



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 09/02/2011

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
2011/02/09	AL7T 2011/05/05			Index Future	372.5090	373.1000	0.159	0.0000	0.0000	30
2011/02/09	AL7T 2011/08/04			Index Future	377.7470	378.3490	0.159	0.0000	0.0000	0
2011/02/09	ALBI 2011/05/05			Index Future	343.3480	343.6870	0.099	0.0000	0.0000	1,064
2011/02/09	ALBI 2011/08/04			Index Future	348.1760	348.5230	0.100	0.0000	0.0000	0
2011/02/09	CRD1 2011/05/05			Index Future	154.2220	154.3390	0.076	0.0000	0.0000	2
2011/02/09	CRD1 2011/08/04			Index Future	156.3320	156.4510	0.076	0.0000	0.0000	0
2011/02/09	GOVI 2011/05/05			GOVI	344.1680	344.5160	0.101	0.0000	0.0000	205
2011/02/09	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GOVI 2011/05/05	349.00	Put	GOVI	48,320.0000	44,840.0000	(7.202)	0	0	0
2011/02/09	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GOVI 2011/05/05	349.01	Put	GOVI	48,420.0000	44,940.0000	(7.187)	0	0	0
2011/02/09	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GOVI 2011/05/05	348.99	Put	GOVI	48,220.0000	44,740.0000	(7.217)	0	0	0
2011/02/09	GOVI 2011/08/04			GOVI	349.0080	349.3630	0.102	0.0000	0.0000	0
2011/02/09	GOVI 2011/08/04	348.00	Call	GOVI	10,080.0000	13,630.0000	35.218	0	0	0
2011/02/09	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GOVI 2011/08/04	348.01	Call	GOVI	9,980.0000	13,530.0000	35.571	0	0	0
2011/02/09	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GOVI 2011/08/04	347.99	Call	GOVI	10,180.0000	13,730.0000	34.872	0	0	0
2011/02/09	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/09	IGOV 2011/05/05			Index Future	149.0880	148.8940	(0.130)	0.0000	0.0000	56

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2011/02/09	IGOV 2011/08/04			Index Future	151.1850	150.9890	(0.130)	0.0000	0.0000	0
2011/02/09	ILBI 2011/05/05			Index Future	402.6880	402.7400	0.013	0.0000	0.0000	336
2011/02/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/09	JBAF 2011/02/16			Jibar Tradeable Future	5.5820	5.5800	(0.036)	0.0000	0.0000	5,000
2011/02/09	JBAF 2011/03/16			Jibar Tradeable Future	5.5980	5.6040	0.107	0.0000	0.0000	6,040
2011/02/09	JBAF 2011/04/20			Jibar Tradeable Future	5.6600	5.6400	(0.353)	0.0000	0.0000	2,000
2011/02/09	JBAF 2011/05/18			Jibar Tradeable Future	5.6750	5.6700	(0.088)	0.0000	0.0000	3,001
2011/02/09	JBAF 2011/06/15			Jibar Tradeable Future	5.7250	5.7040	(0.367)	0.0000	0.0000	3,890
2011/02/09	JBAF 2011/07/20			Jibar Tradeable Future	5.7980	5.7840	(0.241)	0.0000	0.0000	2,000
2011/02/09	JBAF 2011/09/21			Jibar Tradeable Future	5.9350	5.9340	(0.017)	0.0000	0.0000	15,390
2011/02/09	JBAF 2011/12/21			Jibar Tradeable Future	6.3870	6.3720	(0.235)	0.0000	0.0000	5,290
2011/02/09	JBAF 2012/03/20			Jibar Tradeable Future	6.8460	6.8200	(0.380)	0.0000	0.0000	790
2011/02/09	JBAF 2012/06/20			Jibar Tradeable Future	7.3070	7.2740	(0.452)	0.0000	0.0000	2,890
2011/02/09	JBAF 2012/09/19			Jibar Tradeable Future	7.7720	7.7240	(0.618)	0.0000	0.0000	44,510
2011/02/09	JBAF 2012/12/19			Jibar Tradeable Future	8.2500	8.0800	(2.061)	0.0000	0.0000	490
2011/02/09	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/09	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/09	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/09	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/09	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/09	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/09	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/09	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/09	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/09	OTH1 2011/05/05			Index Future	338.5630	338.8570	0.087	0.0000	0.0000	3
