



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/11/2010

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
2010/11/12	AL7T 2011/02/03			Index Future	380.6260	380.5630	(0.017)	0.0000	0.0000	30
2010/11/12	ALBI 2011/02/03			Index Future	350.1660	350.1080	(0.017)	0.0000	0.0000	1,132
2010/11/12	ALBI 2011/05/05			Index Future	355.3570	355.2990	(0.016)	0.0000	0.0000	0
2010/11/12	CRD1 2011/02/03			Index Future	154.4200	154.4360	0.010	0.0000	0.0000	2
2010/11/12	CRD1 2011/05/05			Index Future	156.6800	156.6960	0.010	0.0000	0.0000	0
2010/11/12	GOVI 2011/02/03			GOVI	350.9410	350.8830	(0.017)	0.0000	0.0000	203
2010/11/12	GOVI 2011/02/03	343.00	Call	GOVI	79,410.0000	78,830.0000	(0.730)	0	0	0
2010/11/12	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GOVI 2011/02/03	343.01	Call	GOVI	79,310.0000	78,730.0000	(0.731)	0	0	0
2010/11/12	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GOVI 2011/02/03	342.99	Call	GOVI	79,510.0000	78,930.0000	(0.729)	0	0	0
2010/11/12	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GOVI 2011/05/05			GOVI	356.1430	356.0850	(0.016)	0.0000	0.0000	0
2010/11/12	GOVI 2011/05/05	349.00	Call	GOVI	71,430.0000	70,850.0000	(0.812)	0	0	0
2010/11/12	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GOVI 2011/05/05	349.01	Call	GOVI	71,330.0000	70,750.0000	(0.813)	0	0	0
2010/11/12	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GOVI 2011/05/05	348.99	Call	GOVI	71,530.0000	70,950.0000	(0.811)	0	0	0
2010/11/12	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/12	IGOV 2011/02/03			Index Future	148.3980	148.3730	(0.017)	0.0000	0.0000	0
2010/11/12	IGOV 2011/05/05			Index Future	150.5970	150.5730	(0.016)	0.0000	0.0000	0

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2010/11/12	IGOV 2011/08/04			Index Future	152.8210	152.7970	(0.016)	0.0000	0.0000	0
2010/11/12	ILBI 2011/02/03			Index Future	401.9850	403.3720	0.345	0.0000	0.0000	370
2010/11/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/12	JBAF 2010/11/17			Jibar Tradeable Future	5.8300	5.7170	(1.938)	0.0000	0.0000	2,500
2010/11/12	JBAF 2010/12/15			Jibar Tradeable Future	5.7200	5.5820	(2.413)	0.0000	0.0000	2,500
2010/11/12	JBAF 2011/01/19			Jibar Tradeable Future	5.6670	5.5900	(1.359)	0.0000	0.0000	2,500
2010/11/12	JBAF 2011/02/16			Jibar Tradeable Future	5.6040	6.1810	10.296	0.0000	0.0000	2,500
2010/11/12	JBAF 2011/03/16			Jibar Tradeable Future	5.5730	5.8150	4.342	0.0000	0.0000	5,500
2010/11/12	JBAF 2011/04/20			Jibar Tradeable Future	5.5770	6.0260	8.051	0.0000	0.0000	0
2010/11/12	JBAF 2011/06/15			Jibar Tradeable Future	5.5800	5.8300	4.480	0.0000	0.0000	4,500
2010/11/12	JBAF 2011/09/21			Jibar Tradeable Future	5.6660	6.2690	10.642	0.0000	0.0000	13,700
2010/11/12	JBAF 2011/12/21			Jibar Tradeable Future	5.8220	5.6790	(2.456)	0.0000	0.0000	5,200
