



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 11/02/2011

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
2011/02/11	AL7T 2011/05/05			Index Future	372.7360	372.6380	(0.026)	0.0000	0.0000	30
2011/02/11	AL7T 2011/08/04			Index Future	377.9830	377.8870	(0.025)	0.0000	0.0000	0
2011/02/11	ALBI 2011/05/05			Index Future	343.2440	343.1070	(0.040)	0.0000	0.0000	1,064
2011/02/11	ALBI 2011/08/04			Index Future	348.0760	347.9390	(0.039)	0.0000	0.0000	0
2011/02/11	CRD1 2011/05/05			Index Future	154.2630	154.2640	0.001	0.0000	0.0000	2
2011/02/11	CRD1 2011/08/04			Index Future	156.3750	156.3760	0.001	0.0000	0.0000	0
2011/02/11	GOVI 2011/05/05			GOVI	344.1100	343.9950	(0.033)	0.0000	0.0000	205
2011/02/11	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GOVI 2011/05/05	349.00	Put	GOVI	48,900.0000	50,050.0000	2.352	0	0	0
2011/02/11	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GOVI 2011/05/05	349.01	Put	GOVI	49,000.0000	50,150.0000	2.347	0	0	0
2011/02/11	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GOVI 2011/05/05	348.99	Put	GOVI	48,800.0000	49,950.0000	2.357	0	0	0
2011/02/11	GOVI 2011/08/04			GOVI	348.9540	348.8390	(0.033)	0.0000	0.0000	0
2011/02/11	GOVI 2011/08/04	348.00	Call	GOVI	9,540.0000	8,390.0000	(12.055)	0	0	0
2011/02/11	GOVI 2011/08/04	348.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GOVI 2011/08/04	348.01	Call	GOVI	9,440.0000	8,290.0000	(12.182)	0	0	0
2011/02/11	GOVI 2011/08/04	348.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GOVI 2011/08/04	347.99	Call	GOVI	9,640.0000	8,490.0000	(11.929)	0	0	0
2011/02/11	GOVI 2011/08/04	347.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2011/02/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2011/02/11	IGOV 2011/05/05			Index Future	148.9240	148.8420	(0.055)	0.0000	0.0000	58

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2011/02/11	IGOV 2011/08/04			Index Future	151.0210	150.9380	(0.055)	0.0000	0.0000	0
2011/02/11	ILBI 2011/05/05			Index Future	402.8180	402.5980	(0.055)	0.0000	0.0000	336
2011/02/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2011/02/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2011/02/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2011/02/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2011/02/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2011/02/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2011/02/11	JBAF 2011/02/16			Jibar Tradeable Future	5.5890	5.6010	0.215	0.0000	0.0000	5,000
2011/02/11	JBAF 2011/03/16			Jibar Tradeable Future	5.5950	5.5980	0.054	0.0000	0.0000	6,040
2011/02/11	JBAF 2011/04/20			Jibar Tradeable Future	5.6500	5.6630	0.230	0.0000	0.0000	2,000
2011/02/11	JBAF 2011/05/18			Jibar Tradeable Future	5.6810	5.6960	0.264	0.0000	0.0000	3,001
2011/02/11	JBAF 2011/06/15			Jibar Tradeable Future	5.7170	5.7150	(0.035)	0.0000	0.0000	3,890
2011/02/11	JBAF 2011/07/20			Jibar Tradeable Future	5.7990	5.7910	(0.138)	0.0000	0.0000	2,000
2011/02/11	JBAF 2011/09/21			Jibar Tradeable Future	5.9300	5.9260	(0.067)	0.0000	0.0000	15,390
2011/02/11	JBAF 2011/12/21			Jibar Tradeable Future	6.3640	6.4040	0.629	0.0000	0.0000	5,290
2011/02/11	JBAF 2012/03/20			Jibar Tradeable Future	6.8200	6.8310	0.161	0.0000	0.0000	790
2011/02/11	JBAF 2012/06/20			Jibar Tradeable Future	7.2720	7.2870	0.206	0.0000	0.0000	2,890
2011/02/11	JBAF 2012/09/19			Jibar Tradeable Future	7.6960	7.6980	0.026	0.0000	0.0000	44,510
2011/02/11	JBAF 2012/12/19			Jibar Tradeable Future	8.1050	8.0900	(0.185)	0.0000	0.0000	490
