



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/09/2010

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
2010/09/22	AL7T 2010/11/04			Index Future	371.5430	373.9770	0.655	0.0000	0.0000	38
2010/09/22	ALBI 2010/11/04			Index Future	342.6320	344.9870	0.687	0.0000	0.0000	1,297
2010/09/22	ALBI 2011/02/03			Index Future	347.9110	350.2980	0.686	0.0000	0.0000	0
2010/09/22	CRD1 2010/11/04			Index Future	150.3330	150.8140	0.320	0.0000	0.0000	2
2010/09/22	CRD1 2011/02/03			Index Future	152.5460	153.0350	0.321	0.0000	0.0000	0
2010/09/22	GOVI 2010/11/04			GOVI	343.2060	345.4770	0.662	0.0000	0.0000	159
2010/09/22	GOVI 2010/11/04	329.00	Call	GOVI	142,060.0000	164,770.0000	15.986	0	0	0
2010/09/22	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/22	GOVI 2010/11/04	329.01	Call	GOVI	141,960.0000	164,670.0000	15.997	0	0	0
2010/09/22	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/22	GOVI 2010/11/04	328.99	Call	GOVI	142,160.0000	164,870.0000	15.975	0	0	0
2010/09/22	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/22	ILBI 2010/11/04			Index Future	398.2370	398.1130	(0.031)	0.0000	0.0000	507
2010/09/22	ILBI 2011/02/03			Index Future	404.2500	404.1240	(0.031)	0.0000	0.0000	0
2010/09/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/22	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
2010/09/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/22	JBAF 2010/10/20			Jibar Tradeable Future	6.0300	6.0100	(0.332)	0.0000	0.0000	0
2010/09/22	JBAF 2010/11/17			Jibar Tradeable Future	5.9800	5.9100	(1.171)	0.0000	0.0000	0
2010/09/22	JBAF 2010/12/15			Jibar Tradeable Future	5.9500	5.8800	(1.176)	0.0000	0.0000	1
2010/09/22	JBAF 2011/01/19			Jibar Tradeable Future	5.9400	5.8700	(1.178)	0.0000	0.0000	0
2010/09/22	JBAF 2011/02/16			Jibar Tradeable Future	5.9400	5.8700	(1.178)	0.0000	0.0000	0
2010/09/22	JBAF 2011/03/16			Jibar Tradeable Future	5.9100	5.8600	(0.846)	0.0000	0.0000	5,500
2010/09/22	JBAF 2011/06/15			Jibar Tradeable Future	6.0900	6.0100	(1.314)	0.0000	0.0000	4,500
2010/09/22	JBAF 2011/09/21			Jibar Tradeable Future	6.3200	6.2000	(1.899)	0.0000	0.0000	6,000
2010/09/22	JBAF 2011/12/21			Jibar Tradeable Future	6.5000	6.3800	(1.846)	0.0000	0.0000	5,000
2010/09/22	JBAF 2012/03/20			Jibar Tradeable Future	6.7400	6.6200	(1.780)	0.0000	0.0000	0
2010/09/22	JBAF 2012/06/20			Jibar Tradeable Future	6.9800	6.8600	(1.719)	0.0000	0.0000	0
2010/09/22	JBAF 2012/09/19			Jibar Tradeable Future	7.0200	6.9000	(1.709)	0.0000	0.0000	0
2010/09/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/22	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/22	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/22	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/22	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/22	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
2010/09/22	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/22	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/22	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/22	OTH1 2010/11/04			Index Future	339.1670	341.9800	0.829	0.0000	0.0000	3
2010/09/22	OTH1 2011/02/03			Index Future	344.3930	347.2450	0.828	0.0000	0.0000	0