2010/11/12	JBAF 2012/03/20			Jibar Tradeable Future	6.0330	5.6150	(6.929)	0.0000	0.0000	0
2010/11/12	JBAF 2012/06/20			Jibar Tradeable Future	6.2770	6.4340	2.501	0.0000	0.0000	0
2010/11/12	JBAF 2012/09/19			Jibar Tradeable Future	6.4340	5.5860	(13.180)	0.0000	0.0000	40,000
2010/11/12	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/12	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/12	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/12	OTH1 2011/02/03			Index Future	345.6110	345.5540	(0.016)	0.0000	0.0000	3
2010/11/12	OTH1 2011/05/05			Index Future	350.7340	350.6780	(0.016)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/12	R157 2011/02/03			Bond Future	7.0510	7.0500	(0.014)	0.0000	0.0000	6,186
2010/11/12	R157 2011/02/03	7.90	Call	Bond Future	3,794.0000	3,796.0000	0.053	0	0	0
2010/11/12	R157 2011/02/03	7.90	Put	Bond Future	82.0000	80.0000	(2.439)	0	0	0
2010/11/12	R157 2011/02/03	7.95	Call	Bond Future	3,994.0000	3,996.0000	0.050	0	0	0
2010/11/12	R157 2011/02/03	7.95	Put	Bond Future	68.0000	66.0000	(2.941)	0	0	0
2010/11/12	R157 2011/02/03	7.85	Call	Bond Future	3,595.0000	3,597.0000	0.056	0	0	0
2010/11/12	R157 2011/02/03	7.85	Put	Bond Future	98.0000	96.0000	(2.041)	0	0	0
2010/11/12	R157 2011/05/05			Bond Future	7.1290	7.1280	(0.014)	0.0000	0.0000	705
2010/11/12	R157 2011/05/05	7.75	Call	Bond Future	2,990.0000	2,991.0000	0.033	0	0	0
2010/11/12	R157 2011/05/05	7.75	Put	Bond Future	410.0000	407.0000	(0.732)	0	0	0
2010/11/12	R157 2011/05/05	7.80	Call	Bond Future	3,154.0000	3,155.0000	0.032	0	0	0
2010/11/12	R157 2011/05/05	7.80	Put	Bond Future	369.0000	366.0000	(0.813)	0	0	0
2010/11/12	R157 2011/05/05	7.70	Call	Bond Future	2,830.0000	2,830.0000	0.000	0	0	0
2010/11/12	R157 2011/05/05	7.70	Put	Bond Future	455.0000	451.0000	(0.879)	0	0	0
2010/11/12	R157 2011/05/05	7.65	Call	Bond Future	2,673.0000	2,673.0000	0.000	0	0	0
2010/11/12	R157 2011/05/05	7.65	Put	Bond Future	504.0000	499.0000	(0.992)	0	0	0
2010/11/12	R157 2011/08/04			Bond Future	7.2150	7.2140	(0.014)	0.0000	0.0000	0
2010/11/12	R157 2011/08/04	7.50	Call	Bond Future	2,259.0000	2,258.0000	(0.044)	0	0	0
2010/11/12	R157 2011/08/04	7.50	Put	Bond Future	1,136.0000	1,131.0000	(0.440)	0	0	0
2010/11/12	R157 2011/08/04	7.55	Call	Bond Future	2,382.0000	2,381.0000	(0.042)	0	0	0
2010/11/12	R157 2011/08/04	7.55	Put	Bond Future	1,064.0000	1,059.0000	(0.470)	0	0	0
2010/11/12	R157 2011/08/04	7.45	Call	Bond Future	2,140.0000	2,139.0000	(0.047)	0	0	0
2010/11/12	R157 2011/08/04	7.45	Put	Bond Future	1,213.0000	1,208.0000	(0.412)	0	0	0
2010/11/12	R186 2011/02/03			Bond Future	8.1080	8.1070	(0.012)	0.0000	0.0000	23,682
2010/11/12	R186 2011/02/03	9.00	Call	Bond Future	8,892.0000	8,895.0000	0.034	0	0	0
