



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/09/2010

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
2010/09/08	AL7T 2010/11/04			Index Future	373.0470	373.3910	0.092	0.0000	0.0000	38
2010/09/08	ALBI 2010/11/04			Index Future	344.1240	344.7400	0.179	0.0000	0.0000	1,257
2010/09/08	ALBI 2011/02/03			Index Future	349.1800	349.8080	0.180	0.0000	0.0000	0
2010/09/08	CRD1 2010/11/04			Index Future	150.4520	150.5600	0.072	0.0000	0.0000	2
2010/09/08	CRD1 2011/02/03			Index Future	152.7910	152.9020	0.073	0.0000	0.0000	0
2010/09/08	GOVI 2010/11/04			GOVI	344.6640	345.2430	0.168	0.0000	0.0000	159
2010/09/08	GOVI 2010/11/04	329.00	Call	GOVI	156,640.0000	162,430.0000	3.696	0	0	0
2010/09/08	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/08	GOVI 2010/11/04	329.01	Call	GOVI	156,540.0000	162,330.0000	3.699	0	0	0
2010/09/08	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/08	GOVI 2010/11/04	328.99	Call	GOVI	156,740.0000	162,530.0000	3.694	0	0	0
2010/09/08	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/09/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/09/08	ILBI 2010/11/04			Index Future	397.8830	398.0570	0.044	0.0000	0.0000	507
2010/09/08	ILBI 2011/02/03			Index Future	404.5560	404.7340	0.044	0.0000	0.0000	0
2010/09/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/09/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/09/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/09/08	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
2010/09/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/09/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/09/08	JBAF 2010/09/15			Jibar Tradeable Future	6.1900	6.2020	0.194	0.0000	0.0000	1,000
2010/09/08	JBAF 2010/10/20			Jibar Tradeable Future	6.1800	6.1880	0.129	0.0000	0.0000	0
2010/09/08	JBAF 2010/11/17			Jibar Tradeable Future	6.1400	6.1700	0.489	0.0000	0.0000	0
2010/09/08	JBAF 2010/12/15			Jibar Tradeable Future	6.0500	6.1040	0.893	0.0000	0.0000	0
2010/09/08	JBAF 2011/01/19			Jibar Tradeable Future	6.0100	6.0710	1.015	0.0000	0.0000	0
2010/09/08	JBAF 2011/02/16			Jibar Tradeable Future	6.0100	6.0480	0.632	0.0000	0.0000	0
2010/09/08	JBAF 2011/03/16			Jibar Tradeable Future	6.0200	6.0410	0.349	0.0000	0.0000	5,500
2010/09/08	JBAF 2011/06/15			Jibar Tradeable Future	6.1300	6.1420	0.196	0.0000	0.0000	4,500
2010/09/08	JBAF 2011/09/21			Jibar Tradeable Future	6.2600	6.2850	0.399	0.0000	0.0000	6,000
2010/09/08	JBAF 2011/12/21			Jibar Tradeable Future	6.4400	6.4410	0.016	0.0000	0.0000	5,000
2010/09/08	JBAF 2012/03/20			Jibar Tradeable Future	6.6700	6.6750	0.075	0.0000	0.0000	0
2010/09/08	JBAF 2012/06/20			Jibar Tradeable Future	6.9100	6.9300	0.289	0.0000	0.0000	0
2010/09/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/09/08	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/08	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/08	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/09/08	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/09/08	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
2010/09/08	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/08	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/09/08	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/09/08	OTH1 2010/11/04			Index Future	340.8420	341.6520	0.238	0.0000	0.0000	3
