



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/11/2010

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
2010/11/24	AL7T 2011/02/03			Index Future	378.9380	374.2290	(1.243)	0.0000	0.0000	30
2010/11/24	ALBI 2011/02/03			Index Future	348.9130	345.0470	(1.108)	0.0000	0.0000	1,132
2010/11/24	ALBI 2011/05/05			Index Future	354.0030	350.0810	(1.108)	0.0000	0.0000	0
2010/11/24	CRD1 2011/02/03			Index Future	154.2350	153.2280	(0.653)	0.0000	0.0000	2
2010/11/24	CRD1 2011/05/05			Index Future	156.3260	155.3070	(0.652)	0.0000	0.0000	0
2010/11/24	GOVI 2011/02/03			GOVI	349.6960	345.9320	(1.076)	0.0000	0.0000	203
2010/11/24	GOVI 2011/02/03	343.00	Call	GOVI	66,960.0000	29,320.0000	(56.213)	0	0	0
2010/11/24	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GOVI 2011/02/03	343.01	Call	GOVI	66,860.0000	29,220.0000	(56.297)	0	0	0
2010/11/24	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GOVI 2011/02/03	342.99	Call	GOVI	67,060.0000	29,420.0000	(56.129)	0	0	0
2010/11/24	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GOVI 2011/05/05			GOVI	354.7980	350.9790	(1.076)	0.0000	0.0000	0
2010/11/24	GOVI 2011/05/05	349.00	Call	GOVI	57,980.0000	19,790.0000	(65.868)	0	0	0
2010/11/24	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GOVI 2011/05/05	349.01	Call	GOVI	57,880.0000	19,690.0000	(65.981)	0	0	0
2010/11/24	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GOVI 2011/05/05	348.99	Call	GOVI	58,080.0000	19,890.0000	(65.754)	0	0	0
2010/11/24	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/11/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/11/24	IGOV 2011/02/03			Index Future	150.3570	150.1130	(0.162)	0.0000	0.0000	0
2010/11/24	IGOV 2011/05/05			Index Future	152.5500	152.3030	(0.162)	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
2010/11/24	IGOV 2011/08/04			Index Future	154.7490	154.4990	(0.162)	0.0000	0.0000	0
2010/11/24	ILBI 2011/02/03			Index Future	407.1940	405.7680	(0.350)	0.0000	0.0000	370
2010/11/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/11/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/11/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/11/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/11/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/11/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/11/24	JBAF 2010/12/15			Jibar Tradeable Future	5.5210	5.5190	(0.036)	0.0000	0.0000	7,600
2010/11/24	JBAF 2011/01/19			Jibar Tradeable Future	5.4600	5.4600	0.000	0.0000	0.0000	5,000
2010/11/24	JBAF 2011/02/16			Jibar Tradeable Future	5.4430	5.4730	0.551	0.0000	0.0000	2,500
2010/11/24	JBAF 2011/03/16			Jibar Tradeable Future	5.4410	5.4810	0.735	0.0000	0.0000	5,500
2010/11/24	JBAF 2011/04/20			Jibar Tradeable Future	5.4410	5.4810	0.735	0.0000	0.0000	0
2010/11/24	JBAF 2011/05/18			Jibar Tradeable Future	5.4500	5.4900	0.734	0.0000	0.0000	0
2010/11/24	JBAF 2011/06/15			Jibar Tradeable Future	5.4740	5.5130	0.712	0.0000	0.0000	4,500
2010/11/24	JBAF 2011/09/21			Jibar Tradeable Future	5.6080	5.6620	0.963	94.3880	94.3880	13,900
