



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/02/2011

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
2011/02/18	AL7T 2011/05/05			Index Future	374.3980	374.9790	0.155	0.0000	0.0000	30
2011/02/18	AL7T 2011/08/04			Index Future	379.6860	380.2780	0.156	0.0000	0.0000	0
2011/02/18	ALBI 2011/05/05			Index Future	344.7770	345.1470	0.107	0.0000	0.0000	1,064
2011/02/18	ALBI 2011/08/04			Index Future	349.6460	350.0240	0.108	0.0000	0.0000	0
2011/02/18	CRD1 2011/05/05			Index Future	154.9190	155.0600	0.091	0.0000	0.0000	2
2011/02/18	CRD1 2011/08/04			Index Future	157.0420	157.1850	0.091	0.0000	0.0000	0
2011/02/18	GOVI 2011/05/05			GOVI	345.6620	346.0450	0.111	0.0000	0.0000	208
2011/02/18	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GOVI 2011/05/05	349.00	Put	GOVI	33,380.0000	29,550.0000	(11.474)	0	0	0
2011/02/18	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GOVI 2011/05/05	349.01	Put	GOVI	33,480.0000	29,650.0000	(11.440)	0	0	0
2011/02/18	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GOVI 2011/05/05	348.99	Put	GOVI	33,280.0000	29,450.0000	(11.508)	0	0	0
2011/02/18	GOVI 2011/08/04			GOVI	350.5440	350.9350	0.112	0.0000	0.0000	0
2011/02/18	GOVI 2011/08/04	348.00	Call	GOVI	25,440.0000	29,350.0000	15.369	0	0	0
2011/02/18	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GOVI 2011/08/04	348.01	Call	GOVI	25,340.0000	29,250.0000	15.430	0	0	0
2011/02/18	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GOVI 2011/08/04	347.99	Call	GOVI	25,540.0000	29,450.0000	15.309	0	0	0
2011/02/18	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/18	IGOV 2011/05/05			Index Future	148.9680	149.0050	0.025	0.0000	0.0000	58

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2011/02/18	IGOV 2011/08/04			Index Future	151.0720	151.1100	0.025	0.0000	0.0000	0
2011/02/18	ILBI 2011/05/05			Index Future	402.9430	403.0460	0.026	0.0000	0.0000	336
2011/02/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/18	JBAF 2011/03/16			Jibar Tradeable Future	5.5990	5.6300	0.554	0.0000	0.0000	6,040
2011/02/18	JBAF 2011/04/20			Jibar Tradeable Future	5.6520	5.6400	(0.212)	0.0000	0.0000	2,000
2011/02/18	JBAF 2011/05/18			Jibar Tradeable Future	5.6720	5.6700	(0.035)	0.0000	0.0000	3,001
2011/02/18	JBAF 2011/06/15			Jibar Tradeable Future	5.7080	5.7200	0.210	0.0000	0.0000	3,890
2011/02/18	JBAF 2011/07/20			Jibar Tradeable Future	5.7770	5.7600	(0.294)	0.0000	0.0000	2,000
2011/02/18	JBAF 2011/08/17			Jibar Tradeable Future	5.8620	5.8500	(0.205)	0.0000	0.0000	0
2011/02/18	JBAF 2011/09/21			Jibar Tradeable Future	5.9430	5.9400	(0.050)	0.0000	0.0000	15,390
2011/02/18	JBAF 2011/12/21			Jibar Tradeable Future	6.4050	6.3900	(0.234)	0.0000	0.0000	5,390
2011/02/18	JBAF 2012/03/20			Jibar Tradeable Future	6.7970	6.7900	(0.103)	0.0000	0.0000	1,090
2011/02/18	JBAF 2012/06/20			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	2,890
2011/02/18	JBAF 2012/09/19			Jibar Tradeable Future	7.6420	7.6600	0.236	0.0000	0.0000	44,510
2011/02/18	JBAF 2012/12/19			Jibar Tradeable Future	8.0200	8.0200	0.000	0.0000	0.0000	490
2011/02/18	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/18	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/18	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/18	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/18	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/18	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/18	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/18	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/18	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/18	OTH1 2011/05/05			Index Future	339.6450	339.9420	0.087	0.0000	0.0000	3