2010/09/22	R157 2010/11/04			Bond Future	7.3270	7.2290	(1.338)	0.0000	0.0000	4,817
2010/09/22	R157 2010/11/04	8.50	Call	Bond Future	5,286.0000	5,739.0000	8.570	0	0	0
2010/09/22	R157 2010/11/04	8.50	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/09/22	R157 2010/11/04	8.55	Call	Bond Future	5,504.0000	5,958.0000	8.249	0	0	0
2010/09/22	R157 2010/11/04	8.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/22	R157 2010/11/04	8.45	Call	Bond Future	5,067.0000	5,520.0000	8.940	0	0	0
2010/09/22	R157 2010/11/04	8.45	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/09/22	R157 2010/11/04	7.50	Put	Bond Future	391.0000	257.0000	(34.271)	0	0	0
2010/09/22	R157 2010/11/04	7.50	Call	Bond Future	1,189.0000	1,509.0000	26.913	0	0	500
2010/09/22	R157 2011/02/03			Bond Future	7.4100	7.3050	(1.417)	0.0000	0.0000	0
2010/09/22	R157 2011/02/03	7.90	Call	Bond Future	2,730.0000	3,072.0000	12.527	0	0	0
2010/09/22	R157 2011/02/03	7.90	Put	Bond Future	605.0000	486.0000	(19.669)	0	0	0
2010/09/22	R157 2011/02/03	7.95	Call	Bond Future	2,892.0000	3,243.0000	12.137	0	0	0
2010/09/22	R157 2011/02/03	7.95	Put	Bond Future	553.0000	443.0000	(19.892)	0	0	0
2010/09/22	R157 2011/02/03	7.85	Call	Bond Future	2,570.0000	2,904.0000	12.996	0	0	0
2010/09/22	R157 2011/02/03	7.85	Put	Bond Future	660.0000	532.0000	(19.394)	0	0	0
2010/09/22	R157 2011/05/05			Bond Future	7.4930	7.3820	(1.481)	0.0000	0.0000	0
2010/09/22	R157 2011/05/05	7.75	Call	Bond Future	2,230.0000	2,517.0000	12.870	0	0	0
2010/09/22	R157 2011/05/05	7.75	Put	Bond Future	1,171.0000	996.0000	(14.944)	0	0	0
2010/09/22	R157 2011/05/05	7.80	Call	Bond Future	2,363.0000	2,658.0000	12.484	0	0	0
2010/09/22	R157 2011/05/05	7.80	Put	Bond Future	1,099.0000	933.0000	(15.105)	0	0	0
2010/09/22	R157 2011/05/05	7.70	Call	Bond Future	2,101.0000	2,379.0000	13.232	0	0	0
2010/09/22	R157 2011/05/05	7.70	Put	Bond Future	1,247.0000	1,064.0000	(14.675)	0	0	0
2010/09/22	R186 2010/11/04			Bond Future	8.0350	7.9080	(1.581)	0.0000	0.0000	16,933
2010/09/22	R186 2010/11/04	9.25	Call	Bond Future	11,711.0000	13,028.0000	11.246	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
2010/09/22	R186 2010/11/04	9.25	Put	Bond Future	16.0000	7.0000	(56.250)	0	0	0
2010/09/22	R186 2010/11/04	9.30	Call	Bond Future	12,152.0000	13,471.0000	10.854	0	0	0
2010/09/22	R186 2010/11/04	9.30	Put	Bond Future	12.0000	5.0000	(58.333)	0	0	0
2010/09/22	R186 2010/11/04	9.20	Call	Bond Future	11,267.0000	12,582.0000	11.671	0	0	0
2010/09/22	R186 2010/11/04	9.20	Put	Bond Future	20.0000	9.0000	(55.000)	0	0	0
2010/09/22	R186 2010/11/04	8.75	Put	Bond Future	148.0000	75.0000	(49.324)	0	0	0
2010/09/22	R186 2010/11/04	8.75	Call	Bond Future	7,239.0000	8,492.0000	17.309	0	0	7,900
2010/09/22	R186 2011/02/03			Bond Future	8.0890	7.9580	(1.619)	0.0000	0.0000	0
2010/09/22	R186 2011/02/03	9.00	Call	Bond Future	9,510.0000	10,672.0000	12.219	0	0	0
2010/09/22	R186 2011/02/03	9.00	Put	Bond Future	716.0000	531.0000	(25.838)	0	0	0
2010/09/22	R186 2011/02/03	9.05	Call	Bond Future	9,904.0000	11,080.0000	11.874	0	0	0
2010/09/22	R186 2011/02/03	9.05	Put	Bond Future	655.0000	484.0000	(26.107)	0	0	0
2010/09/22	R186 2011/02/03	8.95	Call	Bond Future	9,119.0000	10,266.0000	12.578	0	0	0