2010/11/24	JBAF 2011/12/21			Jibar Tradeable Future	5.7860	5.8740	1.521	0.0000	0.0000	5,200
2010/11/24	JBAF 2012/03/20			Jibar Tradeable Future	5.9880	6.0760	1.470	0.0000	0.0000	0
2010/11/24	JBAF 2012/06/20			Jibar Tradeable Future	6.2330	6.3210	1.412	93.7090	93.7090	100
2010/11/24	JBAF 2012/09/19			Jibar Tradeable Future	6.4130	6.5040	1.419	93.4870	93.4870	40,100
2010/11/24	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/24	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/24	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/11/24	OTH1 2011/02/03			Index Future	344.3140	339.9020	(1.281)	0.0000	0.0000	3
2010/11/24	OTH1 2011/05/05			Index Future	349.3370	344.8610	(1.281)	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
2010/11/24	R157 2011/02/03			Bond Future	7.1080	7.2740	2.335	0.0000	0.0000	6,186
2010/11/24	R157 2011/02/03	7.90	Call	Bond Future	3,532.0000	2,862.0000	(18.969)	0	0	0
2010/11/24	R157 2011/02/03	7.90	Put	Bond Future	74.0000	139.0000	87.838	0	0	0
2010/11/24	R157 2011/02/03	7.95	Call	Bond Future	3,733.0000	3,053.0000	(18.216)	0	0	0
2010/11/24	R157 2011/02/03	7.95	Put	Bond Future	61.0000	116.0000	90.164	0	0	0
2010/11/24	R157 2011/02/03	7.85	Call	Bond Future	3,333.0000	2,675.0000	(19.742)	0	0	0
2010/11/24	R157 2011/02/03	7.85	Put	Bond Future	90.0000	167.0000	85.556	0	0	0
2010/11/24	R157 2011/05/05			Bond Future	7.1960	7.3750	2.487	0.0000	0.0000	705
2010/11/24	R157 2011/05/05	7.75	Call	Bond Future	2,737.0000	2,186.0000	(20.132)	0	0	0
2010/11/24	R157 2011/05/05	7.75	Put	Bond Future	439.0000	636.0000	44.875	0	0	0
2010/11/24	R157 2011/05/05	7.80	Call	Bond Future	2,897.0000	2,330.0000	(19.572)	0	0	0
2010/11/24	R157 2011/05/05	7.80	Put	Bond Future	394.0000	575.0000	45.939	0	0	0
2010/11/24	R157 2011/05/05	7.70	Call	Bond Future	2,580.0000	2,045.0000	(20.736)	0	0	0
2010/11/24	R157 2011/05/05	7.70	Put	Bond Future	487.0000	700.0000	43.737	0	0	0
2010/11/24	R157 2011/05/05	7.65	Call	Bond Future	2,428.0000	1,909.0000	(21.376)	0	0	0
2010/11/24	R157 2011/05/05	7.65	Put	Bond Future	540.0000	770.0000	42.593	0	0	0
2010/11/24	R157 2011/08/04			Bond Future	7.2990	7.4920	2.644	0.0000	0.0000	0
2010/11/24	R157 2011/08/04	7.50	Call	Bond Future	2,024.0000	1,605.0000	(20.702)	0	0	0
2010/11/24	R157 2011/08/04	7.50	Put	Bond Future	1,234.0000	1,574.0000	27.553	0	0	0
2010/11/24	R157 2011/08/04	7.55	Call	Bond Future	2,141.0000	1,708.0000	(20.224)	0	0	0
2010/11/24	R157 2011/08/04	7.55	Put	Bond Future	1,155.0000	1,481.0000	28.225	0	0	0
2010/11/24	R157 2011/08/04	7.45	Call	Bond Future	1,910.0000	1,506.0000	(21.152)	0	0	0
2010/11/24	R157 2011/08/04	7.45	Put	Bond Future	1,316.0000	1,671.0000	26.976	0	0	0
2010/11/24	R186 2011/02/03			Bond Future	8.1830	8.3550	2.102	0.0000	0.0000	23,685
2010/11/24	R186 2011/02/03	9.00	Call	Bond Future	8,119.0000	6,598.0000	(18.734)	0	0	0
2010/11/24	R186 2011/02/03	9.00	Put	Bond Future	278.0000	473.0000	70.144	0	0	0
2010/11/24	R186 2011/02/03	9.05	Call	Bond Future	8,534.0000	6,989.0000	(18.104)	0	0	0