2010/09/08	OTH1 2011/02/03			Index Future	346.1400	346.9660	0.239	0.0000	0.0000	0
2010/09/08	R157 2010/11/04			Bond Future	7.2590	7.2370	(0.303)	0.0000	0.0000	5,172
2010/09/08	R157 2010/11/04	8.50	Call	Bond Future	5,604.0000	5,705.0000	1.802	0	0	0
2010/09/08	R157 2010/11/04	8.50	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/09/08	R157 2010/11/04	8.55	Call	Bond Future	5,822.0000	5,923.0000	1.735	0	0	0
2010/09/08	R157 2010/11/04	8.55	Put	Bond Future	5.0000	3.0000	(40.000)	0	0	0
2010/09/08	R157 2010/11/04	8.45	Call	Bond Future	5,386.0000	5,487.0000	1.875	0	0	0
2010/09/08	R157 2010/11/04	8.45	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/08	R157 2010/11/04	7.50	Put	Bond Future	389.0000	354.0000	(8.997)	0	0	0
2010/09/08	R157 2010/11/04	7.50	Call	Bond Future	1,502.0000	1,569.0000	4.461	0	0	500
2010/09/08	R157 2011/02/03			Bond Future	7.3280	7.3040	(0.328)	0.0000	0.0000	0
2010/09/08	R157 2011/02/03	7.90	Call	Bond Future	3,055.0000	3,131.0000	2.488	0	0	0
2010/09/08	R157 2011/02/03	7.90	Put	Bond Future	570.0000	540.0000	(5.263)	0	0	0
2010/09/08	R157 2011/02/03	7.95	Call	Bond Future	3,223.0000	3,300.0000	2.389	0	0	0
2010/09/08	R157 2011/02/03	7.95	Put	Bond Future	524.0000	495.0000	(5.534)	0	0	0
2010/09/08	R157 2011/02/03	7.85	Call	Bond Future	2,891.0000	2,965.0000	2.560	0	0	0
2010/09/08	R157 2011/02/03	7.85	Put	Bond Future	621.0000	589.0000	(5.153)	0	0	0
2010/09/08	R157 2011/05/05			Bond Future	7.4160	7.3900	(0.351)	0.0000	0.0000	0
2010/09/08	R157 2011/05/05	7.75	Call	Bond Future	2,477.0000	2,543.0000	2.665	0	0	0
2010/09/08	R157 2011/05/05	7.75	Put	Bond Future	1,098.0000	1,056.0000	(3.825)	0	0	0
2010/09/08	R157 2011/05/05	7.80	Call	Bond Future	2,615.0000	2,683.0000	2.600	0	0	0
2010/09/08	R157 2011/05/05	7.80	Put	Bond Future	1,031.0000	991.0000	(3.880)	0	0	0
2010/09/08	R157 2011/05/05	7.70	Call	Bond Future	2,342.0000	2,406.0000	2.733	0	0	0
2010/09/08	R157 2011/05/05	7.70	Put	Bond Future	1,168.0000	1,124.0000	(3.767)	0	0	0
2010/09/08	R186 2010/11/04			Bond Future	7.9600	7.9070	(0.666)	0.0000	0.0000	17,509
2010/09/08	R186 2010/11/04	9.25	Call	Bond Future	12,506.0000	13,053.0000	4.374	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
2010/09/08	R186 2010/11/04	9.25	Put	Bond Future	30.0000	21.0000	(30.000)	0	0	0
2010/09/08	R186 2010/11/04	9.30	Call	Bond Future	12,945.0000	13,494.0000	4.241	0	0	0
2010/09/08	R186 2010/11/04	9.30	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	0
2010/09/08	R186 2010/11/04	9.20	Call	Bond Future	12,064.0000	12,610.0000	4.526	0	0	0
2010/09/08	R186 2010/11/04	9.20	Put	Bond Future	36.0000	26.0000	(27.778)	0	0	0
2010/09/08	R186 2010/11/04	8.75	Put	Bond Future	191.0000	148.0000	(22.513)	0	0	0
2010/09/08	R186 2010/11/04	8.75	Call	Bond Future	8,063.0000	8,576.0000	6.362	0	0	7,900
2010/09/08	R186 2011/02/03			Bond Future	8.0060	7.9520	(0.674)	0.0000	0.0000	0
2010/09/08	R186 2011/02/03	9.00	Call	Bond Future	10,343.0000	10,820.0000	4.612	0	0	0
2010/09/08	R186 2011/02/03	9.00	Put	Bond Future	698.0000	617.0000	(11.605)	0	0	0