2010/09/22	R186 2011/02/03	8.95	Put	Bond Future	783.0000	583.0000	(25.543)	0	0	0
2010/09/22	R186 2011/02/03	7.75	Put	Bond Future	5,129.0000	4,264.0000	(16.865)	0	0	0
2010/09/22	R186 2011/02/03	7.75	Call	Bond Future	1,599.0000	2,081.0000	30.144	0	0	3,000
2010/09/22	R186 2011/05/05			Bond Future	8.1440	8.0090	(1.658)	0.0000	0.0000	0
2010/09/22	R186 2011/05/05	8.75	Call	Bond Future	8,216.0000	9,199.0000	11.964	0	0	0
2010/09/22	R186 2011/05/05	8.75	Put	Bond Future	2,352.0000	1,969.0000	(16.284)	0	0	0
2010/09/22	R186 2011/05/05	8.80	Call	Bond Future	8,556.0000	9,556.0000	11.688	0	0	0
2010/09/22	R186 2011/05/05	8.80	Put	Bond Future	2,227.0000	1,861.0000	(16.435)	0	0	0
2010/09/22	R186 2011/05/05	8.70	Call	Bond Future	7,880.0000	8,845.0000	12.246	0	0	0
2010/09/22	R186 2011/05/05	8.70	Put	Bond Future	2,484.0000	2,083.0000	(16.143)	0	0	0
2010/09/22	R189 2010/11/04			Bond Future	1.6960	1.7020	0.354	0.0000	0.0000	0
2010/09/22	R189 2010/11/04	1.75	Call	Bond Future	134.0000	119.0000	(11.194)	0	0	0
2010/09/22	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R189 2010/11/04	1.80	Call	Bond Future	258.0000	243.0000	(5.814)	0	0	0
2010/09/22	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R189 2010/11/04	1.70	Call	Bond Future	10.0000	0.0000	(100.000)	0	0	0
2010/09/22	R189 2010/11/04	1.70	Put	Bond Future	0.0000	5.0000	100.000	0	0	0
2010/09/22	R197 2010/11/04			Bond Future	2.6660	2.6570	(0.338)	0.0000	0.0000	0
2010/09/22	R197 2010/11/04	3.05	Call	Bond Future	4,859.0000	4,976.0000	2.408	0	0	0
2010/09/22	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
2010/09/22	R197 2010/11/04	3.10	Call	Bond Future	5,475.0000	5,592.0000	2.137	0	0	0
2010/09/22	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R197 2010/11/04	3.00	Call	Bond Future	4,239.0000	4,356.0000	2.760	0	0	0
2010/09/22	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R201 2010/11/04			Bond Future	7.2200	7.1420	(1.080)	0.0000	0.0000	1,391
2010/09/22	R201 2010/11/04	8.50	Call	Bond Future	4,515.0000	4,797.0000	6.246	0	0	0
2010/09/22	R201 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/22	R201 2010/11/04	8.55	Call	Bond Future	4,686.0000	4,968.0000	6.018	0	0	0
2010/09/22	R201 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/22	R201 2010/11/04	8.45	Call	Bond Future	4,344.0000	4,626.0000	6.492	0	0	0
2010/09/22	R201 2010/11/04	8.45	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/22	R201 2010/11/04	7.50	Call	Bond Future	1,263.0000	1,475.0000	16.785	0	0	0
2010/09/22	R201 2010/11/04	7.50	Put	Bond Future	255.0000	184.0000	(27.843)	0	0	140
2010/09/22	R201 2010/11/04	7.25	Put	Bond Future	549.0000	420.0000	(23.497)	0	0	0
2010/09/22	R201 2010/11/04	7.25	Call	Bond Future	658.0000	812.0000	23.404	0	0	140
2010/09/22	R201 2010/11/04	8.00	Call	Bond Future	2,812.0000	3,083.0000	9.637	0	0	0
2010/09/22	R201 2010/11/04	8.00	Put	Bond Future	33.0000	21.0000	(36.364)	0	0	420
2010/09/22	R201 2010/11/04	6.75	Put	Bond Future	1,801.0000	1,553.0000	(13.770)	0	0	0
2010/09/22	R201 2010/11/04	6.75	Call	Bond Future	82.0000	117.0000	42.683	0	0	420
2010/09/22	R201 2011/02/03			Bond Future	7.2950	7.2120	(1.138)	0.0000	0.0000	0
2010/09/22	R201 2011/02/03	8.00	Call	Bond Future	2,695.0000	2,924.0000	8.497	0	0	0