2010/11/24	R186 2011/02/03	9.05	Put	Bond Future	238.0000	409.0000	71.849	0	0	0
2010/11/24	R186 2011/02/03	8.95	Call	Bond Future	7,709.0000	6,213.0000	(19.406)	0	0	0
2010/11/24	R186 2011/02/03	8.95	Put	Bond Future	326.0000	546.0000	67.485	0	0	0
2010/11/24	R186 2011/02/03	7.75	Put	Bond Future	5,243.0000	6,626.0000	26.378	0	0	0
2010/11/24	R186 2011/02/03	7.75	Call	Bond Future	760.0000	427.0000	(43.816)	0	0	3,000
2010/11/24	R186 2011/05/05			Bond Future	8.2520	8.4300	2.157	0.0000	0.0000	0
2010/11/24	R186 2011/05/05	8.75	Call	Bond Future	6,380.0000	5,173.0000	(18.918)	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
2010/11/24	R186	2011/05/05	8.75	Put	Bond Future	1,592.0000	2,130.0000	33.794	0	0	0
2010/11/24	R186	2011/05/05	8.80	Call	Bond Future	6,716.0000	5,476.0000	(18.463)	0	0	0
2010/11/24	R186	2011/05/05	8.80	Put	Bond Future	1,463.0000	1,967.0000	34.450	0	0	0
2010/11/24	R186	2011/05/05	8.70	Call	Bond Future	6,052.0000	4,878.0000	(19.399)	0	0	0
2010/11/24	R186	2011/05/05	8.70	Put	Bond Future	1,732.0000	2,302.0000	32.910	0	0	0
2010/11/24	R186	2011/05/05	8.00	Put	Bond Future	4,864.0000	5,972.0000	22.780	0	0	0
2010/11/24	R186	2011/05/05	8.00	Call	Bond Future	2,330.0000	1,694.0000	(27.296)	0	0	5,500
2010/11/24	R186	2011/08/04			Bond Future	8.3270	8.5110	2.210	0.0000	0.0000	0
2010/11/24	R186	2011/08/04	8.25	Call	Bond Future	4,041.0000	3,221.0000	(20.292)	0	0	0
2010/11/24	R186	2011/08/04	8.25	Put	Bond Future	4,793.0000	5,743.0000	19.821	0	0	0
2010/11/24	R186	2011/08/04	8.30	Call	Bond Future	4,279.0000	3,426.0000	(19.935)	0	0	0
2010/11/24	R186	2011/08/04	8.30	Put	Bond Future	4,542.0000	5,459.0000	20.189	0	0	0
2010/11/24	R186	2011/08/04	8.20	Call	Bond Future	3,812.0000	3,023.0000	(20.698)	0	0	0
2010/11/24	R186	2011/08/04	8.20	Put	Bond Future	5,056.0000	6,037.0000	19.403	0	0	0
2010/11/24	R201	2011/02/03			Bond Future	6.8700	7.0430	2.518	0.0000	0.0000	639
2010/11/24	R201	2011/02/03	8.00	Call	Bond Future	3,846.0000	3,259.0000	(15.263)	0	0	0
2010/11/24	R201	2011/02/03	8.00	Put	Bond Future	7.0000	19.0000	171.429	0	0	0
2010/11/24	R201	2011/02/03	8.05	Call	Bond Future	4,010.0000	3,420.0000	(14.713)	0	0	0
2010/11/24	R201	2011/02/03	8.05	Put	Bond Future	6.0000	15.0000	150.000	0	0	0
2010/11/24	R201	2011/02/03	7.95	Call	Bond Future	3,683.0000	3,098.0000	(15.884)	0	0	0
2010/11/24	R201	2011/02/03	7.95	Put	Bond Future	11.0000	25.0000	127.273	0	0	0
2010/11/24	R201	2011/05/05			Bond Future	6.9510	7.1370	2.676	0.0000	0.0000	0
2010/11/24	R201	2011/05/05	7.75	Call	Bond Future	2,746.0000	2,244.0000	(18.281)	0	0	0
2010/11/24	R201	2011/05/05	7.75	Put	Bond Future	181.0000	283.0000	56.354	0	0	0
2010/11/24	R201	2011/05/05	7.80	Call	Bond Future	2,883.0000	2,372.0000	(17.725)	0	0	0
2010/11/24	R201	2011/05/05	7.80	Put	Bond Future	160.0000	253.0000	58.125	0	0	0
2010/11/24	R201	2011/05/05	7.70	Call	Bond Future	2,611.0000	2,119.0000	(18.843)	0	0	0
2010/11/24	R201	2011/05/05	7.70	Put	Bond Future	204.0000	316.0000	54.902	0	0	0