2011/02/18	OTH1 2011/08/04			Index Future	344.4430	344.7450	0.088	0.0000	0.0000	0
2011/02/18	R157 2011/05/05			Bond Future	7.8110	7.7830	(0.358)	0.0000	0.0000	2,605
2011/02/18	R157 2011/05/05	7.75	Call	Bond Future	935.0000	983.0000	5.134	0	0	0
2011/02/18	R157 2011/05/05	7.75	Put	Bond Future	1,185.0000	1,118.0000	(5.654)	0	0	0
2011/02/18	R157 2011/05/05	7.80	Call	Bond Future	1,035.0000	1,086.0000	4.928	0	0	0
2011/02/18	R157 2011/05/05	7.80	Put	Bond Future	1,080.0000	1,016.0000	(5.926)	0	0	0
2011/02/18	R157 2011/05/05	7.70	Call	Bond Future	841.0000	886.0000	5.351	0	0	0
2011/02/18	R157 2011/05/05	7.70	Put	Bond Future	1,296.0000	1,226.0000	(5.401)	0	0	0
2011/02/18	R157 2011/05/05	7.65	Call	Bond Future	754.0000	795.0000	5.438	0	0	0
2011/02/18	R157 2011/05/05	7.65	Put	Bond Future	1,415.0000	1,341.0000	(5.230)	0	0	0
2011/02/18	R157 2011/08/04			Bond Future	7.9720	7.9420	(0.376)	0.0000	0.0000	0
2011/02/18	R157 2011/08/04	7.50	Call	Bond Future	795.0000	828.0000	4.151	0	0	0
2011/02/18	R157 2011/08/04	7.50	Put	Bond Future	2,626.0000	2,544.0000	(3.123)	0	0	0
2011/02/18	R157 2011/08/04	7.55	Call	Bond Future	862.0000	898.0000	4.176	0	0	0
2011/02/18	R157 2011/08/04	7.55	Put	Bond Future	2,497.0000	2,418.0000	(3.164)	0	0	0
2011/02/18	R157 2011/08/04	7.45	Call	Bond Future	731.0000	763.0000	4.378	0	0	0
2011/02/18	R157 2011/08/04	7.45	Put	Bond Future	2,758.0000	2,675.0000	(3.009)	0	0	0
2011/02/18	R157 2011/11/03			Bond Future	8.1470	8.1140	(0.405)	0.0000	0.0000	3,694

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2011/02/18	R157 2011/11/03	8.25	Call	Bond Future	2,093.0000	2,154.0000	2.914	0	0	0
2011/02/18	R157 2011/11/03	8.25	Put	Bond Future	1,723.0000	1,665.0000	(3.366)	0	0	0
2011/02/18	R157 2011/11/03	8.30	Call	Bond Future	2,195.0000	2,257.0000	2.825	0	0	0
2011/02/18	R157 2011/11/03	8.30	Put	Bond Future	1,646.0000	1,589.0000	(3.463)	0	0	0
2011/02/18	R157 2011/11/03	8.20	Call	Bond Future	1,994.0000	2,054.0000	3.009	0	0	0
2011/02/18	R157 2011/11/03	8.20	Put	Bond Future	1,803.0000	1,744.0000	(3.272)	0	0	0
2011/02/18	R157 2012/02/02			Bond Future	8.3400	8.3040	(0.432)	0.0000	0.0000	0
2011/02/18	R157 2012/02/02	8.50	Call	Bond Future	536.0000	656.0000	22.388	0	0	0
2011/02/18	R157 2012/02/02	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R157 2012/02/02	8.55	Call	Bond Future	702.0000	823.0000	17.236	0	0	0
2011/02/18	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R157 2012/02/02	8.45	Call	Bond Future	369.0000	489.0000	32.520	0	0	0
2011/02/18	R157 2012/02/02	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/18	R186 2011/05/05			Bond Future	8.6890	8.6880	(0.012)	0.0000	0.0000	18,980
2011/02/18	R186 2011/05/05	8.75	Call	Bond Future	3,022.0000	3,009.0000	(0.430)	0	0	0
2011/02/18	R186 2011/05/05	8.75	Put	Bond Future	2,451.0000	2,428.0000	(0.938)	0	0	0
2011/02/18	R186 2011/05/05	8.80	Call	Bond Future	3,277.0000	3,264.0000	(0.397)	0	0	0
2011/02/18	R186 2011/05/05	8.80	Put	Bond Future	2,241.0000	2,218.0000	(1.026)	0	0	0
2011/02/18	R186 2011/05/05	8.70	Call	Bond Future	2,778.0000	2,765.0000	(0.468)	0	0	0
2011/02/18	R186 2011/05/05	8.70	Put	Bond Future	2,675.0000	2,652.0000	(0.860)	0	0	0
2011/02/18	R186 2011/05/05	8.00	Put	Bond Future	7,331.0000	7,312.0000	(0.259)	0	0	0
2011/02/18	R186 2011/05/05	8.00	Call	Bond Future	580.0000	571.0000	(1.552)	0	0	5,500
2011/02/18	R186 2011/08/04			Bond Future	8.7820	8.7810	(0.011)	0.0000	0.0000	0
