



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/10/2010

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
2010/10/15	AL7T 2010/11/04			Index Future	374.9170	374.1310	(0.210)	0.0000	0.0000	38
2010/10/15	ALBI 2010/11/04			Index Future	345.1830	344.4270	(0.219)	0.0000	0.0000	1,303
2010/10/15	ALBI 2011/02/03			Index Future	350.4410	349.6730	(0.219)	0.0000	0.0000	0
2010/10/15	CRD1 2010/11/04			Index Future	151.5080	151.3640	(0.095)	0.0000	0.0000	2
2010/10/15	CRD1 2011/02/03			Index Future	153.7480	153.6020	(0.095)	0.0000	0.0000	0
2010/10/15	GOVI 2010/11/04			GOVI	345.7430	345.0140	(0.211)	0.0000	0.0000	160
2010/10/15	GOVI 2010/11/04	329.00	Call	GOVI	167,430.0000	160,140.0000	(4.354)	0	0	0
2010/10/15	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/15	GOVI 2010/11/04	329.01	Call	GOVI	167,330.0000	160,040.0000	(4.357)	0	0	0
2010/10/15	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/15	GOVI 2010/11/04	328.99	Call	GOVI	167,530.0000	160,240.0000	(4.351)	0	0	0
2010/10/15	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/15	ILBI 2010/11/04			Index Future	397.0100	395.3330	(0.422)	0.0000	0.0000	509
2010/10/15	ILBI 2011/02/03			Index Future	403.1600	401.4570	(0.422)	0.0000	0.0000	0
2010/10/15	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/15	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/15	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/15	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
2010/10/15	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/15	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/15	JBAF 2010/10/20			Jibar Tradeable Future	5.9900	5.9710	(0.317)	0.0000	0.0000	0
2010/10/15	JBAF 2010/11/17			Jibar Tradeable Future	5.9300	5.8920	(0.641)	0.0000	0.0000	2,500
2010/10/15	JBAF 2010/12/15			Jibar Tradeable Future	5.8100	5.7800	(0.516)	0.0000	0.0000	2,500
2010/10/15	JBAF 2011/01/19			Jibar Tradeable Future	5.7600	5.7190	(0.712)	0.0000	0.0000	0
2010/10/15	JBAF 2011/02/16			Jibar Tradeable Future	5.7300	5.7010	(0.506)	0.0000	0.0000	0
2010/10/15	JBAF 2011/03/16			Jibar Tradeable Future	5.7300	5.7010	(0.506)	0.0000	0.0000	5,500
2010/10/15	JBAF 2011/06/15			Jibar Tradeable Future	5.7900	5.7430	(0.812)	0.0000	0.0000	4,500
2010/10/15	JBAF 2011/09/21			Jibar Tradeable Future	5.9500	5.9150	(0.588)	94.1450	94.1450	8,700
2010/10/15	JBAF 2011/12/21			Jibar Tradeable Future	6.1300	6.0890	(0.669)	0.0000	0.0000	5,200
2010/10/15	JBAF 2012/03/20			Jibar Tradeable Future	6.3500	6.3070	(0.677)	0.0000	0.0000	0
2010/10/15	JBAF 2012/06/20			Jibar Tradeable Future	6.5800	6.5600	(0.304)	0.0000	0.0000	0
2010/10/15	JBAF 2012/09/19			Jibar Tradeable Future	6.7100	6.6380	(1.073)	93.3420	93.3420	12,500
2010/10/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/15	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/15	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/15	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/15	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/15	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
2010/10/15	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/15	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/15	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/15	OTH1 2010/11/04			Index Future	341.7950	340.8910	(0.264)	0.0000	0.0000	3