2011/02/11	JN02 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/11	JN02 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN02 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/11	JN02 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN02 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/11	JN02 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN02 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0

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2011/02/11	JN05 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/11	JN05 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN05 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/11	JN05 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN05 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/11	JN05 2011/05/05	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN05 2011/05/05	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2011/02/11	JN10 2011/05/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	JN10 2011/05/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2011/02/11	OTH1 2011/05/05			Index Future	338.2180	337.9590	(0.077)	0.0000	0.0000	3
2011/02/11	OTH1 2011/08/04			Index Future	342.9790	342.7190	(0.076)	0.0000	0.0000	0
2011/02/11	R157 2011/05/05			Bond Future	7.9550	7.9530	(0.025)	0.0000	0.0000	2,605
2011/02/11	R157 2011/05/05	7.75	Call	Bond Future	731.0000	728.0000	(0.410)	0	0	0
2011/02/11	R157 2011/05/05	7.75	Put	Bond Future	1,568.0000	1,557.0000	(0.702)	0	0	0
2011/02/11	R157 2011/05/05	7.80	Call	Bond Future	814.0000	811.0000	(0.369)	0	0	0
2011/02/11	R157 2011/05/05	7.80	Put	Bond Future	1,446.0000	1,435.0000	(0.761)	0	0	0
2011/02/11	R157 2011/05/05	7.70	Call	Bond Future	654.0000	651.0000	(0.459)	0	0	0
2011/02/11	R157 2011/05/05	7.70	Put	Bond Future	1,696.0000	1,685.0000	(0.649)	0	0	0
2011/02/11	R157 2011/05/05	7.65	Call	Bond Future	583.0000	580.0000	(0.515)	0	0	0
2011/02/11	R157 2011/05/05	7.65	Put	Bond Future	1,830.0000	1,819.0000	(0.601)	0	0	0
2011/02/11	R157 2011/08/04			Bond Future	8.1290	8.1270	(0.025)	0.0000	0.0000	0
2011/02/11	R157 2011/08/04	7.50	Call	Bond Future	643.0000	641.0000	(0.311)	0	0	0
2011/02/11	R157 2011/08/04	7.50	Put	Bond Future	3,075.0000	3,065.0000	(0.325)	0	0	0
2011/02/11	R157 2011/08/04	7.55	Call	Bond Future	700.0000	698.0000	(0.286)	0	0	0
2011/02/11	R157 2011/08/04	7.55	Put	Bond Future	2,936.0000	2,927.0000	(0.307)	0	0	0
2011/02/11	R157 2011/08/04	7.45	Call	Bond Future	589.0000	587.0000	(0.340)	0	0	0
2011/02/11	R157 2011/08/04	7.45	Put	Bond Future	3,217.0000	3,207.0000	(0.311)	0	0	0
2011/02/11	R157 2011/11/03			Bond Future	8.3160	8.3140	(0.024)	0.0000	0.0000	3,694

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2011/02/11	R157 2011/11/03	8.25	Call	Bond Future	1,807.0000	1,807.0000	0.000	0	0	0
2011/02/11	R157 2011/11/03	8.25	Put	Bond Future	2,043.0000	2,036.0000	(0.343)	0	0	0
2011/02/11	R157 2011/11/03	8.30	Call	Bond Future	1,900.0000	1,900.0000	0.000	0	0	0
2011/02/11	R157 2011/11/03	8.30	Put	Bond Future	1,957.0000	1,950.0000	(0.358)	0	0	0
2011/02/11	R157 2011/11/03	8.20	Call	Bond Future	1,717.0000	1,717.0000	0.000	0	0	0
2011/02/11	R157 2011/11/03	8.20	Put	Bond Future	2,133.0000	2,126.0000	(0.328)	0	0	0
2011/02/11	R157 2012/02/02			Bond Future	8.5250	8.5220	(0.035)	0.0000	0.0000	0
2011/02/11	R157 2012/02/02	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R157 2012/02/02	8.50	Put	Bond Future	83.0000	73.0000	(12.048)	0	0	0
2011/02/11	R157 2012/02/02	8.55	Call	Bond Future	83.0000	93.0000	12.048	0	0	0
2011/02/11	R157 2012/02/02	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R157 2012/02/02	8.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R157 2012/02/02	8.45	Put	Bond Future	250.0000	240.0000	(4.000)	0	0	0
2011/02/11	R186 2011/05/05			Bond Future	8.7360	8.7510	0.172	0.0000	0.0000	18,980
2011/02/11	R186 2011/05/05	8.75	Call	Bond Future	2,908.0000	2,819.0000	(3.061)	0	0	0
