



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/11/2010

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	AL7T 2011/02/03			Index Future	380.3480	377.2660	(0.810)	0.0000	0.0000	30
2010/11/17	ALBI 2011/02/03			Index Future	349.5040	347.2320	(0.650)	0.0000	0.0000	1,132
2010/11/17	ALBI 2011/05/05			Index Future	354.6920	352.4230	(0.640)	0.0000	0.0000	0
2010/11/17	CRD1 2011/02/03			Index Future	154.3680	153.6710	(0.452)	0.0000	0.0000	2
2010/11/17	CRD1 2011/05/05			Index Future	156.6280	155.9220	(0.451)	0.0000	0.0000	0
2010/11/17	GOVI 2011/02/03			GOVI	350.3190	348.0560	(0.646)	0.0000	0.0000	203
2010/11/17	GOVI 2011/02/03	343.00	Call	GOVI	73,190.0000	50,560.0000	(30.920)	0	0	0
2010/11/17	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GOVI 2011/02/03	343.01	Call	GOVI	73,090.0000	50,460.0000	(30.962)	0	0	0
2010/11/17	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GOVI 2011/02/03	342.99	Call	GOVI	73,290.0000	50,660.0000	(30.877)	0	0	0
2010/11/17	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GOVI 2011/05/05			GOVI	355.5200	353.2590	(0.636)	0.0000	0.0000	0
2010/11/17	GOVI 2011/05/05	349.00	Call	GOVI	65,200.0000	42,590.0000	(34.678)	0	0	0
2010/11/17	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GOVI 2011/05/05	349.01	Call	GOVI	65,100.0000	42,490.0000	(34.731)	0	0	0
2010/11/17	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GOVI 2011/05/05	348.99	Call	GOVI	65,300.0000	42,690.0000	(34.625)	0	0	0
2010/11/17	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/17	IGOV 2011/02/03			Index Future	149.2730	149.4000	0.085	0.0000	0.0000	0
2010/11/17	IGOV 2011/05/05			Index Future	151.4890	151.6340	0.096	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	IGOV 2011/08/04			Index Future	153.7260	153.9440	0.142	0.0000	0.0000	0
2010/11/17	ILBI 2011/02/03			Index Future	404.3040	404.8090	0.125	0.0000	0.0000	370
2010/11/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/17	JBAF 2010/11/17			Jibar Tradeable Future	5.8400	5.8650	0.428	0.0000	0.0000	0
2010/11/17	JBAF 2010/12/15			Jibar Tradeable Future	5.7020	5.7840	1.438	94.2450	94.2450	2,600
2010/11/17	JBAF 2011/01/19			Jibar Tradeable Future	5.6780	5.7460	1.198	0.0000	0.0000	2,500
2010/11/17	JBAF 2011/02/16			Jibar Tradeable Future	5.6130	5.6650	0.926	0.0000	0.0000	2,500
2010/11/17	JBAF 2011/03/16			Jibar Tradeable Future	5.5920	5.6410	0.876	0.0000	0.0000	5,500
2010/11/17	JBAF 2011/04/20			Jibar Tradeable Future	5.5820	5.6440	1.111	0.0000	0.0000	0
2010/11/17	JBAF 2011/06/15			Jibar Tradeable Future	5.5880	5.6610	1.306	0.0000	0.0000	4,500
2010/11/17	JBAF 2011/09/21			Jibar Tradeable Future	5.6780	5.7600	1.444	0.0000	0.0000	13,700
2010/11/17	JBAF 2011/12/21			Jibar Tradeable Future	5.8210	5.9090	1.512	0.0000	0.0000	5,200