2010/11/12	R186 2011/02/03	9.00	Put	Bond Future	291.0000	284.0000	(2.405)	0	0	0
2010/11/12	R186 2011/02/03	9.05	Call	Bond Future	9,307.0000	9,311.0000	0.043	0	0	0
2010/11/12	R186 2011/02/03	9.05	Put	Bond Future	251.0000	245.0000	(2.390)	0	0	0
2010/11/12	R186 2011/02/03	8.95	Call	Bond Future	8,480.0000	8,482.0000	0.024	0	0	0
2010/11/12	R186 2011/02/03	8.95	Put	Bond Future	337.0000	329.0000	(2.374)	0	0	0
2010/11/12	R186 2011/02/03	7.75	Put	Bond Future	4,832.0000	4,812.0000	(0.414)	0	0	0
2010/11/12	R186 2011/02/03	7.75	Call	Bond Future	1,109.0000	1,099.0000	(0.902)	0	0	3,000
2010/11/12	R186 2011/05/05			Bond Future	8.1720	8.1710	(0.012)	0.0000	0.0000	0
2010/11/12	R186 2011/05/05	8.75	Call	Bond Future	7,070.0000	7,069.0000	(0.014)	0	0	0

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2010/11/12	R186 2011/05/05	8.75	Put	Bond Future	1,486.0000	1,475.0000	(0.740)	0	0	0
2010/11/12	R186 2011/05/05	8.80	Call	Bond Future	7,415.0000	7,415.0000	0.000	0	0	0
2010/11/12	R186 2011/05/05	8.80	Put	Bond Future	1,366.0000	1,356.0000	(0.732)	0	0	0
2010/11/12	R186 2011/05/05	8.70	Call	Bond Future	6,730.0000	6,728.0000	(0.030)	0	0	0
2010/11/12	R186 2011/05/05	8.70	Put	Bond Future	1,614.0000	1,602.0000	(0.743)	0	0	0
2010/11/12	R186 2011/05/05	8.00	Put	Bond Future	4,522.0000	4,506.0000	(0.354)	0	0	0
2010/11/12	R186 2011/05/05	8.00	Call	Bond Future	2,784.0000	2,778.0000	(0.216)	0	0	5,500
2010/11/12	R186 2011/08/04			Bond Future	8.2400	8.2390	(0.012)	0.0000	0.0000	0
2010/11/12	R186 2011/08/04	8.25	Call	Bond Future	4,575.0000	4,572.0000	(0.066)	0	0	0
2010/11/12	R186 2011/08/04	8.25	Put	Bond Future	4,477.0000	4,464.0000	(0.290)	0	0	0
2010/11/12	R186 2011/08/04	8.30	Call	Bond Future	4,827.0000	4,824.0000	(0.062)	0	0	0
2010/11/12	R186 2011/08/04	8.30	Put	Bond Future	4,240.0000	4,227.0000	(0.307)	0	0	0
2010/11/12	R186 2011/08/04	8.20	Call	Bond Future	4,331.0000	4,327.0000	(0.092)	0	0	0
2010/11/12	R186 2011/08/04	8.20	Put	Bond Future	4,725.0000	4,711.0000	(0.296)	0	0	0
2010/11/12	R201 2011/02/03			Bond Future	6.8540	6.8530	(0.015)	0.0000	0.0000	639
2010/11/12	R201 2011/02/03	8.00	Call	Bond Future	3,907.0000	3,909.0000	0.051	0	0	0
2010/11/12	R201 2011/02/03	8.00	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2010/11/12	R201 2011/02/03	8.05	Call	Bond Future	4,070.0000	4,073.0000	0.074	0	0	0
2010/11/12	R201 2011/02/03	8.05	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/11/12	R201 2011/02/03	7.95	Call	Bond Future	3,744.0000	3,746.0000	0.053	0	0	0
2010/11/12	R201 2011/02/03	7.95	Put	Bond Future	16.0000	15.0000	(6.250)	0	0	0
2010/11/12	R201 2011/05/05			Bond Future	6.9250	6.9250	0.000	0.0000	0.0000	0
2010/11/12	R201 2011/05/05	7.75	Call	Bond Future	2,839.0000	2,837.0000	(0.070)	0	0	0
2010/11/12	R201 2011/05/05	7.75	Put	Bond Future	189.0000	187.0000	(1.058)	0	0	0