2011/02/18	R186 2011/08/04	8.25	Call	Bond Future	1,909.0000	1,901.0000	(0.419)	0	0	0
2011/02/18	R186 2011/08/04	8.25	Put	Bond Future	6,968.0000	6,950.0000	(0.258)	0	0	0
2011/02/18	R186 2011/08/04	8.30	Call	Bond Future	2,063.0000	2,055.0000	(0.388)	0	0	0
2011/02/18	R186 2011/08/04	8.30	Put	Bond Future	6,633.0000	6,615.0000	(0.271)	0	0	0
2011/02/18	R186 2011/08/04	8.20	Call	Bond Future	1,762.0000	1,755.0000	(0.397)	0	0	0
2011/02/18	R186 2011/08/04	8.20	Put	Bond Future	7,313.0000	7,297.0000	(0.219)	0	0	0
2011/02/18	R186 2011/11/03			Bond Future	8.8740	8.8730	(0.011)	0.0000	0.0000	12,965
2011/02/18	R186 2011/11/03	9.00	Call	Bond Future	5,491.0000	5,486.0000	(0.091)	0	0	0
2011/02/18	R186 2011/11/03	9.00	Put	Bond Future	4,361.0000	4,347.0000	(0.321)	0	0	0
2011/02/18	R186 2011/11/03	9.05	Call	Bond Future	5,736.0000	5,732.0000	(0.070)	0	0	0
2011/02/18	R186 2011/11/03	9.05	Put	Bond Future	4,162.0000	4,149.0000	(0.312)	0	0	0

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2011/02/18	R186 2011/11/03	8.95	Call	Bond Future	5,251.0000	5,246.0000	(0.095)	0	0	0
2011/02/18	R186 2011/11/03	8.95	Put	Bond Future	4,567.0000	4,553.0000	(0.307)	0	0	0
2011/02/18	R186 2012/02/02			Bond Future	8.9650	8.9640	(0.011)	0.0000	0.0000	0
2011/02/18	R186 2012/02/02	9.00	Call	Bond Future	309.0000	318.0000	2.913	0	0	0
2011/02/18	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R186 2012/02/02	9.05	Call	Bond Future	749.0000	758.0000	1.202	0	0	0
2011/02/18	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R186 2012/02/02	8.95	Put	Bond Future	133.0000	124.0000	(6.767)	0	0	0
2011/02/18	R201 2011/05/05			Bond Future	7.6490	7.5940	(0.719)	0.0000	0.0000	484
2011/02/18	R201 2011/05/05	7.75	Call	Bond Future	1,000.0000	1,096.0000	9.600	0	0	0
2011/02/18	R201 2011/05/05	7.75	Put	Bond Future	680.0000	601.0000	(11.618)	0	0	0
2011/02/18	R201 2011/05/05	7.80	Call	Bond Future	1,093.0000	1,194.0000	9.241	0	0	0
2011/02/18	R201 2011/05/05	7.80	Put	Bond Future	615.0000	541.0000	(12.033)	0	0	0
2011/02/18	R201 2011/05/05	7.70	Call	Bond Future	910.0000	1,001.0000	10.000	0	0	0
2011/02/18	R201 2011/05/05	7.70	Put	Bond Future	748.0000	664.0000	(11.230)	0	0	0
2011/02/18	R201 2011/08/04			Bond Future	7.8190	7.7590	(0.767)	0.0000	0.0000	0
2011/02/18	R201 2011/08/04	7.25	Call	Bond Future	481.0000	529.0000	9.979	0	0	0
2011/02/18	R201 2011/08/04	7.25	Put	Bond Future	2,182.0000	2,052.0000	(5.958)	0	0	0
2011/02/18	R201 2011/08/04	7.30	Call	Bond Future	529.0000	581.0000	9.830	0	0	0
2011/02/18	R201 2011/08/04	7.30	Put	Bond Future	2,079.0000	1,953.0000	(6.061)	0	0	0
2011/02/18	R201 2011/08/04	7.20	Call	Bond Future	438.0000	484.0000	10.502	0	0	0
2011/02/18	R201 2011/08/04	7.20	Put	Bond Future	2,290.0000	2,158.0000	(5.764)	0	0	0
2011/02/18	R201 2011/11/03			Bond Future	8.0020	7.9370	(0.812)	0.0000	0.0000	0
2011/02/18	R201 2011/11/03	8.00	Call	Bond Future	1,390.0000	1,480.0000	6.475	0	0	0
2011/02/18	R201 2011/11/03	8.00	Put	Bond Future	1,395.0000	1,307.0000	(6.308)	0	0	0
2011/02/18	R201 2011/11/03	8.05	Call	Bond Future	1,464.0000	1,556.0000	6.284	0	0	0
2011/02/18	R201 2011/11/03	8.05	Put	Bond Future	1,332.0000	1,245.0000	(6.532)	0	0	0
2011/02/18	R201 2011/11/03	7.95	Call	Bond Future	1,319.0000	1,406.0000	6.596	0	0	0
2011/02/18	R201 2011/11/03	7.95	Put	Bond Future	1,462.0000	1,370.0000	(6.293)	0	0	0
2011/02/18	R201 2012/02/02			Bond Future	8.2040	8.1320	(0.878)	0.0000	0.0000	0
2011/02/18	R201 2012/02/02	8.25	Call	Bond Future	117.0000	299.0000	155.556	0	0	0
2011/02/18	R201 2012/02/02	8.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2011/02/18	R201 2012/02/02	8.30	Call	Bond Future	243.0000	426.0000	75.309	0	0	0