2010/11/17	JBAF 2012/03/20			Jibar Tradeable Future	6.0280	6.1130	1.410	0.0000	0.0000	0
2010/11/17	JBAF 2012/06/20			Jibar Tradeable Future	6.2700	6.3590	1.419	0.0000	0.0000	0
2010/11/17	JBAF 2012/09/19			Jibar Tradeable Future	6.4570	6.5340	1.193	0.0000	0.0000	40,000
2010/11/17	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/17	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/17	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/17	OTH1 2011/02/03			Index Future	344.7300	342.4140	(0.672)	0.0000	0.0000	3
2010/11/17	OTH1 2011/05/05			Index Future	349.8480	347.5330	(0.662)	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R157 2011/02/03			Bond Future	7.0650	7.1980	1.883	0.0000	0.0000	6,186
2010/11/17	R157 2011/02/03	7.90	Call	Bond Future	3,725.0000	3,182.0000	(14.577)	0	0	0
2010/11/17	R157 2011/02/03	7.90	Put	Bond Future	76.0000	123.0000	61.842	0	0	0
2010/11/17	R157 2011/02/03	7.95	Call	Bond Future	3,926.0000	3,376.0000	(14.009)	0	0	0
2010/11/17	R157 2011/02/03	7.95	Put	Bond Future	62.0000	103.0000	66.129	0	0	0
2010/11/17	R157 2011/02/03	7.85	Call	Bond Future	3,526.0000	2,991.0000	(15.173)	0	0	0
2010/11/17	R157 2011/02/03	7.85	Put	Bond Future	91.0000	147.0000	61.538	0	0	0
2010/11/17	R157 2011/05/05			Bond Future	7.1430	7.2820	1.946	0.0000	0.0000	705
2010/11/17	R157 2011/05/05	7.75	Call	Bond Future	2,930.0000	2,485.0000	(15.188)	0	0	0
2010/11/17	R157 2011/05/05	7.75	Put	Bond Future	409.0000	547.0000	33.741	0	0	0
2010/11/17	R157 2011/05/05	7.80	Call	Bond Future	3,093.0000	2,637.0000	(14.743)	0	0	0
2010/11/17	R157 2011/05/05	7.80	Put	Bond Future	367.0000	494.0000	34.605	0	0	0
2010/11/17	R157 2011/05/05	7.70	Call	Bond Future	2,770.0000	2,337.0000	(15.632)	0	0	0
2010/11/17	R157 2011/05/05	7.70	Put	Bond Future	454.0000	604.0000	33.040	0	0	0
2010/11/17	R157 2011/05/05	7.65	Call	Bond Future	2,614.0000	2,193.0000	(16.106)	0	0	0
2010/11/17	R157 2011/05/05	7.65	Put	Bond Future	504.0000	666.0000	32.143	0	0	0
2010/11/17	R157 2011/08/04			Bond Future	7.2310	7.3660	1.867	0.0000	0.0000	0
2010/11/17	R157 2011/08/04	7.50	Call	Bond Future	2,205.0000	1,891.0000	(14.240)	0	0	0
2010/11/17	R157 2011/08/04	7.50	Put	Bond Future	1,146.0000	1,365.0000	19.110	0	0	0
2010/11/17	R157 2011/08/04	7.55	Call	Bond Future	2,327.0000	2,003.0000	(13.924)	0	0	0
2010/11/17	R157 2011/08/04	7.55	Put	Bond Future	1,072.0000	1,281.0000	19.496	0	0	0
2010/11/17	R157 2011/08/04	7.45	Call	Bond Future	2,087.0000	1,783.0000	(14.566)	0	0	0
2010/11/17	R157 2011/08/04	7.45	Put	Bond Future	1,224.0000	1,453.0000	18.709	0	0	0
2010/11/17	R186 2011/02/03			Bond Future	8.1730	8.2390	0.808	0.0000	0.0000	23,685
2010/11/17	R186 2011/02/03	9.00	Call	Bond Future	8,262.0000	7,663.0000	(7.250)	0	0	0
2010/11/17	R186 2011/02/03	9.00	Put	Bond Future	320.0000	384.0000	20.000	0	0	0
