



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 30/12/2010

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
2010/12/30	AL7T 2011/02/03			Index Future	372.9830	374.6020	0.434	0.0000	0.0000	30
2010/12/30	ALBI 2011/02/03			Index Future	343.7980	345.2720	0.429	0.0000	0.0000	1,164
2010/12/30	ALBI 2011/05/05			Index Future	348.8350	350.3310	0.429	0.0000	0.0000	2
2010/12/30	CRD1 2011/02/03			Index Future	153.1850	153.5800	0.258	0.0000	0.0000	2
2010/12/30	CRD1 2011/05/05			Index Future	155.2750	155.6750	0.258	0.0000	0.0000	0
2010/12/30	GOVI 2011/02/03			GOVI	344.5950	346.0250	0.415	0.0000	0.0000	211
2010/12/30	GOVI 2011/02/03	343.00	Call	GOVI	15,950.0000	30,250.0000	89.655	0	0	0
2010/12/30	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GOVI 2011/02/03	343.01	Call	GOVI	15,850.0000	30,150.0000	90.221	0	0	0
2010/12/30	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GOVI 2011/02/03	342.99	Call	GOVI	16,050.0000	30,350.0000	89.097	0	0	0
2010/12/30	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GOVI 2011/05/05			GOVI	349.6440	351.0950	0.415	0.0000	0.0000	0
2010/12/30	GOVI 2011/05/05	349.00	Call	GOVI	6,440.0000	20,950.0000	225.311	0	0	0
2010/12/30	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GOVI 2011/05/05	349.01	Call	GOVI	6,340.0000	20,850.0000	228.864	0	0	0
2010/12/30	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GOVI 2011/05/05	348.99	Call	GOVI	6,540.0000	21,050.0000	221.865	0	0	0
2010/12/30	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/12/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/12/30	IGOV 2011/02/03			Index Future	148.4340	148.4240	(0.007)	0.0000	0.0000	6
2010/12/30	IGOV 2011/05/05			Index Future	150.6090	150.5990	(0.007)	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
2010/12/30	IGOV 2011/08/04			Index Future	152.7840	152.7740	(0.007)	0.0000	0.0000	0
2010/12/30	ILBI 2011/02/03			Index Future	402.1990	402.1860	(0.003)	0.0000	0.0000	370
2010/12/30	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/12/30	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/12/30	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/12/30	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/12/30	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/12/30	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/12/30	JBAF 2011/01/19			Jibar Tradeable Future	5.5350	5.5120	(0.416)	0.0000	0.0000	5,291
2010/12/30	JBAF 2011/02/16			Jibar Tradeable Future	5.4830	5.4680	(0.274)	0.0000	0.0000	2,500
2010/12/30	JBAF 2011/03/16			Jibar Tradeable Future	5.4650	5.4500	(0.274)	0.0000	0.0000	5,790
2010/12/30	JBAF 2011/04/20			Jibar Tradeable Future	5.4620	5.4500	(0.220)	0.0000	0.0000	2
2010/12/30	JBAF 2011/05/18			Jibar Tradeable Future	5.4680	5.4550	(0.238)	0.0000	0.0000	1
2010/12/30	JBAF 2011/06/15			Jibar Tradeable Future	5.4770	5.4600	(0.310)	0.0000	0.0000	4,790
2010/12/30	JBAF 2011/09/21			Jibar Tradeable Future	5.6230	5.6110	(0.213)	0.0000	0.0000	14,490
2010/12/30	JBAF 2011/12/21			Jibar Tradeable Future	5.8960	5.8720	(0.407)	0.0000	0.0000	5,290