2011/02/11	R186 2011/05/05	8.75	Put	Bond Future	2,777.0000	2,828.0000	1.837	0	0	0
2011/02/11	R186 2011/05/05	8.80	Call	Bond Future	3,151.0000	3,058.0000	(2.951)	0	0	0
2011/02/11	R186 2011/05/05	8.80	Put	Bond Future	2,555.0000	2,602.0000	1.840	0	0	0
2011/02/11	R186 2011/05/05	8.70	Call	Bond Future	2,676.0000	2,591.0000	(3.176)	0	0	0
2011/02/11	R186 2011/05/05	8.70	Put	Bond Future	3,013.0000	3,068.0000	1.825	0	0	0
2011/02/11	R186 2011/05/05	8.00	Put	Bond Future	7,771.0000	7,879.0000	1.390	0	0	0
2011/02/11	R186 2011/05/05	8.00	Call	Bond Future	580.0000	548.0000	(5.517)	0	0	5,500
2011/02/11	R186 2011/08/04			Bond Future	8.8320	8.8470	0.170	0.0000	0.0000	0
2011/02/11	R186 2011/08/04	8.25	Call	Bond Future	1,836.0000	1,784.0000	(2.832)	0	0	0
2011/02/11	R186 2011/08/04	8.25	Put	Bond Future	7,354.0000	7,439.0000	1.156	0	0	0
2011/02/11	R186 2011/08/04	8.30	Call	Bond Future	1,983.0000	1,929.0000	(2.723)	0	0	0
2011/02/11	R186 2011/08/04	8.30	Put	Bond Future	7,012.0000	7,095.0000	1.184	0	0	0
2011/02/11	R186 2011/08/04	8.20	Call	Bond Future	1,695.0000	1,646.0000	(2.891)	0	0	0
2011/02/11	R186 2011/08/04	8.20	Put	Bond Future	7,705.0000	7,793.0000	1.142	0	0	0
2011/02/11	R186 2011/11/03			Bond Future	8.9250	8.9400	0.168	0.0000	0.0000	12,958
2011/02/11	R186 2011/11/03	9.00	Call	Bond Future	5,304.0000	5,222.0000	(1.546)	0	0	0
2011/02/11	R186 2011/11/03	9.00	Put	Bond Future	4,633.0000	4,686.0000	1.144	0	0	0
2011/02/11	R186 2011/11/03	9.05	Call	Bond Future	5,543.0000	5,459.0000	(1.515)	0	0	0
2011/02/11	R186 2011/11/03	9.05	Put	Bond Future	4,429.0000	4,479.0000	1.129	0	0	0

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2011/02/11	R186 2011/11/03	8.95	Call	Bond Future	5,070.0000	4,990.0000	(1.578)	0	0	0
2011/02/11	R186 2011/11/03	8.95	Put	Bond Future	4,846.0000	4,900.0000	1.114	0	0	0
2011/02/11	R186 2012/02/02			Bond Future	9.0180	9.0340	0.177	0.0000	0.0000	0
2011/02/11	R186 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R186 2012/02/02	9.00	Put	Bond Future	159.0000	299.0000	88.050	0	0	0
2011/02/11	R186 2012/02/02	9.05	Call	Bond Future	281.0000	141.0000	(49.822)	0	0	0
2011/02/11	R186 2012/02/02	9.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2011/02/11	R186 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R186 2012/02/02	8.95	Put	Bond Future	601.0000	742.0000	23.461	0	0	0
2011/02/11	R201 2011/05/05			Bond Future	7.8090	7.7970	(0.154)	0.0000	0.0000	484
2011/02/11	R201 2011/05/05	7.75	Call	Bond Future	775.0000	788.0000	1.677	0	0	0
2011/02/11	R201 2011/05/05	7.75	Put	Bond Future	961.0000	936.0000	(2.601)	0	0	0
2011/02/11	R201 2011/05/05	7.80	Call	Bond Future	853.0000	867.0000	1.641	0	0	0
2011/02/11	R201 2011/05/05	7.80	Put	Bond Future	881.0000	858.0000	(2.611)	0	0	0
2011/02/11	R201 2011/05/05	7.70	Call	Bond Future	700.0000	712.0000	1.714	0	0	0
2011/02/11	R201 2011/05/05	7.70	Put	Bond Future	1,045.0000	1,019.0000	(2.488)	0	0	0
2011/02/11	R201 2011/08/04			Bond Future	7.9950	7.9810	(0.175)	0.0000	0.0000	0
2011/02/11	R201 2011/08/04	7.25	Call	Bond Future	368.0000	375.0000	1.902	0	0	0
2011/02/11	R201 2011/08/04	7.25	Put	Bond Future	2,588.0000	2,554.0000	(1.314)	0	0	0
2011/02/11	R201 2011/08/04	7.30	Call	Bond Future	408.0000	415.0000	1.716	0	0	0
2011/02/11	R201 2011/08/04	7.30	Put	Bond Future	2,477.0000	2,443.0000	(1.373)	0	0	0
2011/02/11	R201 2011/08/04	7.20	Call	Bond Future	334.0000	341.0000	2.096	0	0	0
2011/02/11	R201 2011/08/04	7.20	Put	Bond Future	2,705.0000	2,671.0000	(1.257)	0	0	0
2011/02/11	R201 2011/11/03			Bond Future	8.1940	8.1790	(0.183)	0.0000	0.0000	0
2011/02/11	R201 2011/11/03	8.00	Call	Bond Future	1,159.0000	1,174.0000	1.294	0	0	0
2011/02/11	R201 2011/11/03	8.00	Put	Bond Future	1,690.0000	1,664.0000	(1.538)	0	0	0
