



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 07/07/2010

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
2010/07/07	AL7T 2010/08/05			Index Future	348.6940	348.5060	(0.054)	0.0000	0.0000	58
2010/07/07	ALBI 2010/08/05			Index Future	321.3470	322.8530	0.469	0.0000	0.0000	1,255
2010/07/07	ALBI 2010/11/04			Index Future	326.6920	328.2240	0.469	0.0000	0.0000	0
2010/07/07	CRD1 2010/08/05			Index Future	142.3630	142.7860	0.297	0.0000	0.0000	2
2010/07/07	CRD1 2010/11/04			Index Future	144.7310	145.1610	0.297	0.0000	0.0000	0
2010/07/07	GOVI 2010/08/05			GOVI	322.5650	324.0470	0.459	0.0000	0.0000	326
2010/07/07	GOVI 2010/08/05	315.60	Call	GOVI	73,308.0000	86,514.0000	18.014	0	0	0
2010/07/07	GOVI 2010/08/05	315.60	Put	GOVI	3,658.0000	2,044.0000	(44.122)	0	0	0
2010/07/07	GOVI 2010/11/04			GOVI	327.9310	329.4380	0.460	0.0000	0.0000	0
2010/07/07	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	4,380.0000	100.000	0	0	0
2010/07/07	GOVI 2010/11/04	329.00	Put	GOVI	10,690.0000	0.0000	(100.000)	0	0	0
2010/07/07	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	4,280.0000	100.000	0	0	0
2010/07/07	GOVI 2010/11/04	329.01	Put	GOVI	10,790.0000	0.0000	(100.000)	0	0	0
2010/07/07	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	4,480.0000	100.000	0	0	0
2010/07/07	GOVI 2010/11/04	328.99	Put	GOVI	10,590.0000	0.0000	(100.000)	0	0	0
2010/07/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/07	ILBI 2010/08/05			Index Future	380.2260	380.3030	0.020	0.0000	0.0000	501
2010/07/07	ILBI 2010/11/04			Index Future	386.6370	386.7160	0.020	0.0000	0.0000	0
2010/07/07	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	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
2010/07/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/07	JBAF 2010/07/21			Jibar Tradeable Future	6.5300	6.5550	0.383	0.0000	0.0000	2,000
2010/07/07	JBAF 2010/08/18			Jibar Tradeable Future	6.4250	6.4150	(0.156)	0.0000	0.0000	1,000
2010/07/07	JBAF 2010/09/15			Jibar Tradeable Future	6.3820	6.4050	0.360	0.0000	0.0000	1,000
2010/07/07	JBAF 2010/10/20			Jibar Tradeable Future	6.3410	6.3350	(0.095)	0.0000	0.0000	0
2010/07/07	JBAF 2010/11/17			Jibar Tradeable Future	6.3410	6.3250	(0.252)	0.0000	0.0000	0
2010/07/07	JBAF 2010/12/15			Jibar Tradeable Future	6.3420	6.3250	(0.268)	0.0000	0.0000	0
2010/07/07	JBAF 2011/03/16			Jibar Tradeable Future	6.3640	6.3450	(0.299)	0.0000	0.0000	5,500
2010/07/07	JBAF 2011/06/15			Jibar Tradeable Future	6.5080	6.5350	0.415	0.0000	0.0000	4,500
2010/07/07	JBAF 2011/09/21			Jibar Tradeable Future	6.8330	6.7850	(0.702)	0.0000	0.0000	6,000
2010/07/07	JBAF 2011/12/21			Jibar Tradeable Future	7.0930	7.0550	(0.536)	0.0000	0.0000	5,000
2010/07/07	JBAF 2012/03/20			Jibar Tradeable Future	7.3530	7.3150	(0.517)	0.0000	0.0000	0