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2011/02/18	R201 2012/02/02	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R201 2012/02/02	8.20	Call	Bond Future	0.0000	173.0000	100.000	0	0	0
2011/02/18	R201 2012/02/02	8.20	Put	Bond Future	10.0000	0.0000	(100.000)	0	0	0
2011/02/18	R202 2011/05/05			Bond Future	0.4380	0.4290	(2.055)	0.0000	0.0000	10,089
2011/02/18	R202 2011/05/05	2.05	Call	Bond Future	39,480.0000	39,740.0000	0.659	0	0	0
2011/02/18	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R202 2011/05/05	2.10	Call	Bond Future	40,508.0000	40,768.0000	0.642	0	0	0
2011/02/18	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R202 2011/05/05	2.00	Call	Bond Future	38,442.0000	38,701.0000	0.674	0	0	0
2011/02/18	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R203 2011/05/05			Bond Future	8.2940	8.2720	(0.265)	0.0000	0.0000	516
2011/02/18	R203 2011/05/05	8.25	Call	Bond Future	1,222.0000	1,265.0000	3.519	0	0	0
2011/02/18	R203 2011/05/05	8.25	Put	Bond Future	1,436.0000	1,372.0000	(4.457)	0	0	0
2011/02/18	R203 2011/05/05	8.30	Call	Bond Future	1,342.0000	1,389.0000	3.502	0	0	0
2011/02/18	R203 2011/05/05	8.30	Put	Bond Future	1,313.0000	1,253.0000	(4.570)	0	0	0
2011/02/18	R203 2011/05/05	8.20	Call	Bond Future	1,108.0000	1,148.0000	3.610	0	0	0
2011/02/18	R203 2011/05/05	8.20	Put	Bond Future	1,566.0000	1,499.0000	(4.278)	0	0	0
2011/02/18	R203 2011/08/04			Bond Future	8.4290	8.4050	(0.285)	0.0000	0.0000	0
2011/02/18	R203 2011/08/04	8.00	Call	Bond Future	1,091.0000	1,125.0000	3.116	0	0	0
2011/02/18	R203 2011/08/04	8.00	Put	Bond Future	3,120.0000	3,042.0000	(2.500)	0	0	0
2011/02/18	R203 2011/08/04	8.05	Call	Bond Future	1,178.0000	1,214.0000	3.056	0	0	0
2011/02/18	R203 2011/08/04	8.05	Put	Bond Future	2,968.0000	2,892.0000	(2.561)	0	0	0
2011/02/18	R203 2011/08/04	7.95	Call	Bond Future	1,009.0000	1,041.0000	3.171	0	0	0
2011/02/18	R203 2011/08/04	7.95	Put	Bond Future	3,278.0000	3,197.0000	(2.471)	0	0	0
2011/02/18	R203 2011/11/03			Bond Future	8.5700	8.5450	(0.292)	0.0000	0.0000	1,408
2011/02/18	R203 2011/11/03	8.50	Call	Bond Future	2,240.0000	2,291.0000	2.277	0	0	0
2011/02/18	R203 2011/11/03	8.50	Put	Bond Future	2,555.0000	2,494.0000	(2.387)	0	0	0
2011/02/18	R203 2011/11/03	8.55	Call	Bond Future	2,354.0000	2,407.0000	2.251	0	0	0
2011/02/18	R203 2011/11/03	8.55	Put	Bond Future	2,444.0000	2,385.0000	(2.414)	0	0	0
2011/02/18	R203 2011/11/03	8.45	Call	Bond Future	2,128.0000	2,177.0000	2.303	0	0	0
2011/02/18	R203 2011/11/03	8.45	Put	Bond Future	2,668.0000	2,605.0000	(2.361)	0	0	0
2011/02/18	R203 2012/02/02			Bond Future	8.7190	8.6930	(0.298)	0.0000	0.0000	0
2011/02/18	R203 2012/02/02	8.75	Call	Bond Future	133.0000	245.0000	84.211	0	0	0

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2011/02/18	R203 2012/02/02	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R203 2012/02/02	8.80	Call	Bond Future	348.0000	460.0000	32.184	0	0	0
2011/02/18	R203 2012/02/02	8.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R203 2012/02/02	8.70	Call	Bond Future	0.0000	30.0000	100.000	0	0	0
2011/02/18	R203 2012/02/02	8.70	Put	Bond Future	82.0000	0.0000	(100.000)	0	0	0
2011/02/18	R204 2011/05/05			Bond Future	8.4300	8.4080	(0.261)	0.0000	0.0000	100
2011/02/18	R204 2011/05/05	8.50	Call	Bond Future	1,763.0000	1,819.0000	3.176	0	0	0
2011/02/18	R204 2011/05/05	8.50	Put	Bond Future	1,382.0000	1,318.0000	(4.631)	0	0	0
2011/02/18	R204 2011/05/05	8.55	Call	Bond Future	1,914.0000	1,974.0000	3.135	0	0	0