2011/02/09	OTH1 2011/08/04			Index Future	343.3240	343.6240	0.087	0.0000	0.0000	0
2011/02/09	R157 2011/05/05			Bond Future	7.9830	7.9410	(0.526)	0.0000	0.0000	2,613
2011/02/09	R157 2011/05/05	7.75	Call	Bond Future	701.0000	760.0000	8.417	0	0	0
2011/02/09	R157 2011/05/05	7.75	Put	Bond Future	1,651.0000	1,540.0000	(6.723)	0	0	0
2011/02/09	R157 2011/05/05	7.80	Call	Bond Future	781.0000	844.0000	8.067	0	0	0
2011/02/09	R157 2011/05/05	7.80	Put	Bond Future	1,527.0000	1,419.0000	(7.073)	0	0	0
2011/02/09	R157 2011/05/05	7.70	Call	Bond Future	627.0000	681.0000	8.612	0	0	0
2011/02/09	R157 2011/05/05	7.70	Put	Bond Future	1,783.0000	1,666.0000	(6.562)	0	0	0
2011/02/09	R157 2011/05/05	7.65	Call	Bond Future	558.0000	608.0000	8.961	0	0	0
2011/02/09	R157 2011/05/05	7.65	Put	Bond Future	1,919.0000	1,799.0000	(6.253)	0	0	0
2011/02/09	R157 2011/08/04			Bond Future	8.1600	8.1140	(0.564)	0.0000	0.0000	0
2011/02/09	R157 2011/08/04	7.50	Call	Bond Future	618.0000	662.0000	7.120	0	0	0
2011/02/09	R157 2011/08/04	7.50	Put	Bond Future	3,168.0000	3,037.0000	(4.135)	0	0	0
2011/02/09	R157 2011/08/04	7.55	Call	Bond Future	674.0000	721.0000	6.973	0	0	0
2011/02/09	R157 2011/08/04	7.55	Put	Bond Future	3,029.0000	2,900.0000	(4.259)	0	0	0
2011/02/09	R157 2011/08/04	7.45	Call	Bond Future	566.0000	607.0000	7.244	0	0	0
2011/02/09	R157 2011/08/04	7.45	Put	Bond Future	3,312.0000	3,178.0000	(4.046)	0	0	0
2011/02/09	R157 2011/11/03			Bond Future	8.3490	8.3000	(0.587)	0.0000	0.0000	3,694

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2011/02/09	R157 2011/11/03	8.25	Call	Bond Future	1,757.0000	1,839.0000	4.667	0	0	0
2011/02/09	R157 2011/11/03	8.25	Put	Bond Future	2,111.0000	2,018.0000	(4.405)	0	0	0
2011/02/09	R157 2011/11/03	8.30	Call	Bond Future	1,848.0000	1,932.0000	4.545	0	0	0
2011/02/09	R157 2011/11/03	8.30	Put	Bond Future	2,023.0000	1,932.0000	(4.498)	0	0	0
2011/02/09	R157 2011/11/03	8.20	Call	Bond Future	1,669.0000	1,748.0000	4.733	0	0	0
2011/02/09	R157 2011/11/03	8.20	Put	Bond Future	2,203.0000	2,107.0000	(4.358)	0	0	0
2011/02/09	R157 2012/02/02			Bond Future	8.5600	8.5060	(0.631)	0.0000	0.0000	0
2011/02/09	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R157 2012/02/02	8.50	Put	Bond Future	200.0000	20.0000	(90.000)	0	0	0
2011/02/09	R157 2012/02/02	8.55	Call	Bond Future	0.0000	147.0000	100.000	0	0	0
2011/02/09	R157 2012/02/02	8.55	Put	Bond Future	33.0000	0.0000	(100.000)	0	0	0
2011/02/09	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R157 2012/02/02	8.45	Put	Bond Future	367.0000	187.0000	(49.046)	0	0	0
2011/02/09	R186 2011/05/05			Bond Future	8.7190	8.7060	(0.149)	0.0000	0.0000	18,980
2011/02/09	R186 2011/05/05	8.75	Call	Bond Future	3,025.0000	3,073.0000	1.587	0	0	0
2011/02/09	R186 2011/05/05	8.75	Put	Bond Future	2,735.0000	2,661.0000	(2.706)	0	0	0
2011/02/09	R186 2011/05/05	8.80	Call	Bond Future	3,272.0000	3,323.0000	1.559	0	0	0
2011/02/09	R186 2011/05/05	8.80	Put	Bond Future	2,517.0000	2,446.0000	(2.821)	0	0	0
2011/02/09	R186 2011/05/05	8.70	Call	Bond Future	2,789.0000	2,834.0000	1.613	0	0	0
2011/02/09	R186 2011/05/05	8.70	Put	Bond Future	2,967.0000	2,890.0000	(2.595)	0	0	0
2011/02/09	R186 2011/05/05	8.00	Put	Bond Future	7,660.0000	7,548.0000	(1.462)	0	0	0
2011/02/09	R186 2011/05/05	8.00	Call	Bond Future	628.0000	638.0000	1.592	0	0	5,500
2011/02/09	R186 2011/08/04			Bond Future	8.8140	8.8010	(0.147)	0.0000	0.0000	0