2010/09/08	R186 2011/02/03	9.05	Call	Bond Future	10,740.0000	11,224.0000	4.507	0	0	0
2010/09/08	R186 2011/02/03	9.05	Put	Bond Future	640.0000	566.0000	(11.563)	0	0	0
2010/09/08	R186 2011/02/03	8.95	Call	Bond Future	9,947.0000	10,418.0000	4.735	0	0	0
2010/09/08	R186 2011/02/03	8.95	Put	Bond Future	760.0000	673.0000	(11.447)	0	0	0
2010/09/08	R186 2011/02/03	7.75	Put	Bond Future	4,725.0000	4,377.0000	(7.365)	0	0	0
2010/09/08	R186 2011/02/03	7.75	Call	Bond Future	2,046.0000	2,256.0000	10.264	0	0	3,000
2010/09/08	R186 2011/05/05			Bond Future	8.0640	8.0080	(0.694)	0.0000	0.0000	0
2010/09/08	R186 2011/05/05	8.75	Call	Bond Future	8,919.0000	9,327.0000	4.575	0	0	0
2010/09/08	R186 2011/05/05	8.75	Put	Bond Future	2,248.0000	2,087.0000	(7.162)	0	0	0
2010/09/08	R186 2011/05/05	8.80	Call	Bond Future	9,267.0000	9,682.0000	4.478	0	0	0
2010/09/08	R186 2011/05/05	8.80	Put	Bond Future	2,131.0000	1,977.0000	(7.227)	0	0	0
2010/09/08	R186 2011/05/05	8.70	Call	Bond Future	8,575.0000	8,976.0000	4.676	0	0	0
2010/09/08	R186 2011/05/05	8.70	Put	Bond Future	2,372.0000	2,204.0000	(7.083)	0	0	0
2010/09/08	R189 2010/11/04			Bond Future	1.5290	1.4940	(2.289)	0.0000	0.0000	0
2010/09/08	R189 2010/11/04	1.75	Call	Bond Future	550.0000	638.0000	16.000	0	0	0
2010/09/08	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R189 2010/11/04	1.80	Call	Bond Future	674.0000	762.0000	13.056	0	0	0
2010/09/08	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R189 2010/11/04	1.70	Call	Bond Future	426.0000	513.0000	20.423	0	0	0
2010/09/08	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R197 2010/11/04			Bond Future	2.6670	2.6700	0.112	0.0000	0.0000	0
2010/09/08	R197 2010/11/04	3.05	Call	Bond Future	4,846.0000	4,807.0000	(0.805)	0	0	0
2010/09/08	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
2010/09/08	R197 2010/11/04	3.10	Call	Bond Future	5,462.0000	5,423.0000	(0.714)	0	0	0
2010/09/08	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R197 2010/11/04	3.00	Call	Bond Future	4,226.0000	4,187.0000	(0.923)	0	0	0
2010/09/08	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R201 2010/11/04			Bond Future	7.1760	7.1320	(0.613)	0.0000	0.0000	1,834
2010/09/08	R201 2010/11/04	8.50	Call	Bond Future	4,677.0000	4,836.0000	3.400	0	0	0
2010/09/08	R201 2010/11/04	8.50	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/09/08	R201 2010/11/04	8.55	Call	Bond Future	4,847.0000	5,006.0000	3.280	0	0	0
2010/09/08	R201 2010/11/04	8.55	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/08	R201 2010/11/04	8.45	Call	Bond Future	4,507.0000	4,665.0000	3.506	0	0	0
2010/09/08	R201 2010/11/04	8.45	Put	Bond Future	6.0000	4.0000	(33.333)	0	0	0
2010/09/08	R201 2010/11/04	7.50	Call	Bond Future	1,458.0000	1,574.0000	7.956	0	0	0
2010/09/08	R201 2010/11/04	7.50	Put	Bond Future	290.0000	246.0000	(15.172)	0	0	140
2010/09/08	R201 2010/11/04	7.25	Put	Bond Future	566.0000	493.0000	(12.898)	0	0	0
2010/09/08	R201 2010/11/04	7.25	Call	Bond Future	834.0000	921.0000	10.432	0	0	140
2010/09/08	R201 2010/11/04	8.00	Call	Bond Future	2,991.0000	3,140.0000	4.982	0	0	0
2010/09/08	R201 2010/11/04	8.00	Put	Bond Future	52.0000	42.0000	(19.231)	0	0	420
2010/09/08	R201 2010/11/04	6.75	Put	Bond Future	1,714.0000	1,580.0000	(7.818)	0	0	0