2010/10/15	OTH1 2011/02/03			Index Future	347.0010	346.0830	(0.265)	0.0000	0.0000	0
2010/10/15	R157 2010/11/04			Bond Future	7.1360	7.1550	0.266	0.0000	0.0000	4,806
2010/10/15	R157 2010/11/04	8.50	Call	Bond Future	6,172.0000	6,083.0000	(1.442)	0	0	0
2010/10/15	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R157 2010/11/04	8.55	Call	Bond Future	6,390.0000	6,302.0000	(1.377)	0	0	0
2010/10/15	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R157 2010/11/04	8.45	Call	Bond Future	5,952.0000	5,863.0000	(1.495)	0	0	0
2010/10/15	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R157 2010/11/04	7.50	Put	Bond Future	65.0000	69.0000	6.154	0	0	0
2010/10/15	R157 2010/11/04	7.50	Call	Bond Future	1,751.0000	1,666.0000	(4.854)	0	0	500
2010/10/15	R157 2011/02/03			Bond Future	7.2090	7.2300	0.291	0.0000	0.0000	0
2010/10/15	R157 2011/02/03	7.90	Call	Bond Future	3,317.0000	3,237.0000	(2.412)	0	0	0
2010/10/15	R157 2011/02/03	7.90	Put	Bond Future	307.0000	320.0000	4.235	0	0	0
2010/10/15	R157 2011/02/03	7.95	Call	Bond Future	3,499.0000	3,417.0000	(2.344)	0	0	0
2010/10/15	R157 2011/02/03	7.95	Put	Bond Future	275.0000	286.0000	4.000	0	0	0
2010/10/15	R157 2011/02/03	7.85	Call	Bond Future	3,138.0000	3,059.0000	(2.518)	0	0	0
2010/10/15	R157 2011/02/03	7.85	Put	Bond Future	343.0000	356.0000	3.790	0	0	0
2010/10/15	R157 2011/05/05			Bond Future	7.2840	7.3070	0.316	0.0000	0.0000	0
2010/10/15	R157 2011/05/05	7.75	Call	Bond Future	2,765.0000	2,695.0000	(2.532)	0	0	0
2010/10/15	R157 2011/05/05	7.75	Put	Bond Future	835.0000	862.0000	3.234	0	0	0
2010/10/15	R157 2011/05/05	7.80	Call	Bond Future	2,910.0000	2,839.0000	(2.440)	0	0	0
2010/10/15	R157 2011/05/05	7.80	Put	Bond Future	776.0000	801.0000	3.222	0	0	0
2010/10/15	R157 2011/05/05	7.70	Call	Bond Future	2,623.0000	2,555.0000	(2.592)	0	0	0
2010/10/15	R157 2011/05/05	7.70	Put	Bond Future	899.0000	927.0000	3.115	0	0	0
2010/10/15	R157 2011/05/05	7.65	Call	Bond Future	2,484.0000	2,418.0000	(2.657)	0	0	0
2010/10/15	R157 2011/05/05	7.65	Put	Bond Future	965.0000	995.0000	3.109	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
2010/10/15	R186 2010/11/04			Bond Future	7.9670	8.0120	0.565	0.0000	0.0000	17,532
2010/10/15	R186 2010/11/04	9.25	Call	Bond Future	12,403.0000	11,934.0000	(3.781)	0	0	0
2010/10/15	R186 2010/11/04	9.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/15	R186 2010/11/04	9.30	Call	Bond Future	12,848.0000	12,379.0000	(3.650)	0	0	0
2010/10/15	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R186 2010/11/04	9.20	Call	Bond Future	11,955.0000	11,486.0000	(3.923)	0	0	0
2010/10/15	R186 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/15	R186 2010/11/04	8.75	Put	Bond Future	18.0000	22.0000	22.222	0	0	0
2010/10/15	R186 2010/11/04	8.75	Call	Bond Future	7,817.0000	7,352.0000	(5.949)	0	0	7,900
2010/10/15	R186 2011/02/03			Bond Future	8.0210	8.0670	0.573	0.0000	0.0000	0
2010/10/15	R186 2011/02/03	9.00	Call	Bond Future	9,979.0000	9,556.0000	(4.239)	0	0	0
2010/10/15	R186 2011/02/03	9.00	Put	Bond Future	488.0000	537.0000	10.041	0	0	0
2010/10/15	R186 2011/02/03	9.05	Call	Bond Future	10,386.0000	9,959.0000	(4.111)	0	0	0