2011/02/18	R204 2011/05/05	8.55	Put	Bond Future	1,262.0000	1,202.0000	(4.754)	0	0	0
2011/02/18	R204 2011/05/05	8.45	Call	Bond Future	1,619.0000	1,671.0000	3.212	0	0	0
2011/02/18	R204 2011/05/05	8.45	Put	Bond Future	1,510.0000	1,442.0000	(4.503)	0	0	0
2011/02/18	R204 2011/08/04			Bond Future	8.5550	8.5320	(0.269)	0.0000	0.0000	0
2011/02/18	R204 2011/08/04	8.00	Call	Bond Future	1,015.0000	1,046.0000	3.054	0	0	0
2011/02/18	R204 2011/08/04	8.00	Put	Bond Future	4,003.0000	3,912.0000	(2.273)	0	0	0
2011/02/18	R204 2011/08/04	8.05	Call	Bond Future	1,100.0000	1,134.0000	3.091	0	0	0
2011/02/18	R204 2011/08/04	8.05	Put	Bond Future	3,814.0000	3,726.0000	(2.307)	0	0	0
2011/02/18	R204 2011/08/04	7.95	Call	Bond Future	934.0000	963.0000	3.105	0	0	0
2011/02/18	R204 2011/08/04	7.95	Put	Bond Future	4,196.0000	4,104.0000	(2.193)	0	0	0
2011/02/18	R204 2011/11/03			Bond Future	8.6820	8.6580	(0.276)	0.0000	0.0000	1,871
2011/02/18	R204 2011/11/03	8.75	Call	Bond Future	2,930.0000	2,990.0000	2.048	0	0	0
2011/02/18	R204 2011/11/03	8.75	Put	Bond Future	2,583.0000	2,520.0000	(2.439)	0	0	0
2011/02/18	R204 2011/11/03	8.80	Call	Bond Future	3,069.0000	3,131.0000	2.020	0	0	0
2011/02/18	R204 2011/11/03	8.80	Put	Bond Future	2,468.0000	2,407.0000	(2.472)	0	0	0
2011/02/18	R204 2011/11/03	8.70	Call	Bond Future	2,786.0000	2,845.0000	2.118	0	0	0
2011/02/18	R204 2011/11/03	8.70	Put	Bond Future	2,694.0000	2,630.0000	(2.376)	0	0	0
2011/02/18	R204 2012/02/02			Bond Future	8.8120	8.7870	(0.284)	0.0000	0.0000	0
2011/02/18	R204 2012/02/02	9.00	Call	Bond Future	923.0000	1,047.0000	13.434	0	0	0
2011/02/18	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R204 2012/02/02	9.05	Call	Bond Future	1,167.0000	1,291.0000	10.626	0	0	0
2011/02/18	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R204 2012/02/02	8.95	Call	Bond Future	679.0000	803.0000	18.262	0	0	0
2011/02/18	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/18	R206 2011/05/05			Bond Future	7.2420	7.1640	(1.077)	0.0000	0.0000	0
2011/02/18	R206 2011/05/05	7.50	Call	Bond Future	970.0000	1,095.0000	12.887	0	0	0
2011/02/18	R206 2011/05/05	7.50	Put	Bond Future	351.0000	287.0000	(18.234)	0	0	0
2011/02/18	R206 2011/05/05	7.55	Call	Bond Future	1,052.0000	1,182.0000	12.357	0	0	0
2011/02/18	R206 2011/05/05	7.55	Put	Bond Future	313.0000	255.0000	(18.530)	0	0	0
2011/02/18	R206 2011/05/05	7.45	Call	Bond Future	892.0000	1,012.0000	13.453	0	0	0
2011/02/18	R206 2011/05/05	7.45	Put	Bond Future	392.0000	324.0000	(17.347)	0	0	0
2011/02/18	R206 2011/08/04			Bond Future	7.4220	7.3350	(1.172)	0.0000	0.0000	0
2011/02/18	R206 2011/08/04	7.00	Call	Bond Future	461.0000	526.0000	14.100	0	0	0
2011/02/18	R206 2011/08/04	7.00	Put	Bond Future	1,390.0000	1,265.0000	(8.993)	0	0	0
2011/02/18	R206 2011/08/04	7.05	Call	Bond Future	503.0000	571.0000	13.519	0	0	0
2011/02/18	R206 2011/08/04	7.05	Put	Bond Future	1,322.0000	1,199.0000	(9.304)	0	0	0
2011/02/18	R206 2011/08/04	6.95	Call	Bond Future	424.0000	485.0000	14.387	0	0	0
2011/02/18	R206 2011/08/04	6.95	Put	Bond Future	1,464.0000	1,335.0000	(8.811)	0	0	0
2011/02/18	R206 2011/11/03			Bond Future	7.6150	7.5180	(1.274)	0.0000	0.0000	0
2011/02/18	R206 2011/11/03	7.75	Call	Bond Future	1,150.0000	1,256.0000	9.217	0	0	0
2011/02/18	R206 2011/11/03	7.75	Put	Bond Future	883.0000	797.0000	(9.740)	0	0	0
2011/02/18	R206 2011/11/03	7.80	Call	Bond Future	1,207.0000	1,316.0000	9.031	0	0	0
2011/02/18	R206 2011/11/03	7.80	Put	Bond Future	842.0000	759.0000	(9.857)	0	0	0
2011/02/18	R206 2011/11/03	7.70	Call	Bond Future	1,094.0000	1,197.0000	9.415	0	0	0