2011/02/11	R201 2011/11/03	8.05	Call	Bond Future	1,224.0000	1,240.0000	1.307	0	0	0
2011/02/11	R201 2011/11/03	8.05	Put	Bond Future	1,618.0000	1,593.0000	(1.545)	0	0	0
2011/02/11	R201 2011/11/03	7.95	Call	Bond Future	1,096.0000	1,111.0000	1.369	0	0	0
2011/02/11	R201 2011/11/03	7.95	Put	Bond Future	1,765.0000	1,739.0000	(1.473)	0	0	0
2011/02/11	R201 2012/02/02			Bond Future	8.4150	8.3990	(0.190)	0.0000	0.0000	0
2011/02/11	R201 2012/02/02	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R201 2012/02/02	8.25	Put	Bond Future	416.0000	376.0000	(9.615)	0	0	0
2011/02/11	R201 2012/02/02	8.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/11	R201 2012/02/02	8.30	Put	Bond Future	290.0000	250.0000	(13.793)	0	0	0
2011/02/11	R201 2012/02/02	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R201 2012/02/02	8.20	Put	Bond Future	543.0000	503.0000	(7.366)	0	0	0
2011/02/11	R202 2011/05/05			Bond Future	0.4370	0.4470	2.288	0.0000	0.0000	10,089
2011/02/11	R202 2011/05/05	2.05	Call	Bond Future	39,509.0000	39,221.0000	(0.729)	0	0	0
2011/02/11	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R202 2011/05/05	2.10	Call	Bond Future	40,537.0000	40,249.0000	(0.710)	0	0	0
2011/02/11	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R202 2011/05/05	2.00	Call	Bond Future	38,471.0000	38,183.0000	(0.749)	0	0	0
2011/02/11	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R203 2011/05/05			Bond Future	8.4130	8.4120	(0.012)	0.0000	0.0000	516
2011/02/11	R203 2011/05/05	8.25	Call	Bond Future	1,022.0000	1,016.0000	(0.587)	0	0	0
2011/02/11	R203 2011/05/05	8.25	Put	Bond Future	1,812.0000	1,801.0000	(0.607)	0	0	0
2011/02/11	R203 2011/05/05	8.30	Call	Bond Future	1,127.0000	1,121.0000	(0.532)	0	0	0
2011/02/11	R203 2011/05/05	8.30	Put	Bond Future	1,674.0000	1,663.0000	(0.657)	0	0	0
2011/02/11	R203 2011/05/05	8.20	Call	Bond Future	923.0000	917.0000	(0.650)	0	0	0
2011/02/11	R203 2011/05/05	8.20	Put	Bond Future	1,956.0000	1,945.0000	(0.562)	0	0	0
2011/02/11	R203 2011/08/04			Bond Future	8.5560	8.5540	(0.023)	0.0000	0.0000	0
2011/02/11	R203 2011/08/04	8.00	Call	Bond Future	934.0000	932.0000	(0.214)	0	0	0
2011/02/11	R203 2011/08/04	8.00	Put	Bond Future	3,554.0000	3,542.0000	(0.338)	0	0	0
2011/02/11	R203 2011/08/04	8.05	Call	Bond Future	1,011.0000	1,009.0000	(0.198)	0	0	0
2011/02/11	R203 2011/08/04	8.05	Put	Bond Future	3,392.0000	3,380.0000	(0.354)	0	0	0
2011/02/11	R203 2011/08/04	7.95	Call	Bond Future	862.0000	859.0000	(0.348)	0	0	0
2011/02/11	R203 2011/08/04	7.95	Put	Bond Future	3,721.0000	3,709.0000	(0.322)	0	0	0
2011/02/11	R203 2011/11/03			Bond Future	8.7030	8.7010	(0.023)	0.0000	0.0000	1,404
2011/02/11	R203 2011/11/03	8.50	Call	Bond Future	1,991.0000	1,990.0000	(0.050)	0	0	0
2011/02/11	R203 2011/11/03	8.50	Put	Bond Future	2,901.0000	2,891.0000	(0.345)	0	0	0
2011/02/11	R203 2011/11/03	8.55	Call	Bond Future	2,097.0000	2,097.0000	0.000	0	0	0
2011/02/11	R203 2011/11/03	8.55	Put	Bond Future	2,782.0000	2,773.0000	(0.324)	0	0	0
2011/02/11	R203 2011/11/03	8.45	Call	Bond Future	1,888.0000	1,887.0000	(0.053)	0	0	0
2011/02/11	R203 2011/11/03	8.45	Put	Bond Future	3,023.0000	3,013.0000	(0.331)	0	0	0
2011/02/11	R203 2012/02/02			Bond Future	8.8600	8.8590	(0.011)	0.0000	0.0000	0
2011/02/11	R203 2012/02/02	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/11	R203 2012/02/02	8.75	Put	Bond Future	471.0000	467.0000	(0.849)	0	0	0
2011/02/11	R203 2012/02/02	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R203 2012/02/02	8.80	Put	Bond Future	257.0000	252.0000	(1.946)	0	0	0
2011/02/11	R203 2012/02/02	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R203 2012/02/02	8.70	Put	Bond Future	686.0000	682.0000	(0.583)	0	0	0
2011/02/11	R204 2011/05/05			Bond Future	8.5320	8.5310	(0.012)	0.0000	0.0000	100