2010/10/15	R186 2011/02/03	9.05	Put	Bond Future	440.0000	485.0000	10.227	0	0	0
2010/10/15	R186 2011/02/03	8.95	Call	Bond Future	9,573.0000	9,155.0000	(4.366)	0	0	0
2010/10/15	R186 2011/02/03	8.95	Put	Bond Future	540.0000	594.0000	10.000	0	0	0
2010/10/15	R186 2011/02/03	7.75	Put	Bond Future	4,575.0000	4,870.0000	6.448	0	0	0
2010/10/15	R186 2011/02/03	7.75	Call	Bond Future	1,742.0000	1,565.0000	(10.161)	0	0	3,000
2010/10/15	R186 2011/05/05			Bond Future	8.0760	8.1240	0.594	0.0000	0.0000	0
2010/10/15	R186 2011/05/05	8.75	Call	Bond Future	8,457.0000	8,094.0000	(4.292)	0	0	0
2010/10/15	R186 2011/05/05	8.75	Put	Bond Future	1,908.0000	2,029.0000	6.342	0	0	0
2010/10/15	R186 2011/05/05	8.80	Call	Bond Future	8,809.0000	8,440.0000	(4.189)	0	0	0
2010/10/15	R186 2011/05/05	8.80	Put	Bond Future	1,794.0000	1,910.0000	6.466	0	0	0
2010/10/15	R186 2011/05/05	8.70	Call	Bond Future	8,110.0000	7,753.0000	(4.402)	0	0	0
2010/10/15	R186 2011/05/05	8.70	Put	Bond Future	2,028.0000	2,156.0000	6.312	0	0	0
2010/10/15	R189 2010/11/04			Bond Future	209.7478	209.7640	0.008	0.0000	0.0000	0
2010/10/15	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R189 2010/11/04	1.75	Put	Bond Future	104,538.0000	104,539.0000	0.001	0	0	0
2010/10/15	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R189 2010/11/04	1.80	Put	Bond Future	104,414.0000	104,415.0000	0.001	0	0	0
2010/10/15	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R189 2010/11/04	1.70	Put	Bond Future	104,662.0000	104,663.0000	0.001	0	0	0
2010/10/15	R197 2010/11/04			Bond Future	230.3708	229.0512	(0.573)	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
2010/10/15	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R197 2010/11/04	3.05	Put	Bond Future	124,015.0000	124,000.0000	(0.012)	0	0	0
2010/10/15	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R197 2010/11/04	3.10	Put	Bond Future	123,398.0000	123,384.0000	(0.011)	0	0	0
2010/10/15	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R197 2010/11/04	3.00	Put	Bond Future	124,635.0000	124,620.0000	(0.012)	0	0	0
2010/10/15	R201 2010/11/04			Bond Future	6.9840	7.0030	0.272	0.0000	0.0000	1,488
2010/10/15	R201 2010/11/04	8.50	Call	Bond Future	5,372.0000	5,303.0000	(1.284)	0	0	0
2010/10/15	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R201 2010/11/04	8.55	Call	Bond Future	5,544.0000	5,474.0000	(1.263)	0	0	0
2010/10/15	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R201 2010/11/04	8.45	Call	Bond Future	5,201.0000	5,131.0000	(1.346)	0	0	0
2010/10/15	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R201 2010/11/04	7.50	Call	Bond Future	1,885.0000	1,816.0000	(3.660)	0	0	0
2010/10/15	R201 2010/11/04	7.50	Put	Bond Future	18.0000	18.0000	0.000	0	0	140
2010/10/15	R201 2010/11/04	7.25	Put	Bond Future	100.0000	107.0000	7.000	0	0	0
2010/10/15	R201 2010/11/04	7.25	Call	Bond Future	1,068.0000	1,005.0000	(5.899)	0	0	140
2010/10/15	R201 2010/11/04	8.00	Call	Bond Future	3,638.0000	3,569.0000	(1.897)	0	0	0
2010/10/15	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/15	R201 2010/11/04	6.75	Put	Bond Future	969.0000	1,020.0000	5.263	0	0	0
2010/10/15	R201 2010/11/04	6.75	Call	Bond Future	109.0000	90.0000	(17.431)	0	0	420
2010/10/15	R201 2011/02/03			Bond Future	7.0470	7.0680	0.298	0.0000	0.0000	0