2010/09/08	R201 2010/11/04	6.75	Call	Bond Future	154.0000	180.0000	16.883	0	0	420
2010/09/08	R201 2011/02/03			Bond Future	7.2400	7.1930	(0.649)	0.0000	0.0000	0
2010/09/08	R201 2011/02/03	8.00	Call	Bond Future	2,887.0000	3,016.0000	4.468	0	0	0
2010/09/08	R201 2011/02/03	8.00	Put	Bond Future	325.0000	292.0000	(10.154)	0	0	0
2010/09/08	R201 2011/02/03	8.05	Call	Bond Future	3,021.0000	3,152.0000	4.336	0	0	0
2010/09/08	R201 2011/02/03	8.05	Put	Bond Future	293.0000	263.0000	(10.239)	0	0	0
2010/09/08	R201 2011/02/03	7.95	Call	Bond Future	2,728.0000	2,855.0000	4.655	0	0	0
2010/09/08	R201 2011/02/03	7.95	Put	Bond Future	332.0000	298.0000	(10.241)	0	0	0
2010/09/08	R201 2011/05/05			Bond Future	7.3320	7.2800	(0.709)	0.0000	0.0000	0
2010/09/08	R201 2011/05/05	7.75	Call	Bond Future	2,224.0000	2,331.0000	4.811	0	0	0
2010/09/08	R201 2011/05/05	7.75	Put	Bond Future	892.0000	831.0000	(6.839)	0	0	0
2010/09/08	R201 2011/05/05	7.80	Call	Bond Future	2,333.0000	2,443.0000	4.715	0	0	0
2010/09/08	R201 2011/05/05	7.80	Put	Bond Future	843.0000	785.0000	(6.880)	0	0	0
2010/09/08	R201 2011/05/05	7.70	Call	Bond Future	2,117.0000	2,222.0000	4.960	0	0	0
2010/09/08	R201 2011/05/05	7.70	Put	Bond Future	943.0000	881.0000	(6.575)	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
2010/09/08	R202 2010/11/04			Bond Future	2.6460	2.6480	0.076	0.0000	0.0000	0
2010/09/08	R202 2010/11/04	3.05	Call	Bond Future	7,227.0000	7,190.0000	(0.512)	0	0	0
2010/09/08	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R202 2010/11/04	3.10	Call	Bond Future	8,081.0000	8,043.0000	(0.470)	0	0	0
2010/09/08	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R202 2010/11/04	3.00	Call	Bond Future	6,365.0000	6,327.0000	(0.597)	0	0	0
2010/09/08	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R203 2010/11/04			Bond Future	7.7430	7.7200	(0.297)	0.0000	0.0000	2,215
2010/09/08	R203 2010/11/04	9.25	Call	Bond Future	7,653.0000	7,775.0000	1.594	0	0	0
2010/09/08	R203 2010/11/04	9.25	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/08	R203 2010/11/04	9.30	Call	Bond Future	7,893.0000	8,015.0000	1.546	0	0	0
2010/09/08	R203 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/08	R203 2010/11/04	9.20	Call	Bond Future	7,411.0000	7,533.0000	1.646	0	0	0
2010/09/08	R203 2010/11/04	9.20	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/09/08	R203 2011/02/03			Bond Future	7.8140	7.7900	(0.307)	0.0000	0.0000	0
2010/09/08	R203 2011/02/03	8.50	Call	Bond Future	4,099.0000	4,190.0000	2.220	0	0	0
2010/09/08	R203 2011/02/03	8.50	Put	Bond Future	641.0000	608.0000	(5.148)	0	0	0
2010/09/08	R203 2011/02/03	8.55	Call	Bond Future	4,296.0000	4,390.0000	2.188	0	0	0
2010/09/08	R203 2011/02/03	8.55	Put	Bond Future	591.0000	562.0000	(4.907)	0	0	0
2010/09/08	R203 2011/02/03	8.45	Call	Bond Future	3,904.0000	3,993.0000	2.280	0	0	0
2010/09/08	R203 2011/02/03	8.45	Put	Bond Future	693.0000	658.0000	(5.051)	0	0	0
2010/09/08	R203 2011/05/05			Bond Future	7.9000	7.8750	(0.316)	0.0000	0.0000	0
2010/09/08	R203 2011/05/05	8.25	Call	Bond Future	3,104.0000	3,179.0000	2.416	0	0	0
2010/09/08	R203 2011/05/05	8.25	Put	Bond Future	1,382.0000	1,333.0000	(3.546)	0	0	0
2010/09/08	R203 2011/05/05	8.30	Call	Bond Future	3,269.0000	3,346.0000	2.355	0	0	0
