



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/09/2010

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
2010/09/13	AL7T 2010/11/04			Index Future	375.1130	374.2440	(0.232)	0.0000	0.0000	38
2010/09/13	ALBI 2010/11/04			Index Future	346.2680	345.5380	(0.211)	0.0000	0.0000	1,308
2010/09/13	ALBI 2011/02/03			Index Future	351.0790	350.8710	(0.059)	0.0000	0.0000	0
2010/09/13	CRD1 2010/11/04			Index Future	150.8690	150.7200	(0.099)	0.0000	0.0000	2
2010/09/13	CRD1 2011/02/03			Index Future	153.0870	152.9360	(0.099)	0.0000	0.0000	0
2010/09/13	GOVI 2010/11/04			GOVI	346.7210	346.0090	(0.205)	0.0000	0.0000	159
2010/09/13	GOVI 2010/11/04	329.00	Call	GOVI	177,210.0000	170,090.0000	(4.018)	0	0	0
2010/09/13	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/13	GOVI 2010/11/04	329.01	Call	GOVI	177,110.0000	169,990.0000	(4.020)	0	0	0
2010/09/13	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/13	GOVI 2010/11/04	328.99	Call	GOVI	177,310.0000	170,190.0000	(4.016)	0	0	0
2010/09/13	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/13	ILBI 2010/11/04			Index Future	399.6180	399.3850	(0.058)	0.0000	0.0000	507
2010/09/13	ILBI 2011/02/03			Index Future	406.3250	406.0910	(0.058)	0.0000	0.0000	0
2010/09/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	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
2010/09/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/13	JBAF 2010/09/15			Jibar Tradeable Future	6.0600	6.0780	0.297	0.0000	0.0000	1,000
2010/09/13	JBAF 2010/10/20			Jibar Tradeable Future	6.0700	6.0980	0.461	0.0000	0.0000	0
2010/09/13	JBAF 2010/11/17			Jibar Tradeable Future	6.0200	6.0910	1.179	0.0000	0.0000	0
2010/09/13	JBAF 2010/12/15			Jibar Tradeable Future	5.9900	6.0080	0.301	0.0000	0.0000	0
2010/09/13	JBAF 2011/01/19			Jibar Tradeable Future	5.9500	5.9770	0.454	0.0000	0.0000	0
2010/09/13	JBAF 2011/02/16			Jibar Tradeable Future	5.9700	5.9610	(0.151)	0.0000	0.0000	0
2010/09/13	JBAF 2011/03/16			Jibar Tradeable Future	5.9800	5.9610	(0.318)	0.0000	0.0000	5,500
2010/09/13	JBAF 2011/06/15			Jibar Tradeable Future	6.0900	6.0750	(0.246)	0.0000	0.0000	4,500
2010/09/13	JBAF 2011/09/21			Jibar Tradeable Future	6.2300	6.2390	0.144	0.0000	0.0000	6,000
2010/09/13	JBAF 2011/12/21			Jibar Tradeable Future	6.4000	6.4080	0.125	0.0000	0.0000	5,000
2010/09/13	JBAF 2012/03/20			Jibar Tradeable Future	6.6300	6.6400	0.151	0.0000	0.0000	0
2010/09/13	JBAF 2012/06/20			Jibar Tradeable Future	6.8700	6.8700	0.000	0.0000	0.0000	0
2010/09/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/13	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/13	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/13	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/13	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	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
2010/09/13	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/13	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/13	OTH1 2010/11/04			Index Future	343.4570	342.6310	(0.240)	0.0000	0.0000	3
2010/09/13	OTH1 2011/02/03			Index Future	348.5070	347.9190	(0.169)	0.0000	0.0000	0