2010/12/30	JBAF 2012/03/20			Jibar Tradeable Future	6.1830	6.1510	(0.518)	0.0000	0.0000	290
2010/12/30	JBAF 2012/06/20			Jibar Tradeable Future	6.5050	6.4770	(0.430)	0.0000	0.0000	390
2010/12/30	JBAF 2012/09/19			Jibar Tradeable Future	6.8270	6.7840	(0.630)	0.0000	0.0000	41,390
2010/12/30	JBAF 2012/12/19			Jibar Tradeable Future	7.2000	7.1500	(0.694)	0.0000	0.0000	390
2010/12/30	JN02 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/30	JN05 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/30	JN10 2011/02/03			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/12/30	OTH1 2011/02/03			Index Future	339.1220	340.8350	0.505	0.0000	0.0000	3
2010/12/30	OTH1 2011/05/05			Index Future	344.0900	345.8300	0.506	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
2010/12/30	R157 2011/02/03			Bond Future	7.4380	7.3650	(0.981)	0.0000	0.0000	7,886
2010/12/30	R157 2011/02/03	7.90	Call	Bond Future	2,109.0000	2,391.0000	13.371	0	0	0
2010/12/30	R157 2011/02/03	7.90	Put	Bond Future	107.0000	69.0000	(35.514)	0	0	0
2010/12/30	R157 2011/02/03	7.95	Call	Bond Future	2,299.0000	2,589.0000	12.614	0	0	0
2010/12/30	R157 2011/02/03	7.95	Put	Bond Future	83.0000	53.0000	(36.145)	0	0	0
2010/12/30	R157 2011/02/03	7.85	Call	Bond Future	1,923.0000	2,197.0000	14.249	0	0	0
2010/12/30	R157 2011/02/03	7.85	Put	Bond Future	136.0000	89.0000	(34.559)	0	0	0
2010/12/30	R157 2011/05/05			Bond Future	7.5490	7.4700	(1.046)	0.0000	0.0000	705
2010/12/30	R157 2011/05/05	7.75	Call	Bond Future	1,761.0000	1,961.0000	11.357	0	0	0
2010/12/30	R157 2011/05/05	7.75	Put	Bond Future	933.0000	806.0000	(13.612)	0	0	0
2010/12/30	R157 2011/05/05	7.80	Call	Bond Future	1,889.0000	2,096.0000	10.958	0	0	0
2010/12/30	R157 2011/05/05	7.80	Put	Bond Future	857.0000	736.0000	(14.119)	0	0	0
2010/12/30	R157 2011/05/05	7.70	Call	Bond Future	1,638.0000	1,829.0000	11.661	0	0	0
2010/12/30	R157 2011/05/05	7.70	Put	Bond Future	1,016.0000	879.0000	(13.484)	0	0	0
2010/12/30	R157 2011/05/05	7.65	Call	Bond Future	1,519.0000	1,702.0000	12.047	0	0	0
2010/12/30	R157 2011/05/05	7.65	Put	Bond Future	1,102.0000	958.0000	(13.067)	0	0	0
2010/12/30	R157 2011/08/04			Bond Future	7.6790	7.5940	(1.107)	0.0000	0.0000	0
2010/12/30	R157 2011/08/04	7.50	Call	Bond Future	1,270.0000	1,417.0000	11.575	0	0	0
2010/12/30	R157 2011/08/04	7.50	Put	Bond Future	1,969.0000	1,784.0000	(9.396)	0	0	0
2010/12/30	R157 2011/08/04	7.55	Call	Bond Future	1,361.0000	1,513.0000	11.168	0	0	0
2010/12/30	R157 2011/08/04	7.55	Put	Bond Future	1,864.0000	1,685.0000	(9.603)	0	0	0
2010/12/30	R157 2011/08/04	7.45	Call	Bond Future	1,184.0000	1,324.0000	11.824	0	0	0
2010/12/30	R157 2011/08/04	7.45	Put	Bond Future	2,079.0000	1,887.0000	(9.235)	0	0	0
2010/12/30	R186 2011/02/03			Bond Future	8.4040	8.3320	(0.857)	0.0000	0.0000	25,674
2010/12/30	R186 2011/02/03	9.00	Call	Bond Future	5,845.0000	6,488.0000	11.001	0	0	0
2010/12/30	R186 2011/02/03	9.00	Put	Bond Future	202.0000	135.0000	(33.168)	0	0	0
2010/12/30	R186 2011/02/03	9.05	Call	Bond Future	6,260.0000	6,915.0000	10.463	0	0	0
2010/12/30	R186 2011/02/03	9.05	Put	Bond Future	162.0000	107.0000	(33.951)	0	0	0