2010/09/08	R203 2011/05/05	8.30	Put	Bond Future	1,304.0000	1,257.0000	(3.604)	0	0	0
2010/09/08	R203 2011/05/05	8.20	Call	Bond Future	2,943.0000	3,016.0000	2.480	0	0	0
2010/09/08	R203 2011/05/05	8.20	Put	Bond Future	1,465.0000	1,413.0000	(3.549)	0	0	0
2010/09/08	R204 2010/11/04			Bond Future	7.8290	7.8170	(0.153)	0.0000	0.0000	2,466
2010/09/08	R204 2010/11/04	9.25	Call	Bond Future	8,048.0000	8,119.0000	0.882	0	0	0
2010/09/08	R204 2010/11/04	9.25	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/09/08	R204 2010/11/04	9.30	Call	Bond Future	8,315.0000	8,385.0000	0.842	0	0	0
2010/09/08	R204 2010/11/04	9.30	Put	Bond Future	6.0000	4.0000	(33.333)	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
2010/09/08	R204 2010/11/04	9.20	Call	Bond Future	7,782.0000	7,852.0000	0.900	0	0	0
2010/09/08	R204 2010/11/04	9.20	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2010/09/08	R204 2011/02/03			Bond Future	7.8910	7.8790	(0.152)	0.0000	0.0000	0
2010/09/08	R204 2011/02/03	8.50	Call	Bond Future	4,160.0000	4,208.0000	1.154	0	0	0
2010/09/08	R204 2011/02/03	8.50	Put	Bond Future	703.0000	681.0000	(3.129)	0	0	0
2010/09/08	R204 2011/02/03	8.55	Call	Bond Future	4,379.0000	4,429.0000	1.142	0	0	0
2010/09/08	R204 2011/02/03	8.55	Put	Bond Future	645.0000	625.0000	(3.101)	0	0	0
2010/09/08	R204 2011/02/03	8.45	Call	Bond Future	3,944.0000	3,991.0000	1.192	0	0	0
2010/09/08	R204 2011/02/03	8.45	Put	Bond Future	765.0000	742.0000	(3.007)	0	0	0
2010/09/08	R204 2011/05/05			Bond Future	7.9720	7.9580	(0.176)	0.0000	0.0000	0
2010/09/08	R204 2011/05/05	8.50	Call	Bond Future	4,344.0000	4,393.0000	1.128	0	0	0
2010/09/08	R204 2011/05/05	8.50	Put	Bond Future	1,424.0000	1,394.0000	(2.107)	0	0	0
2010/09/08	R204 2011/05/05	8.55	Call	Bond Future	4,538.0000	4,589.0000	1.124	0	0	0
2010/09/08	R204 2011/05/05	8.55	Put	Bond Future	1,347.0000	1,319.0000	(2.079)	0	0	0
2010/09/08	R204 2011/05/05	8.45	Call	Bond Future	4,151.0000	4,199.0000	1.156	0	0	0
2010/09/08	R204 2011/05/05	8.45	Put	Bond Future	1,503.0000	1,472.0000	(2.063)	0	0	0
2010/09/08	R206 2010/11/04			Bond Future	7.0650	7.0110	(0.764)	0.0000	0.0000	0
2010/09/08	R206 2010/11/04	8.50	Call	Bond Future	3,963.0000	4,115.0000	3.835	0	0	0
2010/09/08	R206 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/09/08	R206 2010/11/04	8.55	Call	Bond Future	4,097.0000	4,249.0000	3.710	0	0	0
2010/09/08	R206 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/08	R206 2010/11/04	8.45	Call	Bond Future	3,829.0000	3,981.0000	3.970	0	0	0
2010/09/08	R206 2010/11/04	8.45	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/09/08	R206 2010/11/04	7.25	Call	Bond Future	849.0000	947.0000	11.543	0	0	150
2010/09/08	R206 2010/11/04	7.25	Put	Bond Future	327.0000	272.0000	(16.820)	0	0	150
2010/09/08	R206 2010/11/04	8.00	Call	Bond Future	2,626.0000	2,773.0000	5.598	0	0	0
2010/09/08	R206 2010/11/04	8.00	Put	Bond Future	23.0000	17.0000	(26.087)	0	0	450
2010/09/08	R206 2010/11/04	6.75	Put	Bond Future	1,090.0000	974.0000	(10.642)	0	0	0
2010/09/08	R206 2010/11/04	6.75	Call	Bond Future	194.0000	231.0000	19.072	0	0	450
2010/09/08	R206 2011/02/03			Bond Future	7.1330	7.0730	(0.841)	0.0000	0.0000	0