2010/09/13	R157 2010/11/04			Bond Future	7.1870	7.2230	0.501	0.0000	0.0000	5,037
2010/09/13	R157 2010/11/04	8.50	Call	Bond Future	5,936.0000	5,769.0000	(2.813)	0	0	0
2010/09/13	R157 2010/11/04	8.50	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/13	R157 2010/11/04	8.55	Call	Bond Future	6,154.0000	5,987.0000	(2.714)	0	0	0
2010/09/13	R157 2010/11/04	8.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/13	R157 2010/11/04	8.45	Call	Bond Future	5,718.0000	5,550.0000	(2.938)	0	0	0
2010/09/13	R157 2010/11/04	8.45	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/13	R157 2010/11/04	7.50	Put	Bond Future	283.0000	306.0000	8.127	0	0	0
2010/09/13	R157 2010/11/04	7.50	Call	Bond Future	1,731.0000	1,586.0000	(8.377)	0	0	500
2010/09/13	R157 2011/02/03			Bond Future	7.2740	7.2970	0.316	0.0000	0.0000	0
2010/09/13	R157 2011/02/03	7.90	Call	Bond Future	3,225.0000	3,135.0000	(2.791)	0	0	0
2010/09/13	R157 2011/02/03	7.90	Put	Bond Future	502.0000	513.0000	2.191	0	0	0
2010/09/13	R157 2011/02/03	7.95	Call	Bond Future	3,396.0000	3,305.0000	(2.680)	0	0	0
2010/09/13	R157 2011/02/03	7.95	Put	Bond Future	459.0000	469.0000	2.179	0	0	0
2010/09/13	R157 2011/02/03	7.85	Call	Bond Future	3,056.0000	2,967.0000	(2.912)	0	0	0
2010/09/13	R157 2011/02/03	7.85	Put	Bond Future	548.0000	560.0000	2.190	0	0	0
2010/09/13	R157 2011/05/05			Bond Future	7.3840	7.3670	(0.230)	0.0000	0.0000	0
2010/09/13	R157 2011/05/05	7.75	Call	Bond Future	2,552.0000	2,588.0000	1.411	0	0	0
2010/09/13	R157 2011/05/05	7.75	Put	Bond Future	1,040.0000	1,005.0000	(3.365)	0	0	0
2010/09/13	R157 2011/05/05	7.80	Call	Bond Future	2,693.0000	2,730.0000	1.374	0	0	0
2010/09/13	R157 2011/05/05	7.80	Put	Bond Future	976.0000	942.0000	(3.484)	0	0	0
2010/09/13	R157 2011/05/05	7.70	Call	Bond Future	2,415.0000	2,449.0000	1.408	0	0	0
2010/09/13	R157 2011/05/05	7.70	Put	Bond Future	1,108.0000	1,071.0000	(3.339)	0	0	0
2010/09/13	R186 2010/11/04			Bond Future	7.8310	7.8790	0.613	0.0000	0.0000	16,933
2010/09/13	R186 2010/11/04	9.25	Call	Bond Future	13,848.0000	13,340.0000	(3.668)	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
2010/09/13	R186 2010/11/04	9.25	Put	Bond Future	13.0000	13.0000	0.000	0	0	0
2010/09/13	R186 2010/11/04	9.30	Call	Bond Future	14,291.0000	13,782.0000	(3.562)	0	0	0
2010/09/13	R186 2010/11/04	9.30	Put	Bond Future	10.0000	10.0000	0.000	0	0	0
2010/09/13	R186 2010/11/04	9.20	Call	Bond Future	13,403.0000	12,895.0000	(3.790)	0	0	0
2010/09/13	R186 2010/11/04	9.20	Put	Bond Future	16.0000	16.0000	0.000	0	0	0
2010/09/13	R186 2010/11/04	8.75	Put	Bond Future	97.0000	105.0000	8.247	0	0	0
2010/09/13	R186 2010/11/04	8.75	Call	Bond Future	9,329.0000	8,828.0000	(5.370)	0	0	7,900
2010/09/13	R186 2011/02/03			Bond Future	7.8830	7.9270	0.558	0.0000	0.0000	0
2010/09/13	R186 2011/02/03	9.00	Call	Bond Future	11,442.0000	11,016.0000	(3.723)	0	0	0
2010/09/13	R186 2011/02/03	9.00	Put	Bond Future	520.0000	553.0000	6.346	0	0	0
2010/09/13	R186 2011/02/03	9.05	Call	Bond Future	11,852.0000	11,423.0000	(3.620)	0	0	0
2010/09/13	R186 2011/02/03	9.05	Put	Bond Future	475.0000	505.0000	6.316	0	0	0
2010/09/13	R186 2011/02/03	8.95	Call	Bond Future	11,033.0000	10,610.0000	(3.834)	0	0	0