2010/11/12	R201 2011/05/05	7.80	Call	Bond Future	2,976.0000	2,974.0000	(0.067)	0	0	0
2010/11/12	R201 2011/05/05	7.80	Put	Bond Future	168.0000	166.0000	(1.190)	0	0	0
2010/11/12	R201 2011/05/05	7.70	Call	Bond Future	2,704.0000	2,702.0000	(0.074)	0	0	0
2010/11/12	R201 2011/05/05	7.70	Put	Bond Future	212.0000	210.0000	(0.943)	0	0	0
2010/11/12	R201 2011/08/04			Bond Future	7.0090	7.0080	(0.014)	0.0000	0.0000	0
2010/11/12	R201 2011/08/04	7.25	Call	Bond Future	1,574.0000	1,574.0000	0.000	0	0	0
2010/11/12	R201 2011/08/04	7.25	Put	Bond Future	843.0000	840.0000	(0.356)	0	0	0
2010/11/12	R201 2011/08/04	7.30	Call	Bond Future	1,681.0000	1,681.0000	0.000	0	0	0
2010/11/12	R201 2011/08/04	7.30	Put	Bond Future	799.0000	796.0000	(0.375)	0	0	0
2010/11/12	R201 2011/08/04	7.20	Call	Bond Future	1,484.0000	1,484.0000	0.000	0	0	0

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2010/11/12	R201 2011/08/04	7.20	Put	Bond Future	904.0000	901.0000	(0.332)	0	0	0
2010/11/12	R202 2011/02/03			Bond Future	0.4260	0.4270	0.235	0.0000	0.0000	3,320
2010/11/12	R202 2011/02/03	3.05	Call	Bond Future	59,171.0000	59,142.0000	(0.049)	0	0	0
2010/11/12	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R202 2011/02/03	3.10	Call	Bond Future	60,018.0000	59,989.0000	(0.048)	0	0	0
2010/11/12	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R202 2011/02/03	3.00	Call	Bond Future	58,316.0000	58,287.0000	(0.050)	0	0	0
2010/11/12	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05			Bond Future	0.3480	0.3480	0.000	0.0000	0.0000	6,500
2010/11/12	R202 2011/05/05	2.05	Call	Bond Future	42,097.0000	42,097.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05	2.10	Call	Bond Future	43,125.0000	43,125.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05	2.00	Call	Bond Future	41,058.0000	41,058.0000	0.000	0	0	0
2010/11/12	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R203 2011/02/03			Bond Future	7.6130	7.6120	(0.013)	0.0000	0.0000	1,407
2010/11/12	R203 2011/02/03	8.50	Call	Bond Future	4,622.0000	4,624.0000	0.043	0	0	0
2010/11/12	R203 2011/02/03	8.50	Put	Bond Future	122.0000	119.0000	(2.459)	0	0	0
2010/11/12	R203 2011/02/03	8.55	Call	Bond Future	4,850.0000	4,852.0000	0.041	0	0	0
2010/11/12	R203 2011/02/03	8.55	Put	Bond Future	104.0000	100.0000	(3.846)	0	0	0
2010/11/12	R203 2011/02/03	8.45	Call	Bond Future	4,397.0000	4,398.0000	0.023	0	0	0
2010/11/12	R203 2011/02/03	8.45	Put	Bond Future	144.0000	140.0000	(2.778)	0	0	0
2010/11/12	R203 2011/05/05			Bond Future	7.6950	7.6940	(0.013)	0.0000	0.0000	0
2010/11/12	R203 2011/05/05	8.25	Call	Bond Future	3,451.0000	3,450.0000	(0.029)	0	0	0
2010/11/12	R203 2011/05/05	8.25	Put	Bond Future	703.0000	697.0000	(0.853)	0	0	0
2010/11/12	R203 2011/05/05	8.30	Call	Bond Future	3,633.0000	3,633.0000	0.000	0	0	0