2011/02/18	R206 2011/11/03	7.70	Put	Bond Future	926.0000	837.0000	(9.611)	0	0	0
2011/02/18	R206 2012/02/02			Bond Future	7.8430	7.7320	(1.415)	0.0000	0.0000	0
2011/02/18	R206 2012/02/02	8.00	Call	Bond Future	276.0000	471.0000	70.652	0	0	0
2011/02/18	R206 2012/02/02	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R206 2012/02/02	8.05	Call	Bond Future	363.0000	559.0000	53.994	0	0	0
2011/02/18	R206 2012/02/02	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R206 2012/02/02	7.95	Call	Bond Future	188.0000	383.0000	103.723	0	0	0
2011/02/18	R206 2012/02/02	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R207 2011/05/05			Bond Future	8.5090	8.4830	(0.306)	0.0000	0.0000	1,020
2011/02/18	R207 2011/05/05	8.50	Call	Bond Future	1,606.0000	1,672.0000	4.110	0	0	0
2011/02/18	R207 2011/05/05	8.50	Put	Bond Future	1,658.0000	1,574.0000	(5.066)	0	0	0
2011/02/18	R207 2011/05/05	8.55	Call	Bond Future	1,753.0000	1,823.0000	3.993	0	0	0
2011/02/18	R207 2011/05/05	8.55	Put	Bond Future	1,517.0000	1,438.0000	(5.208)	0	0	0
2011/02/18	R207 2011/05/05	8.45	Call	Bond Future	1,466.0000	1,528.0000	4.229	0	0	0

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2011/02/18	R207 2011/05/05	8.45	Put	Bond Future	1,806.0000	1,719.0000	(4.817)	0	0	0
2011/02/18	R207 2011/08/04			Bond Future	8.6270	8.5980	(0.336)	0.0000	0.0000	0
2011/02/18	R207 2011/08/04	8.25	Call	Bond Future	1,487.0000	1,542.0000	3.699	0	0	0
2011/02/18	R207 2011/08/04	8.25	Put	Bond Future	3,627.0000	3,520.0000	(2.950)	0	0	0
2011/02/18	R207 2011/08/04	8.30	Call	Bond Future	1,595.0000	1,653.0000	3.636	0	0	0
2011/02/18	R207 2011/08/04	8.30	Put	Bond Future	3,448.0000	3,344.0000	(3.016)	0	0	0
2011/02/18	R207 2011/08/04	8.20	Call	Bond Future	1,383.0000	1,435.0000	3.760	0	0	0
2011/02/18	R207 2011/08/04	8.20	Put	Bond Future	3,812.0000	3,702.0000	(2.886)	0	0	0
2011/02/18	R207 2011/11/03			Bond Future	8.7400	8.7100	(0.343)	0.0000	0.0000	600
2011/02/18	R207 2011/11/03	8.75	Call	Bond Future	2,979.0000	3,059.0000	2.685	0	0	0
2011/02/18	R207 2011/11/03	8.75	Put	Bond Future	2,925.0000	2,841.0000	(2.872)	0	0	0
2011/02/18	R207 2011/11/03	8.80	Call	Bond Future	3,121.0000	3,203.0000	2.627	0	0	0
2011/02/18	R207 2011/11/03	8.80	Put	Bond Future	2,795.0000	2,714.0000	(2.898)	0	0	0
2011/02/18	R207 2011/11/03	8.70	Call	Bond Future	2,840.0000	2,918.0000	2.746	0	0	0
2011/02/18	R207 2011/11/03	8.70	Put	Bond Future	3,058.0000	2,973.0000	(2.780)	0	0	0
2011/02/18	R207 2012/02/02			Bond Future	8.8570	8.8260	(0.350)	0.0000	0.0000	0
2011/02/18	R207 2012/02/02	9.00	Call	Bond Future	753.0000	917.0000	21.780	0	0	0
2011/02/18	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R207 2012/02/02	9.05	Call	Bond Future	1,014.0000	1,178.0000	16.174	0	0	0
2011/02/18	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R207 2012/02/02	8.95	Call	Bond Future	490.0000	655.0000	33.673	0	0	0
2011/02/18	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R208 2011/05/05			Bond Future	8.5510	8.5240	(0.316)	0.0000	0.0000	190
2011/02/18	R208 2011/05/05	8.50	Call	Bond Future	1,585.0000	1,654.0000	4.353	0	0	0
2011/02/18	R208 2011/05/05	8.50	Put	Bond Future	1,895.0000	1,800.0000	(5.013)	0	0	0
2011/02/18	R208 2011/05/05	8.55	Call	Bond Future	1,734.0000	1,807.0000	4.210	0	0	0
2011/02/18	R208 2011/05/05	8.55	Put	Bond Future	1,740.0000	1,649.0000	(5.230)	0	0	0
2011/02/18	R208 2011/05/05	8.45	Call	Bond Future	1,445.0000	1,509.0000	4.429	0	0	0
2011/02/18	R208 2011/05/05	8.45	Put	Bond Future	2,061.0000	1,961.0000	(4.852)	0	0	0
2011/02/18	R208 2011/08/04			Bond Future	8.6550	8.6270	(0.324)	0.0000	0.0000	0