2010/12/30	R186 2011/02/03	8.95	Call	Bond Future	5,435.0000	6,065.0000	11.592	0	0	0
2010/12/30	R186 2011/02/03	8.95	Put	Bond Future	250.0000	170.0000	(32.000)	0	0	0
2010/12/30	R186 2011/02/03	7.75	Put	Bond Future	6,780.0000	6,110.0000	(9.882)	0	0	0
2010/12/30	R186 2011/02/03	7.75	Call	Bond Future	99.0000	139.0000	40.404	0	0	3,000
2010/12/30	R186 2011/05/05			Bond Future	8.4790	8.4050	(0.873)	0.0000	0.0000	0
2010/12/30	R186 2011/05/05	8.75	Call	Bond Future	4,761.0000	5,214.0000	9.515	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
2010/12/30	R186 2011/05/05	8.75	Put	Bond Future	2,191.0000	1,928.0000	(12.004)	0	0	0
2010/12/30	R186 2011/05/05	8.80	Call	Bond Future	5,059.0000	5,528.0000	9.271	0	0	0
2010/12/30	R186 2011/05/05	8.80	Put	Bond Future	2,024.0000	1,777.0000	(12.204)	0	0	0
2010/12/30	R186 2011/05/05	8.70	Call	Bond Future	4,470.0000	4,908.0000	9.799	0	0	0
2010/12/30	R186 2011/05/05	8.70	Put	Bond Future	2,368.0000	2,090.0000	(11.740)	0	0	0
2010/12/30	R186 2011/05/05	8.00	Put	Bond Future	6,151.0000	5,643.0000	(8.259)	0	0	0
2010/12/30	R186 2011/05/05	8.00	Call	Bond Future	1,399.0000	1,607.0000	14.868	0	0	5,500
2010/12/30	R186 2011/08/04			Bond Future	8.5610	8.4850	(0.888)	0.0000	0.0000	0
2010/12/30	R186 2011/08/04	8.25	Call	Bond Future	3,008.0000	3,303.0000	9.807	0	0	0
2010/12/30	R186 2011/08/04	8.25	Put	Bond Future	6,004.0000	5,577.0000	(7.112)	0	0	0
2010/12/30	R186 2011/08/04	8.30	Call	Bond Future	3,211.0000	3,519.0000	9.592	0	0	0
2010/12/30	R186 2011/08/04	8.30	Put	Bond Future	5,718.0000	5,304.0000	(7.240)	0	0	0
2010/12/30	R186 2011/08/04	8.20	Call	Bond Future	2,812.0000	3,095.0000	10.064	0	0	0
2010/12/30	R186 2011/08/04	8.20	Put	Bond Future	6,300.0000	5,861.0000	(6.968)	0	0	0
2010/12/30	R201 2011/02/03			Bond Future	7.2230	7.1500	(1.011)	0.0000	0.0000	489
2010/12/30	R201 2011/02/03	8.00	Call	Bond Future	2,631.0000	2,877.0000	9.350	0	0	0
2010/12/30	R201 2011/02/03	8.00	Put	Bond Future	10.0000	6.0000	(40.000)	0	0	0
2010/12/30	R201 2011/02/03	8.05	Call	Bond Future	2,794.0000	3,041.0000	8.840	0	0	0
2010/12/30	R201 2011/02/03	8.05	Put	Bond Future	7.0000	4.0000	(42.857)	0	0	0
2010/12/30	R201 2011/02/03	7.95	Call	Bond Future	2,469.0000	2,713.0000	9.883	0	0	0
2010/12/30	R201 2011/02/03	7.95	Put	Bond Future	15.0000	8.0000	(46.667)	0	0	0
2010/12/30	R201 2011/05/05			Bond Future	7.3300	7.2510	(1.078)	0.0000	0.0000	0
2010/12/30	R201 2011/05/05	7.75	Call	Bond Future	1,775.0000	1,958.0000	10.310	0	0	0
2010/12/30	R201 2011/05/05	7.75	Put	Bond Future	436.0000	365.0000	(16.284)	0	0	0
2010/12/30	R201 2011/05/05	7.80	Call	Bond Future	1,891.0000	2,079.0000	9.942	0	0	0
2010/12/30	R201 2011/05/05	7.80	Put	Bond Future	394.0000	328.0000	(16.751)	0	0	0
2010/12/30	R201 2011/05/05	7.70	Call	Bond Future	1,662.0000	1,839.0000	10.650	0	0	0
2010/12/30	R201 2011/05/05	7.70	Put	Bond Future	482.0000	404.0000	(16.183)	0	0	0
2010/12/30	R201 2011/08/04			Bond Future	7.4600	7.3740	(1.153)	0.0000	0.0000	0
2010/12/30	R201 2011/08/04	7.25	Call	Bond Future	886.0000	996.0000	12.415	0	0	0