2010/07/07	JBAF 2012/06/20			Jibar Tradeable Future	7.4230	7.3850	(0.512)	0.0000	0.0000	0
2010/07/07	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/07	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/07	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/07	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN05 2010/08/05	7.50	Put	JNOTE	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
2010/07/07	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/07	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/07	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/07	OTH1 2010/08/05			Index Future	314.3410	315.9820	0.522	0.0000	0.0000	3
2010/07/07	OTH1 2010/11/04			Index Future	319.5690	321.2380	0.522	0.0000	0.0000	0
2010/07/07	R157 2010/08/05			Bond Future	7.8750	7.7700	(1.333)	0.0000	0.0000	4,923
2010/07/07	R157 2010/08/05	8.75	Call	Bond Future	4,047.0000	4,543.0000	12.256	0	0	0
2010/07/07	R157 2010/08/05	8.75	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/07/07	R157 2010/08/05	8.50	Call	Bond Future	2,923.0000	3,410.0000	16.661	0	0	0
2010/07/07	R157 2010/08/05	8.50	Put	Bond Future	16.0000	6.0000	(62.500)	0	0	2,500
2010/07/07	R157 2010/08/05	9.00	Call	Bond Future	5,170.0000	5,666.0000	9.594	0	0	0
2010/07/07	R157 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/07/07	R157 2010/08/05	8.25	Put	Bond Future	82.0000	37.0000	(54.878)	0	0	0
2010/07/07	R157 2010/08/05	8.25	Call	Bond Future	1,837.0000	2,289.0000	24.605	0	0	500
2010/07/07	R157 2010/08/05	7.50	Put	Bond Future	1,846.0000	1,409.0000	(23.673)	0	0	0
2010/07/07	R157 2010/08/05	7.50	Call	Bond Future	59.0000	119.0000	101.695	0	0	500
2010/07/07	R157 2010/11/04			Bond Future	7.9480	7.8360	(1.409)	0.0000	0.0000	0
2010/07/07	R157 2010/11/04	8.50	Call	Bond Future	2,888.0000	3,287.0000	13.816	0	0	0
2010/07/07	R157 2010/11/04	8.50	Put	Bond Future	438.0000	332.0000	(24.201)	0	0	0
2010/07/07	R157 2010/11/04	8.55	Call	Bond Future	3,065.0000	3,472.0000	13.279	0	0	0
2010/07/07	R157 2010/11/04	8.55	Put	Bond Future	396.0000	298.0000	(24.747)	0	0	0
2010/07/07	R157 2010/11/04	8.45	Call	Bond Future	2,714.0000	3,104.0000	14.370	0	0	0
2010/07/07	R157 2010/11/04	8.45	Put	Bond Future	483.0000	369.0000	(23.602)	0	0	0
2010/07/07	R157 2010/11/04	7.50	Put	Bond Future	2,468.0000	2,099.0000	(14.951)	0	0	0
2010/07/07	R157 2010/11/04	7.50	Call	Bond Future	432.0000	568.0000	31.481	0	0	500

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
2010/07/07	R157 2011/02/03			Bond Future	7.9970	7.8790	(1.476)	0.0000	0.0000	0
2010/07/07	R157 2011/02/03	7.90	Call	Bond Future	1,355.0000	1,598.0000	17.934	0	0	0
2010/07/07	R157 2011/02/03	7.90	Put	Bond Future	1,770.0000	1,508.0000	(14.802)	0	0	0
2010/07/07	R157 2011/02/03	7.95	Call	Bond Future	1,465.0000	1,720.0000	17.406	0	0	0