2010/11/24	R201	2011/08/04			Bond Future	7.0490	7.2520	2.880	0.0000	0.0000	0
2010/11/24	R201	2011/08/04	7.25	Call	Bond Future	1,476.0000	1,137.0000	(22.967)	0	0	0
2010/11/24	R201	2011/08/04	7.25	Put	Bond Future	867.0000	1,143.0000	31.834	0	0	0
2010/11/24	R201	2011/08/04	7.30	Call	Bond Future	1,580.0000	1,229.0000	(22.215)	0	0	0
2010/11/24	R201	2011/08/04	7.30	Put	Bond Future	820.0000	1,084.0000	32.195	0	0	0
2010/11/24	R201	2011/08/04	7.20	Call	Bond Future	1,388.0000	1,062.0000	(23.487)	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
2010/11/24	R201 2011/08/04	7.20	Put	Bond Future	930.0000	1,219.0000	31.075	0	0	0
2010/11/24	R202 2011/02/03			Bond Future	0.2740	0.2750	0.365	0.0000	0.0000	3,320
2010/11/24	R202 2011/02/03	3.05	Call	Bond Future	63,691.0000	63,660.0000	(0.049)	0	0	0
2010/11/24	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R202 2011/02/03	3.10	Call	Bond Future	64,538.0000	64,507.0000	(0.048)	0	0	0
2010/11/24	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R202 2011/02/03	3.00	Call	Bond Future	62,835.0000	62,805.0000	(0.048)	0	0	0
2010/11/24	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R202 2011/05/05			Bond Future	0.1950	0.1960	0.513	0.0000	0.0000	6,500
2010/11/24	R202 2011/05/05	2.05	Call	Bond Future	46,660.0000	46,629.0000	(0.066)	0	0	0
2010/11/24	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R202 2011/05/05	2.10	Call	Bond Future	47,688.0000	47,657.0000	(0.065)	0	0	0
2010/11/24	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R202 2011/05/05	2.00	Call	Bond Future	45,621.0000	45,591.0000	(0.066)	0	0	0
2010/11/24	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R203 2011/02/03			Bond Future	7.7430	7.9320	2.441	0.0000	0.0000	1,407
2010/11/24	R203 2011/02/03	8.50	Call	Bond Future	3,968.0000	3,116.0000	(21.472)	0	0	0
2010/11/24	R203 2011/02/03	8.50	Put	Bond Future	143.0000	263.0000	83.916	0	0	0
2010/11/24	R203 2011/02/03	8.55	Call	Bond Future	4,191.0000	3,325.0000	(20.663)	0	0	0
2010/11/24	R203 2011/02/03	8.55	Put	Bond Future	120.0000	226.0000	88.333	0	0	0
2010/11/24	R203 2011/02/03	8.45	Call	Bond Future	3,747.0000	2,913.0000	(22.258)	0	0	0
2010/11/24	R203 2011/02/03	8.45	Put	Bond Future	169.0000	307.0000	81.657	0	0	0
2010/11/24	R203 2011/05/05			Bond Future	7.8360	8.0350	2.540	0.0000	0.0000	0
2010/11/24	R203 2011/05/05	8.25	Call	Bond Future	2,891.0000	2,243.0000	(22.414)	0	0	0
2010/11/24	R203 2011/05/05	8.25	Put	Bond Future	850.0000	1,190.0000	40.000	0	0	0
2010/11/24	R203 2011/05/05	8.30	Call	Bond Future	3,062.0000	2,393.0000	(21.848)	0	0	0
2010/11/24	R203 2011/05/05	8.30	Put	Bond Future	778.0000	1,097.0000	41.003	0	0	0
2010/11/24	R203 2011/05/05	8.20	Call	Bond Future	2,724.0000	2,097.0000	(23.018)	0	0	0
2010/11/24	R203 2011/05/05	8.20	Put	Bond Future	927.0000	1,287.0000	38.835	0	0	0
2010/11/24	R203 2011/08/04			Bond Future	7.9390	8.1490	2.645	0.0000	0.0000	0
2010/11/24	R203 2011/08/04	8.00	Call	Bond Future	2,239.0000	1,739.0000	(22.331)	0	0	0
2010/11/24	R203 2011/08/04	8.00	Put	Bond Future	1,946.0000	2,449.0000	25.848	0	0	0