2011/02/09	R186 2011/08/04	8.25	Call	Bond Future	1,906.0000	1,934.0000	1.469	0	0	0
2011/02/09	R186 2011/08/04	8.25	Put	Bond Future	7,259.0000	7,168.0000	(1.254)	0	0	0
2011/02/09	R186 2011/08/04	8.30	Call	Bond Future	2,057.0000	2,087.0000	1.458	0	0	0
2011/02/09	R186 2011/08/04	8.30	Put	Bond Future	6,921.0000	6,831.0000	(1.300)	0	0	0
2011/02/09	R186 2011/08/04	8.20	Call	Bond Future	1,763.0000	1,789.0000	1.475	0	0	0
2011/02/09	R186 2011/08/04	8.20	Put	Bond Future	7,608.0000	7,515.0000	(1.222)	0	0	0
2011/02/09	R186 2011/11/03			Bond Future	8.9060	8.8930	(0.146)	0.0000	0.0000	12,959
2011/02/09	R186 2011/11/03	9.00	Call	Bond Future	5,415.0000	5,471.0000	1.034	0	0	0
2011/02/09	R186 2011/11/03	9.00	Put	Bond Future	4,574.0000	4,512.0000	(1.355)	0	0	0
2011/02/09	R186 2011/11/03	9.05	Call	Bond Future	5,657.0000	5,714.0000	1.008	0	0	0
2011/02/09	R186 2011/11/03	9.05	Put	Bond Future	4,372.0000	4,312.0000	(1.372)	0	0	0

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2011/02/09	R186 2011/11/03	8.95	Call	Bond Future	5,179.0000	5,233.0000	1.043	0	0	0
2011/02/09	R186 2011/11/03	8.95	Put	Bond Future	4,784.0000	4,721.0000	(1.317)	0	0	0
2011/02/09	R186 2012/02/02			Bond Future	8.9990	8.9850	(0.156)	0.0000	0.0000	0
2011/02/09	R186 2012/02/02	9.00	Call	Bond Future	9.0000	132.0000	1366.667	0	0	0
2011/02/09	R186 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R186 2012/02/02	9.05	Call	Bond Future	449.0000	572.0000	27.394	0	0	0
2011/02/09	R186 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R186 2012/02/02	8.95	Put	Bond Future	434.0000	310.0000	(28.571)	0	0	0
2011/02/09	R201 2011/05/05			Bond Future	7.8370	7.7950	(0.536)	0.0000	0.0000	484
2011/02/09	R201 2011/05/05	7.75	Call	Bond Future	744.0000	801.0000	7.661	0	0	0
2011/02/09	R201 2011/05/05	7.75	Put	Bond Future	1,019.0000	943.0000	(7.458)	0	0	0
2011/02/09	R201 2011/05/05	7.80	Call	Bond Future	820.0000	880.0000	7.317	0	0	0
2011/02/09	R201 2011/05/05	7.80	Put	Bond Future	937.0000	864.0000	(7.791)	0	0	0
2011/02/09	R201 2011/05/05	7.70	Call	Bond Future	672.0000	725.0000	7.887	0	0	0
2011/02/09	R201 2011/05/05	7.70	Put	Bond Future	1,105.0000	1,025.0000	(7.240)	0	0	0
2011/02/09	R201 2011/08/04			Bond Future	8.0250	7.9790	(0.573)	0.0000	0.0000	0
2011/02/09	R201 2011/08/04	7.25	Call	Bond Future	354.0000	382.0000	7.910	0	0	0
2011/02/09	R201 2011/08/04	7.25	Put	Bond Future	2,662.0000	2,555.0000	(4.020)	0	0	0
2011/02/09	R201 2011/08/04	7.30	Call	Bond Future	392.0000	422.0000	7.653	0	0	0
2011/02/09	R201 2011/08/04	7.30	Put	Bond Future	2,549.0000	2,444.0000	(4.119)	0	0	0
2011/02/09	R201 2011/08/04	7.20	Call	Bond Future	321.0000	347.0000	8.100	0	0	0
2011/02/09	R201 2011/08/04	7.20	Put	Bond Future	2,780.0000	2,671.0000	(3.921)	0	0	0
2011/02/09	R201 2011/11/03			Bond Future	8.2260	8.1760	(0.608)	0.0000	0.0000	0
2011/02/09	R201 2011/11/03	8.00	Call	Bond Future	1,125.0000	1,183.0000	5.156	0	0	0
2011/02/09	R201 2011/11/03	8.00	Put	Bond Future	1,744.0000	1,665.0000	(4.530)	0	0	0
2011/02/09	R201 2011/11/03	8.05	Call	Bond Future	1,189.0000	1,249.0000	5.046	0	0	0
2011/02/09	R201 2011/11/03	8.05	Put	Bond Future	1,670.0000	1,594.0000	(4.551)	0	0	0
2011/02/09	R201 2011/11/03	7.95	Call	Bond Future	1,063.0000	1,119.0000	5.268	0	0	0
2011/02/09	R201 2011/11/03	7.95	Put	Bond Future	1,819.0000	1,739.0000	(4.398)	0	0	0
2011/02/09	R201 2012/02/02			Bond Future	8.4510	8.3960	(0.651)	0.0000	0.0000	0
2011/02/09	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R201 2012/02/02	8.25	Put	Bond Future	507.0000	369.0000	(27.219)	0	0	0