2010/09/08	R206 2011/02/03	8.00	Call	Bond Future	2,445.0000	2,576.0000	5.358	0	0	0
2010/09/08	R206 2011/02/03	8.00	Put	Bond Future	203.0000	177.0000	(12.808)	0	0	0
2010/09/08	R206 2011/02/03	8.05	Call	Bond Future	2,552.0000	2,685.0000	5.212	0	0	0
2010/09/08	R206 2011/02/03	8.05	Put	Bond Future	183.0000	158.0000	(13.661)	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
2010/09/08	R206 2011/02/03	7.95	Call	Bond Future	2,337.0000	2,466.0000	5.520	0	0	0
2010/09/08	R206 2011/02/03	7.95	Put	Bond Future	223.0000	194.0000	(13.004)	0	0	0
2010/09/08	R206 2011/05/05			Bond Future	7.2420	7.1750	(0.925)	0.0000	0.0000	0
2010/09/08	R206 2011/05/05	7.50	Call	Bond Future	1,388.0000	1,485.0000	6.988	0	0	0
2010/09/08	R206 2011/05/05	7.50	Put	Bond Future	769.0000	704.0000	(8.453)	0	0	0
2010/09/08	R206 2011/05/05	7.55	Call	Bond Future	1,465.0000	1,565.0000	6.826	0	0	0
2010/09/08	R206 2011/05/05	7.55	Put	Bond Future	726.0000	664.0000	(8.540)	0	0	0
2010/09/08	R206 2011/05/05	7.45	Call	Bond Future	1,314.0000	1,407.0000	7.078	0	0	0
2010/09/08	R206 2011/05/05	7.45	Put	Bond Future	814.0000	746.0000	(8.354)	0	0	0
2010/09/08	R207 2010/11/04			Bond Future	7.9160	7.9040	(0.152)	0.0000	0.0000	810
2010/09/08	R207 2010/11/04	9.25	Call	Bond Future	7,924.0000	7,998.0000	0.934	0	0	0
2010/09/08	R207 2010/11/04	9.25	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2010/09/08	R207 2010/11/04	9.30	Call	Bond Future	8,201.0000	8,275.0000	0.902	0	0	0
2010/09/08	R207 2010/11/04	9.30	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/09/08	R207 2010/11/04	9.20	Call	Bond Future	7,647.0000	7,720.0000	0.955	0	0	0
2010/09/08	R207 2010/11/04	9.20	Put	Bond Future	18.0000	16.0000	(11.111)	0	0	0
2010/09/08	R207 2011/02/03			Bond Future	7.9740	7.9620	(0.150)	0.0000	0.0000	0
2010/09/08	R207 2011/02/03	8.75	Call	Bond Future	5,196.0000	5,250.0000	1.039	0	0	0
2010/09/08	R207 2011/02/03	8.75	Put	Bond Future	593.0000	574.0000	(3.204)	0	0	0
2010/09/08	R207 2011/02/03	8.80	Call	Bond Future	5,434.0000	5,490.0000	1.031	0	0	0
2010/09/08	R207 2011/02/03	8.80	Put	Bond Future	544.0000	527.0000	(3.125)	0	0	0
2010/09/08	R207 2011/02/03	8.70	Call	Bond Future	4,960.0000	5,014.0000	1.089	0	0	0
2010/09/08	R207 2011/02/03	8.70	Put	Bond Future	645.0000	625.0000	(3.101)	0	0	0
2010/09/08	R207 2011/05/05			Bond Future	8.0510	8.0380	(0.161)	0.0000	0.0000	0
2010/09/08	R207 2011/05/05	8.50	Call	Bond Future	4,252.0000	4,298.0000	1.082	0	0	0
2010/09/08	R207 2011/05/05	8.50	Put	Bond Future	1,619.0000	1,587.0000	(1.977)	0	0	0
2010/09/08	R207 2011/05/05	8.55	Call	Bond Future	4,453.0000	4,500.0000	1.055	0	0	0
2010/09/08	R207 2011/05/05	8.55	Put	Bond Future	1,533.0000	1,502.0000	(2.022)	0	0	0
2010/09/08	R207 2011/05/05	8.45	Call	Bond Future	4,054.0000	4,099.0000	1.110	0	0	0
2010/09/08	R207 2011/05/05	8.45	Put	Bond Future	1,710.0000	1,677.0000	(1.930)	0	0	0
2010/09/08	R208 2010/11/04			Bond Future	7.9760	7.9330	(0.539)	0.0000	0.0000	6,835
2010/09/08	R208 2010/11/04	9.25	Call	Bond Future	7,928.0000	8,209.0000	3.544	0	0	0
2010/09/08	R208 2010/11/04	9.25	Put	Bond Future	13.0000	10.0000	(23.077)	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
2010/09/08	R208 2010/11/04	9.30	Call	Bond Future	8,217.0000	8,499.0000	3.432	0	0	0