2010/09/22	R201 2011/02/03	8.00	Put	Bond Future	321.0000	266.0000	(17.134)	0	0	0
2010/09/22	R201 2011/02/03	8.05	Call	Bond Future	2,828.0000	3,062.0000	8.274	0	0	0
2010/09/22	R201 2011/02/03	8.05	Put	Bond Future	288.0000	238.0000	(17.361)	0	0	0
2010/09/22	R201 2011/02/03	7.95	Call	Bond Future	2,538.0000	2,765.0000	8.944	0	0	0
2010/09/22	R201 2011/02/03	7.95	Put	Bond Future	330.0000	273.0000	(17.273)	0	0	0
2010/09/22	R201 2011/05/05			Bond Future	7.3800	7.2920	(1.192)	0.0000	0.0000	0
2010/09/22	R201 2011/05/05	7.75	Call	Bond Future	2,084.0000	2,265.0000	8.685	0	0	0
2010/09/22	R201 2011/05/05	7.75	Put	Bond Future	906.0000	804.0000	(11.258)	0	0	0
2010/09/22	R201 2011/05/05	7.80	Call	Bond Future	2,192.0000	2,377.0000	8.440	0	0	0
2010/09/22	R201 2011/05/05	7.80	Put	Bond Future	856.0000	758.0000	(11.449)	0	0	0
2010/09/22	R201 2011/05/05	7.70	Call	Bond Future	1,980.0000	2,156.0000	8.889	0	0	0
2010/09/22	R201 2011/05/05	7.70	Put	Bond Future	960.0000	853.0000	(11.146)	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
2010/09/22	R202 2010/11/04			Bond Future	2.5970	2.5980	0.039	0.0000	0.0000	0
2010/09/22	R202 2010/11/04	3.05	Call	Bond Future	8,145.0000	8,126.0000	(0.233)	0	0	0
2010/09/22	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R202 2010/11/04	3.10	Call	Bond Future	8,999.0000	8,980.0000	(0.211)	0	0	0
2010/09/22	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R202 2010/11/04	3.00	Call	Bond Future	7,282.0000	7,264.0000	(0.247)	0	0	0
2010/09/22	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R203 2010/11/04			Bond Future	7.7970	7.6790	(1.513)	0.0000	0.0000	1,918
2010/09/22	R203 2010/11/04	9.25	Call	Bond Future	7,364.0000	7,992.0000	8.528	0	0	0
2010/09/22	R203 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/22	R203 2010/11/04	9.30	Call	Bond Future	7,605.0000	8,233.0000	8.258	0	0	0
2010/09/22	R203 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/22	R203 2010/11/04	9.20	Call	Bond Future	7,122.0000	7,750.0000	8.818	0	0	0
2010/09/22	R203 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/22	R203 2011/02/03			Bond Future	7.8780	7.7540	(1.574)	0.0000	0.0000	0
2010/09/22	R203 2011/02/03	8.50	Call	Bond Future	3,775.0000	4,271.0000	13.139	0	0	0
2010/09/22	R203 2011/02/03	8.50	Put	Bond Future	646.0000	503.0000	(22.136)	0	0	0
2010/09/22	R203 2011/02/03	8.55	Call	Bond Future	3,970.0000	4,476.0000	12.746	0	0	0
2010/09/22	R203 2011/02/03	8.55	Put	Bond Future	594.0000	462.0000	(22.222)	0	0	0
2010/09/22	R203 2011/02/03	8.45	Call	Bond Future	3,584.0000	4,070.0000	13.560	0	0	0
2010/09/22	R203 2011/02/03	8.45	Put	Bond Future	702.0000	549.0000	(21.795)	0	0	0
2010/09/22	R203 2011/05/05			Bond Future	7.9590	7.8300	(1.621)	0.0000	0.0000	0
2010/09/22	R203 2011/05/05	8.25	Call	Bond Future	2,860.0000	3,267.0000	14.231	0	0	0
2010/09/22	R203 2011/05/05	8.25	Put	Bond Future	1,431.0000	1,196.0000	(16.422)	0	0	0
2010/09/22	R203 2011/05/05	8.30	Call	Bond Future	3,020.0000	3,438.0000	13.841	0	0	0
2010/09/22	R203 2011/05/05	8.30	Put	Bond Future	1,348.0000	1,124.0000	(16.617)	0	0	0
2010/09/22	R203 2011/05/05	8.20	Call	Bond Future	2,703.0000	3,099.0000	14.650	0	0	0