2011/02/09	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/09	R201 2012/02/02	8.30	Put	Bond Future	381.0000	242.0000	(36.483)	0	0	0
2011/02/09	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R201 2012/02/02	8.20	Put	Bond Future	634.0000	495.0000	(21.924)	0	0	0
2011/02/09	R202 2011/05/05			Bond Future	0.4270	0.4460	4.450	0.0000	0.0000	10,089
2011/02/09	R202 2011/05/05	2.05	Call	Bond Future	39,797.0000	39,250.0000	(1.374)	0	0	0
2011/02/09	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R202 2011/05/05	2.10	Call	Bond Future	40,825.0000	40,278.0000	(1.340)	0	0	0
2011/02/09	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R202 2011/05/05	2.00	Call	Bond Future	38,759.0000	38,212.0000	(1.411)	0	0	0
2011/02/09	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/02/09	R203 2011/05/05			Bond Future	8.4340	8.4100	(0.285)	0.0000	0.0000	516
2011/02/09	R203 2011/05/05	8.25	Call	Bond Future	996.0000	1,036.0000	4.016	0	0	0
2011/02/09	R203 2011/05/05	8.25	Put	Bond Future	1,887.0000	1,811.0000	(4.028)	0	0	0
2011/02/09	R203 2011/05/05	8.30	Call	Bond Future	1,098.0000	1,141.0000	3.916	0	0	0
2011/02/09	R203 2011/05/05	8.30	Put	Bond Future	1,746.0000	1,673.0000	(4.181)	0	0	0
2011/02/09	R203 2011/05/05	8.20	Call	Bond Future	900.0000	937.0000	4.111	0	0	0
2011/02/09	R203 2011/05/05	8.20	Put	Bond Future	2,034.0000	1,956.0000	(3.835)	0	0	0
2011/02/09	R203 2011/08/04			Bond Future	8.5780	8.5520	(0.303)	0.0000	0.0000	0
2011/02/09	R203 2011/08/04	8.00	Call	Bond Future	913.0000	945.0000	3.505	0	0	0
2011/02/09	R203 2011/08/04	8.00	Put	Bond Future	3,635.0000	3,546.0000	(2.448)	0	0	0
2011/02/09	R203 2011/08/04	8.05	Call	Bond Future	988.0000	1,022.0000	3.441	0	0	0
2011/02/09	R203 2011/08/04	8.05	Put	Bond Future	3,470.0000	3,384.0000	(2.478)	0	0	0
2011/02/09	R203 2011/08/04	7.95	Call	Bond Future	842.0000	872.0000	3.563	0	0	0
2011/02/09	R203 2011/08/04	7.95	Put	Bond Future	3,803.0000	3,713.0000	(2.367)	0	0	0
2011/02/09	R203 2011/11/03			Bond Future	8.7270	8.6990	(0.321)	0.0000	0.0000	1,404
2011/02/09	R203 2011/11/03	8.50	Call	Bond Future	1,952.0000	2,003.0000	2.613	0	0	0
2011/02/09	R203 2011/11/03	8.50	Put	Bond Future	2,968.0000	2,895.0000	(2.460)	0	0	0
2011/02/09	R203 2011/11/03	8.55	Call	Bond Future	2,056.0000	2,110.0000	2.626	0	0	0
2011/02/09	R203 2011/11/03	8.55	Put	Bond Future	2,847.0000	2,777.0000	(2.459)	0	0	0
2011/02/09	R203 2011/11/03	8.45	Call	Bond Future	1,850.0000	1,900.0000	2.703	0	0	0
2011/02/09	R203 2011/11/03	8.45	Put	Bond Future	3,092.0000	3,017.0000	(2.426)	0	0	0
2011/02/09	R203 2012/02/02			Bond Future	8.8860	8.8560	(0.338)	0.0000	0.0000	0
2011/02/09	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/09	R203 2012/02/02	8.75	Put	Bond Future	582.0000	454.0000	(21.993)	0	0	0
2011/02/09	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R203 2012/02/02	8.80	Put	Bond Future	368.0000	240.0000	(34.783)	0	0	0
2011/02/09	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R203 2012/02/02	8.70	Put	Bond Future	797.0000	669.0000	(16.060)	0	0	0
2011/02/09	R204 2011/05/05			Bond Future	8.5570	8.5170	(0.467)	0.0000	0.0000	100
2011/02/09	R204 2011/05/05	8.50	Call	Bond Future	1,498.0000	1,595.0000	6.475	0	0	0
2011/02/09	R204 2011/05/05	8.50	Put	Bond Future	1,807.0000	1,687.0000	(6.641)	0	0	0
2011/02/09	R204 2011/05/05	8.55	Call	Bond Future	1,631.0000	1,733.0000	6.254	0	0	0
2011/02/09	R204 2011/05/05	8.55	Put	Bond Future	1,669.0000	1,554.0000	(6.890)	0	0	0
2011/02/09	R204 2011/05/05	8.45	Call	Bond Future	1,373.0000	1,463.0000	6.555	0	0	0