2010/11/12	R203 2011/05/05	8.30	Put	Bond Future	642.0000	637.0000	(0.779)	0	0	0
2010/11/12	R203 2011/05/05	8.20	Call	Bond Future	3,271.0000	3,271.0000	0.000	0	0	0
2010/11/12	R203 2011/05/05	8.20	Put	Bond Future	767.0000	762.0000	(0.652)	0	0	0
2010/11/12	R203 2011/08/04			Bond Future	7.7830	7.7820	(0.013)	0.0000	0.0000	0
2010/11/12	R203 2011/08/04	8.00	Call	Bond Future	2,709.0000	2,708.0000	(0.037)	0	0	0
2010/11/12	R203 2011/08/04	8.00	Put	Bond Future	1,663.0000	1,657.0000	(0.361)	0	0	0
2010/11/12	R203 2011/08/04	8.05	Call	Bond Future	2,852.0000	2,851.0000	(0.035)	0	0	0

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2010/11/12	R203 2011/08/04	8.05	Put	Bond Future	1,567.0000	1,561.0000	(0.383)	0	0	0
2010/11/12	R203 2011/08/04	7.95	Call	Bond Future	2,570.0000	2,569.0000	(0.039)	0	0	0
2010/11/12	R203 2011/08/04	7.95	Put	Bond Future	1,764.0000	1,758.0000	(0.340)	0	0	0
2010/11/12	R204 2011/02/03			Bond Future	7.7730	7.7730	0.000	0.0000	0.0000	1,876
2010/11/12	R204 2011/02/03	8.50	Call	Bond Future	4,372.0000	4,368.0000	(0.091)	0	0	0
2010/11/12	R204 2011/02/03	8.50	Put	Bond Future	227.0000	223.0000	(1.762)	0	0	0
2010/11/12	R204 2011/02/03	8.55	Call	Bond Future	4,617.0000	4,613.0000	(0.087)	0	0	0
2010/11/12	R204 2011/02/03	8.55	Put	Bond Future	195.0000	191.0000	(2.051)	0	0	0
2010/11/12	R204 2011/02/03	8.45	Call	Bond Future	4,131.0000	4,126.0000	(0.121)	0	0	0
2010/11/12	R204 2011/02/03	8.45	Put	Bond Future	264.0000	259.0000	(1.894)	0	0	0
2010/11/12	R204 2011/05/05			Bond Future	7.8530	7.8520	(0.013)	0.0000	0.0000	0
2010/11/12	R204 2011/05/05	8.50	Call	Bond Future	4,252.0000	4,252.0000	0.000	0	0	0
2010/11/12	R204 2011/05/05	8.50	Put	Bond Future	658.0000	653.0000	(0.760)	0	0	0
2010/11/12	R204 2011/05/05	8.55	Call	Bond Future	4,465.0000	4,465.0000	0.000	0	0	0
2010/11/12	R204 2011/05/05	8.55	Put	Bond Future	600.0000	595.0000	(0.833)	0	0	0
2010/11/12	R204 2011/05/05	8.45	Call	Bond Future	4,044.0000	4,044.0000	0.000	0	0	0
2010/11/12	R204 2011/05/05	8.45	Put	Bond Future	722.0000	717.0000	(0.693)	0	0	0
2010/11/12	R204 2011/08/04			Bond Future	7.9390	7.9380	(0.013)	0.0000	0.0000	0
2010/11/12	R204 2011/08/04	8.00	Call	Bond Future	2,585.0000	2,583.0000	(0.077)	0	0	0
2010/11/12	R204 2011/08/04	8.00	Put	Bond Future	2,250.0000	2,242.0000	(0.356)	0	0	0
2010/11/12	R204 2011/08/04	8.05	Call	Bond Future	2,732.0000	2,731.0000	(0.037)	0	0	0
2010/11/12	R204 2011/08/04	8.05	Put	Bond Future	2,123.0000	2,116.0000	(0.330)	0	0	0
2010/11/12	R204 2011/08/04	7.95	Call	Bond Future	2,441.0000	2,440.0000	(0.041)	0	0	0
2010/11/12	R204 2011/08/04	7.95	Put	Bond Future	2,380.0000	2,374.0000	(0.252)	0	0	0
2010/11/12	R206 2011/02/03			Bond Future	6.6630	6.6620	(0.015)	0.0000	0.0000	0