2010/11/24	R203 2011/08/04	8.05	Call	Bond Future	2,368.0000	1,850.0000	(21.875)	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
2010/11/24	R203 2011/08/04	8.05	Put	Bond Future	1,836.0000	2,321.0000	26.416	0	0	0
2010/11/24	R203 2011/08/04	7.95	Call	Bond Future	2,113.0000	1,632.0000	(22.764)	0	0	0
2010/11/24	R203 2011/08/04	7.95	Put	Bond Future	2,060.0000	2,582.0000	25.340	0	0	0
2010/11/24	R204 2011/02/03			Bond Future	7.8710	8.0850	2.719	0.0000	0.0000	1,926
2010/11/24	R204 2011/02/03	8.50	Call	Bond Future	3,817.0000	2,804.0000	(26.539)	0	0	0
2010/11/24	R204 2011/02/03	8.50	Put	Bond Future	244.0000	465.0000	90.574	0	0	0
2010/11/24	R204 2011/02/03	8.55	Call	Bond Future	4,058.0000	3,019.0000	(25.604)	0	0	0
2010/11/24	R204 2011/02/03	8.55	Put	Bond Future	208.0000	403.0000	93.750	0	0	0
2010/11/24	R204 2011/02/03	8.45	Call	Bond Future	3,581.0000	2,595.0000	(27.534)	0	0	0
2010/11/24	R204 2011/02/03	8.45	Put	Bond Future	286.0000	534.0000	86.713	0	0	0
2010/11/24	R204 2011/05/05			Bond Future	7.9590	8.1830	2.814	0.0000	0.0000	0
2010/11/24	R204 2011/05/05	8.50	Call	Bond Future	3,742.0000	2,859.0000	(23.597)	0	0	0
2010/11/24	R204 2011/05/05	8.50	Put	Bond Future	749.0000	1,119.0000	49.399	0	0	0
2010/11/24	R204 2011/05/05	8.55	Call	Bond Future	3,946.0000	3,039.0000	(22.985)	0	0	0
2010/11/24	R204 2011/05/05	8.55	Put	Bond Future	682.0000	1,028.0000	50.733	0	0	0
2010/11/24	R204 2011/05/05	8.45	Call	Bond Future	3,542.0000	2,684.0000	(24.224)	0	0	0
2010/11/24	R204 2011/05/05	8.45	Put	Bond Future	820.0000	1,216.0000	48.293	0	0	0
2010/11/24	R204 2011/08/04			Bond Future	8.0570	8.2920	2.917	0.0000	0.0000	0
2010/11/24	R204 2011/08/04	8.00	Call	Bond Future	2,198.0000	1,624.0000	(26.115)	0	0	0
2010/11/24	R204 2011/08/04	8.00	Put	Bond Future	2,510.0000	3,210.0000	27.888	0	0	0
2010/11/24	R204 2011/08/04	8.05	Call	Bond Future	2,334.0000	1,736.0000	(25.621)	0	0	0
2010/11/24	R204 2011/08/04	8.05	Put	Bond Future	2,372.0000	3,048.0000	28.499	0	0	0
2010/11/24	R204 2011/08/04	7.95	Call	Bond Future	2,067.0000	1,516.0000	(26.657)	0	0	0
2010/11/24	R204 2011/08/04	7.95	Put	Bond Future	2,654.0000	3,377.0000	27.242	0	0	0
2010/11/24	R206 2011/02/03			Bond Future	6.5700	6.7240	2.344	0.0000	0.0000	0
2010/11/24	R206 2011/02/03	8.00	Call	Bond Future	3,732.0000	3,323.0000	(10.959)	0	0	0
2010/11/24	R206 2011/02/03	8.00	Put	Bond Future	0.0000	2.0000	100.000	0	0	0
2010/11/24	R206 2011/02/03	8.05	Call	Bond Future	3,859.0000	3,450.0000	(10.599)	0	0	0
2010/11/24	R206 2011/02/03	8.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/11/24	R206 2011/02/03	7.95	Call	Bond Future	3,605.0000	3,197.0000	(11.318)	0	0	0
2010/11/24	R206 2011/02/03	7.95	Put	Bond Future	1.0000	3.0000	200.000	0	0	0
2010/11/24	R206 2011/05/05			Bond Future	6.6460	6.8160	2.558	0.0000	0.0000	0
2010/11/24	R206 2011/05/05	7.50	Call	Bond Future	2,179.0000	1,822.0000	(16.384)	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
2010/11/24	R206 2011/05/05	7.50	Put	Bond Future	110.0000	169.0000	53.636	0	0	0