2011/02/11	R204 2011/05/05	8.50	Call	Bond Future	1,545.0000	1,538.0000	(0.453)	0	0	0
2011/02/11	R204 2011/05/05	8.50	Put	Bond Future	1,719.0000	1,706.0000	(0.756)	0	0	0
2011/02/11	R204 2011/05/05	8.55	Call	Bond Future	1,681.0000	1,674.0000	(0.416)	0	0	0
2011/02/11	R204 2011/05/05	8.55	Put	Bond Future	1,584.0000	1,571.0000	(0.821)	0	0	0
2011/02/11	R204 2011/05/05	8.45	Call	Bond Future	1,415.0000	1,408.0000	(0.495)	0	0	0
2011/02/11	R204 2011/05/05	8.45	Put	Bond Future	1,860.0000	1,848.0000	(0.645)	0	0	0
2011/02/11	R204 2011/08/04			Bond Future	8.6630	8.6620	(0.012)	0.0000	0.0000	0
2011/02/11	R204 2011/08/04	8.00	Call	Bond Future	889.0000	886.0000	(0.337)	0	0	0
2011/02/11	R204 2011/08/04	8.00	Put	Bond Future	4,445.0000	4,437.0000	(0.180)	0	0	0
2011/02/11	R204 2011/08/04	8.05	Call	Bond Future	966.0000	962.0000	(0.414)	0	0	0
2011/02/11	R204 2011/08/04	8.05	Put	Bond Future	4,248.0000	4,239.0000	(0.212)	0	0	0
2011/02/11	R204 2011/08/04	7.95	Call	Bond Future	817.0000	813.0000	(0.490)	0	0	0
2011/02/11	R204 2011/08/04	7.95	Put	Bond Future	4,648.0000	4,638.0000	(0.215)	0	0	0
2011/02/11	R204 2011/11/03			Bond Future	8.7940	8.7930	(0.011)	0.0000	0.0000	1,867
2011/02/11	R204 2011/11/03	8.75	Call	Bond Future	2,671.0000	2,669.0000	(0.075)	0	0	0
2011/02/11	R204 2011/11/03	8.75	Put	Bond Future	2,895.0000	2,887.0000	(0.276)	0	0	0
2011/02/11	R204 2011/11/03	8.80	Call	Bond Future	2,802.0000	2,799.0000	(0.107)	0	0	0
2011/02/11	R204 2011/11/03	8.80	Put	Bond Future	2,772.0000	2,763.0000	(0.325)	0	0	0
2011/02/11	R204 2011/11/03	8.70	Call	Bond Future	2,536.0000	2,533.0000	(0.118)	0	0	0
2011/02/11	R204 2011/11/03	8.70	Put	Bond Future	3,014.0000	3,006.0000	(0.265)	0	0	0
2011/02/11	R204 2012/02/02			Bond Future	8.9300	8.9290	(0.011)	0.0000	0.0000	0
2011/02/11	R204 2012/02/02	9.00	Call	Bond Future	343.0000	347.0000	1.166	0	0	0
2011/02/11	R204 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R204 2012/02/02	9.05	Call	Bond Future	586.0000	591.0000	0.853	0	0	0
2011/02/11	R204 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R204 2012/02/02	8.95	Call	Bond Future	98.0000	103.0000	5.102	0	0	0
2011/02/11	R204 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2011/02/11	R206 2011/05/05			Bond Future	7.4650	7.4420	(0.308)	0.0000	0.0000	0
2011/02/11	R206 2011/05/05	7.50	Call	Bond Future	680.0000	705.0000	3.676	0	0	0
2011/02/11	R206 2011/05/05	7.50	Put	Bond Future	596.0000	566.0000	(5.034)	0	0	0
2011/02/11	R206 2011/05/05	7.55	Call	Bond Future	745.0000	772.0000	3.624	0	0	0
2011/02/11	R206 2011/05/05	7.55	Put	Bond Future	542.0000	514.0000	(5.166)	0	0	0
2011/02/11	R206 2011/05/05	7.45	Call	Bond Future	618.0000	642.0000	3.883	0	0	0
2011/02/11	R206 2011/05/05	7.45	Put	Bond Future	654.0000	623.0000	(4.740)	0	0	0
2011/02/11	R206 2011/08/04			Bond Future	7.6740	7.6470	(0.352)	0.0000	0.0000	0
2011/02/11	R206 2011/08/04	7.00	Call	Bond Future	316.0000	329.0000	4.114	0	0	0
2011/02/11	R206 2011/08/04	7.00	Put	Bond Future	1,795.0000	1,750.0000	(2.507)	0	0	0
2011/02/11	R206 2011/08/04	7.05	Call	Bond Future	348.0000	361.0000	3.736	0	0	0
2011/02/11	R206 2011/08/04	7.05	Put	Bond Future	1,717.0000	1,671.0000	(2.679)	0	0	0
2011/02/11	R206 2011/08/04	6.95	Call	Bond Future	289.0000	301.0000	4.152	0	0	0
2011/02/11	R206 2011/08/04	6.95	Put	Bond Future	1,879.0000	1,832.0000	(2.501)	0	0	0
2011/02/11	R206 2011/11/03			Bond Future	7.8970	7.8670	(0.380)	0.0000	0.0000	0
2011/02/11	R206 2011/11/03	7.75	Call	Bond Future	884.0000	909.0000	2.828	0	0	0
2011/02/11	R206 2011/11/03	7.75	Put	Bond Future	1,173.0000	1,139.0000	(2.899)	0	0	0
2011/02/11	R206 2011/11/03	7.80	Call	Bond Future	932.0000	959.0000	2.897	0	0	0
2011/02/11	R206 2011/11/03	7.80	Put	Bond Future	1,123.0000	1,091.0000	(2.850)	0	0	0