2010/09/13	R186 2011/02/03	8.95	Put	Bond Future	569.0000	605.0000	6.327	0	0	0
2010/09/13	R186 2011/02/03	7.75	Put	Bond Future	3,942.0000	4,171.0000	5.809	0	0	0
2010/09/13	R186 2011/02/03	7.75	Call	Bond Future	2,540.0000	2,310.0000	(9.055)	0	0	3,000
2010/09/13	R186 2011/05/05			Bond Future	7.9480	7.9750	0.340	0.0000	0.0000	0
2010/09/13	R186 2011/05/05	8.75	Call	Bond Future	9,770.0000	9,536.0000	(2.395)	0	0	0
2010/09/13	R186 2011/05/05	8.75	Put	Bond Future	1,916.0000	1,959.0000	2.244	0	0	0
2010/09/13	R186 2011/05/05	8.80	Call	Bond Future	10,132.0000	9,895.0000	(2.339)	0	0	0
2010/09/13	R186 2011/05/05	8.80	Put	Bond Future	1,812.0000	1,852.0000	2.208	0	0	0
2010/09/13	R186 2011/05/05	8.70	Call	Bond Future	9,411.0000	9,180.0000	(2.455)	0	0	0
2010/09/13	R186 2011/05/05	8.70	Put	Bond Future	2,024.0000	2,070.0000	2.273	0	0	0
2010/09/13	R189 2010/11/04			Bond Future	1.5530	1.5580	0.322	0.0000	0.0000	0
2010/09/13	R189 2010/11/04	1.75	Call	Bond Future	490.0000	478.0000	(2.449)	0	0	0
2010/09/13	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R189 2010/11/04	1.80	Call	Bond Future	614.0000	602.0000	(1.954)	0	0	0
2010/09/13	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R189 2010/11/04	1.70	Call	Bond Future	366.0000	354.0000	(3.279)	0	0	0
2010/09/13	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R197 2010/11/04			Bond Future	2.6340	2.6350	0.038	0.0000	0.0000	0
2010/09/13	R197 2010/11/04	3.05	Call	Bond Future	5,274.0000	5,261.0000	(0.246)	0	0	0
2010/09/13	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	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
2010/09/13	R197 2010/11/04	3.10	Call	Bond Future	5,890.0000	5,877.0000	(0.221)	0	0	0
2010/09/13	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R197 2010/11/04	3.00	Call	Bond Future	4,654.0000	4,641.0000	(0.279)	0	0	0
2010/09/13	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R201 2010/11/04			Bond Future	7.0740	7.1030	0.410	0.0000	0.0000	1,691
2010/09/13	R201 2010/11/04	8.50	Call	Bond Future	5,046.0000	4,940.0000	(2.101)	0	0	0
2010/09/13	R201 2010/11/04	8.50	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/09/13	R201 2010/11/04	8.55	Call	Bond Future	5,216.0000	5,111.0000	(2.013)	0	0	0
2010/09/13	R201 2010/11/04	8.55	Put	Bond Future	1.0000	2.0000	100.000	0	0	0
2010/09/13	R201 2010/11/04	8.45	Call	Bond Future	4,874.0000	4,769.0000	(2.154)	0	0	0
2010/09/13	R201 2010/11/04	8.45	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/09/13	R201 2010/11/04	7.50	Call	Bond Future	1,731.0000	1,632.0000	(5.719)	0	0	0
2010/09/13	R201 2010/11/04	7.50	Put	Bond Future	192.0000	199.0000	3.646	0	0	140
2010/09/13	R201 2010/11/04	7.25	Put	Bond Future	403.0000	424.0000	5.211	0	0	0
2010/09/13	R201 2010/11/04	7.25	Call	Bond Future	1,042.0000	957.0000	(8.157)	0	0	140
2010/09/13	R201 2010/11/04	8.00	Call	Bond Future	3,338.0000	3,233.0000	(3.146)	0	0	0
2010/09/13	R201 2010/11/04	8.00	Put	Bond Future	28.0000	29.0000	3.571	0	0	420
2010/09/13	R201 2010/11/04	6.75	Put	Bond Future	1,406.0000	1,476.0000	4.979	0	0	0
2010/09/13	R201 2010/11/04	6.75	Call	Bond Future	217.0000	181.0000	(16.590)	0	0	420