2010/09/22	R203 2011/05/05	8.20	Put	Bond Future	1,518.0000	1,272.0000	(16.206)	0	0	0
2010/09/22	R204 2010/11/04			Bond Future	7.9140	7.8060	(1.365)	0.0000	0.0000	2,242
2010/09/22	R204 2010/11/04	9.25	Call	Bond Future	7,539.0000	8,180.0000	8.502	0	0	0
2010/09/22	R204 2010/11/04	9.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/22	R204 2010/11/04	9.30	Call	Bond Future	7,806.0000	8,447.0000	8.212	0	0	0
2010/09/22	R204 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	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
2010/09/22	R204 2010/11/04	9.20	Call	Bond Future	7,272.0000	7,912.0000	8.801	0	0	0
2010/09/22	R204 2010/11/04	9.20	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/09/22	R204 2011/02/03			Bond Future	7.9870	7.8740	(1.415)	0.0000	0.0000	0
2010/09/22	R204 2011/02/03	8.50	Call	Bond Future	3,666.0000	4,158.0000	13.421	0	0	0
2010/09/22	R204 2011/02/03	8.50	Put	Bond Future	764.0000	602.0000	(21.204)	0	0	0
2010/09/22	R204 2011/02/03	8.55	Call	Bond Future	3,878.0000	4,382.0000	12.996	0	0	0
2010/09/22	R204 2011/02/03	8.55	Put	Bond Future	699.0000	549.0000	(21.459)	0	0	0
2010/09/22	R204 2011/02/03	8.45	Call	Bond Future	3,457.0000	3,938.0000	13.914	0	0	0
2010/09/22	R204 2011/02/03	8.45	Put	Bond Future	833.0000	660.0000	(20.768)	0	0	0
2010/09/22	R204 2011/05/05			Bond Future	8.0630	7.9470	(1.439)	0.0000	0.0000	0
2010/09/22	R204 2011/05/05	8.50	Call	Bond Future	3,929.0000	4,366.0000	11.122	0	0	0
2010/09/22	R204 2011/05/05	8.50	Put	Bond Future	1,520.0000	1,305.0000	(14.145)	0	0	0
2010/09/22	R204 2011/05/05	8.55	Call	Bond Future	4,118.0000	4,563.0000	10.806	0	0	0
2010/09/22	R204 2011/05/05	8.55	Put	Bond Future	1,438.0000	1,231.0000	(14.395)	0	0	0
2010/09/22	R204 2011/05/05	8.45	Call	Bond Future	3,744.0000	4,170.0000	11.378	0	0	0
2010/09/22	R204 2011/05/05	8.45	Put	Bond Future	1,607.0000	1,381.0000	(14.063)	0	0	0
2010/09/22	R206 2010/11/04			Bond Future	7.0230	6.9500	(1.039)	0.0000	0.0000	0
2010/09/22	R206 2010/11/04	8.50	Call	Bond Future	4,080.0000	4,287.0000	5.074	0	0	0
2010/09/22	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R206 2010/11/04	8.55	Call	Bond Future	4,215.0000	4,422.0000	4.911	0	0	0
2010/09/22	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R206 2010/11/04	8.45	Call	Bond Future	3,946.0000	4,153.0000	5.246	0	0	0
2010/09/22	R206 2010/11/04	8.45	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/09/22	R206 2010/11/04	7.25	Call	Bond Future	865.0000	1,013.0000	17.110	0	0	150
2010/09/22	R206 2010/11/04	7.25	Put	Bond Future	224.0000	165.0000	(26.339)	0	0	150
2010/09/22	R206 2010/11/04	8.00	Call	Bond Future	2,730.0000	2,934.0000	7.473	0	0	0
2010/09/22	R206 2010/11/04	8.00	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	450
2010/09/22	R206 2010/11/04	6.75	Put	Bond Future	947.0000	793.0000	(16.262)	0	0	0
2010/09/22	R206 2010/11/04	6.75	Call	Bond Future	170.0000	223.0000	31.176	0	0	450
2010/09/22	R206 2011/02/03			Bond Future	7.0960	7.0170	(1.113)	0.0000	0.0000	0
2010/09/22	R206 2011/02/03	8.00	Call	Bond Future	2,501.0000	2,679.0000	7.117	0	0	0
2010/09/22	R206 2011/02/03	8.00	Put	Bond Future	162.0000	132.0000	(18.519)	0	0	0
2010/09/22	R206 2011/02/03	8.05	Call	Bond Future	2,610.0000	2,792.0000	6.973	0	0	0