2010/11/24	R206 2011/05/05	7.55	Call	Bond Future	2,285.0000	1,923.0000	(15.842)	0	0	0
2010/11/24	R206 2011/05/05	7.55	Put	Bond Future	97.0000	151.0000	55.670	0	0	0
2010/11/24	R206 2011/05/05	7.45	Call	Bond Future	2,074.0000	1,724.0000	(16.876)	0	0	0
2010/11/24	R206 2011/05/05	7.45	Put	Bond Future	125.0000	191.0000	52.800	0	0	0
2010/11/24	R206 2011/08/04			Bond Future	6.7430	6.9330	2.818	0.0000	0.0000	0
2010/11/24	R206 2011/08/04	7.00	Call	Bond Future	1,169.0000	926.0000	(20.787)	0	0	0
2010/11/24	R206 2011/08/04	7.00	Put	Bond Future	598.0000	777.0000	29.933	0	0	0
2010/11/24	R206 2011/08/04	7.05	Call	Bond Future	1,238.0000	986.0000	(20.355)	0	0	0
2010/11/24	R206 2011/08/04	7.05	Put	Bond Future	556.0000	727.0000	30.755	0	0	0
2010/11/24	R206 2011/08/04	6.95	Call	Bond Future	1,102.0000	868.0000	(21.234)	0	0	0
2010/11/24	R206 2011/08/04	6.95	Put	Bond Future	641.0000	830.0000	29.485	0	0	0
2010/11/24	R207 2011/02/03			Bond Future	7.9720	8.1700	2.484	0.0000	0.0000	1,400
2010/11/24	R207 2011/02/03	8.75	Call	Bond Future	4,779.0000	3,722.0000	(22.118)	0	0	0
2010/11/24	R207 2011/02/03	8.75	Put	Bond Future	164.0000	309.0000	88.415	0	0	0
2010/11/24	R207 2011/02/03	8.80	Call	Bond Future	5,040.0000	3,965.0000	(21.329)	0	0	0
2010/11/24	R207 2011/02/03	8.80	Put	Bond Future	138.0000	265.0000	92.029	0	0	0
2010/11/24	R207 2011/02/03	8.70	Call	Bond Future	4,520.0000	3,484.0000	(22.920)	0	0	0
2010/11/24	R207 2011/02/03	8.70	Put	Bond Future	193.0000	359.0000	86.010	0	0	0
2010/11/24	R207 2011/05/05			Bond Future	8.0560	8.2630	2.570	0.0000	0.0000	0
2010/11/24	R207 2011/05/05	8.50	Call	Bond Future	3,596.0000	2,779.0000	(22.720)	0	0	0
2010/11/24	R207 2011/05/05	8.50	Put	Bond Future	993.0000	1,401.0000	41.088	0	0	0
2010/11/24	R207 2011/05/05	8.55	Call	Bond Future	3,800.0000	2,959.0000	(22.132)	0	0	0
2010/11/24	R207 2011/05/05	8.55	Put	Bond Future	910.0000	1,294.0000	42.198	0	0	0
2010/11/24	R207 2011/05/05	8.45	Call	Bond Future	3,396.0000	2,605.0000	(23.292)	0	0	0
2010/11/24	R207 2011/05/05	8.45	Put	Bond Future	1,082.0000	1,516.0000	40.111	0	0	0
2010/11/24	R207 2011/08/04			Bond Future	8.1490	8.3650	2.651	0.0000	0.0000	0
2010/11/24	R207 2011/08/04	8.25	Call	Bond Future	2,855.0000	2,214.0000	(22.452)	0	0	0
2010/11/24	R207 2011/08/04	8.25	Put	Bond Future	2,271.0000	2,874.0000	26.552	0	0	0
2010/11/24	R207 2011/08/04	8.30	Call	Bond Future	3,014.0000	2,351.0000	(21.997)	0	0	0
2010/11/24	R207 2011/08/04	8.30	Put	Bond Future	2,142.0000	2,723.0000	27.124	0	0	0
2010/11/24	R207 2011/08/04	8.20	Call	Bond Future	2,701.0000	2,083.0000	(22.880)	0	0	0
2010/11/24	R207 2011/08/04	8.20	Put	Bond Future	2,405.0000	3,031.0000	26.029	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
2010/11/24	R208 2011/02/03			Bond Future	8.0600	8.2420	2.258	0.0000	0.0000	5,598
2010/11/24	R208 2011/02/03	8.75	Call	Bond Future	4,550.0000	3,564.0000	(21.670)	0	0	0
2010/11/24	R208 2011/02/03	8.75	Put	Bond Future	242.0000	419.0000	73.140	0	0	0
2010/11/24	R208 2011/02/03	8.80	Call	Bond Future	4,816.0000	3,810.0000	(20.889)	0	0	0