2010/10/15	R201 2011/02/03	8.00	Call	Bond Future	3,345.0000	3,278.0000	(2.003)	0	0	0
2010/10/15	R201 2011/02/03	8.00	Put	Bond Future	119.0000	125.0000	5.042	0	0	0
2010/10/15	R201 2011/02/03	8.05	Call	Bond Future	3,497.0000	3,429.0000	(1.945)	0	0	0
2010/10/15	R201 2011/02/03	8.05	Put	Bond Future	105.0000	110.0000	4.762	0	0	0
2010/10/15	R201 2011/02/03	7.95	Call	Bond Future	3,194.0000	3,128.0000	(2.066)	0	0	0
2010/10/15	R201 2011/02/03	7.95	Put	Bond Future	134.0000	141.0000	5.224	0	0	0
2010/10/15	R201 2011/05/05			Bond Future	7.1180	7.1410	0.323	0.0000	0.0000	0
2010/10/15	R201 2011/05/05	7.75	Call	Bond Future	2,521.0000	2,463.0000	(2.301)	0	0	0
2010/10/15	R201 2011/05/05	7.75	Put	Bond Future	498.0000	515.0000	3.414	0	0	0
2010/10/15	R201 2011/05/05	7.80	Call	Bond Future	2,643.0000	2,585.0000	(2.194)	0	0	0
2010/10/15	R201 2011/05/05	7.80	Put	Bond Future	462.0000	479.0000	3.680	0	0	0
2010/10/15	R201 2011/05/05	7.70	Call	Bond Future	2,401.0000	2,344.0000	(2.374)	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
2010/10/15	R201 2011/05/05	7.70	Put	Bond Future	537.0000	554.0000	3.166	0	0	0
2010/10/15	R202 2010/11/04			Bond Future	0.4160	0.4620	11.058	0.0000	0.0000	0
2010/10/15	R202 2010/11/04	3.05	Call	Bond Future	60,101.0000	58,742.0000	(2.261)	0	0	0
2010/10/15	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R202 2010/11/04	3.10	Call	Bond Future	60,955.0000	59,595.0000	(2.231)	0	0	0
2010/10/15	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R202 2010/11/04	3.00	Call	Bond Future	59,239.0000	57,879.0000	(2.296)	0	0	0
2010/10/15	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R202 2011/05/05			Bond Future	0.3630	0.4090	12.672	0.0000	0.0000	6,500
2010/10/15	R202 2011/05/05	2.05	Call	Bond Future	41,657.0000	40,318.0000	(3.214)	0	0	0
2010/10/15	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R202 2011/05/05	2.10	Call	Bond Future	42,685.0000	41,346.0000	(3.137)	0	0	0
2010/10/15	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R202 2011/05/05	2.00	Call	Bond Future	40,619.0000	39,280.0000	(3.296)	0	0	0
2010/10/15	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/15	R203 2010/11/04			Bond Future	7.6220	7.6560	0.446	0.0000	0.0000	1,918
2010/10/15	R203 2010/11/04	9.25	Call	Bond Future	8,297.0000	8,115.0000	(2.194)	0	0	0
2010/10/15	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R203 2010/11/04	9.30	Call	Bond Future	8,538.0000	8,356.0000	(2.132)	0	0	0
2010/10/15	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R203 2010/11/04	9.20	Call	Bond Future	8,055.0000	7,872.0000	(2.272)	0	0	0
2010/10/15	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R203 2011/02/03			Bond Future	7.6970	7.7330	0.468	0.0000	0.0000	0
2010/10/15	R203 2011/02/03	8.50	Call	Bond Future	4,406.0000	4,245.0000	(3.654)	0	0	0
2010/10/15	R203 2011/02/03	8.50	Put	Bond Future	343.0000	368.0000	7.289	0	0	0
2010/10/15	R203 2011/02/03	8.55	Call	Bond Future	4,619.0000	4,456.0000	(3.529)	0	0	0
2010/10/15	R203 2011/02/03	8.55	Put	Bond Future	309.0000	333.0000	7.767	0	0	0
2010/10/15	R203 2011/02/03	8.45	Call	Bond Future	4,196.0000	4,037.0000	(3.789)	0	0	0
2010/10/15	R203 2011/02/03	8.45	Put	Bond Future	380.0000	407.0000	7.105	0	0	0