2010/09/22	R206 2011/02/03	8.05	Put	Bond Future	144.0000	118.0000	(18.056)	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
2010/09/22	R206 2011/02/03	7.95	Call	Bond Future	2,390.0000	2,566.0000	7.364	0	0	0
2010/09/22	R206 2011/02/03	7.95	Put	Bond Future	179.0000	147.0000	(17.877)	0	0	0
2010/09/22	R206 2011/05/05			Bond Future	7.1870	7.1020	(1.183)	0.0000	0.0000	0
2010/09/22	R206 2011/05/05	7.50	Call	Bond Future	1,439.0000	1,568.0000	8.965	0	0	0
2010/09/22	R206 2011/05/05	7.50	Put	Bond Future	687.0000	610.0000	(11.208)	0	0	0
2010/09/22	R206 2011/05/05	7.55	Call	Bond Future	1,519.0000	1,651.0000	8.690	0	0	0
2010/09/22	R206 2011/05/05	7.55	Put	Bond Future	647.0000	574.0000	(11.283)	0	0	0
2010/09/22	R206 2011/05/05	7.45	Call	Bond Future	1,362.0000	1,487.0000	9.178	0	0	0
2010/09/22	R206 2011/05/05	7.45	Put	Bond Future	730.0000	649.0000	(11.096)	0	0	0
2010/09/22	R207 2010/11/04			Bond Future	7.9810	7.8680	(1.416)	0.0000	0.0000	801
2010/09/22	R207 2010/11/04	9.25	Call	Bond Future	7,511.0000	8,214.0000	9.360	0	0	0
2010/09/22	R207 2010/11/04	9.25	Put	Bond Future	7.0000	2.0000	(71.429)	0	0	0
2010/09/22	R207 2010/11/04	9.30	Call	Bond Future	7,789.0000	8,493.0000	9.038	0	0	0
2010/09/22	R207 2010/11/04	9.30	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/09/22	R207 2010/11/04	9.20	Call	Bond Future	7,232.0000	7,934.0000	9.707	0	0	0
2010/09/22	R207 2010/11/04	9.20	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2010/09/22	R207 2010/11/04	9.40	Call	Bond Future	8,343.0000	9,049.0000	8.462	0	0	1
2010/09/22	R207 2010/11/04	9.40	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/09/22	R207 2011/02/03			Bond Future	8.0480	7.9310	(1.454)	0.0000	0.0000	0
2010/09/22	R207 2011/02/03	8.75	Call	Bond Future	4,759.0000	5,338.0000	12.166	0	0	0
2010/09/22	R207 2011/02/03	8.75	Put	Bond Future	608.0000	471.0000	(22.533)	0	0	0
2010/09/22	R207 2011/02/03	8.80	Call	Bond Future	4,994.0000	5,583.0000	11.794	0	0	0
2010/09/22	R207 2011/02/03	8.80	Put	Bond Future	556.0000	430.0000	(22.662)	0	0	0
2010/09/22	R207 2011/02/03	8.70	Call	Bond Future	4,527.0000	5,096.0000	12.569	0	0	0
2010/09/22	R207 2011/02/03	8.70	Put	Bond Future	664.0000	517.0000	(22.139)	0	0	0
2010/09/22	R207 2011/05/05			Bond Future	8.1200	8.0000	(1.478)	0.0000	0.0000	0
2010/09/22	R207 2011/05/05	8.50	Call	Bond Future	3,908.0000	4,377.0000	12.001	0	0	0
2010/09/22	R207 2011/05/05	8.50	Put	Bond Future	1,686.0000	1,439.0000	(14.650)	0	0	0
2010/09/22	R207 2011/05/05	8.55	Call	Bond Future	4,103.0000	4,584.0000	11.723	0	0	0
2010/09/22	R207 2011/05/05	8.55	Put	Bond Future	1,593.0000	1,359.0000	(14.689)	0	0	0
2010/09/22	R207 2011/05/05	8.45	Call	Bond Future	3,716.0000	4,174.0000	12.325	0	0	0
2010/09/22	R207 2011/05/05	8.45	Put	Bond Future	1,782.0000	1,525.0000	(14.422)	0	0	0
2010/09/22	R208 2010/11/04			Bond Future	8.0200	7.8970	(1.534)	0.0000	0.0000	6,325

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
2010/09/22	R208 2010/11/04	9.25	Call	Bond Future	7,631.0000	8,439.0000	10.588	0	0	0
2010/09/22	R208 2010/11/04	9.25	Put	Bond Future	5.0000	2.0000	(60.000)	0	0	0
2010/09/22	R208 2010/11/04	9.30	Call	Bond Future	7,922.0000	8,731.0000	10.212	0	0	0