2010/07/07	R157 2011/02/03	7.95	Put	Bond Future	1,666.0000	1,416.0000	(15.006)	0	0	0
2010/07/07	R157 2011/02/03	7.85	Call	Bond Future	1,249.0000	1,481.0000	18.575	0	0	0
2010/07/07	R157 2011/02/03	7.85	Put	Bond Future	1,879.0000	1,606.0000	(14.529)	0	0	0
2010/07/07	R186 2010/08/05			Bond Future	8.9030	8.8300	(0.820)	0.0000	0.0000	20,936
2010/07/07	R186 2010/08/05	9.25	Call	Bond Future	3,471.0000	4,054.0000	16.796	0	0	0
2010/07/07	R186 2010/08/05	9.25	Put	Bond Future	282.0000	176.0000	(37.589)	0	0	0
2010/07/07	R186 2010/08/05	8.75	Call	Bond Future	647.0000	879.0000	35.858	0	0	816
2010/07/07	R186 2010/08/05	8.75	Put	Bond Future	2,097.0000	1,641.0000	(21.745)	0	0	0
2010/07/07	R186 2010/08/05	9.75	Call	Bond Future	7,571.0000	8,251.0000	8.982	0	0	0
2010/07/07	R186 2010/08/05	9.75	Put	Bond Future	17.0000	8.0000	(52.941)	0	0	960
2010/07/07	R186 2010/08/05	10.00	Call	Bond Future	9,643.0000	10,330.0000	7.124	0	0	0
2010/07/07	R186 2010/08/05	10.00	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	3,000
2010/07/07	R186 2010/08/05	9.00	Call	Bond Future	1,773.0000	2,206.0000	24.422	0	0	48
2010/07/07	R186 2010/08/05	9.00	Put	Bond Future	868.0000	612.0000	(29.493)	0	0	48
2010/07/07	R186 2010/08/05	8.50	Put	Bond Future	4,030.0000	3,418.0000	(15.186)	0	0	0
2010/07/07	R186 2010/08/05	8.50	Call	Bond Future	151.0000	228.0000	50.993	0	0	144
2010/07/07	R186 2010/11/04			Bond Future	8.9650	8.8900	(0.837)	0.0000	0.0000	0
2010/07/07	R186 2010/11/04	9.25	Call	Bond Future	4,398.0000	4,852.0000	10.323	0	0	0
2010/07/07	R186 2010/11/04	9.25	Put	Bond Future	1,808.0000	1,566.0000	(13.385)	0	0	0
2010/07/07	R186 2010/11/04	9.30	Call	Bond Future	4,700.0000	5,169.0000	9.979	0	0	0
2010/07/07	R186 2010/11/04	9.30	Put	Bond Future	1,665.0000	1,438.0000	(13.634)	0	0	0
2010/07/07	R186 2010/11/04	9.20	Call	Bond Future	4,106.0000	4,544.0000	10.667	0	0	0
2010/07/07	R186 2010/11/04	9.20	Put	Bond Future	1,964.0000	1,706.0000	(13.136)	0	0	0
2010/07/07	R186 2010/11/04	8.75	Put	Bond Future	3,921.0000	3,504.0000	(10.635)	0	0	0
2010/07/07	R186 2010/11/04	8.75	Call	Bond Future	1,907.0000	2,187.0000	14.683	0	0	9,800
2010/07/07	R186 2011/02/03			Bond Future	9.0140	8.9360	(0.865)	0.0000	0.0000	0
2010/07/07	R186 2011/02/03	9.00	Call	Bond Future	3,702.0000	4,069.0000	9.914	0	0	0
2010/07/07	R186 2011/02/03	9.00	Put	Bond Future	3,830.0000	3,482.0000	(9.086)	0	0	0
2010/07/07	R186 2011/02/03	9.05	Call	Bond Future	3,950.0000	4,330.0000	9.620	0	0	0
2010/07/07	R186 2011/02/03	9.05	Put	Bond Future	3,623.0000	3,288.0000	(9.246)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/07/07	R186 2011/02/03	8.95	Call	Bond Future	3,462.0000	3,815.0000	10.196	0	0	0
2010/07/07	R186 2011/02/03	8.95	Put	Bond Future	4,048.0000	3,686.0000	(8.943)	0	0	0