2011/02/09	R204 2011/05/05	8.45	Put	Bond Future	1,954.0000	1,827.0000	(6.499)	0	0	0
2011/02/09	R204 2011/08/04			Bond Future	8.6900	8.6480	(0.483)	0.0000	0.0000	0
2011/02/09	R204 2011/08/04	8.00	Call	Bond Future	862.0000	916.0000	6.265	0	0	0
2011/02/09	R204 2011/08/04	8.00	Put	Bond Future	4,559.0000	4,393.0000	(3.641)	0	0	0
2011/02/09	R204 2011/08/04	8.05	Call	Bond Future	937.0000	995.0000	6.190	0	0	0
2011/02/09	R204 2011/08/04	8.05	Put	Bond Future	4,360.0000	4,198.0000	(3.716)	0	0	0
2011/02/09	R204 2011/08/04	7.95	Call	Bond Future	791.0000	842.0000	6.448	0	0	0
2011/02/09	R204 2011/08/04	7.95	Put	Bond Future	4,763.0000	4,594.0000	(3.548)	0	0	0
2011/02/09	R204 2011/11/03			Bond Future	8.8230	8.7790	(0.499)	0.0000	0.0000	1,867
2011/02/09	R204 2011/11/03	8.75	Call	Bond Future	2,609.0000	2,715.0000	4.063	0	0	0
2011/02/09	R204 2011/11/03	8.75	Put	Bond Future	2,980.0000	2,862.0000	(3.960)	0	0	0
2011/02/09	R204 2011/11/03	8.80	Call	Bond Future	2,737.0000	2,847.0000	4.019	0	0	0
2011/02/09	R204 2011/11/03	8.80	Put	Bond Future	2,854.0000	2,740.0000	(3.994)	0	0	0
2011/02/09	R204 2011/11/03	8.70	Call	Bond Future	2,475.0000	2,578.0000	4.162	0	0	0
2011/02/09	R204 2011/11/03	8.70	Put	Bond Future	3,100.0000	2,980.0000	(3.871)	0	0	0
2011/02/09	R204 2012/02/02			Bond Future	8.9600	8.9140	(0.513)	0.0000	0.0000	0
2011/02/09	R204 2012/02/02	9.00	Call	Bond Future	196.0000	421.0000	114.796	0	0	0
2011/02/09	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R204 2012/02/02	9.05	Call	Bond Future	439.0000	665.0000	51.481	0	0	0
2011/02/09	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R204 2012/02/02	8.95	Call	Bond Future	0.0000	177.0000	100.000	0	0	0
2011/02/09	R204 2012/02/02	8.95	Put	Bond Future	49.0000	0.0000	(100.000)	0	0	0

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2011/02/09	R206 2011/05/05			Bond Future	7.5040	7.4560	(0.640)	0.0000	0.0000	0
2011/02/09	R206 2011/05/05	7.50	Call	Bond Future	639.0000	695.0000	8.764	0	0	0
2011/02/09	R206 2011/05/05	7.50	Put	Bond Future	649.0000	590.0000	(9.091)	0	0	0
2011/02/09	R206 2011/05/05	7.55	Call	Bond Future	702.0000	761.0000	8.405	0	0	0
2011/02/09	R206 2011/05/05	7.55	Put	Bond Future	592.0000	536.0000	(9.459)	0	0	0
2011/02/09	R206 2011/05/05	7.45	Call	Bond Future	580.0000	632.0000	8.966	0	0	0
2011/02/09	R206 2011/05/05	7.45	Put	Bond Future	709.0000	646.0000	(8.886)	0	0	0
2011/02/09	R206 2011/08/04			Bond Future	7.7180	7.6640	(0.700)	0.0000	0.0000	0
2011/02/09	R206 2011/08/04	7.00	Call	Bond Future	297.0000	324.0000	9.091	0	0	0
2011/02/09	R206 2011/08/04	7.00	Put	Bond Future	1,872.0000	1,782.0000	(4.808)	0	0	0
2011/02/09	R206 2011/08/04	7.05	Call	Bond Future	327.0000	355.0000	8.563	0	0	0
2011/02/09	R206 2011/08/04	7.05	Put	Bond Future	1,791.0000	1,702.0000	(4.969)	0	0	0
2011/02/09	R206 2011/08/04	6.95	Call	Bond Future	270.0000	296.0000	9.630	0	0	0
2011/02/09	R206 2011/08/04	6.95	Put	Bond Future	1,956.0000	1,864.0000	(4.703)	0	0	0
2011/02/09	R206 2011/11/03			Bond Future	7.9460	7.8850	(0.768)	0.0000	0.0000	0
2011/02/09	R206 2011/11/03	7.75	Call	Bond Future	844.0000	897.0000	6.280	0	0	0
2011/02/09	R206 2011/11/03	7.75	Put	Bond Future	1,229.0000	1,163.0000	(5.370)	0	0	0
2011/02/09	R206 2011/11/03	7.80	Call	Bond Future	891.0000	945.0000	6.061	0	0	0
2011/02/09	R206 2011/11/03	7.80	Put	Bond Future	1,178.0000	1,112.0000	(5.603)	0	0	0
2011/02/09	R206 2011/11/03	7.70	Call	Bond Future	798.0000	849.0000	6.391	0	0	0
2011/02/09	R206 2011/11/03	7.70	Put	Bond Future	1,282.0000	1,213.0000	(5.382)	0	0	0