2010/11/17	R186 2011/02/03	9.05	Call	Bond Future	8,672.0000	8,066.0000	(6.988)	0	0	0
2010/11/17	R186 2011/02/03	9.05	Put	Bond Future	275.0000	332.0000	20.727	0	0	0
2010/11/17	R186 2011/02/03	8.95	Call	Bond Future	7,854.0000	7,264.0000	(7.512)	0	0	0
2010/11/17	R186 2011/02/03	8.95	Put	Bond Future	370.0000	443.0000	19.730	0	0	0
2010/11/17	R186 2011/02/03	7.75	Put	Bond Future	5,252.0000	5,751.0000	9.501	0	0	0
2010/11/17	R186 2011/02/03	7.75	Call	Bond Future	870.0000	706.0000	(18.851)	0	0	3,000
2010/11/17	R186 2011/05/05			Bond Future	8.2390	8.3050	0.801	0.0000	0.0000	0
2010/11/17	R186 2011/05/05	8.75	Call	Bond Future	6,537.0000	6,065.0000	(7.220)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R186 2011/05/05	8.75	Put	Bond Future	1,620.0000	1,801.0000	11.173	0	0	0
2010/11/17	R186 2011/05/05	8.80	Call	Bond Future	6,873.0000	6,389.0000	(7.042)	0	0	0
2010/11/17	R186 2011/05/05	8.80	Put	Bond Future	1,491.0000	1,659.0000	11.268	0	0	0
2010/11/17	R186 2011/05/05	8.70	Call	Bond Future	6,208.0000	5,747.0000	(7.426)	0	0	0
2010/11/17	R186 2011/05/05	8.70	Put	Bond Future	1,759.0000	1,950.0000	10.858	0	0	0
2010/11/17	R186 2011/05/05	8.00	Put	Bond Future	4,857.0000	5,244.0000	7.968	0	0	0
2010/11/17	R186 2011/05/05	8.00	Call	Bond Future	2,452.0000	2,187.0000	(10.808)	0	0	5,500
2010/11/17	R186 2011/08/04			Bond Future	8.3090	8.3710	0.746	0.0000	0.0000	0
2010/11/17	R186 2011/08/04	8.25	Call	Bond Future	4,188.0000	3,886.0000	(7.211)	0	0	0
2010/11/17	R186 2011/08/04	8.25	Put	Bond Future	4,765.0000	5,065.0000	6.296	0	0	0
2010/11/17	R186 2011/08/04	8.30	Call	Bond Future	4,429.0000	4,116.0000	(7.067)	0	0	0
2010/11/17	R186 2011/08/04	8.30	Put	Bond Future	4,517.0000	4,806.0000	6.398	0	0	0
2010/11/17	R186 2011/08/04	8.20	Call	Bond Future	3,956.0000	3,664.0000	(7.381)	0	0	0
2010/11/17	R186 2011/08/04	8.20	Put	Bond Future	5,025.0000	5,335.0000	6.169	0	0	0
2010/11/17	R201 2011/02/03			Bond Future	6.8630	7.0070	2.098	0.0000	0.0000	639
2010/11/17	R201 2011/02/03	8.00	Call	Bond Future	3,873.0000	3,385.0000	(12.600)	0	0	0
2010/11/17	R201 2011/02/03	8.00	Put	Bond Future	10.0000	21.0000	110.000	0	0	0
2010/11/17	R201 2011/02/03	8.05	Call	Bond Future	4,037.0000	3,546.0000	(12.162)	0	0	0
2010/11/17	R201 2011/02/03	8.05	Put	Bond Future	8.0000	16.0000	100.000	0	0	0
2010/11/17	R201 2011/02/03	7.95	Call	Bond Future	3,710.0000	3,224.0000	(13.100)	0	0	0
2010/11/17	R201 2011/02/03	7.95	Put	Bond Future	13.0000	26.0000	100.000	0	0	0
2010/11/17	R201 2011/05/05			Bond Future	6.9340	7.0870	2.207	0.0000	0.0000	0
2010/11/17	R201 2011/05/05	7.75	Call	Bond Future	2,806.0000	2,389.0000	(14.861)	0	0	0
2010/11/17	R201 2011/05/05	7.75	Put	Bond Future	185.0000	266.0000	43.784	0	0	0
2010/11/17	R201 2011/05/05	7.80	Call	Bond Future	2,943.0000	2,518.0000	(14.441)	0	0	0