2011/02/18	R208 2011/08/04	8.25	Call	Bond Future	1,499.0000	1,553.0000	3.602	0	0	0
2011/02/18	R208 2011/08/04	8.25	Put	Bond Future	3,943.0000	3,831.0000	(2.840)	0	0	0
2011/02/18	R208 2011/08/04	8.30	Call	Bond Future	1,611.0000	1,668.0000	3.538	0	0	0
2011/02/18	R208 2011/08/04	8.30	Put	Bond Future	3,749.0000	3,639.0000	(2.934)	0	0	0

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2011/02/18	R208 2011/08/04	8.20	Call	Bond Future	1,393.0000	1,444.0000	3.661	0	0	0
2011/02/18	R208 2011/08/04	8.20	Put	Bond Future	4,145.0000	4,030.0000	(2.774)	0	0	0
2011/02/18	R208 2011/11/03			Bond Future	8.7600	8.7310	(0.331)	0.0000	0.0000	5,591
2011/02/18	R208 2011/11/03	8.75	Call	Bond Future	3,105.0000	3,186.0000	2.609	0	0	0
2011/02/18	R208 2011/11/03	8.75	Put	Bond Future	3,163.0000	3,076.0000	(2.751)	0	0	0
2011/02/18	R208 2011/11/03	8.80	Call	Bond Future	3,255.0000	3,338.0000	2.550	0	0	0
2011/02/18	R208 2011/11/03	8.80	Put	Bond Future	3,024.0000	2,939.0000	(2.811)	0	0	0
2011/02/18	R208 2011/11/03	8.70	Call	Bond Future	2,959.0000	3,038.0000	2.670	0	0	0
2011/02/18	R208 2011/11/03	8.70	Put	Bond Future	3,307.0000	3,218.0000	(2.691)	0	0	0
2011/02/18	R208 2012/02/02			Bond Future	8.8660	8.8360	(0.338)	0.0000	0.0000	0
2011/02/18	R208 2012/02/02	9.00	Call	Bond Future	753.0000	923.0000	22.576	0	0	0
2011/02/18	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R208 2012/02/02	9.05	Call	Bond Future	1,032.0000	1,201.0000	16.376	0	0	0
2011/02/18	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R208 2012/02/02	8.95	Call	Bond Future	473.0000	643.0000	35.941	0	0	0
2011/02/18	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R209 2011/05/05			Bond Future	8.6560	8.6450	(0.127)	0.0000	0.0000	21,100
2011/02/18	R209 2011/05/05	8.50	Call	Bond Future	1,749.0000	1,773.0000	1.372	0	0	0
2011/02/18	R209 2011/05/05	8.50	Put	Bond Future	3,035.0000	2,970.0000	(2.142)	0	0	0
2011/02/18	R209 2011/05/05	8.55	Call	Bond Future	1,925.0000	1,951.0000	1.351	0	0	0
2011/02/18	R209 2011/05/05	8.55	Put	Bond Future	2,795.0000	2,732.0000	(2.254)	0	0	0
2011/02/18	R209 2011/05/05	8.45	Call	Bond Future	1,583.0000	1,605.0000	1.390	0	0	0
2011/02/18	R209 2011/05/05	8.45	Put	Bond Future	3,289.0000	3,222.0000	(2.037)	0	0	0
2011/02/18	R209 2011/08/04			Bond Future	8.7250	8.7130	(0.138)	0.0000	0.0000	0
2011/02/18	R209 2011/08/04	8.50	Call	Bond Future	2,610.0000	2,642.0000	1.226	0	0	0
2011/02/18	R209 2011/08/04	8.50	Put	Bond Future	4,452.0000	4,387.0000	(1.460)	0	0	0
2011/02/18	R209 2011/08/04	8.55	Call	Bond Future	2,785.0000	2,819.0000	1.221	0	0	0
2011/02/18	R209 2011/08/04	8.55	Put	Bond Future	4,211.0000	4,149.0000	(1.472)	0	0	0
2011/02/18	R209 2011/08/04	8.45	Call	Bond Future	2,440.0000	2,471.0000	1.270	0	0	0
2011/02/18	R209 2011/08/04	8.45	Put	Bond Future	4,701.0000	4,635.0000	(1.404)	0	0	0
2011/02/18	R209 2011/08/04	10.10	Call	Bond Future	10,396.0000	10,476.0000	0.770	0	0	0
2011/02/18	R209 2011/08/04	10.10	Put	Bond Future	546.0000	530.0000	(2.930)	0	0	0
2011/02/18	R209 2011/11/03			Bond Future	8.7920	8.7800	(0.136)	0.0000	0.0000	1,029
2011/02/18	R209 2011/11/03	8.75	Call	Bond Future	4,079.0000	4,120.0000	1.005	0	0	0

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2011/02/18	R209 2011/11/03	8.75	Put	Bond Future	4,413.0000	4,359.0000	(1.224)	0	0	0
2011/02/18	R209 2011/11/03	8.80	Call	Bond Future	4,275.0000	4,318.0000	1.006	0	0	0
2011/02/18	R209 2011/11/03	8.80	Put	Bond Future	4,212.0000	4,159.0000	(1.258)	0	0	0
2011/02/18	R209 2011/11/03	8.70	Call	Bond Future	3,888.0000	3,927.0000	1.003	0	0	0