2010/11/24	R208 2011/02/03	8.80	Put	Bond Future	207.0000	363.0000	75.362	0	0	0
2010/11/24	R208 2011/02/03	8.70	Call	Bond Future	4,288.0000	3,325.0000	(22.458)	0	0	0
2010/11/24	R208 2011/02/03	8.70	Put	Bond Future	284.0000	483.0000	70.070	0	0	0
2010/11/24	R208 2011/05/05			Bond Future	8.1370	8.3270	2.335	0.0000	0.0000	0
2010/11/24	R208 2011/05/05	8.50	Call	Bond Future	3,444.0000	2,686.0000	(22.009)	0	0	0
2010/11/24	R208 2011/05/05	8.50	Put	Bond Future	1,194.0000	1,623.0000	35.930	0	0	0
2010/11/24	R208 2011/05/05	8.55	Call	Bond Future	3,651.0000	2,868.0000	(21.446)	0	0	0
2010/11/24	R208 2011/05/05	8.55	Put	Bond Future	1,096.0000	1,500.0000	36.861	0	0	0
2010/11/24	R208 2011/05/05	8.45	Call	Bond Future	3,243.0000	2,511.0000	(22.572)	0	0	0
2010/11/24	R208 2011/05/05	8.45	Put	Bond Future	1,298.0000	1,753.0000	35.054	0	0	0
2010/11/24	R208 2011/08/04			Bond Future	8.2210	8.4180	2.396	0.0000	0.0000	0
2010/11/24	R208 2011/08/04	8.25	Call	Bond Future	2,865.0000	2,270.0000	(20.768)	0	0	0
2010/11/24	R208 2011/08/04	8.25	Put	Bond Future	2,687.0000	3,294.0000	22.590	0	0	0
2010/11/24	R208 2011/08/04	8.30	Call	Bond Future	3,026.0000	2,409.0000	(20.390)	0	0	0
2010/11/24	R208 2011/08/04	8.30	Put	Bond Future	2,541.0000	3,127.0000	23.062	0	0	0
2010/11/24	R208 2011/08/04	8.20	Call	Bond Future	2,709.0000	2,135.0000	(21.189)	0	0	0
2010/11/24	R208 2011/08/04	8.20	Put	Bond Future	2,838.0000	3,467.0000	22.163	0	0	0
2010/11/24	R209 2011/02/03			Bond Future	8.2110	8.3880	2.156	0.0000	0.0000	23,687
2010/11/24	R209 2011/02/03	9.00	Call	Bond Future	6,775.0000	5,434.0000	(19.793)	0	0	0
2010/11/24	R209 2011/02/03	9.00	Put	Bond Future	284.0000	478.0000	68.310	0	0	0
2010/11/24	R209 2011/02/03	9.05	Call	Bond Future	7,117.0000	5,754.0000	(19.151)	0	0	0
2010/11/24	R209 2011/02/03	9.05	Put	Bond Future	243.0000	415.0000	70.782	0	0	0
2010/11/24	R209 2011/02/03	8.95	Call	Bond Future	6,432.0000	5,115.0000	(20.476)	0	0	0
2010/11/24	R209 2011/02/03	8.95	Put	Bond Future	326.0000	544.0000	66.871	0	0	0
2010/11/24	R209 2011/05/05			Bond Future	8.2630	8.4450	2.203	0.0000	0.0000	0
2010/11/24	R209 2011/05/05	8.50	Call	Bond Future	4,140.0000	3,219.0000	(22.246)	0	0	0
2010/11/24	R209 2011/05/05	8.50	Put	Bond Future	2,118.0000	2,757.0000	30.170	0	0	0
2010/11/24	R209 2011/05/05	8.55	Call	Bond Future	4,396.0000	3,442.0000	(21.702)	0	0	0
2010/11/24	R209 2011/05/05	8.55	Put	Bond Future	1,957.0000	2,564.0000	31.017	0	0	0
2010/11/24	R209 2011/05/05	8.45	Call	Bond Future	3,890.0000	3,004.0000	(22.776)	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
2010/11/24	R209 2011/05/05	8.45	Put	Bond Future	2,287.0000	2,962.0000	29.515	0	0	0
2010/11/24	R209 2011/08/04			Bond Future	8.3180	8.5050	2.248	0.0000	0.0000	0
2010/11/24	R209 2011/08/04	8.50	Call	Bond Future	4,722.0000	3,835.0000	(18.784)	0	0	0
2010/11/24	R209 2011/08/04	8.50	Put	Bond Future	3,179.0000	3,877.0000	21.957	0	0	0
2010/11/24	R209 2011/08/04	8.55	Call	Bond Future	4,958.0000	4,044.0000	(18.435)	0	0	0