2010/09/13	R201 2011/02/03			Bond Future	7.1550	7.1690	0.196	0.0000	0.0000	0
2010/09/13	R201 2011/02/03	8.00	Call	Bond Future	3,119.0000	3,071.0000	(1.539)	0	0	0
2010/09/13	R201 2011/02/03	8.00	Put	Bond Future	265.0000	265.0000	0.000	0	0	0
2010/09/13	R201 2011/02/03	8.05	Call	Bond Future	3,257.0000	3,209.0000	(1.474)	0	0	0
2010/09/13	R201 2011/02/03	8.05	Put	Bond Future	237.0000	237.0000	0.000	0	0	0
2010/09/13	R201 2011/02/03	7.95	Call	Bond Future	2,957.0000	2,910.0000	(1.589)	0	0	0
2010/09/13	R201 2011/02/03	7.95	Put	Bond Future	269.0000	270.0000	0.372	0	0	0
2010/09/13	R201 2011/05/05			Bond Future	7.2680	7.2390	(0.399)	0.0000	0.0000	0
2010/09/13	R201 2011/05/05	7.75	Call	Bond Future	2,351.0000	2,406.0000	2.339	0	0	0
2010/09/13	R201 2011/05/05	7.75	Put	Bond Future	813.0000	774.0000	(4.797)	0	0	0
2010/09/13	R201 2011/05/05	7.80	Call	Bond Future	2,464.0000	2,520.0000	2.273	0	0	0
2010/09/13	R201 2011/05/05	7.80	Put	Bond Future	768.0000	730.0000	(4.948)	0	0	0
2010/09/13	R201 2011/05/05	7.70	Call	Bond Future	2,241.0000	2,294.0000	2.365	0	0	0
2010/09/13	R201 2011/05/05	7.70	Put	Bond Future	861.0000	821.0000	(4.646)	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
2010/09/13	R202 2010/11/04			Bond Future	2.5900	2.5910	0.039	0.0000	0.0000	0
2010/09/13	R202 2010/11/04	3.05	Call	Bond Future	8,277.0000	8,258.0000	(0.230)	0	0	0
2010/09/13	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R202 2010/11/04	3.10	Call	Bond Future	9,130.0000	9,112.0000	(0.197)	0	0	0
2010/09/13	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R202 2010/11/04	3.00	Call	Bond Future	7,414.0000	7,395.0000	(0.256)	0	0	0
2010/09/13	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R203 2010/11/04			Bond Future	7.6470	7.6830	0.471	0.0000	0.0000	1,918
2010/09/13	R203 2010/11/04	9.25	Call	Bond Future	8,164.0000	7,971.0000	(2.364)	0	0	0
2010/09/13	R203 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/13	R203 2010/11/04	9.30	Call	Bond Future	8,405.0000	8,212.0000	(2.296)	0	0	0
2010/09/13	R203 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/13	R203 2010/11/04	9.20	Call	Bond Future	7,922.0000	7,729.0000	(2.436)	0	0	0
2010/09/13	R203 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/13	R203 2011/02/03			Bond Future	7.7290	7.7580	0.375	0.0000	0.0000	0
2010/09/13	R203 2011/02/03	8.50	Call	Bond Future	4,431.0000	4,297.0000	(3.024)	0	0	0
2010/09/13	R203 2011/02/03	8.50	Put	Bond Future	534.0000	550.0000	2.996	0	0	0
2010/09/13	R203 2011/02/03	8.55	Call	Bond Future	4,635.0000	4,500.0000	(2.913)	0	0	0
2010/09/13	R203 2011/02/03	8.55	Put	Bond Future	491.0000	506.0000	3.055	0	0	0
2010/09/13	R203 2011/02/03	8.45	Call	Bond Future	4,229.0000	4,097.0000	(3.121)	0	0	0
2010/09/13	R203 2011/02/03	8.45	Put	Bond Future	579.0000	597.0000	3.109	0	0	0
2010/09/13	R203 2011/05/05			Bond Future	7.8290	7.8290	0.000	0.0000	0.0000	0
2010/09/13	R203 2011/05/05	8.25	Call	Bond Future	3,321.0000	3,308.0000	(0.391)	0	0	0
2010/09/13	R203 2011/05/05	8.25	Put	Bond Future	1,245.0000	1,232.0000	(1.044)	0	0	0
2010/09/13	R203 2011/05/05	8.30	Call	Bond Future	3,492.0000	3,479.0000	(0.372)	0	0	0
2010/09/13	R203 2011/05/05	8.30	Put	Bond Future	1,173.0000	1,160.0000	(1.108)	0	0	0