2010/10/15	R203 2011/05/05			Bond Future	7.7730	7.8110	0.489	0.0000	0.0000	0
2010/10/15	R203 2011/05/05	8.25	Call	Bond Future	3,407.0000	3,273.0000	(3.933)	0	0	0
2010/10/15	R203 2011/05/05	8.25	Put	Bond Future	1,051.0000	1,107.0000	5.328	0	0	0
2010/10/15	R203 2011/05/05	8.30	Call	Bond Future	3,582.0000	3,445.0000	(3.825)	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
2010/10/15	R203 2011/05/05	8.30	Put	Bond Future	983.0000	1,036.0000	5.392	0	0	0
2010/10/15	R203 2011/05/05	8.20	Call	Bond Future	3,236.0000	3,105.0000	(4.048)	0	0	0
2010/10/15	R203 2011/05/05	8.20	Put	Bond Future	1,124.0000	1,183.0000	5.249	0	0	0
2010/10/15	R204 2010/11/04			Bond Future	7.7500	7.7850	0.452	0.0000	0.0000	2,242
2010/10/15	R204 2010/11/04	9.25	Call	Bond Future	8,514.0000	8,304.0000	(2.467)	0	0	0
2010/10/15	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R204 2010/11/04	9.30	Call	Bond Future	8,781.0000	8,572.0000	(2.380)	0	0	0
2010/10/15	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R204 2010/11/04	9.20	Call	Bond Future	8,245.0000	8,035.0000	(2.547)	0	0	0
2010/10/15	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R204 2010/11/04	9.00	Call	Bond Future	7,160.0000	6,950.0000	(2.933)	0	0	0
2010/10/15	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R204 2011/02/03			Bond Future	7.8190	7.8550	0.460	0.0000	0.0000	0
2010/10/15	R204 2011/02/03	8.50	Call	Bond Future	4,373.0000	4,199.0000	(3.979)	0	0	0
2010/10/15	R204 2011/02/03	8.50	Put	Bond Future	497.0000	533.0000	7.243	0	0	0
2010/10/15	R204 2011/02/03	8.55	Call	Bond Future	4,603.0000	4,425.0000	(3.867)	0	0	0
2010/10/15	R204 2011/02/03	8.55	Put	Bond Future	450.0000	482.0000	7.111	0	0	0
2010/10/15	R204 2011/02/03	8.45	Call	Bond Future	4,146.0000	3,975.0000	(4.124)	0	0	0
2010/10/15	R204 2011/02/03	8.45	Put	Bond Future	548.0000	587.0000	7.117	0	0	0
2010/10/15	R204 2011/05/05			Bond Future	7.8920	7.9300	0.482	0.0000	0.0000	0
2010/10/15	R204 2011/05/05	8.50	Call	Bond Future	4,458.0000	4,299.0000	(3.567)	0	0	0
2010/10/15	R204 2011/05/05	8.50	Put	Bond Future	1,086.0000	1,142.0000	5.157	0	0	0
2010/10/15	R204 2011/05/05	8.55	Call	Bond Future	4,662.0000	4,500.0000	(3.475)	0	0	0
2010/10/15	R204 2011/05/05	8.55	Put	Bond Future	1,019.0000	1,072.0000	5.201	0	0	0
2010/10/15	R204 2011/05/05	8.45	Call	Bond Future	4,258.0000	4,102.0000	(3.664)	0	0	0
2010/10/15	R204 2011/05/05	8.45	Put	Bond Future	1,158.0000	1,217.0000	5.095	0	0	0
2010/10/15	R206 2010/11/04			Bond Future	6.8120	6.8270	0.220	0.0000	0.0000	0
2010/10/15	R206 2010/11/04	8.50	Call	Bond Future	4,680.0000	4,637.0000	(0.919)	0	0	0
2010/10/15	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R206 2010/11/04	8.55	Call	Bond Future	4,815.0000	4,772.0000	(0.893)	0	0	0
2010/10/15	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R206 2010/11/04	8.45	Call	Bond Future	4,545.0000	4,503.0000	(0.924)	0	0	0
2010/10/15	R206 2010/11/04	8.45	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
2010/10/15	R206 2010/11/04	7.25	Call	Bond Future	1,258.0000	1,215.0000	(3.418)	0	0	150
2010/10/15	R206 2010/11/04	7.25	Put	Bond Future	17.0000	17.0000	0.000	0	0	150
2010/10/15	R206 2010/11/04	8.00	Call	Bond Future	3,322.0000	3,279.0000	(1.294)	0	0	0