2010/09/08	R208 2010/11/04	9.30	Put	Bond Future	10.0000	8.0000	(20.000)	0	0	0
2010/09/08	R208 2010/11/04	9.20	Call	Bond Future	7,639.0000	7,918.0000	3.652	0	0	0
2010/09/08	R208 2010/11/04	9.20	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2010/09/08	R208 2011/02/03			Bond Future	8.0320	7.9880	(0.548)	0.0000	0.0000	0
2010/09/08	R208 2011/02/03	8.75	Call	Bond Future	5,252.0000	5,472.0000	4.189	0	0	0
2010/09/08	R208 2011/02/03	8.75	Put	Bond Future	764.0000	699.0000	(8.508)	0	0	0
2010/09/08	R208 2011/02/03	8.80	Call	Bond Future	5,495.0000	5,719.0000	4.076	0	0	0
2010/09/08	R208 2011/02/03	8.80	Put	Bond Future	705.0000	644.0000	(8.652)	0	0	0
2010/09/08	R208 2011/02/03	8.70	Call	Bond Future	5,011.0000	5,227.0000	4.311	0	0	0
2010/09/08	R208 2011/02/03	8.70	Put	Bond Future	826.0000	757.0000	(8.354)	0	0	0
2010/09/08	R208 2011/05/05			Bond Future	8.1010	8.0550	(0.568)	0.0000	0.0000	0
2010/09/08	R208 2011/05/05	8.50	Call	Bond Future	4,218.0000	4,405.0000	4.433	0	0	0
2010/09/08	R208 2011/05/05	8.50	Put	Bond Future	1,740.0000	1,636.0000	(5.977)	0	0	0
2010/09/08	R208 2011/05/05	8.55	Call	Bond Future	4,426.0000	4,618.0000	4.338	0	0	0
2010/09/08	R208 2011/05/05	8.55	Put	Bond Future	1,644.0000	1,545.0000	(6.022)	0	0	0
2010/09/08	R208 2011/05/05	8.45	Call	Bond Future	4,013.0000	4,196.0000	4.560	0	0	0
2010/09/08	R208 2011/05/05	8.45	Put	Bond Future	1,841.0000	1,733.0000	(5.866)	0	0	0
2010/09/08	R209 2010/11/04			Bond Future	7.9220	7.8700	(0.656)	0.0000	0.0000	23,994
2010/09/08	R209 2010/11/04	9.00	Call	Bond Future	9,162.0000	9,636.0000	5.174	0	0	0
2010/09/08	R209 2010/11/04	9.00	Put	Bond Future	44.0000	32.0000	(27.273)	0	0	0
2010/09/08	R209 2010/11/04	9.05	Call	Bond Future	9,537.0000	10,012.0000	4.981	0	0	0
2010/09/08	R209 2010/11/04	9.05	Put	Bond Future	36.0000	26.0000	(27.778)	0	0	0
2010/09/08	R209 2010/11/04	8.95	Call	Bond Future	8,786.0000	9,257.0000	5.361	0	0	0
2010/09/08	R209 2010/11/04	8.95	Put	Bond Future	54.0000	39.0000	(27.778)	0	0	0
2010/09/08	R209 2010/11/04	8.50	Call	Bond Future	5,393.0000	5,816.0000	7.844	0	0	0
2010/09/08	R209 2010/11/04	8.50	Put	Bond Future	290.0000	227.0000	(21.724)	0	0	54
2010/09/08	R209 2010/11/04	8.25	Put	Bond Future	665.0000	544.0000	(18.195)	0	0	0
2010/09/08	R209 2010/11/04	8.25	Call	Bond Future	3,625.0000	3,990.0000	10.069	0	0	54
2010/09/08	R209 2010/11/04	9.25	Call	Bond Future	11,015.0000	11,496.0000	4.367	0	0	0
2010/09/08	R209 2010/11/04	9.25	Put	Bond Future	16.0000	12.0000	(25.000)	0	0	162
2010/09/08	R209 2010/11/04	7.75	Put	Bond Future	2,631.0000	2,317.0000	(11.935)	0	0	0
2010/09/08	R209 2010/11/04	7.75	Call	Bond Future	1,008.0000	1,179.0000	16.964	0	0	162
2010/09/08	R209 2011/02/03			Bond Future	7.9560	7.9030	(0.666)	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
2010/09/08	R209 2011/02/03	9.00	Call	Bond Future	9,438.0000	9,858.0000	4.450	0	0	0
2010/09/08	R209 2011/02/03	9.00	Put	Bond Future	649.0000	578.0000	(10.940)	0	0	0
2010/09/08	R209 2011/02/03	9.05	Call	Bond Future	9,770.0000	10,195.0000	4.350	0	0	0
2010/09/08	R209 2011/02/03	9.05	Put	Bond Future	599.0000	533.0000	(11.018)	0	0	0
2010/09/08	R209 2011/02/03	8.95	Call	Bond Future	9,105.0000	9,521.0000	4.569	0	0	0