2010/11/17	R201 2011/05/05	7.80	Put	Bond Future	164.0000	237.0000	44.512	0	0	0
2010/11/17	R201 2011/05/05	7.70	Call	Bond Future	2,670.0000	2,262.0000	(15.281)	0	0	0
2010/11/17	R201 2011/05/05	7.70	Put	Bond Future	208.0000	297.0000	42.788	0	0	0
2010/11/17	R201 2011/08/04			Bond Future	7.0190	7.1680	2.123	0.0000	0.0000	0
2010/11/17	R201 2011/08/04	7.25	Call	Bond Future	1,545.0000	1,285.0000	(16.828)	0	0	0
2010/11/17	R201 2011/08/04	7.25	Put	Bond Future	845.0000	1,037.0000	22.722	0	0	0
2010/11/17	R201 2011/08/04	7.30	Call	Bond Future	1,651.0000	1,382.0000	(16.293)	0	0	0
2010/11/17	R201 2011/08/04	7.30	Put	Bond Future	800.0000	983.0000	22.875	0	0	0
2010/11/17	R201 2011/08/04	7.20	Call	Bond Future	1,455.0000	1,205.0000	(17.182)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R201 2011/08/04	7.20	Put	Bond Future	906.0000	1,108.0000	22.296	0	0	0
2010/11/17	R202 2011/02/03			Bond Future	0.3530	0.3170	(10.198)	0.0000	0.0000	3,320
2010/11/17	R202 2011/02/03	3.05	Call	Bond Future	61,324.0000	62,397.0000	1.750	0	0	0
2010/11/17	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R202 2011/02/03	3.10	Call	Bond Future	62,171.0000	63,244.0000	1.726	0	0	0
2010/11/17	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R202 2011/02/03	3.00	Call	Bond Future	60,468.0000	61,542.0000	1.776	0	0	0
2010/11/17	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R202 2011/05/05			Bond Future	0.2730	0.2370	(13.187)	0.0000	0.0000	6,500
2010/11/17	R202 2011/05/05	2.05	Call	Bond Future	44,315.0000	45,392.0000	2.430	0	0	0
2010/11/17	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R202 2011/05/05	2.10	Call	Bond Future	45,343.0000	46,420.0000	2.375	0	0	0
2010/11/17	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R202 2011/05/05	2.00	Call	Bond Future	43,277.0000	44,354.0000	2.489	0	0	0
2010/11/17	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R203 2011/02/03			Bond Future	7.6630	7.7980	1.762	0.0000	0.0000	1,407
2010/11/17	R203 2011/02/03	8.50	Call	Bond Future	4,368.0000	3,739.0000	(14.400)	0	0	0
2010/11/17	R203 2011/02/03	8.50	Put	Bond Future	128.0000	198.0000	54.688	0	0	0
2010/11/17	R203 2011/02/03	8.55	Call	Bond Future	4,595.0000	3,956.0000	(13.906)	0	0	0
2010/11/17	R203 2011/02/03	8.55	Put	Bond Future	109.0000	169.0000	55.046	0	0	0
2010/11/17	R203 2011/02/03	8.45	Call	Bond Future	4,144.0000	3,524.0000	(14.961)	0	0	0
2010/11/17	R203 2011/02/03	8.45	Put	Bond Future	151.0000	230.0000	52.318	0	0	0
2010/11/17	R203 2011/05/05			Bond Future	7.7470	7.8860	1.794	0.0000	0.0000	0
2010/11/17	R203 2011/05/05	8.25	Call	Bond Future	3,238.0000	2,748.0000	(15.133)	0	0	0
2010/11/17	R203 2011/05/05	8.25	Put	Bond Future	752.0000	956.0000	27.128	0	0	0
2010/11/17	R203 2011/05/05	8.30	Call	Bond Future	3,416.0000	2,913.0000	(14.725)	0	0	0