2010/10/15	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/15	R206 2010/11/04	6.75	Put	Bond Future	389.0000	408.0000	4.884	0	0	0
2010/10/15	R206 2010/11/04	6.75	Call	Bond Future	212.0000	188.0000	(11.321)	0	0	450
2010/10/15	R206 2011/02/03			Bond Future	6.8730	6.8890	0.233	0.0000	0.0000	0
2010/10/15	R206 2011/02/03	8.00	Call	Bond Future	2,971.0000	2,931.0000	(1.346)	0	0	0
2010/10/15	R206 2011/02/03	8.00	Put	Bond Future	45.0000	47.0000	4.444	0	0	0
2010/10/15	R206 2011/02/03	8.05	Call	Bond Future	3,092.0000	3,051.0000	(1.326)	0	0	0
2010/10/15	R206 2011/02/03	8.05	Put	Bond Future	38.0000	39.0000	2.632	0	0	0
2010/10/15	R206 2011/02/03	7.95	Call	Bond Future	2,851.0000	2,810.0000	(1.438)	0	0	0
2010/10/15	R206 2011/02/03	7.95	Put	Bond Future	52.0000	53.0000	1.923	0	0	0
2010/10/15	R206 2011/05/05			Bond Future	6.9500	6.9670	0.245	0.0000	0.0000	0
2010/10/15	R206 2011/05/05	7.50	Call	Bond Future	1,749.0000	1,718.0000	(1.772)	0	0	0
2010/10/15	R206 2011/05/05	7.50	Put	Bond Future	423.0000	433.0000	2.364	0	0	0
2010/10/15	R206 2011/05/05	7.55	Call	Bond Future	1,838.0000	1,806.0000	(1.741)	0	0	0
2010/10/15	R206 2011/05/05	7.55	Put	Bond Future	392.0000	402.0000	2.551	0	0	0
2010/10/15	R206 2011/05/05	7.45	Call	Bond Future	1,663.0000	1,633.0000	(1.804)	0	0	0
2010/10/15	R206 2011/05/05	7.45	Put	Bond Future	456.0000	468.0000	2.632	0	0	0
2010/10/15	R207 2010/11/04			Bond Future	7.8290	7.8640	0.447	0.0000	0.0000	800
2010/10/15	R207 2010/11/04	9.25	Call	Bond Future	8,457.0000	8,237.0000	(2.601)	0	0	0
2010/10/15	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R207 2010/11/04	9.30	Call	Bond Future	8,737.0000	8,517.0000	(2.518)	0	0	0
2010/10/15	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R207 2010/11/04	9.20	Call	Bond Future	8,176.0000	7,956.0000	(2.691)	0	0	0
2010/10/15	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R207 2010/11/04	9.40	Call	Bond Future	9,293.0000	9,073.0000	(2.367)	0	0	0
2010/10/15	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R207 2011/02/03			Bond Future	7.8930	7.9290	0.456	0.0000	0.0000	0
2010/10/15	R207 2011/02/03	8.75	Call	Bond Future	5,429.0000	5,233.0000	(3.610)	0	0	0
2010/10/15	R207 2011/02/03	8.75	Put	Bond Future	329.0000	354.0000	7.599	0	0	0
2010/10/15	R207 2011/02/03	8.80	Call	Bond Future	5,682.0000	5,483.0000	(3.502)	0	0	0
2010/10/15	R207 2011/02/03	8.80	Put	Bond Future	295.0000	317.0000	7.458	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
2010/10/15	R207 2011/02/03	8.70	Call	Bond Future	5,178.0000	4,985.0000	(3.727)	0	0	0
2010/10/15	R207 2011/02/03	8.70	Put	Bond Future	366.0000	394.0000	7.650	0	0	0
2010/10/15	R207 2011/05/05			Bond Future	7.9620	8.0000	0.477	0.0000	0.0000	0
2010/10/15	R207 2011/05/05	8.50	Call	Bond Future	4,459.0000	4,295.0000	(3.678)	0	0	0
2010/10/15	R207 2011/05/05	8.50	Put	Bond Future	1,293.0000	1,357.0000	4.950	0	0	0
2010/10/15	R207 2011/05/05	8.55	Call	Bond Future	4,668.0000	4,501.0000	(3.578)	0	0	0
2010/10/15	R207 2011/05/05	8.55	Put	Bond Future	1,215.0000	1,276.0000	5.021	0	0	0
2010/10/15	R207 2011/05/05	8.45	Call	Bond Future	4,254.0000	4,093.0000	(3.785)	0	0	0
2010/10/15	R207 2011/05/05	8.45	Put	Bond Future	1,377.0000	1,444.0000	4.866	0	0	0
2010/10/15	R208 2010/11/04			Bond Future	7.8890	7.9180	0.368	0.0000	0.0000	6,325