2010/12/30	R201 2011/08/04	7.25	Put	Bond Future	1,518.0000	1,370.0000	(9.750)	0	0	0
2010/12/30	R201 2011/08/04	7.30	Call	Bond Future	954.0000	1,069.0000	12.055	0	0	0
2010/12/30	R201 2011/08/04	7.30	Put	Bond Future	1,435.0000	1,292.0000	(9.965)	0	0	0
2010/12/30	R201 2011/08/04	7.20	Call	Bond Future	822.0000	927.0000	12.774	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
2010/12/30	R201 2011/08/04	7.20	Put	Bond Future	1,605.0000	1,452.0000	(9.533)	0	0	0
2010/12/30	R202 2011/02/03			Bond Future	0.3790	0.3790	0.000	0.0000	0.0000	3,689
2010/12/30	R202 2011/02/03	3.05	Call	Bond Future	60,553.0000	60,553.0000	0.000	0	0	0
2010/12/30	R202 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R202 2011/02/03	3.10	Call	Bond Future	61,400.0000	61,400.0000	0.000	0	0	0
2010/12/30	R202 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R202 2011/02/03	3.00	Call	Bond Future	59,698.0000	59,698.0000	0.000	0	0	0
2010/12/30	R202 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05			Bond Future	0.3010	0.3010	0.000	0.0000	0.0000	6,500
2010/12/30	R202 2011/05/05	2.05	Call	Bond Future	43,483.0000	43,483.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05	2.10	Call	Bond Future	44,511.0000	44,511.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05	2.00	Call	Bond Future	42,444.0000	42,444.0000	0.000	0	0	0
2010/12/30	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R203 2011/02/03			Bond Future	8.0370	7.9640	(0.908)	0.0000	0.0000	1,404
2010/12/30	R203 2011/02/03	8.50	Call	Bond Future	2,470.0000	2,792.0000	13.036	0	0	0
2010/12/30	R203 2011/02/03	8.50	Put	Bond Future	152.0000	103.0000	(32.237)	0	0	0
2010/12/30	R203 2011/02/03	8.55	Call	Bond Future	2,686.0000	3,016.0000	12.286	0	0	0
2010/12/30	R203 2011/02/03	8.55	Put	Bond Future	122.0000	80.0000	(34.426)	0	0	0
2010/12/30	R203 2011/02/03	8.45	Call	Bond Future	2,260.0000	2,572.0000	13.805	0	0	0
2010/12/30	R203 2011/02/03	8.45	Put	Bond Future	189.0000	130.0000	(31.217)	0	0	0
2010/12/30	R203 2011/02/03	8.00	Put	Bond Future	934.0000	738.0000	(20.985)	0	0	0
2010/12/30	R203 2011/02/03	8.00	Call	Bond Future	746.0000	921.0000	23.458	0	0	1,000
2010/12/30	R203 2011/05/05			Bond Future	8.1440	8.0670	(0.945)	0.0000	0.0000	0
2010/12/30	R203 2011/05/05	8.25	Call	Bond Future	1,917.0000	2,129.0000	11.059	0	0	0
2010/12/30	R203 2011/05/05	8.25	Put	Bond Future	1,399.0000	1,233.0000	(11.866)	0	0	0
2010/12/30	R203 2011/05/05	8.30	Call	Bond Future	2,057.0000	2,277.0000	10.695	0	0	0
2010/12/30	R203 2011/05/05	8.30	Put	Bond Future	1,296.0000	1,138.0000	(12.191)	0	0	0
2010/12/30	R203 2011/05/05	8.20	Call	Bond Future	1,782.0000	1,985.0000	11.392	0	0	0
2010/12/30	R203 2011/05/05	8.20	Put	Bond Future	1,508.0000	1,333.0000	(11.605)	0	0	0
2010/12/30	R203 2011/08/04			Bond Future	8.2630	8.1830	(0.968)	0.0000	0.0000	0
2010/12/30	R203 2011/08/04	8.00	Call	Bond Future	1,522.0000	1,680.0000	10.381	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
2010/12/30	R203 2011/08/04	8.00	Put	Bond Future	2,772.0000	2,552.0000	(7.937)	0	0	0
2010/12/30	R203 2011/08/04	8.05	Call	Bond Future	1,626.0000	1,791.0000	10.148	0	0	0