2011/02/11	R206 2011/11/03	7.70	Call	Bond Future	837.0000	861.0000	2.867	0	0	0
2011/02/11	R206 2011/11/03	7.70	Put	Bond Future	1,225.0000	1,190.0000	(2.857)	0	0	0
2011/02/11	R206 2012/02/02			Bond Future	8.1650	8.1310	(0.416)	0.0000	0.0000	0
2011/02/11	R206 2012/02/02	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R206 2012/02/02	8.00	Put	Bond Future	289.0000	229.0000	(20.761)	0	0	0
2011/02/11	R206 2012/02/02	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R206 2012/02/02	8.05	Put	Bond Future	201.0000	142.0000	(29.353)	0	0	0
2011/02/11	R206 2012/02/02	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R206 2012/02/02	7.95	Put	Bond Future	376.0000	317.0000	(15.691)	0	0	0
2011/02/11	R207 2011/05/05			Bond Future	8.5740	8.5780	0.047	0.0000	0.0000	1,020
2011/02/11	R207 2011/05/05	8.50	Call	Bond Future	1,497.0000	1,476.0000	(1.403)	0	0	0
2011/02/11	R207 2011/05/05	8.50	Put	Bond Future	1,922.0000	1,924.0000	0.104	0	0	0
2011/02/11	R207 2011/05/05	8.55	Call	Bond Future	1,634.0000	1,612.0000	(1.346)	0	0	0
2011/02/11	R207 2011/05/05	8.55	Put	Bond Future	1,772.0000	1,772.0000	0.000	0	0	0
2011/02/11	R207 2011/05/05	8.45	Call	Bond Future	1,367.0000	1,347.0000	(1.463)	0	0	0



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2011/02/11	R207 2011/05/05	8.45	Put	Bond Future	2,081.0000	2,083.0000	0.096	0	0	0
2011/02/11	R207 2011/08/04			Bond Future	8.6950	8.6990	0.046	0.0000	0.0000	0
2011/02/11	R207 2011/08/04	8.25	Call	Bond Future	1,395.0000	1,381.0000	(1.004)	0	0	0
2011/02/11	R207 2011/08/04	8.25	Put	Bond Future	3,915.0000	3,923.0000	0.204	0	0	0
2011/02/11	R207 2011/08/04	8.30	Call	Bond Future	1,498.0000	1,483.0000	(1.001)	0	0	0
2011/02/11	R207 2011/08/04	8.30	Put	Bond Future	3,730.0000	3,738.0000	0.214	0	0	0
2011/02/11	R207 2011/08/04	8.20	Call	Bond Future	1,297.0000	1,283.0000	(1.079)	0	0	0
2011/02/11	R207 2011/08/04	8.20	Put	Bond Future	4,106.0000	4,114.0000	0.195	0	0	0
2011/02/11	R207 2011/11/03			Bond Future	8.8100	8.8150	0.057	0.0000	0.0000	600
2011/02/11	R207 2011/11/03	8.75	Call	Bond Future	2,825.0000	2,806.0000	(0.673)	0	0	0
2011/02/11	R207 2011/11/03	8.75	Put	Bond Future	3,151.0000	3,159.0000	0.254	0	0	0
2011/02/11	R207 2011/11/03	8.80	Call	Bond Future	2,961.0000	2,942.0000	(0.642)	0	0	0
2011/02/11	R207 2011/11/03	8.80	Put	Bond Future	3,015.0000	3,023.0000	0.265	0	0	0
2011/02/11	R207 2011/11/03	8.70	Call	Bond Future	2,692.0000	2,673.0000	(0.706)	0	0	0
2011/02/11	R207 2011/11/03	8.70	Put	Bond Future	3,290.0000	3,298.0000	0.243	0	0	0
2011/02/11	R207 2012/02/02			Bond Future	8.9310	8.9360	0.056	0.0000	0.0000	0
2011/02/11	R207 2012/02/02	9.00	Call	Bond Future	362.0000	336.0000	(7.182)	0	0	0
2011/02/11	R207 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R207 2012/02/02	9.05	Call	Bond Future	623.0000	597.0000	(4.173)	0	0	0
2011/02/11	R207 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R207 2012/02/02	8.95	Call	Bond Future	100.0000	74.0000	(26.000)	0	0	0
2011/02/11	R207 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R208 2011/05/05			Bond Future	8.6100	8.6190	0.105	0.0000	0.0000	190
2011/02/11	R208 2011/05/05	8.50	Call	Bond Future	1,495.0000	1,460.0000	(2.341)	0	0	0
2011/02/11	R208 2011/05/05	8.50	Put	Bond Future	2,163.0000	2,182.0000	0.878	0	0	0
2011/02/11	R208 2011/05/05	8.55	Call	Bond Future	1,634.0000	1,598.0000	(2.203)	0	0	0
2011/02/11	R208 2011/05/05	8.55	Put	Bond Future	1,997.0000	2,016.0000	0.951	0	0	0
2011/02/11	R208 2011/05/05	8.45	Call	Bond Future	1,364.0000	1,331.0000	(2.419)	0	0	0
2011/02/11	R208 2011/05/05	8.45	Put	Bond Future	2,337.0000	2,359.0000	0.941	0	0	0
2011/02/11	R208 2011/08/04			Bond Future	8.7170	8.7270	0.115	0.0000	0.0000	0