2010/07/07	R201 2010/08/05			Bond Future	7.7330	7.6290	(1.345)	0.0000	0.0000	1,388
2010/07/07	R201 2010/08/05	9.00	Call	Bond Future	4,593.0000	4,981.0000	8.448	0	0	0
2010/07/07	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/07	R201 2010/11/04			Bond Future	7.7980	7.6870	(1.423)	0.0000	0.0000	0
2010/07/07	R201 2010/11/04	8.50	Call	Bond Future	2,690.0000	3,021.0000	12.305	0	0	0
2010/07/07	R201 2010/11/04	8.50	Put	Bond Future	245.0000	183.0000	(25.306)	0	0	0
2010/07/07	R201 2010/11/04	8.55	Call	Bond Future	2,837.0000	3,173.0000	11.843	0	0	0
2010/07/07	R201 2010/11/04	8.55	Put	Bond Future	221.0000	163.0000	(26.244)	0	0	0
2010/07/07	R201 2010/11/04	8.45	Call	Bond Future	2,545.0000	2,870.0000	12.770	0	0	0
2010/07/07	R201 2010/11/04	8.45	Put	Bond Future	272.0000	203.0000	(25.368)	0	0	0
2010/07/07	R201 2011/02/03			Bond Future	7.8370	7.7170	(1.531)	0.0000	0.0000	0
2010/07/07	R201 2011/02/03	8.00	Call	Bond Future	1,507.0000	1,746.0000	15.859	0	0	0
2010/07/07	R201 2011/02/03	8.00	Put	Bond Future	964.0000	801.0000	(16.909)	0	0	0
2010/07/07	R201 2011/02/03	8.05	Call	Bond Future	1,611.0000	1,859.0000	15.394	0	0	0
2010/07/07	R201 2011/02/03	8.05	Put	Bond Future	902.0000	748.0000	(17.073)	0	0	0
2010/07/07	R201 2011/02/03	7.95	Call	Bond Future	1,406.0000	1,637.0000	16.430	0	0	0
2010/07/07	R201 2011/02/03	7.95	Put	Bond Future	1,029.0000	858.0000	(16.618)	0	0	0
2010/07/07	R203 2010/08/05			Bond Future	8.4980	8.3940	(1.224)	0.0000	0.0000	3,767
2010/07/07	R203 2010/08/05	9.25	Call	Bond Future	3,833.0000	4,368.0000	13.958	0	0	0
2010/07/07	R203 2010/08/05	9.25	Put	Bond Future	14.0000	6.0000	(57.143)	0	0	0
2010/07/07	R203 2010/11/04			Bond Future	8.5800	8.4700	(1.282)	0.0000	0.0000	0
2010/07/07	R203 2010/11/04	9.25	Call	Bond Future	3,751.0000	4,205.0000	12.103	0	0	0
2010/07/07	R203 2010/11/04	9.25	Put	Bond Future	441.0000	338.0000	(23.356)	0	0	0
2010/07/07	R203 2010/11/04	9.30	Call	Bond Future	3,952.0000	4,414.0000	11.690	0	0	0
2010/07/07	R203 2010/11/04	9.30	Put	Bond Future	401.0000	306.0000	(23.691)	0	0	0
2010/07/07	R203 2010/11/04	9.20	Call	Bond Future	3,553.0000	3,999.0000	12.553	0	0	0
2010/07/07	R203 2010/11/04	9.20	Put	Bond Future	486.0000	374.0000	(23.045)	0	0	0
2010/07/07	R203 2011/02/03			Bond Future	8.6450	8.5300	(1.330)	0.0000	0.0000	0
2010/07/07	R203 2011/02/03	8.50	Call	Bond Future	1,530.0000	1,792.0000	17.124	0	0	0
2010/07/07	R203 2011/02/03	8.50	Put	Bond Future	2,242.0000	1,940.0000	(13.470)	0	0	0
2010/07/07	R203 2011/02/03	8.55	Call	Bond Future	1,653.0000	1,927.0000	16.576	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
2010/07/07	R203 2011/02/03	8.55	Put	Bond Future	2,119.0000	1,829.0000	(13.686)	0	0	0
2010/07/07	R203 2011/02/03	8.45	Call	Bond Future	1,415.0000	1,665.0000	17.668	0	0	0