2010/09/13	R203 2011/05/05	8.20	Call	Bond Future	3,154.0000	3,141.0000	(0.412)	0	0	0
2010/09/13	R203 2011/05/05	8.20	Put	Bond Future	1,322.0000	1,309.0000	(0.983)	0	0	0
2010/09/13	R204 2010/11/04			Bond Future	7.7530	7.8000	0.606	0.0000	0.0000	2,252
2010/09/13	R204 2010/11/04	9.25	Call	Bond Future	8,499.0000	8,218.0000	(3.306)	0	0	0
2010/09/13	R204 2010/11/04	9.25	Put	Bond Future	3.0000	4.0000	33.333	0	0	0
2010/09/13	R204 2010/11/04	9.30	Call	Bond Future	8,766.0000	8,485.0000	(3.206)	0	0	0
2010/09/13	R204 2010/11/04	9.30	Put	Bond Future	3.0000	3.0000	0.000	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
2010/09/13	R204 2010/11/04	9.20	Call	Bond Future	8,232.0000	7,951.0000	(3.414)	0	0	0
2010/09/13	R204 2010/11/04	9.20	Put	Bond Future	5.0000	6.0000	20.000	0	0	0
2010/09/13	R204 2011/02/03			Bond Future	7.8260	7.8670	0.524	0.0000	0.0000	0
2010/09/13	R204 2011/02/03	8.50	Call	Bond Future	4,439.0000	4,237.0000	(4.551)	0	0	0
2010/09/13	R204 2011/02/03	8.50	Put	Bond Future	604.0000	641.0000	6.126	0	0	0
2010/09/13	R204 2011/02/03	8.55	Call	Bond Future	4,665.0000	4,460.0000	(4.394)	0	0	0
2010/09/13	R204 2011/02/03	8.55	Put	Bond Future	553.0000	587.0000	6.148	0	0	0
2010/09/13	R204 2011/02/03	8.45	Call	Bond Future	4,216.0000	4,017.0000	(4.720)	0	0	0
2010/09/13	R204 2011/02/03	8.45	Put	Bond Future	659.0000	699.0000	6.070	0	0	0
2010/09/13	R204 2011/05/05			Bond Future	7.9190	7.9350	0.202	0.0000	0.0000	0
2010/09/13	R204 2011/05/05	8.50	Call	Bond Future	4,536.0000	4,458.0000	(1.720)	0	0	0
2010/09/13	R204 2011/05/05	8.50	Put	Bond Future	1,317.0000	1,329.0000	0.911	0	0	0
2010/09/13	R204 2011/05/05	8.55	Call	Bond Future	4,735.0000	4,656.0000	(1.668)	0	0	0
2010/09/13	R204 2011/05/05	8.55	Put	Bond Future	1,245.0000	1,256.0000	0.884	0	0	0
2010/09/13	R204 2011/05/05	8.45	Call	Bond Future	4,339.0000	4,262.0000	(1.775)	0	0	0
2010/09/13	R204 2011/05/05	8.45	Put	Bond Future	1,391.0000	1,405.0000	1.006	0	0	0
2010/09/13	R206 2010/11/04			Bond Future	6.9550	6.9680	0.187	0.0000	0.0000	0
2010/09/13	R206 2010/11/04	8.50	Call	Bond Future	4,274.0000	4,237.0000	(0.866)	0	0	0
2010/09/13	R206 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/13	R206 2010/11/04	8.55	Call	Bond Future	4,408.0000	4,371.0000	(0.839)	0	0	0
2010/09/13	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R206 2010/11/04	8.45	Call	Bond Future	4,139.0000	4,102.0000	(0.894)	0	0	0
2010/09/13	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/13	R206 2010/11/04	7.25	Call	Bond Future	1,052.0000	1,013.0000	(3.707)	0	0	150
2010/09/13	R206 2010/11/04	7.25	Put	Bond Future	219.0000	216.0000	(1.370)	0	0	150
2010/09/13	R206 2010/11/04	8.00	Call	Bond Future	2,926.0000	2,888.0000	(1.299)	0	0	0
2010/09/13	R206 2010/11/04	8.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	450
2010/09/13	R206 2010/11/04	6.75	Put	Bond Future	856.0000	868.0000	1.402	0	0	0
2010/09/13	R206 2010/11/04	6.75	Call	Bond Future	272.0000	247.0000	(9.191)	0	0	450
2010/09/13	R206 2011/02/03			Bond Future	7.0430	7.0350	(0.114)	0.0000	0.0000	0
2010/09/13	R206 2011/02/03	8.00	Call	Bond Future	2,640.0000	2,653.0000	0.492	0	0	0