2010/10/15	R208 2010/11/04	9.25	Call	Bond Future	8,490.0000	8,298.0000	(2.261)	0	0	0
2010/10/15	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R208 2010/11/04	9.30	Call	Bond Future	8,783.0000	8,590.0000	(2.197)	0	0	0
2010/10/15	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R208 2010/11/04	9.20	Call	Bond Future	8,197.0000	8,005.0000	(2.342)	0	0	0
2010/10/15	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R208 2011/02/03			Bond Future	7.9500	7.9800	0.377	0.0000	0.0000	0
2010/10/15	R208 2011/02/03	8.75	Call	Bond Future	5,465.0000	5,296.0000	(3.092)	0	0	0
2010/10/15	R208 2011/02/03	8.75	Put	Bond Future	445.0000	471.0000	5.843	0	0	0
2010/10/15	R208 2011/02/03	8.80	Call	Bond Future	5,724.0000	5,553.0000	(2.987)	0	0	0
2010/10/15	R208 2011/02/03	8.80	Put	Bond Future	403.0000	426.0000	5.707	0	0	0
2010/10/15	R208 2011/02/03	8.70	Call	Bond Future	5,208.0000	5,042.0000	(3.187)	0	0	0
2010/10/15	R208 2011/02/03	8.70	Put	Bond Future	492.0000	520.0000	5.691	0	0	0
2010/10/15	R208 2011/05/05			Bond Future	8.0130	8.0450	0.399	0.0000	0.0000	0
2010/10/15	R208 2011/05/05	8.50	Call	Bond Future	4,432.0000	4,287.0000	(3.272)	0	0	0
2010/10/15	R208 2011/05/05	8.50	Put	Bond Future	1,396.0000	1,455.0000	4.226	0	0	0
2010/10/15	R208 2011/05/05	8.55	Call	Bond Future	4,650.0000	4,501.0000	(3.204)	0	0	0
2010/10/15	R208 2011/05/05	8.55	Put	Bond Future	1,310.0000	1,364.0000	4.122	0	0	0
2010/10/15	R208 2011/05/05	8.45	Call	Bond Future	4,218.0000	4,076.0000	(3.367)	0	0	0
2010/10/15	R208 2011/05/05	8.45	Put	Bond Future	1,488.0000	1,549.0000	4.099	0	0	0
2010/10/15	R209 2010/11/04			Bond Future	7.9790	8.0240	0.564	0.0000	0.0000	23,873
2010/10/15	R209 2010/11/04	9.00	Call	Bond Future	8,594.0000	8,182.0000	(4.794)	0	0	0
2010/10/15	R209 2010/11/04	9.00	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
2010/10/15	R209 2010/11/04	9.05	Call	Bond Future	8,976.0000	8,564.0000	(4.590)	0	0	0
2010/10/15	R209 2010/11/04	9.05	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/15	R209 2010/11/04	8.95	Call	Bond Future	8,209.0000	7,797.0000	(5.019)	0	0	0
2010/10/15	R209 2010/11/04	8.95	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/10/15	R209 2010/11/04	8.50	Call	Bond Future	4,658.0000	4,264.0000	(8.459)	0	0	0
2010/10/15	R209 2010/11/04	8.50	Put	Bond Future	82.0000	100.0000	21.951	0	0	54
2010/10/15	R209 2010/11/04	8.25	Put	Bond Future	337.0000	405.0000	20.178	0	0	0
2010/10/15	R209 2010/11/04	8.25	Call	Bond Future	2,770.0000	2,426.0000	(12.419)	0	0	54
2010/10/15	R209 2010/11/04	9.25	Call	Bond Future	10,472.0000	10,060.0000	(3.934)	0	0	0
2010/10/15	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/15	R209 2010/11/04	7.75	Put	Bond Future	2,518.0000	2,826.0000	12.232	0	0	0
2010/10/15	R209 2010/11/04	7.75	Call	Bond Future	368.0000	264.0000	(28.261)	0	0	162
2010/10/15	R209 2011/02/03			Bond Future	8.0200	8.0660	0.574	0.0000	0.0000	0
2010/10/15	R209 2011/02/03	9.00	Call	Bond Future	8,698.0000	8,327.0000	(4.265)	0	0	0
2010/10/15	R209 2011/02/03	9.00	Put	Bond Future	495.0000	542.0000	9.495	0	0	0
2010/10/15	R209 2011/02/03	9.05	Call	Bond Future	9,035.0000	8,660.0000	(4.151)	0	0	0
2010/10/15	R209 2011/02/03	9.05	Put	Bond Future	450.0000	493.0000	9.556	0	0	0