2010/12/30	R203 2011/08/04	8.05	Put	Bond Future	2,637.0000	2,424.0000	(8.077)	0	0	0
2010/12/30	R203 2011/08/04	7.95	Call	Bond Future	1,422.0000	1,573.0000	10.619	0	0	0
2010/12/30	R203 2011/08/04	7.95	Put	Bond Future	2,912.0000	2,684.0000	(7.830)	0	0	0
2010/12/30	R204 2011/02/03			Bond Future	8.1620	8.0900	(0.882)	0.0000	0.0000	1,926
2010/12/30	R204 2011/02/03	8.50	Call	Bond Future	2,197.0000	2,521.0000	14.747	0	0	0
2010/12/30	R204 2011/02/03	8.50	Put	Bond Future	297.0000	211.0000	(28.956)	0	0	0
2010/12/30	R204 2011/02/03	8.55	Call	Bond Future	2,420.0000	2,757.0000	13.926	0	0	0
2010/12/30	R204 2011/02/03	8.55	Put	Bond Future	243.0000	169.0000	(30.453)	0	0	0
2010/12/30	R204 2011/02/03	8.45	Call	Bond Future	1,982.0000	2,292.0000	15.641	0	0	0
2010/12/30	R204 2011/02/03	8.45	Put	Bond Future	360.0000	260.0000	(27.778)	0	0	0
2010/12/30	R204 2011/05/05			Bond Future	8.2620	8.1870	(0.908)	0.0000	0.0000	0
2010/12/30	R204 2011/05/05	8.50	Call	Bond Future	2,622.0000	2,878.0000	9.764	0	0	0
2010/12/30	R204 2011/05/05	8.50	Put	Bond Future	1,319.0000	1,160.0000	(12.055)	0	0	0
2010/12/30	R204 2011/05/05	8.55	Call	Bond Future	2,793.0000	3,058.0000	9.488	0	0	0
2010/12/30	R204 2011/05/05	8.55	Put	Bond Future	1,219.0000	1,069.0000	(12.305)	0	0	0
2010/12/30	R204 2011/05/05	8.45	Call	Bond Future	2,457.0000	2,703.0000	10.012	0	0	0
2010/12/30	R204 2011/05/05	8.45	Put	Bond Future	1,426.0000	1,257.0000	(11.851)	0	0	0
2010/12/30	R204 2011/08/04			Bond Future	8.3740	8.2950	(0.943)	0.0000	0.0000	0
2010/12/30	R204 2011/08/04	8.00	Call	Bond Future	1,539.0000	1,701.0000	10.526	0	0	0
2010/12/30	R204 2011/08/04	8.00	Put	Bond Future	3,565.0000	3,303.0000	(7.349)	0	0	0
2010/12/30	R204 2011/08/04	8.05	Call	Bond Future	1,648.0000	1,817.0000	10.255	0	0	0
2010/12/30	R204 2011/08/04	8.05	Put	Bond Future	3,400.0000	3,145.0000	(7.500)	0	0	0
2010/12/30	R204 2011/08/04	7.95	Call	Bond Future	1,435.0000	1,589.0000	10.732	0	0	0
2010/12/30	R204 2011/08/04	7.95	Put	Bond Future	3,736.0000	3,466.0000	(7.227)	0	0	0
2010/12/30	R206 2011/02/03			Bond Future	6.8590	6.7800	(1.152)	0.0000	0.0000	0
2010/12/30	R206 2011/02/03	8.00	Call	Bond Future	2,964.0000	3,173.0000	7.051	0	0	0
2010/12/30	R206 2011/02/03	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R206 2011/02/03	8.05	Call	Bond Future	3,091.0000	3,300.0000	6.762	0	0	0
2010/12/30	R206 2011/02/03	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R206 2011/02/03	7.95	Call	Bond Future	2,837.0000	3,045.0000	7.332	0	0	0
2010/12/30	R206 2011/02/03	7.95	Put	Bond Future	1.0000	0.0000	(100.000)	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
2010/12/30	R206 2011/05/05			Bond Future	6.9620	6.8750	(1.250)	0.0000	0.0000	0
2010/12/30	R206 2011/05/05	7.50	Call	Bond Future	1,562.0000	1,725.0000	10.435	0	0	0
2010/12/30	R206 2011/05/05	7.50	Put	Bond Future	265.0000	216.0000	(18.491)	0	0	0
2010/12/30	R206 2011/05/05	7.55	Call	Bond Future	1,655.0000	1,821.0000	10.030	0	0	0
2010/12/30	R206 2011/05/05	7.55	Put	Bond Future	238.0000	193.0000	(18.908)	0	0	0
2010/12/30	R206 2011/05/05	7.45	Call	Bond Future	1,472.0000	1,630.0000	10.734	0	0	0