2010/09/13	R206 2011/02/03	8.00	Put	Bond Future	162.0000	154.0000	(4.938)	0	0	0
2010/09/13	R206 2011/02/03	8.05	Call	Bond Future	2,750.0000	2,764.0000	0.509	0	0	0
2010/09/13	R206 2011/02/03	8.05	Put	Bond Future	144.0000	137.0000	(4.861)	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
2010/09/13	R206 2011/02/03	7.95	Call	Bond Future	2,529.0000	2,541.0000	0.474	0	0	0
2010/09/13	R206 2011/02/03	7.95	Put	Bond Future	178.0000	169.0000	(5.056)	0	0	0
2010/09/13	R206 2011/05/05			Bond Future	7.1790	7.1140	(0.905)	0.0000	0.0000	0
2010/09/13	R206 2011/05/05	7.50	Call	Bond Future	1,475.0000	1,568.0000	6.305	0	0	0
2010/09/13	R206 2011/05/05	7.50	Put	Bond Future	704.0000	639.0000	(9.233)	0	0	0
2010/09/13	R206 2011/05/05	7.55	Call	Bond Future	1,554.0000	1,650.0000	6.178	0	0	0
2010/09/13	R206 2011/05/05	7.55	Put	Bond Future	663.0000	602.0000	(9.201)	0	0	0
2010/09/13	R206 2011/05/05	7.45	Call	Bond Future	1,397.0000	1,488.0000	6.514	0	0	0
2010/09/13	R206 2011/05/05	7.45	Put	Bond Future	745.0000	679.0000	(8.859)	0	0	0
2010/09/13	R207 2010/11/04			Bond Future	7.8290	7.8660	0.473	0.0000	0.0000	810
2010/09/13	R207 2010/11/04	9.25	Call	Bond Future	8,464.0000	8,231.0000	(2.753)	0	0	0
2010/09/13	R207 2010/11/04	9.25	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2010/09/13	R207 2010/11/04	9.30	Call	Bond Future	8,743.0000	8,509.0000	(2.676)	0	0	0
2010/09/13	R207 2010/11/04	9.30	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/09/13	R207 2010/11/04	9.20	Call	Bond Future	8,186.0000	7,952.0000	(2.859)	0	0	0
2010/09/13	R207 2010/11/04	9.20	Put	Bond Future	10.0000	9.0000	(10.000)	0	0	0
2010/09/13	R207 2011/02/03			Bond Future	7.8970	7.9280	0.393	0.0000	0.0000	0
2010/09/13	R207 2011/02/03	8.75	Call	Bond Future	5,570.0000	5,397.0000	(3.106)	0	0	0
2010/09/13	R207 2011/02/03	8.75	Put	Bond Future	494.0000	512.0000	3.644	0	0	0
2010/09/13	R207 2011/02/03	8.80	Call	Bond Future	5,815.0000	5,640.0000	(3.009)	0	0	0
2010/09/13	R207 2011/02/03	8.80	Put	Bond Future	453.0000	468.0000	3.311	0	0	0
2010/09/13	R207 2011/02/03	8.70	Call	Bond Future	5,328.0000	5,157.0000	(3.209)	0	0	0
2010/09/13	R207 2011/02/03	8.70	Put	Bond Future	540.0000	560.0000	3.704	0	0	0
2010/09/13	R207 2011/05/05			Bond Future	7.9840	7.9930	0.113	0.0000	0.0000	0
2010/09/13	R207 2011/05/05	8.50	Call	Bond Future	4,506.0000	4,454.0000	(1.154)	0	0	0
2010/09/13	R207 2011/05/05	8.50	Put	Bond Future	1,472.0000	1,474.0000	0.136	0	0	0
2010/09/13	R207 2011/05/05	8.55	Call	Bond Future	4,713.0000	4,660.0000	(1.125)	0	0	0
2010/09/13	R207 2011/05/05	8.55	Put	Bond Future	1,392.0000	1,393.0000	0.072	0	0	0
2010/09/13	R207 2011/05/05	8.45	Call	Bond Future	4,302.0000	4,250.0000	(1.209)	0	0	0
2010/09/13	R207 2011/05/05	8.45	Put	Bond Future	1,557.0000	1,559.0000	0.128	0	0	0
2010/09/13	R208 2010/11/04			Bond Future	7.8470	7.8840	0.472	0.0000	0.0000	6,325
2010/09/13	R208 2010/11/04	9.25	Call	Bond Future	8,775.0000	8,529.0000	(2.803)	0	0	0
2010/09/13	R208 2010/11/04	9.25	Put	Bond Future	5.0000	5.0000	0.000	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
2010/09/13	R208 2010/11/04	9.30	Call	Bond Future	9,066.0000	8,819.0000	(2.724)	0	0	0
