	Put	Bond Future	2,182.0000	2,114.0000	(3.116)	0	0	0
2011/02/14	R208 2011/05/05	8.55	Call	Bond Future	1,598.0000	1,597.0000	(0.063)	0	0	0
2011/02/14	R208 2011/05/05	8.55	Put	Bond Future	2,016.0000	1,948.0000	(3.373)	0	0	0
2011/02/14	R208 2011/05/05	8.45	Call	Bond Future	1,331.0000	1,327.0000	(0.301)	0	0	0
2011/02/14	R208 2011/05/05	8.45	Put	Bond Future	2,359.0000	2,288.0000	(3.010)	0	0	0
2011/02/14	R208 2011/08/04			Bond Future	8.7270	8.7140	(0.149)	0.0000	0.0000	0
2011/02/14	R208 2011/08/04	8.25	Call	Bond Future	1,391.0000	1,397.0000	0.431	0	0	0
2011/02/14	R208 2011/08/04	8.25	Put	Bond Future	4,261.0000	4,190.0000	(1.666)	0	0	0
2011/02/14	R208 2011/08/04	8.30	Call	Bond Future	1,495.0000	1,502.0000	0.468	0	0	0
2011/02/14	R208 2011/08/04	8.30	Put	Bond Future	4,058.0000	3,989.0000	(1.700)	0	0	0

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2011/02/14	R208 2011/08/04	8.20	Call	Bond Future	1,291.0000	1,296.0000	0.387	0	0	0
2011/02/14	R208 2011/08/04	8.20	Put	Bond Future	4,468.0000	4,397.0000	(1.589)	0	0	0
2011/02/14	R208 2011/11/03			Bond Future	8.8340	8.8210	(0.147)	0.0000	0.0000	5,584
2011/02/14	R208 2011/11/03	8.75	Call	Bond Future	2,926.0000	2,945.0000	0.649	0	0	0
2011/02/14	R208 2011/11/03	8.75	Put	Bond Future	3,411.0000	3,355.0000	(1.642)	0	0	0
2011/02/14	R208 2011/11/03	8.80	Call	Bond Future	3,069.0000	3,090.0000	0.684	0	0	0
2011/02/14	R208 2011/11/03	8.80	Put	Bond Future	3,265.0000	3,211.0000	(1.654)	0	0	0
2011/02/14	R208 2011/11/03	8.70	Call	Bond Future	2,786.0000	2,804.0000	0.646	0	0	0
2011/02/14	R208 2011/11/03	8.70	Put	Bond Future	3,561.0000	3,504.0000	(1.601)	0	0	0
2011/02/14	R208 2012/02/02			Bond Future	8.9430	8.9300	(0.145)	0.0000	0.0000	0
2011/02/14	R208 2012/02/02	9.00	Call	Bond Future	319.0000	392.0000	22.884	0	0	0
2011/02/14	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R208 2012/02/02	9.05	Call	Bond Future	598.0000	671.0000	12.207	0	0	0
2011/02/14	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R208 2012/02/02	8.95	Call	Bond Future	39.0000	112.0000	187.179	0	0	0
2011/02/14	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R209 2011/05/05			Bond Future	8.7110	8.6800	(0.356)	0.0000	0.0000	21,100
2011/02/14	R209 2011/05/05	8.50	Call	Bond Future	1,650.0000	1,711.0000	3.697	0	0	0
2011/02/14	R209 2011/05/05	8.50	Put	Bond Future	3,382.0000	3,192.0000	(5.618)	0	0	0
2011/02/14	R209 2011/05/05	8.55	Call	Bond Future	1,816.0000	1,882.0000	3.634	0	0	0
2011/02/14	R209 2011/05/05	8.55	Put	Bond Future	3,132.0000	2,947.0000	(5.907)	0	0	0
2011/02/14	R209 2011/05/05	8.45	Call	Bond Future	1,495.0000	1,549.0000	3.612	0	0	0
2011/02/14	R209 2011/05/05	8.45	Put	Bond Future	3,646.0000	3,450.0000	(5.376)	0	0	0
2011/02/14	R209 2011/08/04			Bond Future	8.7820	8.7490	(0.376)	0.0000	0.0000	0
2011/02/14	R209 2011/08/04	8.50	Call	Bond Future	2,474.0000	2,556.0000	3.314	0	0	0
2011/02/14	R209 2011/08/04	8.50	Put	Bond Future	4,771.0000	4,590.0000	(3.794)	0	0	0
2011/02/14	R209 2011/08/04	8.55	Call	Bond Future	2,642.0000	2,728.0000	3.255	0	0	0
2011/02/14	R209 2011/08/04	8.55	Put	Bond Future	4,523.0000	4,346.0000	(3.913)	0	0	0
2011/02/14	R209 2011/08/04	8.45	Call	Bond Future	2,313.0000	2,390.0000	3.329	0	0	0
2011/02/14	R209 2011/08/04	8.45	Put	Bond Future	5,029.0000	4,843.0000	(3.699)	0	0	0
2011/02/14	R209 2011/08/04	10.10	Call	Bond Future	10,029.0000	10,243.0000	2.134	0	0	0
2011/02/14	R209 2011/08/04	10.10	Put	Bond Future	634.0000	585.0000	(7.729)	0	0	0
2011/02/14	R209 2011/11/03			Bond Future	8.8500	8.8170	(0.373)	0.0000	0.0000	1,029
2011/02/14	R209 2011/11/03	8.75	Call	Bond Future	3,895.0000	4,002.0000	2.747	0	0	0

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2011/02/14	R209 2011/11/03	8.75	Put	Bond Future	4,686.0000	4,534.0000	(3.244)	0	0	0
2011/02/14	R209 2011/11/03	8.80	Call	Bond Future	4,085.0000	4,195.0000	2.693	0	0	0