2010/11/17	R203 2011/05/05	8.30	Put	Bond Future	687.0000	878.0000	27.802	0	0	0
2010/11/17	R203 2011/05/05	8.20	Call	Bond Future	3,063.0000	2,587.0000	(15.540)	0	0	0
2010/11/17	R203 2011/05/05	8.20	Put	Bond Future	821.0000	1,039.0000	26.553	0	0	0
2010/11/17	R203 2011/08/04			Bond Future	7.8380	7.9740	1.735	0.0000	0.0000	0
2010/11/17	R203 2011/08/04	8.00	Call	Bond Future	2,535.0000	2,175.0000	(14.201)	0	0	0
2010/11/17	R203 2011/08/04	8.00	Put	Bond Future	1,756.0000	2,050.0000	16.743	0	0	0
2010/11/17	R203 2011/08/04	8.05	Call	Bond Future	2,673.0000	2,301.0000	(13.917)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R203 2011/08/04	8.05	Put	Bond Future	1,654.0000	1,937.0000	17.110	0	0	0
2010/11/17	R203 2011/08/04	7.95	Call	Bond Future	2,401.0000	2,052.0000	(14.536)	0	0	0
2010/11/17	R203 2011/08/04	7.95	Put	Bond Future	1,861.0000	2,167.0000	16.443	0	0	0
2010/11/17	R204 2011/02/03			Bond Future	7.8130	7.9410	1.638	0.0000	0.0000	1,876
2010/11/17	R204 2011/02/03	8.50	Call	Bond Future	4,145.0000	3,509.0000	(15.344)	0	0	0
2010/11/17	R204 2011/02/03	8.50	Put	Bond Future	234.0000	342.0000	46.154	0	0	0
2010/11/17	R204 2011/02/03	8.55	Call	Bond Future	4,388.0000	3,740.0000	(14.768)	0	0	0
2010/11/17	R204 2011/02/03	8.55	Put	Bond Future	200.0000	296.0000	48.000	0	0	0
2010/11/17	R204 2011/02/03	8.45	Call	Bond Future	3,905.0000	3,283.0000	(15.928)	0	0	0
2010/11/17	R204 2011/02/03	8.45	Put	Bond Future	272.0000	394.0000	44.853	0	0	0
2010/11/17	R204 2011/05/05			Bond Future	7.8940	8.0260	1.672	0.0000	0.0000	0
2010/11/17	R204 2011/05/05	8.50	Call	Bond Future	4,051.0000	3,495.0000	(13.725)	0	0	0
2010/11/17	R204 2011/05/05	8.50	Put	Bond Future	690.0000	878.0000	27.246	0	0	0
2010/11/17	R204 2011/05/05	8.55	Call	Bond Future	4,261.0000	3,692.0000	(13.354)	0	0	0
2010/11/17	R204 2011/05/05	8.55	Put	Bond Future	629.0000	805.0000	27.981	0	0	0
2010/11/17	R204 2011/05/05	8.45	Call	Bond Future	3,846.0000	3,304.0000	(14.093)	0	0	0
2010/11/17	R204 2011/05/05	8.45	Put	Bond Future	757.0000	959.0000	26.684	0	0	0
2010/11/17	R204 2011/08/04			Bond Future	7.9820	8.1120	1.629	0.0000	0.0000	0
2010/11/17	R204 2011/08/04	8.00	Call	Bond Future	2,437.0000	2,081.0000	(14.608)	0	0	0
2010/11/17	R204 2011/08/04	8.00	Put	Bond Future	2,338.0000	2,693.0000	15.184	0	0	0
2010/11/17	R204 2011/08/04	8.05	Call	Bond Future	2,581.0000	2,212.0000	(14.297)	0	0	0
2010/11/17	R204 2011/08/04	8.05	Put	Bond Future	2,208.0000	2,550.0000	15.489	0	0	0
2010/11/17	R204 2011/08/04	7.95	Call	Bond Future	2,299.0000	1,955.0000	(14.963)	0	0	0
2010/11/17	R204 2011/08/04	7.95	Put	Bond Future	2,475.0000	2,842.0000	14.828	0	0	0
2010/11/17	R206 2011/02/03			Bond Future	6.6720	6.8140	2.128	0.0000	0.0000	0
2010/11/17	R206 2011/02/03	8.00	Call	Bond Future	3,462.0000	3,088.0000	(10.803)	0	0	0