2010/09/13	R208 2010/11/04	9.30	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/13	R208 2010/11/04	9.20	Call	Bond Future	8,483.0000	8,237.0000	(2.900)	0	0	0
2010/09/13	R208 2010/11/04	9.20	Put	Bond Future	7.0000	7.0000	0.000	0	0	0
2010/09/13	R208 2011/02/03			Bond Future	7.9100	7.9430	0.417	0.0000	0.0000	0
2010/09/13	R208 2011/02/03	8.75	Call	Bond Future	5,872.0000	5,680.0000	(3.270)	0	0	0
2010/09/13	R208 2011/02/03	8.75	Put	Bond Future	592.0000	615.0000	3.885	0	0	0
2010/09/13	R208 2011/02/03	8.80	Call	Bond Future	6,127.0000	5,932.0000	(3.183)	0	0	0
2010/09/13	R208 2011/02/03	8.80	Put	Bond Future	545.0000	565.0000	3.670	0	0	0
2010/09/13	R208 2011/02/03	8.70	Call	Bond Future	5,621.0000	5,430.0000	(3.398)	0	0	0
2010/09/13	R208 2011/02/03	8.70	Put	Bond Future	644.0000	668.0000	3.727	0	0	0
2010/09/13	R208 2011/05/05			Bond Future	7.9880	8.0000	0.150	0.0000	0.0000	0
2010/09/13	R208 2011/05/05	8.50	Call	Bond Future	4,683.0000	4,615.0000	(1.452)	0	0	0
2010/09/13	R208 2011/05/05	8.50	Put	Bond Future	1,488.0000	1,496.0000	0.538	0	0	0
2010/09/13	R208 2011/05/05	8.55	Call	Bond Future	4,902.0000	4,833.0000	(1.408)	0	0	0
2010/09/13	R208 2011/05/05	8.55	Put	Bond Future	1,402.0000	1,410.0000	0.571	0	0	0
2010/09/13	R208 2011/05/05	8.45	Call	Bond Future	4,468.0000	4,400.0000	(1.522)	0	0	0
2010/09/13	R208 2011/05/05	8.45	Put	Bond Future	1,578.0000	1,587.0000	0.570	0	0	0
2010/09/13	R209 2010/11/04			Bond Future	7.7830	7.8310	0.617	0.0000	0.0000	23,873
2010/09/13	R209 2010/11/04	9.00	Call	Bond Future	10,444.0000	9,990.0000	(4.347)	0	0	0
2010/09/13	R209 2010/11/04	9.00	Put	Bond Future	18.0000	19.0000	5.556	0	0	0
2010/09/13	R209 2010/11/04	9.05	Call	Bond Future	10,823.0000	10,368.0000	(4.204)	0	0	0
2010/09/13	R209 2010/11/04	9.05	Put	Bond Future	14.0000	15.0000	7.143	0	0	0
2010/09/13	R209 2010/11/04	8.95	Call	Bond Future	10,062.0000	9,608.0000	(4.512)	0	0	0
2010/09/13	R209 2010/11/04	8.95	Put	Bond Future	22.0000	23.0000	4.545	0	0	0
2010/09/13	R209 2010/11/04	8.50	Call	Bond Future	6,556.0000	6,117.0000	(6.696)	0	0	0
2010/09/13	R209 2010/11/04	8.50	Put	Bond Future	145.0000	161.0000	11.034	0	0	54
2010/09/13	R209 2010/11/04	8.25	Put	Bond Future	373.0000	418.0000	12.064	0	0	0
2010/09/13	R209 2010/11/04	8.25	Call	Bond Future	4,641.0000	4,231.0000	(8.834)	0	0	54
2010/09/13	R209 2010/11/04	9.25	Call	Bond Future	12,313.0000	11,857.0000	(3.703)	0	0	0
2010/09/13	R209 2010/11/04	9.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	162
2010/09/13	R209 2010/11/04	7.75	Put	Bond Future	1,828.0000	2,030.0000	11.050	0	0	0
2010/09/13	R209 2010/11/04	7.75	Call	Bond Future	1,513.0000	1,259.0000	(16.788)	0	0	162
2010/09/13	R209 2011/02/03			Bond Future	7.8210	7.8660	0.575	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
2010/09/13	R209 2011/02/03	9.00	Call	Bond Future	10,526.0000	10,132.0000	(3.743)	0	0	0
2010/09/13	R209 2011/02/03	9.00	Put	Bond Future	478.0000	507.0000	6.067	0	0	0
2010/09/13	R209 2011/02/03	9.05	Call	Bond Future	10,870.0000	10,473.0000	(3.652)	0	0	0
2010/09/13	R209 2011/02/03	9.05	Put	Bond Future	439.0000	466.0000	6.150	0	0	0
2010/09/13	R209 2011/02/03	8.95	Call	Bond Future	10,182.0000	9,790.0000	(3.850)	0	0	0