2011/02/11	R208 2011/08/04	8.25	Call	Bond Future	1,418.0000	1,391.0000	(1.904)	0	0	0
2011/02/11	R208 2011/08/04	8.25	Put	Bond Future	4,229.0000	4,261.0000	0.757	0	0	0
2011/02/11	R208 2011/08/04	8.30	Call	Bond Future	1,524.0000	1,495.0000	(1.903)	0	0	0
2011/02/11	R208 2011/08/04	8.30	Put	Bond Future	4,028.0000	4,058.0000	0.745	0	0	0

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2011/02/11	R208 2011/08/04	8.20	Call	Bond Future	1,317.0000	1,291.0000	(1.974)	0	0	0
2011/02/11	R208 2011/08/04	8.20	Put	Bond Future	4,436.0000	4,468.0000	0.721	0	0	0
2011/02/11	R208 2011/11/03			Bond Future	8.8240	8.8340	0.113	0.0000	0.0000	5,584
2011/02/11	R208 2011/11/03	8.75	Call	Bond Future	2,960.0000	2,926.0000	(1.149)	0	0	0
2011/02/11	R208 2011/11/03	8.75	Put	Bond Future	3,387.0000	3,411.0000	0.709	0	0	0
2011/02/11	R208 2011/11/03	8.80	Call	Bond Future	3,105.0000	3,069.0000	(1.159)	0	0	0
2011/02/11	R208 2011/11/03	8.80	Put	Bond Future	3,243.0000	3,265.0000	0.678	0	0	0
2011/02/11	R208 2011/11/03	8.70	Call	Bond Future	2,819.0000	2,786.0000	(1.171)	0	0	0
2011/02/11	R208 2011/11/03	8.70	Put	Bond Future	3,537.0000	3,561.0000	0.679	0	0	0
2011/02/11	R208 2012/02/02			Bond Future	8.9320	8.9430	0.123	0.0000	0.0000	0
2011/02/11	R208 2012/02/02	9.00	Call	Bond Future	381.0000	319.0000	(16.273)	0	0	0
2011/02/11	R208 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R208 2012/02/02	9.05	Call	Bond Future	660.0000	598.0000	(9.394)	0	0	0
2011/02/11	R208 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R208 2012/02/02	8.95	Call	Bond Future	101.0000	39.0000	(61.386)	0	0	0
2011/02/11	R208 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R209 2011/05/05			Bond Future	8.6920	8.7110	0.219	0.0000	0.0000	21,100
2011/02/11	R209 2011/05/05	8.50	Call	Bond Future	1,727.0000	1,650.0000	(4.459)	0	0	0
2011/02/11	R209 2011/05/05	8.50	Put	Bond Future	3,305.0000	3,382.0000	2.330	0	0	0
2011/02/11	R209 2011/05/05	8.55	Call	Bond Future	1,896.0000	1,816.0000	(4.219)	0	0	0
2011/02/11	R209 2011/05/05	8.55	Put	Bond Future	3,058.0000	3,132.0000	2.420	0	0	0
2011/02/11	R209 2011/05/05	8.45	Call	Bond Future	1,567.0000	1,495.0000	(4.595)	0	0	0
2011/02/11	R209 2011/05/05	8.45	Put	Bond Future	3,565.0000	3,646.0000	2.272	0	0	0
2011/02/11	R209 2011/08/04			Bond Future	8.7620	8.7820	0.228	0.0000	0.0000	0
2011/02/11	R209 2011/08/04	8.50	Call	Bond Future	2,551.0000	2,474.0000	(3.018)	0	0	0
2011/02/11	R209 2011/08/04	8.50	Put	Bond Future	4,689.0000	4,771.0000	1.749	0	0	0
2011/02/11	R209 2011/08/04	8.55	Call	Bond Future	2,722.0000	2,642.0000	(2.939)	0	0	0
2011/02/11	R209 2011/08/04	8.55	Put	Bond Future	4,444.0000	4,523.0000	1.778	0	0	0
2011/02/11	R209 2011/08/04	8.45	Call	Bond Future	2,387.0000	2,313.0000	(3.100)	0	0	0
2011/02/11	R209 2011/08/04	8.45	Put	Bond Future	4,944.0000	5,029.0000	1.719	0	0	0
2011/02/11	R209 2011/08/04	10.10	Call	Bond Future	10,174.0000	10,029.0000	(1.425)	0	0	0
2011/02/11	R209 2011/08/04	10.10	Put	Bond Future	620.0000	634.0000	2.258	0	0	0
2011/02/11	R209 2011/11/03			Bond Future	8.8300	8.8500	0.227	0.0000	0.0000	1,029
2011/02/11	R209 2011/11/03	8.75	Call	Bond Future	3,982.0000	3,895.0000	(2.185)	0	0	0

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2011/02/11	R209 2011/11/03	8.75	Put	Bond Future	4,616.0000	4,686.0000	1.516	0	0	0
2011/02/11	R209 2011/11/03	8.80	Call	Bond Future	4,174.0000	4,085.0000	(2.132)	0	0	0
2011/02/11	R209 2011/11/03	8.80	Put	Bond Future	4,411.0000	4,479.0000	1.542	0	0	0
2011/02/11	R209 2011/11/03	8.70	Call	Bond Future	3,796.0000	3,711.0000	(2.239)	0	0	0
2011/02/11	R209 2011/11/03	8.70	Put	Bond Future	4,831.0000	4,903.0000	1.490	0	0	0
2011/02/11	R209 2012/02/02			Bond Future	8.8970	8.9180	0.236	0.0000	0.0000	0
2011/02/11	R209 2012/02/02	9.00	Call	Bond Future	794.0000	631.0000	(20.529)	0	0	0