2010/09/08	R209 2011/02/03	8.95	Put	Bond Future	701.0000	627.0000	(10.556)	0	0	0
2010/09/08	R209 2011/05/05			Bond Future	7.9980	7.9430	(0.688)	0.0000	0.0000	0
2010/09/08	R209 2011/05/05	8.50	Call	Bond Future	6,564.0000	6,910.0000	5.271	0	0	0
2010/09/08	R209 2011/05/05	8.50	Put	Bond Future	2,179.0000	2,020.0000	(7.297)	0	0	0
2010/09/08	R209 2011/05/05	8.55	Call	Bond Future	6,858.0000	7,211.0000	5.147	0	0	0
2010/09/08	R209 2011/05/05	8.55	Put	Bond Future	2,056.0000	1,905.0000	(7.344)	0	0	0
2010/09/08	R209 2011/05/05	8.45	Call	Bond Future	6,272.0000	6,611.0000	5.405	0	0	0
2010/09/08	R209 2011/05/05	8.45	Put	Bond Future	2,306.0000	2,141.0000	(7.155)	0	0	0
2010/09/08	R209 2011/08/04			Bond Future	8.0220	7.9560	(0.823)	0.0000	0.0000	0
2010/09/08	R209 2011/08/04	8.50	Call	Bond Future	7,537.0000	7,929.0000	5.201	0	0	0
2010/09/08	R209 2011/08/04	8.50	Put	Bond Future	3,378.0000	3,168.0000	(6.217)	0	0	1,000
2010/09/08	R209 2011/08/04	8.55	Call	Bond Future	7,844.0000	8,242.0000	5.074	0	0	0
2010/09/08	R209 2011/08/04	8.55	Put	Bond Future	3,270.0000	3,066.0000	(6.239)	0	0	0
2010/09/08	R209 2011/08/04	8.45	Call	Bond Future	7,166.0000	7,552.0000	5.387	0	0	0
2010/09/08	R209 2011/08/04	8.45	Put	Bond Future	3,426.0000	3,210.0000	(6.305)	0	0	0
2010/09/08	R209 2011/08/04	10.10	Call	Bond Future	16,813.0000	17,343.0000	3.152	0	0	0
2010/09/08	R209 2011/08/04	10.10	Put	Bond Future	963.0000	891.0000	(7.477)	0	0	1,000
2010/09/08	R210 2010/11/04			Bond Future	2.6890	2.6910	0.074	0.0000	0.0000	0
2010/09/08	R210 2010/11/04	3.10	Call	Bond Future	5,453.0000	5,425.0000	(0.513)	0	0	0
2010/09/08	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R210 2010/11/04	3.15	Call	Bond Future	6,092.0000	6,064.0000	(0.460)	0	0	0
2010/09/08	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R210 2010/11/04	3.05	Call	Bond Future	4,809.0000	4,781.0000	(0.582)	0	0	0
2010/09/08	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R211 2010/11/04			Bond Future	2.5410	2.4950	(1.810)	0.0000	0.0000	0
2010/09/08	R211 2010/11/04	2.75	Call	Bond Future	1,187.0000	1,450.0000	22.157	0	0	0
2010/09/08	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R211 2010/11/04	2.80	Call	Bond Future	1,469.0000	1,732.0000	17.903	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
2010/09/08	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R211 2010/11/04	2.70	Call	Bond Future	904.0000	1,168.0000	29.204	0	0	0
2010/09/08	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R212 2010/11/04			Bond Future	2.7070	2.7110	0.148	0.0000	0.0000	1,080
2010/09/08	R212 2010/11/04	3.00	Call	Bond Future	2,782.0000	2,743.0000	(1.402)	0	0	0
2010/09/08	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R212 2010/11/04	3.05	Call	Bond Future	3,248.0000	3,209.0000	(1.201)	0	0	0
2010/09/08	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/09/08	R212 2010/11/04	2.95	Call	Bond Future	2,314.0000	2,275.0000	(1.685)	0	0	0
2010/09/08	R212 2010/11/04	2.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/09/08	TRT1 2010/11/04			Index Future	340.6640	341.2420	0.170	0.0000	0.0000	100
2010/09/08	TRT1 2011/02/03			Index Future	345.9600	346.5490	0.170	0.0000	0.0000	0
Total										102133.00