2010/11/12	R206 2011/02/03	8.00	Call	Bond Future	3,487.0000	3,489.0000	0.057	0	0	0
2010/11/12	R206 2011/02/03	8.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/11/12	R206 2011/02/03	8.05	Call	Bond Future	3,613.0000	3,616.0000	0.083	0	0	0
2010/11/12	R206 2011/02/03	8.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/11/12	R206 2011/02/03	7.95	Call	Bond Future	3,360.0000	3,362.0000	0.060	0	0	0
2010/11/12	R206 2011/02/03	7.95	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/11/12	R206 2011/05/05			Bond Future	6.7380	6.7370	(0.015)	0.0000	0.0000	0
2010/11/12	R206 2011/05/05	7.50	Call	Bond Future	1,999.0000	2,000.0000	0.050	0	0	0

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2010/11/12	R206 2011/05/05	7.50	Put	Bond Future	156.0000	154.0000	(1.282)	0	0	0
2010/11/12	R206 2011/05/05	7.55	Call	Bond Future	2,101.0000	2,102.0000	0.048	0	0	0
2010/11/12	R206 2011/05/05	7.55	Put	Bond Future	138.0000	137.0000	(0.725)	0	0	0
2010/11/12	R206 2011/05/05	7.45	Call	Bond Future	1,899.0000	1,899.0000	0.000	0	0	0
2010/11/12	R206 2011/05/05	7.45	Put	Bond Future	175.0000	173.0000	(1.143)	0	0	0
2010/11/12	R206 2011/08/04			Bond Future	6.8300	6.8290	(0.015)	0.0000	0.0000	0
2010/11/12	R206 2011/08/04	7.00	Call	Bond Future	1,074.0000	1,073.0000	(0.093)	0	0	0
2010/11/12	R206 2011/08/04	7.00	Put	Bond Future	697.0000	693.0000	(0.574)	0	0	0
2010/11/12	R206 2011/08/04	7.05	Call	Bond Future	1,138.0000	1,138.0000	0.000	0	0	0
2010/11/12	R206 2011/08/04	7.05	Put	Bond Future	650.0000	648.0000	(0.308)	0	0	0
2010/11/12	R206 2011/08/04	6.95	Call	Bond Future	1,011.0000	1,011.0000	0.000	0	0	0
2010/11/12	R206 2011/08/04	6.95	Put	Bond Future	744.0000	742.0000	(0.269)	0	0	0
2010/11/12	R207 2011/02/03			Bond Future	7.8900	7.8900	0.000	0.0000	0.0000	1,400
2010/11/12	R207 2011/02/03	8.75	Call	Bond Future	5,285.0000	5,281.0000	(0.076)	0	0	0
2010/11/12	R207 2011/02/03	8.75	Put	Bond Future	166.0000	162.0000	(2.410)	0	0	0
2010/11/12	R207 2011/02/03	8.80	Call	Bond Future	5,547.0000	5,544.0000	(0.054)	0	0	0
2010/11/12	R207 2011/02/03	8.80	Put	Bond Future	141.0000	138.0000	(2.128)	0	0	0
2010/11/12	R207 2011/02/03	8.70	Call	Bond Future	5,024.0000	5,020.0000	(0.080)	0	0	0
2010/11/12	R207 2011/02/03	8.70	Put	Bond Future	193.0000	189.0000	(2.073)	0	0	0
2010/11/12	R207 2011/05/05			Bond Future	7.9680	7.9670	(0.013)	0.0000	0.0000	0
2010/11/12	R207 2011/05/05	8.50	Call	Bond Future	4,037.0000	4,037.0000	0.000	0	0	0
2010/11/12	R207 2011/05/05	8.50	Put	Bond Future	907.0000	901.0000	(0.662)	0	0	0
2010/11/12	R207 2011/05/05	8.55	Call	Bond Future	4,249.0000	4,249.0000	0.000	0	0	0
2010/11/12	R207 2011/05/05	8.55	Put	Bond Future	832.0000	826.0000	(0.721)	0	0	0
2010/11/12	R207 2011/05/05	8.45	Call	Bond Future	3,830.0000	3,829.0000	(0.026)	0	0	0