2011/02/11	R209 2012/02/02	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R209 2012/02/02	9.05	Call	Bond Future	1,174.0000	1,011.0000	(13.884)	0	0	0
2011/02/11	R209 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R209 2012/02/02	8.95	Call	Bond Future	410.0000	247.0000	(39.756)	0	0	0
2011/02/11	R209 2012/02/02	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R211 2011/05/05			Bond Future	1.6050	1.6370	1.994	0.0000	0.0000	539
2011/02/11	R211 2011/05/05	2.14	Call	Bond Future	2,948.0000	2,769.0000	(6.072)	0	0	0
2011/02/11	R211 2011/05/05	2.14	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R211 2011/05/05	2.19	Call	Bond Future	3,219.0000	3,040.0000	(5.561)	0	0	0
2011/02/11	R211 2011/05/05	2.19	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R211 2011/05/05	2.09	Call	Bond Future	2,676.0000	2,497.0000	(6.689)	0	0	0
2011/02/11	R211 2011/05/05	2.09	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R212 2011/05/05			Bond Future	2.5050	2.5060	0.040	0.0000	0.0000	2,518
2011/02/11	R212 2011/05/05	2.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R212 2011/05/05	2.25	Put	Bond Future	2,450.0000	2,459.0000	0.367	0	0	0
2011/02/11	R212 2011/05/05	2.30	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R212 2011/05/05	2.30	Put	Bond Future	1,964.0000	1,974.0000	0.509	0	0	0
2011/02/11	R212 2011/05/05	2.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R212 2011/05/05	2.20	Put	Bond Future	2,938.0000	2,947.0000	0.306	0	0	0
2011/02/11	R213 2011/05/05			Bond Future	8.7780	8.7870	0.103	0.0000	0.0000	0
2011/02/11	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/05/05	8.00	Put	Bond Future	6,706.0000	6,779.0000	1.089	0	0	0
2011/02/11	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/05/05	8.05	Put	Bond Future	6,251.0000	6,324.0000	1.168	0	0	0
2011/02/11	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/05/05	7.95	Put	Bond Future	7,164.0000	7,237.0000	1.019	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
2011/02/11	R213 2011/08/04			Bond Future	8.8560	8.8660	0.113	0.0000	0.0000	0
2011/02/11	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/08/04	8.00	Put	Bond Future	7,305.0000	7,385.0000	1.095	0	0	0
2011/02/11	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/08/04	8.05	Put	Bond Future	6,852.0000	6,932.0000	1.168	0	0	0
2011/02/11	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/08/04	7.95	Put	Bond Future	7,761.0000	7,841.0000	1.031	0	0	0
2011/02/11	R213 2011/11/03			Bond Future	8.9350	8.9450	0.112	0.0000	0.0000	0
2011/02/11	R213 2011/11/03	8.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/11/03	8.75	Put	Bond Future	1,479.0000	1,558.0000	5.341	0	0	0
2011/02/11	R213 2011/11/03	8.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/11/03	8.80	Put	Bond Future	1,075.0000	1,154.0000	7.349	0	0	0
2011/02/11	R213 2011/11/03	8.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2011/11/03	8.70	Put	Bond Future	1,886.0000	1,965.0000	4.189	0	0	0
2011/02/11	R213 2012/02/02			Bond Future	9.0150	9.0260	0.122	0.0000	0.0000	0
2011/02/11	R213 2012/02/02	9.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2012/02/02	9.00	Put	Bond Future	117.0000	202.0000	72.650	0	0	0
2011/02/11	R213 2012/02/02	9.05	Call	Bond Future	271.0000	186.0000	(31.365)	0	0	0
2011/02/11	R213 2012/02/02	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2012/02/02	8.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2011/02/11	R213 2012/02/02	8.95	Put	Bond Future	507.0000	593.0000	16.963	0	0	0
2011/02/11	TRT1 2011/05/05			Index Future	339.7970	339.7450	(0.015)	0.0000	0.0000	100
2011/02/11	TRT1 2011/08/04			Index Future	344.4490	344.3970	(0.015)	0.0000	0.0000	0
<b>Total</b>										<b>183866.00</b>