2010/11/24	R209 2011/08/04	8.55	Put	Bond Future	3,000.0000	3,670.0000	22.333	0	0	0
2010/11/24	R209 2011/08/04	8.45	Call	Bond Future	4,490.0000	3,631.0000	(19.131)	0	0	0
2010/11/24	R209 2011/08/04	8.45	Put	Bond Future	3,366.0000	4,092.0000	21.569	0	0	0
2010/11/24	R209 2011/08/04	10.10	Call	Bond Future	13,626.0000	12,178.0000	(10.627)	0	0	0
2010/11/24	R209 2011/08/04	10.10	Put	Bond Future	392.0000	528.0000	34.694	0	0	0
2010/11/24	R211 2011/02/03			Bond Future	1.6850	1.6890	0.237	0.0000	0.0000	589
2010/11/24	R211 2011/02/03	2.50	Call	Bond Future	4,616.0000	4,593.0000	(0.498)	0	0	0
2010/11/24	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R211 2011/02/03	2.55	Call	Bond Future	4,892.0000	4,869.0000	(0.470)	0	0	0
2010/11/24	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R211 2011/02/03	2.45	Call	Bond Future	4,340.0000	4,317.0000	(0.530)	0	0	0
2010/11/24	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R212 2011/02/03			Bond Future	2.3780	2.3800	0.084	0.0000	0.0000	1,868
2010/11/24	R212 2011/02/03	3.00	Call	Bond Future	5,899.0000	5,880.0000	(0.322)	0	0	0
2010/11/24	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R212 2011/02/03	3.05	Call	Bond Future	6,357.0000	6,337.0000	(0.315)	0	0	0
2010/11/24	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R212 2011/02/03	2.95	Call	Bond Future	5,440.0000	5,420.0000	(0.368)	0	0	0
2010/11/24	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/02/03			Bond Future	8.2570	8.4240	2.023	0.0000	0.0000	0
2010/11/24	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/02/03	8.00	Put	Bond Future	2,311.0000	3,766.0000	62.960	0	0	0
2010/11/24	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/02/03	8.05	Put	Bond Future	1,855.0000	3,309.0000	78.383	0	0	0
2010/11/24	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/02/03	7.95	Put	Bond Future	2,772.0000	4,226.0000	52.453	0	0	0
2010/11/24	R213 2011/05/05			Bond Future	8.3150	8.4860	2.057	0.0000	0.0000	0
2010/11/24	R213 2011/05/05	8.00	Call	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
2010/11/24	R213 2011/05/05	8.00	Put	Bond Future	2,809.0000	4,279.0000	52.332	0	0	0
2010/11/24	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/05/05	8.05	Put	Bond Future	2,354.0000	3,825.0000	62.489	0	0	0
2010/11/24	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/05/05	7.95	Put	Bond Future	3,267.0000	4,738.0000	45.026	0	0	0
2010/11/24	R213 2011/08/04			Bond Future	8.3770	8.5530	2.101	0.0000	0.0000	0
2010/11/24	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/08/04	8.00	Put	Bond Future	3,331.0000	4,824.0000	44.821	0	0	0
2010/11/24	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/08/04	8.05	Put	Bond Future	2,879.0000	4,371.0000	51.824	0	0	0
2010/11/24	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/11/24	R213 2011/08/04	7.95	Put	Bond Future	3,787.0000	5,280.0000	39.424	0	0	0
2010/11/24	TRT1 2011/02/03			Index Future	345.3740	341.6450	(1.080)	0.0000	0.0000	100
2010/11/24	TRT1 2011/05/05			Index Future	350.0580	346.2800	(1.079)	0.0000	0.0000	0
Total										172250.00