2010/11/17	R206 2011/02/03	8.00	Put	Bond Future	2.0000	5.0000	150.000	0	0	0
2010/11/17	R206 2011/02/03	8.05	Call	Bond Future	3,589.0000	3,214.0000	(10.449)	0	0	0
2010/11/17	R206 2011/02/03	8.05	Put	Bond Future	2.0000	4.0000	100.000	0	0	0
2010/11/17	R206 2011/02/03	7.95	Call	Bond Future	3,335.0000	2,962.0000	(11.184)	0	0	0
2010/11/17	R206 2011/02/03	7.95	Put	Bond Future	3.0000	7.0000	133.333	0	0	0
2010/11/17	R206 2011/05/05			Bond Future	6.7480	6.9000	2.253	0.0000	0.0000	0
2010/11/17	R206 2011/05/05	7.50	Call	Bond Future	1,972.0000	1,667.0000	(15.467)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R206 2011/05/05	7.50	Put	Bond Future	153.0000	219.0000	43.137	0	0	0
2010/11/17	R206 2011/05/05	7.55	Call	Bond Future	2,074.0000	1,764.0000	(14.947)	0	0	0
2010/11/17	R206 2011/05/05	7.55	Put	Bond Future	136.0000	197.0000	44.853	0	0	0
2010/11/17	R206 2011/05/05	7.45	Call	Bond Future	1,872.0000	1,573.0000	(15.972)	0	0	0
2010/11/17	R206 2011/05/05	7.45	Put	Bond Future	173.0000	245.0000	41.618	0	0	0
2010/11/17	R206 2011/08/04			Bond Future	6.8410	6.9890	2.163	0.0000	0.0000	0
2010/11/17	R206 2011/08/04	7.00	Call	Bond Future	1,052.0000	873.0000	(17.015)	0	0	0
2010/11/17	R206 2011/08/04	7.00	Put	Bond Future	699.0000	849.0000	21.459	0	0	0
2010/11/17	R206 2011/08/04	7.05	Call	Bond Future	1,116.0000	930.0000	(16.667)	0	0	0
2010/11/17	R206 2011/08/04	7.05	Put	Bond Future	652.0000	795.0000	21.933	0	0	0
2010/11/17	R206 2011/08/04	6.95	Call	Bond Future	990.0000	818.0000	(17.374)	0	0	0
2010/11/17	R206 2011/08/04	6.95	Put	Bond Future	748.0000	904.0000	20.856	0	0	0
2010/11/17	R207 2011/02/03			Bond Future	7.9090	8.0370	1.618	0.0000	0.0000	1,400
2010/11/17	R207 2011/02/03	8.75	Call	Bond Future	5,159.0000	4,453.0000	(13.685)	0	0	0
2010/11/17	R207 2011/02/03	8.75	Put	Bond Future	157.0000	235.0000	49.682	0	0	0
2010/11/17	R207 2011/02/03	8.80	Call	Bond Future	5,422.0000	4,706.0000	(13.205)	0	0	0
2010/11/17	R207 2011/02/03	8.80	Put	Bond Future	133.0000	201.0000	51.128	0	0	0
2010/11/17	R207 2011/02/03	8.70	Call	Bond Future	4,898.0000	4,203.0000	(14.189)	0	0	0
2010/11/17	R207 2011/02/03	8.70	Put	Bond Future	184.0000	273.0000	48.370	0	0	0
2010/11/17	R207 2011/05/05			Bond Future	7.9870	8.1180	1.640	0.0000	0.0000	0
2010/11/17	R207 2011/05/05	8.50	Call	Bond Future	3,929.0000	3,374.0000	(14.126)	0	0	0
2010/11/17	R207 2011/05/05	8.50	Put	Bond Future	913.0000	1,140.0000	24.863	0	0	0
2010/11/17	R207 2011/05/05	8.55	Call	Bond Future	4,139.0000	3,570.0000	(13.747)	0	0	0
2010/11/17	R207 2011/05/05	8.55	Put	Bond Future	836.0000	1,049.0000	25.478	0	0	0
2010/11/17	R207 2011/05/05	8.45	Call	Bond Future	3,722.0000	3,183.0000	(14.481)	0	0	0
2010/11/17	R207 2011/05/05	8.45	Put	Bond Future	995.0000	1,238.0000	24.422	0	0	0