2010/09/22	R208 2010/11/04	9.30	Put	Bond Future	4.0000	1.0000	(75.000)	0	0	0
2010/09/22	R208 2010/11/04	9.20	Call	Bond Future	7,340.0000	8,147.0000	10.995	0	0	0
2010/09/22	R208 2010/11/04	9.20	Put	Bond Future	7.0000	3.0000	(57.143)	0	0	0
2010/09/22	R208 2011/02/03			Bond Future	8.0830	7.9560	(1.571)	0.0000	0.0000	0
2010/09/22	R208 2011/02/03	8.75	Call	Bond Future	4,909.0000	5,560.0000	13.261	0	0	0
2010/09/22	R208 2011/02/03	8.75	Put	Bond Future	749.0000	579.0000	(22.697)	0	0	0
2010/09/22	R208 2011/02/03	8.80	Call	Bond Future	5,151.0000	5,813.0000	12.852	0	0	0
2010/09/22	R208 2011/02/03	8.80	Put	Bond Future	690.0000	531.0000	(23.043)	0	0	0
2010/09/22	R208 2011/02/03	8.70	Call	Bond Future	4,671.0000	5,310.0000	13.680	0	0	0
2010/09/22	R208 2011/02/03	8.70	Put	Bond Future	815.0000	633.0000	(22.331)	0	0	0
2010/09/22	R208 2011/05/05			Bond Future	8.1480	8.0170	(1.608)	0.0000	0.0000	0
2010/09/22	R208 2011/05/05	8.50	Call	Bond Future	3,948.0000	4,491.0000	13.754	0	0	0
2010/09/22	R208 2011/05/05	8.50	Put	Bond Future	1,767.0000	1,480.0000	(16.242)	0	0	0
2010/09/22	R208 2011/05/05	8.55	Call	Bond Future	4,153.0000	4,709.0000	13.388	0	0	0
2010/09/22	R208 2011/05/05	8.55	Put	Bond Future	1,667.0000	1,394.0000	(16.377)	0	0	0
2010/09/22	R208 2011/05/05	8.45	Call	Bond Future	3,748.0000	4,278.0000	14.141	0	0	0
2010/09/22	R208 2011/05/05	8.45	Put	Bond Future	1,873.0000	1,573.0000	(16.017)	0	0	0
2010/09/22	R209 2010/11/04			Bond Future	8.0290	7.8870	(1.769)	0.0000	0.0000	23,873
2010/09/22	R209 2010/11/04	9.00	Call	Bond Future	8,166.0000	9,457.0000	15.809	0	0	0
2010/09/22	R209 2010/11/04	9.00	Put	Bond Future	32.0000	12.0000	(62.500)	0	0	0
2010/09/22	R209 2010/11/04	9.05	Call	Bond Future	8,542.0000	9,837.0000	15.160	0	0	0
2010/09/22	R209 2010/11/04	9.05	Put	Bond Future	26.0000	10.0000	(61.538)	0	0	0
2010/09/22	R209 2010/11/04	8.95	Call	Bond Future	7,789.0000	9,075.0000	16.510	0	0	0
2010/09/22	R209 2010/11/04	8.95	Put	Bond Future	41.0000	16.0000	(60.976)	0	0	0
2010/09/22	R209 2010/11/04	8.50	Call	Bond Future	4,410.0000	5,573.0000	26.372	0	0	0
2010/09/22	R209 2010/11/04	8.50	Put	Bond Future	291.0000	143.0000	(50.859)	0	0	54
2010/09/22	R209 2010/11/04	8.25	Put	Bond Future	739.0000	412.0000	(44.249)	0	0	0
2010/09/22	R209 2010/11/04	8.25	Call	Bond Future	2,714.0000	3,698.0000	36.256	0	0	54
2010/09/22	R209 2010/11/04	9.25	Call	Bond Future	10,024.0000	11,329.0000	13.019	0	0	0
2010/09/22	R209 2010/11/04	9.25	Put	Bond Future	10.0000	4.0000	(60.000)	0	0	162
2010/09/22	R209 2010/11/04	7.75	Put	Bond Future	3,127.0000	2,203.0000	(29.549)	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
2010/09/22	R209 2010/11/04	7.75	Call	Bond Future	519.0000	906.0000	74.566	0	0	162
2010/09/22	R209 2011/02/03			Bond Future	8.0690	7.9240	(1.797)	0.0000	0.0000	0
2010/09/22	R209 2011/02/03	9.00	Call	Bond Future	8,459.0000	9,599.0000	13.477	0	0	0
2010/09/22	R209 2011/02/03	9.00	Put	Bond Future	701.0000	514.0000	(26.676)	0	0	0
2010/09/22	R209 2011/02/03	9.05	Call	Bond Future	8,785.0000	9,939.0000	13.136	0	0	0
2010/09/22	R209 2011/02/03	9.05	Put	Bond Future	645.0000	472.0000	(26.822)	0	0	0
2010/09/22	R209 2011/02/03	8.95	Call	Bond Future	8,133.0000	9,260.0000	13.857	0	0	0