2010/12/30	R206 2011/05/05	7.45	Put	Bond Future	295.0000	241.0000	(18.305)	0	0	0
2010/12/30	R206 2011/08/04			Bond Future	7.0950	6.9980	(1.367)	0.0000	0.0000	0
2010/12/30	R206 2011/08/04	7.00	Call	Bond Future	760.0000	862.0000	13.421	0	0	0
2010/12/30	R206 2011/08/04	7.00	Put	Bond Future	970.0000	858.0000	(11.546)	0	0	0
2010/12/30	R206 2011/08/04	7.05	Call	Bond Future	813.0000	919.0000	13.038	0	0	0
2010/12/30	R206 2011/08/04	7.05	Put	Bond Future	912.0000	804.0000	(11.842)	0	0	0
2010/12/30	R206 2011/08/04	6.95	Call	Bond Future	708.0000	805.0000	13.701	0	0	0
2010/12/30	R206 2011/08/04	6.95	Put	Bond Future	1,029.0000	911.0000	(11.467)	0	0	0
2010/12/30	R207 2011/02/03			Bond Future	8.2400	8.1680	(0.874)	0.0000	0.0000	800
2010/12/30	R207 2011/02/03	8.75	Call	Bond Future	3,152.0000	3,533.0000	12.088	0	0	0
2010/12/30	R207 2011/02/03	8.75	Put	Bond Future	160.0000	108.0000	(32.500)	0	0	0
2010/12/30	R207 2011/02/03	8.80	Call	Bond Future	3,407.0000	3,797.0000	11.447	0	0	0
2010/12/30	R207 2011/02/03	8.80	Put	Bond Future	128.0000	85.0000	(33.594)	0	0	0
2010/12/30	R207 2011/02/03	8.70	Call	Bond Future	2,902.0000	3,273.0000	12.784	0	0	0
2010/12/30	R207 2011/02/03	8.70	Put	Bond Future	198.0000	136.0000	(31.313)	0	0	0
2010/12/30	R207 2011/05/05			Bond Future	8.3340	8.2590	(0.900)	0.0000	0.0000	0
2010/12/30	R207 2011/05/05	8.50	Call	Bond Future	2,534.0000	2,791.0000	10.142	0	0	0
2010/12/30	R207 2011/05/05	8.50	Put	Bond Future	1,571.0000	1,389.0000	(11.585)	0	0	0
2010/12/30	R207 2011/05/05	8.55	Call	Bond Future	2,706.0000	2,972.0000	9.830	0	0	0
2010/12/30	R207 2011/05/05	8.55	Put	Bond Future	1,456.0000	1,283.0000	(11.882)	0	0	0
2010/12/30	R207 2011/05/05	8.45	Call	Bond Future	2,367.0000	2,614.0000	10.435	0	0	0
2010/12/30	R207 2011/05/05	8.45	Put	Bond Future	1,693.0000	1,501.0000	(11.341)	0	0	0
2010/12/30	R207 2011/08/04			Bond Future	8.4380	8.3600	(0.924)	0.0000	0.0000	0
2010/12/30	R207 2011/08/04	8.25	Call	Bond Future	2,088.0000	2,287.0000	9.531	0	0	0
2010/12/30	R207 2011/08/04	8.25	Put	Bond Future	3,163.0000	2,918.0000	(7.746)	0	0	0
2010/12/30	R207 2011/08/04	8.30	Call	Bond Future	2,220.0000	2,427.0000	9.324	0	0	0
2010/12/30	R207 2011/08/04	8.30	Put	Bond Future	3,008.0000	2,771.0000	(7.879)	0	0	0
2010/12/30	R207 2011/08/04	8.20	Call	Bond Future	1,960.0000	2,151.0000	9.745	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
2010/12/30	R207 2011/08/04	8.20	Put	Bond Future	3,324.0000	3,071.0000	(7.611)	0	0	0
2010/12/30	R208 2011/02/03			Bond Future	8.2570	8.1900	(0.811)	0.0000	0.0000	5,598
2010/12/30	R208 2011/02/03	8.75	Call	Bond Future	3,236.0000	3,605.0000	11.403	0	0	0
2010/12/30	R208 2011/02/03	8.75	Put	Bond Future	186.0000	130.0000	(30.108)	0	0	0
2010/12/30	R208 2011/02/03	8.80	Call	Bond Future	3,502.0000	3,880.0000	10.794	0	0	0
2010/12/30	R208 2011/02/03	8.80	Put	Bond Future	150.0000	103.0000	(31.333)	0	0	0
2010/12/30	R208 2011/02/03	8.70	Call	Bond Future	2,976.0000	3,335.0000	12.063	0	0	0
2010/12/30	R208 2011/02/03	8.70	Put	Bond Future	229.0000	163.0000	(28.821)	0	0	0