2011/02/14	R209 2011/11/03	8.80	Put	Bond Future	4,479.0000	4,329.0000	(3.349)	0	0	0
2011/02/14	R209 2011/11/03	8.70	Call	Bond Future	3,711.0000	3,814.0000	2.776	0	0	0
2011/02/14	R209 2011/11/03	8.70	Put	Bond Future	4,903.0000	4,746.0000	(3.202)	0	0	0
2011/02/14	R209 2012/02/02			Bond Future	8.9180	8.8840	(0.381)	0.0000	0.0000	0
2011/02/14	R209 2012/02/02	9.00	Call	Bond Future	631.0000	895.0000	41.838	0	0	0
2011/02/14	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R209 2012/02/02	9.05	Call	Bond Future	1,011.0000	1,275.0000	26.113	0	0	0
2011/02/14	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R209 2012/02/02	8.95	Call	Bond Future	247.0000	511.0000	106.883	0	0	0
2011/02/14	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R211 2011/05/05			Bond Future	1.6370	1.6380	0.061	0.0000	0.0000	539
2011/02/14	R211 2011/05/05	2.14	Call	Bond Future	2,769.0000	2,763.0000	(0.217)	0	0	0
2011/02/14	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R211 2011/05/05	2.19	Call	Bond Future	3,040.0000	3,034.0000	(0.197)	0	0	0
2011/02/14	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R211 2011/05/05	2.09	Call	Bond Future	2,497.0000	2,492.0000	(0.200)	0	0	0
2011/02/14	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R212 2011/05/05			Bond Future	2.5060	2.4950	(0.439)	0.0000	0.0000	2,518
2011/02/14	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R212 2011/05/05	2.25	Put	Bond Future	2,459.0000	2,355.0000	(4.229)	0	0	0
2011/02/14	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R212 2011/05/05	2.30	Put	Bond Future	1,974.0000	1,869.0000	(5.319)	0	0	0
2011/02/14	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R212 2011/05/05	2.20	Put	Bond Future	2,947.0000	2,843.0000	(3.529)	0	0	0
2011/02/14	R213 2011/05/05			Bond Future	8.7870	8.7660	(0.239)	0.0000	0.0000	0
2011/02/14	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/05/05	8.00	Put	Bond Future	6,779.0000	6,608.0000	(2.522)	0	0	0
2011/02/14	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/05/05	8.05	Put	Bond Future	6,324.0000	6,153.0000	(2.704)	0	0	0
2011/02/14	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/05/05	7.95	Put	Bond Future	7,237.0000	7,066.0000	(2.363)	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
2011/02/14	R213 2011/08/04			Bond Future	8.8660	8.8440	(0.248)	0.0000	0.0000	0
2011/02/14	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/08/04	8.00	Put	Bond Future	7,385.0000	7,209.0000	(2.383)	0	0	0
2011/02/14	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/08/04	8.05	Put	Bond Future	6,932.0000	6,756.0000	(2.539)	0	0	0
2011/02/14	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/08/04	7.95	Put	Bond Future	7,841.0000	7,665.0000	(2.245)	0	0	0
2011/02/14	R213 2011/11/03			Bond Future	8.9450	8.9220	(0.257)	0.0000	0.0000	0
2011/02/14	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/11/03	8.75	Put	Bond Future	1,558.0000	1,377.0000	(11.617)	0	0	0
2011/02/14	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/11/03	8.80	Put	Bond Future	1,154.0000	973.0000	(15.685)	0	0	0
2011/02/14	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2011/11/03	8.70	Put	Bond Future	1,965.0000	1,783.0000	(9.262)	0	0	0
2011/02/14	R213 2012/02/02			Bond Future	9.0260	9.0020	(0.266)	0.0000	0.0000	0
2011/02/14	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2012/02/02	9.00	Put	Bond Future	202.0000	16.0000	(92.079)	0	0	0
2011/02/14	R213 2012/02/02	9.05	Call	Bond Future	186.0000	372.0000	100.000	0	0	0
2011/02/14	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/14	R213 2012/02/02	8.95	Put	Bond Future	593.0000	406.0000	(31.535)	0	0	0
2011/02/14	TRT1 2011/05/05			Index Future	339.7450	340.1910	0.131	0.0000	0.0000	100
2011/02/14	TRT1 2011/08/04			Index Future	344.3970	344.8500	0.132	0.0000	0.0000	0
<b>Total</b>										<b>183866.00</b>