2010/10/15	R209 2011/02/03	8.95	Call	Bond Future	8,361.0000	7,994.0000	(4.389)	0	0	0
2010/10/15	R209 2011/02/03	8.95	Put	Bond Future	544.0000	594.0000	9.191	0	0	0
2010/10/15	R209 2011/05/05			Bond Future	8.0600	8.1080	0.596	0.0000	0.0000	0
2010/10/15	R209 2011/05/05	8.50	Call	Bond Future	5,970.0000	5,672.0000	(4.992)	0	0	0
2010/10/15	R209 2011/05/05	8.50	Put	Bond Future	2,147.0000	2,281.0000	6.241	0	0	0
2010/10/15	R209 2011/05/05	8.55	Call	Bond Future	6,257.0000	5,952.0000	(4.875)	0	0	0
2010/10/15	R209 2011/05/05	8.55	Put	Bond Future	2,018.0000	2,145.0000	6.293	0	0	0
2010/10/15	R209 2011/05/05	8.45	Call	Bond Future	5,687.0000	5,396.0000	(5.117)	0	0	0
2010/10/15	R209 2011/05/05	8.45	Put	Bond Future	2,284.0000	2,425.0000	6.173	0	0	0
2010/10/15	R209 2011/08/04			Bond Future	8.0980	8.1470	0.605	0.0000	0.0000	0
2010/10/15	R209 2011/08/04	8.50	Call	Bond Future	6,715.0000	6,429.0000	(4.259)	0	0	0
2010/10/15	R209 2011/08/04	8.50	Put	Bond Future	3,241.0000	3,391.0000	4.628	0	0	0
2010/10/15	R209 2011/08/04	8.55	Call	Bond Future	7,004.0000	6,713.0000	(4.155)	0	0	0
2010/10/15	R209 2011/08/04	8.55	Put	Bond Future	3,114.0000	3,260.0000	4.689	0	0	0
2010/10/15	R209 2011/08/04	8.45	Call	Bond Future	6,430.0000	6,150.0000	(4.355)	0	0	0
2010/10/15	R209 2011/08/04	8.45	Put	Bond Future	3,375.0000	3,531.0000	4.622	0	0	0
2010/10/15	R209 2011/08/04	10.10	Call	Bond Future	16,031.0000	15,639.0000	(2.445)	0	0	0
2010/10/15	R209 2011/08/04	10.10	Put	Bond Future	865.0000	910.0000	5.202	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
2010/10/15	R210 2010/11/04			Bond Future	124.7347	123.8844	(0.682)	0.0000	0.0000	0
2010/10/15	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R210 2010/11/04	3.10	Put	Bond Future	91,283.0000	91,268.0000	(0.016)	0	0	0
2010/10/15	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R210 2010/11/04	3.15	Put	Bond Future	90,644.0000	90,630.0000	(0.015)	0	0	0
2010/10/15	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R210 2010/11/04	3.05	Put	Bond Future	91,927.0000	91,912.0000	(0.016)	0	0	0
2010/10/15	R211 2010/11/04			Bond Future	102.3490	102.3596	0.010	0.0000	0.0000	0
2010/10/15	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R211 2010/11/04	2.75	Put	Bond Future	95,630.0000	95,630.0000	0.000	0	0	0
2010/10/15	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R211 2010/11/04	2.80	Put	Bond Future	95,348.0000	95,349.0000	0.001	0	0	0
2010/10/15	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R211 2010/11/04	2.70	Put	Bond Future	95,912.0000	95,913.0000	0.001	0	0	0
2010/10/15	R212 2010/11/04			Bond Future	2.5540	2.6030	1.919	0.0000	0.0000	1,080
2010/10/15	R212 2010/11/04	3.00	Call	Bond Future	4,271.0000	3,791.0000	(11.239)	0	0	0
2010/10/15	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R212 2010/11/04	3.05	Call	Bond Future	4,736.0000	4,257.0000	(10.114)	0	0	0
2010/10/15	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	R212 2010/11/04	2.95	Call	Bond Future	3,802.0000	3,323.0000	(12.599)	0	0	0
2010/10/15	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/15	TRT1 2010/11/04			Index Future	341.7240	340.9950	(0.213)	0.0000	0.0000	100
2010/10/15	TRT1 2011/02/03			Index Future	346.7760	346.0370	(0.213)	0.0000	0.0000	0
Total										124231.00