2010/11/17	R207 2011/08/04			Bond Future	8.0710	8.2000	1.598	0.0000	0.0000	0
2010/11/17	R207 2011/08/04	8.25	Call	Bond Future	3,145.0000	2,725.0000	(13.355)	0	0	0
2010/11/17	R207 2011/08/04	8.25	Put	Bond Future	2,107.0000	2,436.0000	15.615	0	0	0
2010/11/17	R207 2011/08/04	8.30	Call	Bond Future	3,312.0000	2,879.0000	(13.074)	0	0	0
2010/11/17	R207 2011/08/04	8.30	Put	Bond Future	1,986.0000	2,303.0000	15.962	0	0	0
2010/11/17	R207 2011/08/04	8.20	Call	Bond Future	2,983.0000	2,576.0000	(13.644)	0	0	0
2010/11/17	R207 2011/08/04	8.20	Put	Bond Future	2,233.0000	2,576.0000	15.361	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R208 2011/02/03			Bond Future	7.9980	8.1200	1.525	0.0000	0.0000	5,598
2010/11/17	R208 2011/02/03	8.75	Call	Bond Future	4,940.0000	4,254.0000	(13.887)	0	0	0
2010/11/17	R208 2011/02/03	8.75	Put	Bond Future	232.0000	332.0000	43.103	0	0	0
2010/11/17	R208 2011/02/03	8.80	Call	Bond Future	5,209.0000	4,511.0000	(13.400)	0	0	0
2010/11/17	R208 2011/02/03	8.80	Put	Bond Future	199.0000	287.0000	44.221	0	0	0
2010/11/17	R208 2011/02/03	8.70	Call	Bond Future	4,674.0000	4,001.0000	(14.399)	0	0	0
2010/11/17	R208 2011/02/03	8.70	Put	Bond Future	269.0000	382.0000	42.007	0	0	0
2010/11/17	R208 2011/05/05			Bond Future	8.0690	8.1950	1.562	0.0000	0.0000	0
2010/11/17	R208 2011/05/05	8.50	Call	Bond Future	3,780.0000	3,239.0000	(14.312)	0	0	0
2010/11/17	R208 2011/05/05	8.50	Put	Bond Future	1,100.0000	1,353.0000	23.000	0	0	0
2010/11/17	R208 2011/05/05	8.55	Call	Bond Future	3,994.0000	3,438.0000	(13.921)	0	0	0
2010/11/17	R208 2011/05/05	8.55	Put	Bond Future	1,010.0000	1,248.0000	23.564	0	0	0
2010/11/17	R208 2011/05/05	8.45	Call	Bond Future	3,571.0000	3,047.0000	(14.674)	0	0	0
2010/11/17	R208 2011/05/05	8.45	Put	Bond Future	1,197.0000	1,467.0000	22.556	0	0	0
2010/11/17	R208 2011/08/04			Bond Future	8.1450	8.2680	1.510	0.0000	0.0000	0
2010/11/17	R208 2011/08/04	8.25	Call	Bond Future	3,156.0000	2,748.0000	(12.928)	0	0	0
2010/11/17	R208 2011/08/04	8.25	Put	Bond Future	2,508.0000	2,858.0000	13.955	0	0	0
2010/11/17	R208 2011/08/04	8.30	Call	Bond Future	3,324.0000	2,904.0000	(12.635)	0	0	0
2010/11/17	R208 2011/08/04	8.30	Put	Bond Future	2,370.0000	2,708.0000	14.262	0	0	0
2010/11/17	R208 2011/08/04	8.20	Call	Bond Future	2,992.0000	2,597.0000	(13.202)	0	0	0
2010/11/17	R208 2011/08/04	8.20	Put	Bond Future	2,652.0000	3,015.0000	13.688	0	0	0
2010/11/17	R209 2011/02/03			Bond Future	8.2370	8.3020	0.789	0.0000	0.0000	23,687
2010/11/17	R209 2011/02/03	9.00	Call	Bond Future	6,622.0000	6,123.0000	(7.535)	0	0	0
2010/11/17	R209 2011/02/03	9.00	Put	Bond Future	359.0000	427.0000	18.942	0	0	0
2010/11/17	R209 2011/02/03	9.05	Call	Bond Future	6,958.0000	6,451.0000	(7.287)	0	0	0
2010/11/17	R209 2011/02/03	9.05	Put	Bond Future	313.0000	372.0000	18.850	0	0	0