2011/02/09	R206 2012/02/02			Bond Future	8.2220	8.1520	(0.851)	0.0000	0.0000	0
2011/02/09	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R206 2012/02/02	8.00	Put	Bond Future	388.0000	266.0000	(31.443)	0	0	0
2011/02/09	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R206 2012/02/02	8.05	Put	Bond Future	301.0000	178.0000	(40.864)	0	0	0
2011/02/09	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R206 2012/02/02	7.95	Put	Bond Future	476.0000	354.0000	(25.630)	0	0	0
2011/02/09	R207 2011/05/05			Bond Future	8.5990	8.5600	(0.454)	0.0000	0.0000	1,085
2011/02/09	R207 2011/05/05	8.50	Call	Bond Future	1,451.0000	1,545.0000	6.478	0	0	0
2011/02/09	R207 2011/05/05	8.50	Put	Bond Future	2,019.0000	1,890.0000	(6.389)	0	0	0
2011/02/09	R207 2011/05/05	8.55	Call	Bond Future	1,584.0000	1,684.0000	6.313	0	0	0
2011/02/09	R207 2011/05/05	8.55	Put	Bond Future	1,865.0000	1,741.0000	(6.649)	0	0	0
2011/02/09	R207 2011/05/05	8.45	Call	Bond Future	1,324.0000	1,413.0000	6.722	0	0	0



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2011/02/09	R207 2011/05/05	8.45	Put	Bond Future	2,181.0000	2,046.0000	(6.190)	0	0	0
2011/02/09	R207 2011/08/04			Bond Future	8.7210	8.6800	(0.470)	0.0000	0.0000	0
2011/02/09	R207 2011/08/04	8.25	Call	Bond Future	1,357.0000	1,431.0000	5.453	0	0	0
2011/02/09	R207 2011/08/04	8.25	Put	Bond Future	4,022.0000	3,867.0000	(3.854)	0	0	0
2011/02/09	R207 2011/08/04	8.30	Call	Bond Future	1,458.0000	1,535.0000	5.281	0	0	0
2011/02/09	R207 2011/08/04	8.30	Put	Bond Future	3,835.0000	3,684.0000	(3.937)	0	0	0
2011/02/09	R207 2011/08/04	8.20	Call	Bond Future	1,262.0000	1,332.0000	5.547	0	0	0
2011/02/09	R207 2011/08/04	8.20	Put	Bond Future	4,215.0000	4,057.0000	(3.749)	0	0	0
2011/02/09	R207 2011/11/03			Bond Future	8.8380	8.7950	(0.487)	0.0000	0.0000	600
2011/02/09	R207 2011/11/03	8.75	Call	Bond Future	2,761.0000	2,871.0000	3.984	0	0	0
2011/02/09	R207 2011/11/03	8.75	Put	Bond Future	3,238.0000	3,115.0000	(3.799)	0	0	0
2011/02/09	R207 2011/11/03	8.80	Call	Bond Future	2,895.0000	3,009.0000	3.938	0	0	0
2011/02/09	R207 2011/11/03	8.80	Put	Bond Future	3,101.0000	2,982.0000	(3.837)	0	0	0
2011/02/09	R207 2011/11/03	8.70	Call	Bond Future	2,631.0000	2,737.0000	4.029	0	0	0
2011/02/09	R207 2011/11/03	8.70	Put	Bond Future	3,381.0000	3,254.0000	(3.756)	0	0	0
2011/02/09	R207 2012/02/02			Bond Future	8.9600	8.9150	(0.502)	0.0000	0.0000	0
2011/02/09	R207 2012/02/02	9.00	Call	Bond Future	210.0000	446.0000	112.381	0	0	0
2011/02/09	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R207 2012/02/02	9.05	Call	Bond Future	471.0000	708.0000	50.318	0	0	0
2011/02/09	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R207 2012/02/02	8.95	Call	Bond Future	0.0000	184.0000	100.000	0	0	0
2011/02/09	R207 2012/02/02	8.95	Put	Bond Future	53.0000	0.0000	(100.000)	0	0	0
2011/02/09	R208 2011/05/05			Bond Future	8.6140	8.5900	(0.279)	0.0000	0.0000	190
2011/02/09	R208 2011/05/05	8.50	Call	Bond Future	1,506.0000	1,561.0000	3.652	0	0	0
2011/02/09	R208 2011/05/05	8.50	Put	Bond Future	2,198.0000	2,108.0000	(4.095)	0	0	0
2011/02/09	R208 2011/05/05	8.55	Call	Bond Future	1,644.0000	1,703.0000	3.589	0	0	0
2011/02/09	R208 2011/05/05	8.55	Put	Bond Future	2,032.0000	1,946.0000	(4.232)	0	0	0
2011/02/09	R208 2011/05/05	8.45	Call	Bond Future	1,375.0000	1,427.0000	3.782	0	0	0
2011/02/09	R208 2011/05/05	8.45	Put	Bond Future	2,373.0000	2,280.0000	(3.919)	0	0	0
2011/02/09	R208 2011/08/04			Bond Future	8.7210	8.6970	(0.275)	0.0000	0.0000	0
2011/02/09	R208 2011/08/04	8.25	Call	Bond Future	1,423.0000	1,465.0000	2.952	0	0	0