2010/07/07	R203 2011/02/03	8.45	Put	Bond Future	2,374.0000	2,060.0000	(13.227)	0	0	0
2010/07/07	R204 2010/08/05			Bond Future	8.6070	8.5030	(1.208)	0.0000	0.0000	2,664
2010/07/07	R204 2010/08/05	9.25	Call	Bond Future	3,631.0000	4,214.0000	16.056	0	0	0
2010/07/07	R204 2010/08/05	9.25	Put	Bond Future	28.0000	11.0000	(60.714)	0	0	780
2010/07/07	R204 2010/08/05	8.70	Call	Bond Future	1,042.0000	1,436.0000	37.812	0	0	0
2010/07/07	R204 2010/08/05	8.70	Put	Bond Future	510.0000	304.0000	(40.392)	0	0	650
2010/07/07	R204 2010/08/05	8.75	Call	Bond Future	1,228.0000	1,653.0000	34.609	0	0	83
2010/07/07	R204 2010/08/05	8.75	Put	Bond Future	411.0000	237.0000	(42.336)	0	0	83
2010/07/07	R204 2010/08/05	8.25	Put	Bond Future	2,188.0000	1,680.0000	(23.218)	0	0	0
2010/07/07	R204 2010/08/05	8.25	Call	Bond Future	110.0000	201.0000	82.727	0	0	249
2010/07/07	R204 2010/11/04			Bond Future	8.6820	8.5730	(1.255)	0.0000	0.0000	0
2010/07/07	R204 2010/11/04	9.25	Call	Bond Future	3,723.0000	4,201.0000	12.839	0	0	0
2010/07/07	R204 2010/11/04	9.25	Put	Bond Future	610.0000	476.0000	(21.967)	0	0	0
2010/07/07	R204 2010/11/04	9.30	Call	Bond Future	3,937.0000	4,425.0000	12.395	0	0	0
2010/07/07	R204 2010/11/04	9.30	Put	Bond Future	556.0000	432.0000	(22.302)	0	0	0
2010/07/07	R204 2010/11/04	9.20	Call	Bond Future	3,513.0000	3,980.0000	13.293	0	0	0
2010/07/07	R204 2010/11/04	9.20	Put	Bond Future	669.0000	524.0000	(21.674)	0	0	0
2010/07/07	R204 2011/02/03			Bond Future	8.7400	8.6270	(1.293)	0.0000	0.0000	0
2010/07/07	R204 2011/02/03	8.50	Call	Bond Future	1,543.0000	1,808.0000	17.174	0	0	0
2010/07/07	R204 2011/02/03	8.50	Put	Bond Future	2,864.0000	2,510.0000	(12.360)	0	0	0
2010/07/07	R204 2011/02/03	8.55	Call	Bond Future	1,669.0000	1,947.0000	16.657	0	0	0
2010/07/07	R204 2011/02/03	8.55	Put	Bond Future	2,713.0000	2,372.0000	(12.569)	0	0	0
2010/07/07	R204 2011/02/03	8.45	Call	Bond Future	1,424.0000	1,676.0000	17.697	0	0	0
2010/07/07	R204 2011/02/03	8.45	Put	Bond Future	3,023.0000	2,656.0000	(12.140)	0	0	0
2010/07/07	R206 2010/08/05			Bond Future	7.6340	7.5290	(1.375)	0.0000	0.0000	0
2010/07/07	R206 2010/08/05	9.00	Call	Bond Future	3,944.0000	4,256.0000	7.911	0	0	0
2010/07/07	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/07	R206 2010/11/04			Bond Future	7.7020	7.5870	(1.493)	0.0000	0.0000	0
2010/07/07	R206 2010/11/04	8.50	Call	Bond Future	2,324.0000	2,603.0000	12.005	0	0	0
2010/07/07	R206 2010/11/04	8.50	Put	Bond Future	145.0000	105.0000	(27.586)	0	0	0
2010/07/07	R206 2010/11/04	8.55	Call	Bond Future	2,443.0000	2,726.0000	11.584	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
2010/07/07	R206 2010/11/04	8.55	Put	Bond Future	130.0000	94.0000	(27.692)	0	0	0
2010/07/07	R206 2010/11/04	8.45	Call	Bond Future	2,206.0000	2,481.0000	12.466	0	0	0