2011/02/18	R209 2011/11/03	8.70	Put	Bond Future	4,623.0000	4,567.0000	(1.211)	0	0	0
2011/02/18	R209 2012/02/02			Bond Future	8.8580	8.8460	(0.135)	0.0000	0.0000	0
2011/02/18	R209 2012/02/02	9.00	Call	Bond Future	1,098.0000	1,192.0000	8.561	0	0	0
2011/02/18	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R209 2012/02/02	9.05	Call	Bond Future	1,478.0000	1,572.0000	6.360	0	0	0
2011/02/18	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R209 2012/02/02	8.95	Call	Bond Future	714.0000	808.0000	13.165	0	0	0
2011/02/18	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R211 2011/05/05			Bond Future	1.6410	1.6420	0.061	0.0000	0.0000	539
2011/02/18	R211 2011/05/05	2.14	Call	Bond Future	2,747.0000	2,741.0000	(0.218)	0	0	0
2011/02/18	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R211 2011/05/05	2.19	Call	Bond Future	3,017.0000	3,012.0000	(0.166)	0	0	0
2011/02/18	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R211 2011/05/05	2.09	Call	Bond Future	2,475.0000	2,470.0000	(0.202)	0	0	0
2011/02/18	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05			Bond Future	2.4970	2.4970	0.000	0.0000	0.0000	2,518
2011/02/18	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05	2.25	Put	Bond Future	2,374.0000	2,374.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05	2.30	Put	Bond Future	1,888.0000	1,888.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R212 2011/05/05	2.20	Put	Bond Future	2,862.0000	2,862.0000	0.000	0	0	0
2011/02/18	R213 2011/05/05			Bond Future	8.7260	8.7250	(0.011)	0.0000	0.0000	0
2011/02/18	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/05/05	8.00	Put	Bond Future	6,281.0000	6,273.0000	(0.127)	0	0	0
2011/02/18	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/05/05	8.05	Put	Bond Future	5,826.0000	5,818.0000	(0.137)	0	0	0
2011/02/18	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/05/05	7.95	Put	Bond Future	6,739.0000	6,731.0000	(0.119)	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
2011/02/18	R213 2011/08/04			Bond Future	8.8020	8.8020	0.000	0.0000	0.0000	0
2011/02/18	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/08/04	8.00	Put	Bond Future	6,871.0000	6,871.0000	0.000	0	0	0
2011/02/18	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/08/04	8.05	Put	Bond Future	6,418.0000	6,418.0000	0.000	0	0	0
2011/02/18	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/08/04	7.95	Put	Bond Future	7,327.0000	7,327.0000	0.000	0	0	0
2011/02/18	R213 2011/11/03			Bond Future	8.8800	8.8790	(0.011)	0.0000	0.0000	0
2011/02/18	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/11/03	8.75	Put	Bond Future	1,044.0000	1,036.0000	(0.766)	0	0	0
2011/02/18	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/11/03	8.80	Put	Bond Future	640.0000	632.0000	(1.250)	0	0	0
2011/02/18	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2011/11/03	8.70	Put	Bond Future	1,450.0000	1,442.0000	(0.552)	0	0	0
2011/02/18	R213 2012/02/02			Bond Future	8.9580	8.9570	(0.011)	0.0000	0.0000	0
2011/02/18	R213 2012/02/02	9.00	Call	Bond Future	328.0000	336.0000	2.439	0	0	0
2011/02/18	R213 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2012/02/02	9.05	Call	Bond Future	716.0000	724.0000	1.117	0	0	0
2011/02/18	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/18	R213 2012/02/02	8.95	Put	Bond Future	63.0000	55.0000	(12.698)	0	0	0
2011/02/18	TRT1 2011/05/05			Index Future	341.3940	341.7350	0.100	0.0000	0.0000	100
2011/02/18	TRT1 2011/08/04			Index Future	346.0730	346.4190	0.100	0.0000	0.0000	0
Total										179291.00