2010/11/17	R209 2011/02/03	8.95	Call	Bond Future	6,287.0000	5,795.0000	(7.826)	0	0	0
2010/11/17	R209 2011/02/03	8.95	Put	Bond Future	410.0000	484.0000	18.049	0	0	0
2010/11/17	R209 2011/05/05			Bond Future	8.2870	8.3540	0.808	0.0000	0.0000	0
2010/11/17	R209 2011/05/05	8.50	Call	Bond Future	4,073.0000	3,719.0000	(8.691)	0	0	0
2010/11/17	R209 2011/05/05	8.50	Put	Bond Future	2,259.0000	2,483.0000	9.916	0	0	0
2010/11/17	R209 2011/05/05	8.55	Call	Bond Future	4,324.0000	3,957.0000	(8.488)	0	0	0
2010/11/17	R209 2011/05/05	8.55	Put	Bond Future	2,094.0000	2,305.0000	10.076	0	0	0
2010/11/17	R209 2011/05/05	8.45	Call	Bond Future	3,829.0000	3,487.0000	(8.932)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/11/17	R209 2011/05/05	8.45	Put	Bond Future	2,435.0000	2,671.0000	9.692	0	0	0
2010/11/17	R209 2011/08/04			Bond Future	8.3400	8.4030	0.755	0.0000	0.0000	0
2010/11/17	R209 2011/08/04	8.50	Call	Bond Future	4,664.0000	4,351.0000	(6.711)	0	0	0
2010/11/17	R209 2011/08/04	8.50	Put	Bond Future	3,310.0000	3,535.0000	6.798	0	0	0
2010/11/17	R209 2011/08/04	8.55	Call	Bond Future	4,897.0000	4,575.0000	(6.575)	0	0	0
2010/11/17	R209 2011/08/04	8.55	Put	Bond Future	3,128.0000	3,343.0000	6.873	0	0	0
2010/11/17	R209 2011/08/04	8.45	Call	Bond Future	4,436.0000	4,133.0000	(6.830)	0	0	0
2010/11/17	R209 2011/08/04	8.45	Put	Bond Future	3,501.0000	3,736.0000	6.712	0	0	0
2010/11/17	R209 2011/08/04	10.10	Call	Bond Future	13,473.0000	12,979.0000	(3.667)	0	0	0
2010/11/17	R209 2011/08/04	10.10	Put	Bond Future	428.0000	471.0000	10.047	0	0	0
2010/11/17	R211 2011/02/03			Bond Future	1.8030	1.8090	0.333	0.0000	0.0000	539
2010/11/17	R211 2011/02/03	2.50	Call	Bond Future	3,933.0000	3,899.0000	(0.864)	0	0	0
2010/11/17	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R211 2011/02/03	2.55	Call	Bond Future	4,209.0000	4,174.0000	(0.832)	0	0	0
2010/11/17	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R211 2011/02/03	2.45	Call	Bond Future	3,657.0000	3,622.0000	(0.957)	0	0	0
2010/11/17	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R212 2011/02/03			Bond Future	2.3700	2.3720	0.084	0.0000	0.0000	1,868
2010/11/17	R212 2011/02/03	3.00	Call	Bond Future	5,978.0000	5,958.0000	(0.335)	0	0	0
2010/11/17	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R212 2011/02/03	3.05	Call	Bond Future	6,435.0000	6,416.0000	(0.295)	0	0	0
2010/11/17	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	R212 2011/02/03	2.95	Call	Bond Future	5,518.0000	5,499.0000	(0.344)	0	0	0
2010/11/17	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/17	TRT1 2011/02/03			Index Future	346.1080	343.8790	(0.644)	0.0000	0.0000	100
2010/11/17	TRT1 2011/05/05			Index Future	351.1750	348.9160	(0.643)	0.0000	0.0000	0
Total										164250.00