2011/02/09	R208 2011/08/04	8.25	Put	Bond Future	4,257.0000	4,158.0000	(2.326)	0	0	0
2011/02/09	R208 2011/08/04	8.30	Call	Bond Future	1,529.0000	1,574.0000	2.943	0	0	0
2011/02/09	R208 2011/08/04	8.30	Put	Bond Future	4,057.0000	3,960.0000	(2.391)	0	0	0

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2011/02/09	R208 2011/08/04	8.20	Call	Bond Future	1,322.0000	1,362.0000	3.026	0	0	0
2011/02/09	R208 2011/08/04	8.20	Put	Bond Future	4,464.0000	4,362.0000	(2.285)	0	0	0
2011/02/09	R208 2011/11/03			Bond Future	8.8280	8.8030	(0.283)	0.0000	0.0000	5,584
2011/02/09	R208 2011/11/03	8.75	Call	Bond Future	2,961.0000	3,027.0000	2.229	0	0	0
2011/02/09	R208 2011/11/03	8.75	Put	Bond Future	3,411.0000	3,333.0000	(2.287)	0	0	0
2011/02/09	R208 2011/11/03	8.80	Call	Bond Future	3,105.0000	3,173.0000	2.190	0	0	0
2011/02/09	R208 2011/11/03	8.80	Put	Bond Future	3,266.0000	3,190.0000	(2.327)	0	0	0
2011/02/09	R208 2011/11/03	8.70	Call	Bond Future	2,820.0000	2,884.0000	2.270	0	0	0
2011/02/09	R208 2011/11/03	8.70	Put	Bond Future	3,561.0000	3,481.0000	(2.247)	0	0	0
2011/02/09	R208 2012/02/02			Bond Future	8.9370	8.9100	(0.302)	0.0000	0.0000	0
2011/02/09	R208 2012/02/02	9.00	Call	Bond Future	353.0000	505.0000	43.059	0	0	0
2011/02/09	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R208 2012/02/02	9.05	Call	Bond Future	632.0000	784.0000	24.051	0	0	0
2011/02/09	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R208 2012/02/02	8.95	Call	Bond Future	73.0000	225.0000	208.219	0	0	0
2011/02/09	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R209 2011/05/05			Bond Future	8.6530	8.6460	(0.081)	0.0000	0.0000	21,100
2011/02/09	R209 2011/05/05	8.50	Call	Bond Future	1,889.0000	1,900.0000	0.582	0	0	0
2011/02/09	R209 2011/05/05	8.50	Put	Bond Future	3,151.0000	3,105.0000	(1.460)	0	0	0
2011/02/09	R209 2011/05/05	8.55	Call	Bond Future	2,068.0000	2,080.0000	0.580	0	0	0
2011/02/09	R209 2011/05/05	8.55	Put	Bond Future	2,914.0000	2,869.0000	(1.544)	0	0	0
2011/02/09	R209 2011/05/05	8.45	Call	Bond Future	1,721.0000	1,730.0000	0.523	0	0	0
2011/02/09	R209 2011/05/05	8.45	Put	Bond Future	3,403.0000	3,355.0000	(1.411)	0	0	0
2011/02/09	R209 2011/08/04			Bond Future	8.7220	8.7150	(0.080)	0.0000	0.0000	0
2011/02/09	R209 2011/08/04	8.50	Call	Bond Future	2,709.0000	2,725.0000	0.591	0	0	0
2011/02/09	R209 2011/08/04	8.50	Put	Bond Future	4,526.0000	4,486.0000	(0.884)	0	0	0
2011/02/09	R209 2011/08/04	8.55	Call	Bond Future	2,886.0000	2,902.0000	0.554	0	0	0
2011/02/09	R209 2011/08/04	8.55	Put	Bond Future	4,288.0000	4,248.0000	(0.933)	0	0	0
2011/02/09	R209 2011/08/04	8.45	Call	Bond Future	2,539.0000	2,553.0000	0.551	0	0	0
2011/02/09	R209 2011/08/04	8.45	Put	Bond Future	4,775.0000	4,733.0000	(0.880)	0	0	0
2011/02/09	R209 2011/08/04	10.10	Call	Bond Future	10,466.0000	10,510.0000	0.420	0	0	0
2011/02/09	R209 2011/08/04	10.10	Put	Bond Future	592.0000	580.0000	(2.027)	0	0	0
2011/02/09	R209 2011/11/03			Bond Future	8.7890	8.7820	(0.080)	0.0000	0.0000	1,089
2011/02/09	R209 2011/11/03	8.75	Call	Bond Future	4,164.0000	4,185.0000	0.504	0	0	0

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2011/02/09	R209 2011/11/03	8.75	Put	Bond Future	4,474.0000	4,440.0000	(0.760)	0	0	0
2011/02/09	R209 2011/11/03	8.80	Call	Bond Future	4,361.0000	4,382.0000	0.482	0	0	0
2011/02/09	R209 2011/11/03	8.80	Put	Bond Future	4,274.0000	4,239.0000	(0.819)	0	0	0
2011/02/09	R209 2011/11/03	8.70	Call	Bond Future	3,972.0000	3,992.0000	0.504	0	0	0
2011/02/09	R209 2011/11/03	8.70	Put	Bond Future	4,683.0000	4,647.0000	(0.769)	0	0	0