2010/12/30	R208 2011/05/05			Bond Future	8.3410	8.2720	(0.827)	0.0000	0.0000	0
2010/12/30	R208 2011/05/05	8.50	Call	Bond Future	2,634.0000	2,883.0000	9.453	0	0	0
2010/12/30	R208 2011/05/05	8.50	Put	Bond Future	1,657.0000	1,478.0000	(10.803)	0	0	0
2010/12/30	R208 2011/05/05	8.55	Call	Bond Future	2,815.0000	3,074.0000	9.201	0	0	0
2010/12/30	R208 2011/05/05	8.55	Put	Bond Future	1,534.0000	1,365.0000	(11.017)	0	0	0
2010/12/30	R208 2011/05/05	8.45	Call	Bond Future	2,459.0000	2,698.0000	9.719	0	0	0
2010/12/30	R208 2011/05/05	8.45	Put	Bond Future	1,788.0000	1,599.0000	(10.570)	0	0	0
2010/12/30	R208 2011/08/04			Bond Future	8.4320	8.3600	(0.854)	0.0000	0.0000	0
2010/12/30	R208 2011/08/04	8.25	Call	Bond Future	2,218.0000	2,414.0000	8.837	0	0	0
2010/12/30	R208 2011/08/04	8.25	Put	Bond Future	3,327.0000	3,086.0000	(7.244)	0	0	0
2010/12/30	R208 2011/08/04	8.30	Call	Bond Future	2,360.0000	2,564.0000	8.644	0	0	0
2010/12/30	R208 2011/08/04	8.30	Put	Bond Future	3,163.0000	2,930.0000	(7.366)	0	0	0
2010/12/30	R208 2011/08/04	8.20	Call	Bond Future	2,081.0000	2,270.0000	9.082	0	0	0
2010/12/30	R208 2011/08/04	8.20	Put	Bond Future	3,498.0000	3,250.0000	(7.090)	0	0	0
2010/12/30	R209 2011/02/03			Bond Future	8.3820	8.3110	(0.847)	0.0000	0.0000	22,599
2010/12/30	R209 2011/02/03	9.00	Call	Bond Future	5,182.0000	5,736.0000	10.691	0	0	0
2010/12/30	R209 2011/02/03	9.00	Put	Bond Future	174.0000	118.0000	(32.184)	0	0	0
2010/12/30	R209 2011/02/03	9.05	Call	Bond Future	5,531.0000	6,094.0000	10.179	0	0	0
2010/12/30	R209 2011/02/03	9.05	Put	Bond Future	141.0000	93.0000	(34.043)	0	0	0
2010/12/30	R209 2011/02/03	8.95	Call	Bond Future	4,837.0000	5,380.0000	11.226	0	0	0
2010/12/30	R209 2011/02/03	8.95	Put	Bond Future	215.0000	147.0000	(31.628)	0	0	0
2010/12/30	R209 2011/05/05			Bond Future	8.4380	8.3650	(0.865)	0.0000	0.0000	0
2010/12/30	R209 2011/05/05	8.50	Call	Bond Future	3,187.0000	3,525.0000	10.606	0	0	0
2010/12/30	R209 2011/05/05	8.50	Put	Bond Future	2,666.0000	2,383.0000	(10.615)	0	0	0
2010/12/30	R209 2011/05/05	8.55	Call	Bond Future	3,414.0000	3,767.0000	10.340	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
2010/12/30	R209 2011/05/05	8.55	Put	Bond Future	2,477.0000	2,209.0000	(10.820)	0	0	0
2010/12/30	R209 2011/05/05	8.45	Call	Bond Future	2,967.0000	3,291.0000	10.920	0	0	0
2010/12/30	R209 2011/05/05	8.45	Put	Bond Future	2,866.0000	2,569.0000	(10.363)	0	0	0
2010/12/30	R209 2011/08/04			Bond Future	8.4970	8.4220	(0.883)	0.0000	0.0000	0
2010/12/30	R209 2011/08/04	8.50	Call	Bond Future	3,842.0000	4,172.0000	8.589	0	0	0
2010/12/30	R209 2011/08/04	8.50	Put	Bond Future	3,817.0000	3,517.0000	(7.860)	0	0	0
2010/12/30	R209 2011/08/04	8.55	Call	Bond Future	4,059.0000	4,400.0000	8.401	0	0	0
2010/12/30	R209 2011/08/04	8.55	Put	Bond Future	3,619.0000	3,329.0000	(8.013)	0	0	0
2010/12/30	R209 2011/08/04	8.45	Call	Bond Future	3,631.0000	3,950.0000	8.785	0	0	0
2010/12/30	R209 2011/08/04	8.45	Put	Bond Future	4,025.0000	3,714.0000	(7.727)	0	0	0
2010/12/30	R209 2011/08/04	10.10	Call	Bond Future	12,289.0000	12,852.0000	4.581	0	0	0
2010/12/30	R209 2011/08/04	10.10	Put	Bond Future	573.0000	505.0000	(11.867)	0	0	0