2010/11/12	R207 2011/05/05	8.45	Put	Bond Future	989.0000	982.0000	(0.708)	0	0	0
2010/11/12	R207 2011/08/04			Bond Future	8.0510	8.0500	(0.012)	0.0000	0.0000	0
2010/11/12	R207 2011/08/04	8.25	Call	Bond Future	3,237.0000	3,236.0000	(0.031)	0	0	0
2010/11/12	R207 2011/08/04	8.25	Put	Bond Future	2,082.0000	2,075.0000	(0.336)	0	0	0
2010/11/12	R207 2011/08/04	8.30	Call	Bond Future	3,406.0000	3,405.0000	(0.029)	0	0	0
2010/11/12	R207 2011/08/04	8.30	Put	Bond Future	1,963.0000	1,956.0000	(0.357)	0	0	0
2010/11/12	R207 2011/08/04	8.20	Call	Bond Future	3,074.0000	3,072.0000	(0.065)	0	0	0
2010/11/12	R207 2011/08/04	8.20	Put	Bond Future	2,207.0000	2,199.0000	(0.362)	0	0	0

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2010/11/12	R208 2011/02/03			Bond Future	8.0000	7.9990	(0.013)	0.0000	0.0000	5,596
2010/11/12	R208 2011/02/03	8.75	Call	Bond Future	4,954.0000	4,954.0000	0.000	0	0	0
2010/11/12	R208 2011/02/03	8.75	Put	Bond Future	259.0000	252.0000	(2.703)	0	0	0
2010/11/12	R208 2011/02/03	8.80	Call	Bond Future	5,220.0000	5,221.0000	0.019	0	0	0
2010/11/12	R208 2011/02/03	8.80	Put	Bond Future	223.0000	218.0000	(2.242)	0	0	0
2010/11/12	R208 2011/02/03	8.70	Call	Bond Future	4,690.0000	4,691.0000	0.021	0	0	0
2010/11/12	R208 2011/02/03	8.70	Put	Bond Future	298.0000	293.0000	(1.678)	0	0	0
2010/11/12	R208 2011/05/05			Bond Future	8.0710	8.0710	0.000	0.0000	0.0000	0
2010/11/12	R208 2011/05/05	8.50	Call	Bond Future	3,799.0000	3,794.0000	(0.132)	0	0	0
2010/11/12	R208 2011/05/05	8.50	Put	Bond Future	1,132.0000	1,127.0000	(0.442)	0	0	0
2010/11/12	R208 2011/05/05	8.55	Call	Bond Future	4,012.0000	4,007.0000	(0.125)	0	0	0
2010/11/12	R208 2011/05/05	8.55	Put	Bond Future	1,040.0000	1,035.0000	(0.481)	0	0	0
2010/11/12	R208 2011/05/05	8.45	Call	Bond Future	3,591.0000	3,586.0000	(0.139)	0	0	0
2010/11/12	R208 2011/05/05	8.45	Put	Bond Future	1,229.0000	1,224.0000	(0.407)	0	0	0
2010/11/12	R208 2011/08/04			Bond Future	8.1480	8.1470	(0.012)	0.0000	0.0000	0
2010/11/12	R208 2011/08/04	8.25	Call	Bond Future	3,172.0000	3,170.0000	(0.063)	0	0	0
2010/11/12	R208 2011/08/04	8.25	Put	Bond Future	2,543.0000	2,535.0000	(0.315)	0	0	0
2010/11/12	R208 2011/08/04	8.30	Call	Bond Future	3,340.0000	3,339.0000	(0.030)	0	0	0
2010/11/12	R208 2011/08/04	8.30	Put	Bond Future	2,404.0000	2,397.0000	(0.291)	0	0	0
2010/11/12	R208 2011/08/04	8.20	Call	Bond Future	3,009.0000	3,007.0000	(0.066)	0	0	0
2010/11/12	R208 2011/08/04	8.20	Put	Bond Future	2,688.0000	2,679.0000	(0.335)	0	0	0
2010/11/12	R209 2011/02/03			Bond Future	8.1720	8.1710	(0.012)	0.0000	0.0000	23,687
2010/11/12	R209 2011/02/03	9.00	Call	Bond Future	7,164.0000	7,166.0000	0.028	0	0	0
2010/11/12	R209 2011/02/03	9.00	Put	Bond Future	328.0000	321.0000	(2.134)	0	0	0
2010/11/12	R209 2011/02/03	9.05	Call	Bond Future	7,504.0000	7,506.0000	0.027	0	0	0