2011/02/09	R209 2012/02/02			Bond Future	8.8550	8.8470	(0.090)	0.0000	0.0000	0
2011/02/09	R209 2012/02/02	9.00	Call	Bond Future	1,121.0000	1,184.0000	5.620	0	0	0
2011/02/09	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R209 2012/02/02	9.05	Call	Bond Future	1,502.0000	1,564.0000	4.128	0	0	0
2011/02/09	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R209 2012/02/02	8.95	Call	Bond Future	738.0000	800.0000	8.401	0	0	0
2011/02/09	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R211 2011/05/05			Bond Future	1.5860	1.5890	0.189	0.0000	0.0000	539
2011/02/09	R211 2011/05/05	2.14	Call	Bond Future	3,054.0000	3,038.0000	(0.524)	0	0	0
2011/02/09	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R211 2011/05/05	2.19	Call	Bond Future	3,325.0000	3,308.0000	(0.511)	0	0	0
2011/02/09	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R211 2011/05/05	2.09	Call	Bond Future	2,783.0000	2,766.0000	(0.611)	0	0	0
2011/02/09	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05			Bond Future	2.4740	2.4740	0.000	0.0000	0.0000	2,518
2011/02/09	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05	2.25	Put	Bond Future	2,155.0000	2,155.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05	2.30	Put	Bond Future	1,670.0000	1,670.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R212 2011/05/05	2.20	Put	Bond Future	2,644.0000	2,644.0000	0.000	0	0	0
2011/02/09	R213 2011/05/05			Bond Future	8.7650	8.7530	(0.137)	0.0000	0.0000	0
2011/02/09	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/05/05	8.00	Put	Bond Future	6,600.0000	6,502.0000	(1.485)	0	0	0
2011/02/09	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/05/05	8.05	Put	Bond Future	6,145.0000	6,047.0000	(1.595)	0	0	0
2011/02/09	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/05/05	7.95	Put	Bond Future	7,058.0000	6,960.0000	(1.388)	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
2011/02/09	R213 2011/08/04			Bond Future	8.8440	8.8310	(0.147)	0.0000	0.0000	0
2011/02/09	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/08/04	8.00	Put	Bond Future	7,209.0000	7,105.0000	(1.443)	0	0	0
2011/02/09	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/08/04	8.05	Put	Bond Future	6,756.0000	6,652.0000	(1.539)	0	0	0
2011/02/09	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/08/04	7.95	Put	Bond Future	7,665.0000	7,561.0000	(1.357)	0	0	0
2011/02/09	R213 2011/11/03			Bond Future	8.9220	8.9090	(0.146)	0.0000	0.0000	0
2011/02/09	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/11/03	8.75	Put	Bond Future	1,377.0000	1,274.0000	(7.480)	0	0	0
2011/02/09	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/11/03	8.80	Put	Bond Future	973.0000	870.0000	(10.586)	0	0	0
2011/02/09	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2011/11/03	8.70	Put	Bond Future	1,783.0000	1,680.0000	(5.777)	0	0	0
2011/02/09	R213 2012/02/02			Bond Future	9.0020	8.9880	(0.156)	0.0000	0.0000	0
2011/02/09	R213 2012/02/02	9.00	Call	Bond Future	0.0000	94.0000	100.000	0	0	0
2011/02/09	R213 2012/02/02	9.00	Put	Bond Future	16.0000	0.0000	(100.000)	0	0	0
2011/02/09	R213 2012/02/02	9.05	Call	Bond Future	372.0000	481.0000	29.301	0	0	0
2011/02/09	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/09	R213 2012/02/02	8.95	Put	Bond Future	406.0000	297.0000	(26.847)	0	0	0
2011/02/09	TRT1 2011/05/05			Index Future	339.8330	340.2120	0.112	0.0000	0.0000	100
2011/02/09	TRT1 2011/08/04			Index Future	344.4820	344.8690	0.112	0.0000	0.0000	0
<b>Total</b>										<b>183998.00</b>