2010/07/07	R206 2010/11/04	8.45	Put	Bond Future	162.0000	118.0000	(27.160)	0	0	0
2010/07/07	R206 2011/02/03			Bond Future	7.7380	7.6140	(1.602)	0.0000	0.0000	0
2010/07/07	R206 2011/02/03	8.00	Call	Bond Future	1,283.0000	1,487.0000	15.900	0	0	0
2010/07/07	R206 2011/02/03	8.00	Put	Bond Future	612.0000	497.0000	(18.791)	0	0	0
2010/07/07	R206 2011/02/03	8.05	Call	Bond Future	1,369.0000	1,579.0000	15.340	0	0	0
2010/07/07	R206 2011/02/03	8.05	Put	Bond Future	571.0000	461.0000	(19.264)	0	0	0
2010/07/07	R206 2011/02/03	7.95	Call	Bond Future	1,199.0000	1,398.0000	16.597	0	0	0
2010/07/07	R206 2011/02/03	7.95	Put	Bond Future	656.0000	535.0000	(18.445)	0	0	0
2010/07/07	R207 2010/08/05			Bond Future	8.7260	8.6520	(0.848)	0.0000	0.0000	4,639
2010/07/07	R207 2010/08/05	9.50	Call	Bond Future	4,472.0000	4,906.0000	9.705	0	0	0
2010/07/07	R207 2010/08/05	9.50	Put	Bond Future	14.0000	7.0000	(50.000)	0	0	150
2010/07/07	R207 2010/08/05	9.25	Call	Bond Future	3,114.0000	3,527.0000	13.263	0	0	0
2010/07/07	R207 2010/08/05	9.25	Put	Bond Future	65.0000	36.0000	(44.615)	0	0	100
2010/07/07	R207 2010/08/05	8.25	Put	Bond Future	2,939.0000	2,526.0000	(14.052)	0	0	0
2010/07/07	R207 2010/08/05	8.25	Call	Bond Future	49.0000	78.0000	59.184	0	0	250
2010/07/07	R207 2010/11/04			Bond Future	8.7950	8.7190	(0.864)	0.0000	0.0000	0
2010/07/07	R207 2010/11/04	9.25	Call	Bond Future	3,431.0000	3,752.0000	9.356	0	0	0
2010/07/07	R207 2010/11/04	9.25	Put	Bond Future	831.0000	708.0000	(14.801)	0	0	0
2010/07/07	R207 2010/11/04	9.30	Call	Bond Future	3,642.0000	3,971.0000	9.033	0	0	0
2010/07/07	R207 2010/11/04	9.30	Put	Bond Future	762.0000	647.0000	(15.092)	0	0	0
2010/07/07	R207 2010/11/04	9.20	Call	Bond Future	3,225.0000	3,537.0000	9.674	0	0	0
2010/07/07	R207 2010/11/04	9.20	Put	Bond Future	906.0000	774.0000	(14.570)	0	0	0
2010/07/07	R207 2011/02/03			Bond Future	8.8510	8.7720	(0.893)	0.0000	0.0000	0
2010/07/07	R207 2011/02/03	8.75	Call	Bond Future	1,986.0000	2,201.0000	10.826	0	0	0
2010/07/07	R207 2011/02/03	8.75	Put	Bond Future	2,564.0000	2,327.0000	(9.243)	0	0	0
2010/07/07	R207 2011/02/03	8.80	Call	Bond Future	2,135.0000	2,359.0000	10.492	0	0	0
2010/07/07	R207 2011/02/03	8.80	Put	Bond Future	2,426.0000	2,199.0000	(9.357)	0	0	0
2010/07/07	R207 2011/02/03	8.70	Call	Bond Future	1,845.0000	2,051.0000	11.165	0	0	0
2010/07/07	R207 2011/02/03	8.70	Put	Bond Future	2,711.0000	2,465.0000	(9.074)	0	0	0
2010/07/07	R208 2010/08/05			Bond Future	8.7750	8.6810	(1.071)	0.0000	0.0000	11,317
2010/07/07	R208 2010/08/05	9.50	Call	Bond Future	4,366.0000	4,938.0000	13.101	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
2010/07/07	R208 2010/08/05	9.50	Put	Bond Future	24.0000	11.0000	(54.167)	0	0	0
2010/07/07	R208 2010/11/04			Bond Future	8.8430	8.7460	(1.097)	0.0000	0.0000	0