2010/11/12	R209 2011/02/03	9.05	Put	Bond Future	286.0000	279.0000	(2.448)	0	0	0
2010/11/12	R209 2011/02/03	8.95	Call	Bond Future	6,824.0000	6,824.0000	0.000	0	0	0
2010/11/12	R209 2011/02/03	8.95	Put	Bond Future	373.0000	364.0000	(2.413)	0	0	0
2010/11/12	R209 2011/05/05			Bond Future	8.2210	8.2200	(0.012)	0.0000	0.0000	0
2010/11/12	R209 2011/05/05	8.50	Call	Bond Future	4,476.0000	4,473.0000	(0.067)	0	0	0
2010/11/12	R209 2011/05/05	8.50	Put	Bond Future	2,086.0000	2,075.0000	(0.527)	0	0	0
2010/11/12	R209 2011/05/05	8.55	Call	Bond Future	4,738.0000	4,735.0000	(0.063)	0	0	0
2010/11/12	R209 2011/05/05	8.55	Put	Bond Future	1,932.0000	1,920.0000	(0.621)	0	0	0
2010/11/12	R209 2011/05/05	8.45	Call	Bond Future	4,221.0000	4,218.0000	(0.071)	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
2010/11/12	R209 2011/05/05	8.45	Put	Bond Future	2,251.0000	2,239.0000	(0.533)	0	0	0
2010/11/12	R209 2011/08/04			Bond Future	8.2720	8.2710	(0.012)	0.0000	0.0000	0
2010/11/12	R209 2011/08/04	8.50	Call	Bond Future	5,048.0000	5,045.0000	(0.059)	0	0	0
2010/11/12	R209 2011/08/04	8.50	Put	Bond Future	3,107.0000	3,096.0000	(0.354)	0	0	0
2010/11/12	R209 2011/08/04	8.55	Call	Bond Future	5,290.0000	5,288.0000	(0.038)	0	0	0
2010/11/12	R209 2011/08/04	8.55	Put	Bond Future	2,934.0000	2,923.0000	(0.375)	0	0	0
2010/11/12	R209 2011/08/04	8.45	Call	Bond Future	4,810.0000	4,808.0000	(0.042)	0	0	0
2010/11/12	R209 2011/08/04	8.45	Put	Bond Future	3,288.0000	3,278.0000	(0.304)	0	0	0
2010/11/12	R209 2011/08/04	10.10	Call	Bond Future	14,029.0000	14,034.0000	0.036	0	0	0
2010/11/12	R209 2011/08/04	10.10	Put	Bond Future	397.0000	393.0000	(1.008)	0	0	0
2010/11/12	R211 2011/02/03			Bond Future	1.8820	1.8840	0.106	0.0000	0.0000	539
2010/11/12	R211 2011/02/03	2.50	Call	Bond Future	3,479.0000	3,467.0000	(0.345)	0	0	0
2010/11/12	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R211 2011/02/03	2.55	Call	Bond Future	3,754.0000	3,743.0000	(0.293)	0	0	0
2010/11/12	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R211 2011/02/03	2.45	Call	Bond Future	3,202.0000	3,191.0000	(0.344)	0	0	0
2010/11/12	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03			Bond Future	2.5210	2.5210	0.000	0.0000	0.0000	1,868
2010/11/12	R212 2011/02/03	3.00	Call	Bond Future	4,508.0000	4,508.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03	3.05	Call	Bond Future	4,965.0000	4,965.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03	2.95	Call	Bond Future	4,048.0000	4,048.0000	0.000	0	0	0
2010/11/12	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/12	TRT1 2011/02/03			Index Future	346.7260	346.8380	0.032	0.0000	0.0000	100
2010/11/12	TRT1 2011/05/05			Index Future	351.8000	351.9150	0.033	0.0000	0.0000	0
<b>Total</b>										<b>166645.00</b>