2010/09/22	R209 2011/02/03	8.95	Put	Bond Future	760.0000	561.0000	(26.184)	0	0	0
2010/09/22	R209 2011/05/05			Bond Future	8.1090	7.9610	(1.825)	0.0000	0.0000	0
2010/09/22	R209 2011/05/05	8.50	Call	Bond Future	5,777.0000	6,687.0000	15.752	0	0	0
2010/09/22	R209 2011/05/05	8.50	Put	Bond Future	2,395.0000	1,963.0000	(18.038)	0	0	0
2010/09/22	R209 2011/05/05	8.55	Call	Bond Future	6,058.0000	6,988.0000	15.352	0	0	0
2010/09/22	R209 2011/05/05	8.55	Put	Bond Future	2,260.0000	1,848.0000	(18.230)	0	0	0
2010/09/22	R209 2011/05/05	8.45	Call	Bond Future	5,499.0000	6,389.0000	16.185	0	0	0
2010/09/22	R209 2011/05/05	8.45	Put	Bond Future	2,537.0000	2,084.0000	(17.856)	0	0	0
2010/09/22	R209 2011/08/04			Bond Future	8.1460	7.9950	(1.854)	0.0000	0.0000	0
2010/09/22	R209 2011/08/04	8.50	Call	Bond Future	6,718.0000	7,586.0000	12.921	0	0	0
2010/09/22	R209 2011/08/04	8.50	Put	Bond Future	3,672.0000	3,182.0000	(13.344)	0	0	1,000
2010/09/22	R209 2011/08/04	8.55	Call	Bond Future	7,013.0000	7,896.0000	12.591	0	0	0
2010/09/22	R209 2011/08/04	8.55	Put	Bond Future	3,551.0000	3,076.0000	(13.377)	0	0	0
2010/09/22	R209 2011/08/04	8.45	Call	Bond Future	6,361.0000	7,215.0000	13.426	0	0	0
2010/09/22	R209 2011/08/04	8.45	Put	Bond Future	3,734.0000	3,230.0000	(13.498)	0	0	0
2010/09/22	R209 2011/08/04	10.10	Call	Bond Future	15,766.0000	16,962.0000	7.586	0	0	0
2010/09/22	R209 2011/08/04	10.10	Put	Bond Future	1,028.0000	866.0000	(15.759)	0	0	1,000
2010/09/22	R210 2010/11/04			Bond Future	2.6320	2.6330	0.038	0.0000	0.0000	0
2010/09/22	R210 2010/11/04	3.10	Call	Bond Future	6,238.0000	6,225.0000	(0.208)	0	0	0
2010/09/22	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R210 2010/11/04	3.15	Call	Bond Future	6,877.0000	6,863.0000	(0.204)	0	0	0
2010/09/22	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R210 2010/11/04	3.05	Call	Bond Future	5,594.0000	5,581.0000	(0.232)	0	0	0
2010/09/22	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R211 2010/11/04			Bond Future	2.4230	2.4250	0.083	0.0000	0.0000	0
2010/09/22	R211 2010/11/04	2.75	Call	Bond Future	1,864.0000	1,853.0000	(0.590)	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
2010/09/22	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R211 2010/11/04	2.80	Call	Bond Future	2,146.0000	2,134.0000	(0.559)	0	0	0
2010/09/22	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R211 2010/11/04	2.70	Call	Bond Future	1,582.0000	1,570.0000	(0.759)	0	0	0
2010/09/22	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R212 2010/11/04			Bond Future	2.6470	2.6580	0.416	0.0000	0.0000	1,080
2010/09/22	R212 2010/11/04	3.00	Call	Bond Future	3,363.0000	3,256.0000	(3.182)	0	0	0
2010/09/22	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R212 2010/11/04	3.05	Call	Bond Future	3,829.0000	3,722.0000	(2.794)	0	0	0
2010/09/22	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	R212 2010/11/04	2.95	Call	Bond Future	2,894.0000	2,788.0000	(3.663)	0	0	0
2010/09/22	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/22	TRT1 2010/11/04			Index Future	339.1640	341.3620	0.648	0.0000	0.0000	100
2010/09/22	TRT1 2011/02/03			Index Future	344.1580	346.3910	0.649	0.0000	0.0000	0
Total										98640.00