2010/07/07	R208 2010/11/04	9.25	Call	Bond Future	3,382.0000	3,803.0000	12.448	0	0	0
2010/07/07	R208 2010/11/04	9.25	Put	Bond Future	954.0000	782.0000	(18.029)	0	0	0
2010/07/07	R208 2010/11/04	9.30	Call	Bond Future	3,596.0000	4,029.0000	12.041	0	0	0
2010/07/07	R208 2010/11/04	9.30	Put	Bond Future	875.0000	716.0000	(18.171)	0	0	0
2010/07/07	R208 2010/11/04	9.20	Call	Bond Future	3,173.0000	3,583.0000	12.922	0	0	0
2010/07/07	R208 2010/11/04	9.20	Put	Bond Future	1,038.0000	856.0000	(17.534)	0	0	0
2010/07/07	R208 2011/02/03			Bond Future	8.8960	8.7960	(1.124)	0.0000	0.0000	0
2010/07/07	R208 2011/02/03	8.75	Call	Bond Future	1,910.0000	2,188.0000	14.555	0	0	0
2010/07/07	R208 2011/02/03	8.75	Put	Bond Future	2,788.0000	2,466.0000	(11.549)	0	0	0
2010/07/07	R208 2011/02/03	8.80	Call	Bond Future	2,057.0000	2,348.0000	14.147	0	0	0
2010/07/07	R208 2011/02/03	8.80	Put	Bond Future	2,633.0000	2,324.0000	(11.736)	0	0	0
2010/07/07	R208 2011/02/03	8.70	Call	Bond Future	1,769.0000	2,035.0000	15.037	0	0	0
2010/07/07	R208 2011/02/03	8.70	Put	Bond Future	2,950.0000	2,616.0000	(11.322)	0	0	0
2010/07/07	R209 2010/08/05			Bond Future	8.8570	8.7750	(0.926)	0.0000	0.0000	2,417
2010/07/07	R209 2010/08/05	8.75	Call	Bond Future	707.0000	969.0000	37.058	0	0	0
2010/07/07	R209 2010/08/05	8.75	Put	Bond Future	1,559.0000	1,169.0000	(25.016)	0	0	0
2010/07/07	R209 2010/11/04			Bond Future	8.9050	8.8200	(0.955)	0.0000	0.0000	0
2010/07/07	R209 2010/11/04	9.00	Call	Bond Future	2,768.0000	3,151.0000	13.837	0	0	0
2010/07/07	R209 2010/11/04	9.00	Put	Bond Future	2,032.0000	1,746.0000	(14.075)	0	0	0
2010/07/07	R209 2010/11/04	9.05	Call	Bond Future	2,992.0000	3,391.0000	13.336	0	0	0
2010/07/07	R209 2010/11/04	9.05	Put	Bond Future	1,873.0000	1,603.0000	(14.415)	0	0	0
2010/07/07	R209 2010/11/04	8.95	Call	Bond Future	2,553.0000	2,919.0000	14.336	0	0	0
2010/07/07	R209 2010/11/04	8.95	Put	Bond Future	2,203.0000	1,900.0000	(13.754)	0	0	0
2010/07/07	R209 2011/02/03			Bond Future	8.9410	8.8550	(0.962)	0.0000	0.0000	0
2010/07/07	R209 2011/02/03	9.00	Call	Bond Future	3,439.0000	3,808.0000	10.730	0	0	0
2010/07/07	R209 2011/02/03	9.00	Put	Bond Future	2,984.0000	2,681.0000	(10.154)	0	0	0
2010/07/07	R209 2011/02/03	9.05	Call	Bond Future	3,656.0000	4,037.0000	10.421	0	0	0
2010/07/07	R209 2011/02/03	9.05	Put	Bond Future	2,818.0000	2,528.0000	(10.291)	0	0	0
2010/07/07	R209 2011/02/03	8.95	Call	Bond Future	3,227.0000	3,583.0000	11.032	0	0	0
2010/07/07	R209 2011/02/03	8.95	Put	Bond Future	3,157.0000	2,841.0000	(10.010)	0	0	0
2010/07/07	TRT1 2010/08/05			Index Future	318.7140	320.1800	0.460	0.0000	0.0000	100



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
2010/07/07	TRT1 2010/11/04			Index Future	324.0160	325.5060	0.460	0.0000	0.0000	0
<b>Total</b>										<b>100457.00</b>