2010/09/13	R209 2011/02/03	8.95	Put	Bond Future	519.0000	550.0000	5.973	0	0	0
2010/09/13	R209 2011/05/05			Bond Future	7.8660	7.9000	0.432	0.0000	0.0000	0
2010/09/13	R209 2011/05/05	8.50	Call	Bond Future	7,410.0000	7,158.0000	(3.401)	0	0	0
2010/09/13	R209 2011/05/05	8.50	Put	Bond Future	1,806.0000	1,870.0000	3.544	0	0	0
2010/09/13	R209 2011/05/05	8.55	Call	Bond Future	7,721.0000	7,465.0000	(3.316)	0	0	0
2010/09/13	R209 2011/05/05	8.55	Put	Bond Future	1,700.0000	1,761.0000	3.588	0	0	0
2010/09/13	R209 2011/05/05	8.45	Call	Bond Future	7,101.0000	6,853.0000	(3.492)	0	0	0
2010/09/13	R209 2011/05/05	8.45	Put	Bond Future	1,916.0000	1,985.0000	3.601	0	0	0
2010/09/13	R209 2011/08/04			Bond Future	7.8760	7.9310	0.698	0.0000	0.0000	0
2010/09/13	R209 2011/08/04	8.50	Call	Bond Future	8,418.0000	8,047.0000	(4.407)	0	0	0
2010/09/13	R209 2011/08/04	8.50	Put	Bond Future	2,918.0000	3,056.0000	4.729	0	0	1,000
2010/09/13	R209 2011/08/04	8.55	Call	Bond Future	8,739.0000	8,363.0000	(4.303)	0	0	0
2010/09/13	R209 2011/08/04	8.55	Put	Bond Future	2,824.0000	2,957.0000	4.710	0	0	0
2010/09/13	R209 2011/08/04	8.45	Call	Bond Future	8,035.0000	7,669.0000	(4.555)	0	0	0
2010/09/13	R209 2011/08/04	8.45	Put	Bond Future	2,954.0000	3,097.0000	4.841	0	0	0
2010/09/13	R209 2011/08/04	10.10	Call	Bond Future	17,998.0000	17,527.0000	(2.617)	0	0	0
2010/09/13	R209 2011/08/04	10.10	Put	Bond Future	807.0000	845.0000	4.709	0	0	1,000
2010/09/13	R210 2010/11/04			Bond Future	2.5940	2.6040	0.386	0.0000	0.0000	0
2010/09/13	R210 2010/11/04	3.10	Call	Bond Future	6,766.0000	6,627.0000	(2.054)	0	0	0
2010/09/13	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R210 2010/11/04	3.15	Call	Bond Future	7,405.0000	7,266.0000	(1.877)	0	0	0
2010/09/13	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R210 2010/11/04	3.05	Call	Bond Future	6,122.0000	5,983.0000	(2.270)	0	0	0
2010/09/13	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R211 2010/11/04			Bond Future	2.4020	2.4030	0.042	0.0000	0.0000	0
2010/09/13	R211 2010/11/04	2.75	Call	Bond Future	1,985.0000	1,980.0000	(0.252)	0	0	0
2010/09/13	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R211 2010/11/04	2.80	Call	Bond Future	2,267.0000	2,261.0000	(0.265)	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
2010/09/13	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R211 2010/11/04	2.70	Call	Bond Future	1,703.0000	1,697.0000	(0.352)	0	0	0
2010/09/13	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R212 2010/11/04			Bond Future	2.6750	2.6760	0.037	0.0000	0.0000	1,080
2010/09/13	R212 2010/11/04	3.00	Call	Bond Future	3,091.0000	3,082.0000	(0.291)	0	0	0
2010/09/13	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R212 2010/11/04	3.05	Call	Bond Future	3,557.0000	3,547.0000	(0.281)	0	0	0
2010/09/13	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	R212 2010/11/04	2.95	Call	Bond Future	2,623.0000	2,613.0000	(0.381)	0	0	0
2010/09/13	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/13	TRT1 2010/11/04			Index Future	342.7060	341.9390	(0.224)	0.0000	0.0000	100
2010/09/13	TRT1 2011/02/03			Index Future	347.7440	346.9670	(0.223)	0.0000	0.0000	0
Total										100188.00