2010/12/30	R210 2011/02/03			Bond Future	0.9600	0.9600	0.000	0.0000	0.0000	2
2010/12/30	R210 2011/02/03	3.10	Call	Bond Future	32,473.0000	32,473.0000	0.000	0	0	0
2010/12/30	R210 2011/02/03	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R210 2011/02/03	3.15	Call	Bond Future	33,105.0000	33,105.0000	0.000	0	0	0
2010/12/30	R210 2011/02/03	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R210 2011/02/03	3.05	Call	Bond Future	31,835.0000	31,835.0000	0.000	0	0	0
2010/12/30	R210 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R211 2011/02/03			Bond Future	1.7330	1.7340	0.058	0.0000	0.0000	589
2010/12/30	R211 2011/02/03	2.50	Call	Bond Future	4,338.0000	4,332.0000	(0.138)	0	0	0
2010/12/30	R211 2011/02/03	2.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R211 2011/02/03	2.55	Call	Bond Future	4,613.0000	4,608.0000	(0.108)	0	0	0
2010/12/30	R211 2011/02/03	2.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R211 2011/02/03	2.45	Call	Bond Future	4,061.0000	4,056.0000	(0.123)	0	0	0
2010/12/30	R211 2011/02/03	2.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03			Bond Future	2.4820	2.4820	0.000	0.0000	0.0000	2,518
2010/12/30	R212 2011/02/03	3.00	Call	Bond Future	4,885.0000	4,885.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03	3.05	Call	Bond Future	5,343.0000	5,343.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03	2.95	Call	Bond Future	4,426.0000	4,426.0000	0.000	0	0	0
2010/12/30	R212 2011/02/03	2.95	Put	Bond Future	1.0000	1.0000	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
2010/12/30	R213 2011/02/03			Bond Future	8.4600	8.3890	(0.839)	0.0000	0.0000	0
2010/12/30	R213 2011/02/03	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/02/03	8.00	Put	Bond Future	4,075.0000	3,464.0000	(14.994)	0	0	0
2010/12/30	R213 2011/02/03	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/02/03	8.05	Put	Bond Future	3,618.0000	3,007.0000	(16.888)	0	0	0
2010/12/30	R213 2011/02/03	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/02/03	7.95	Put	Bond Future	4,535.0000	3,924.0000	(13.473)	0	0	0
2010/12/30	R213 2011/05/05			Bond Future	8.5230	8.4490	(0.868)	0.0000	0.0000	0
2010/12/30	R213 2011/05/05	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/05/05	8.00	Put	Bond Future	4,593.0000	3,964.0000	(13.695)	0	0	0
2010/12/30	R213 2011/05/05	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/05/05	8.05	Put	Bond Future	4,138.0000	3,510.0000	(15.176)	0	0	0
2010/12/30	R213 2011/05/05	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/05/05	7.95	Put	Bond Future	5,051.0000	4,423.0000	(12.433)	0	0	0
2010/12/30	R213 2011/08/04			Bond Future	8.5900	8.5150	(0.873)	0.0000	0.0000	0
2010/12/30	R213 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/08/04	8.00	Put	Bond Future	5,133.0000	4,505.0000	(12.235)	0	0	0
2010/12/30	R213 2011/08/04	8.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/08/04	8.05	Put	Bond Future	4,680.0000	4,052.0000	(13.419)	0	0	0
2010/12/30	R213 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/12/30	R213 2011/08/04	7.95	Put	Bond Future	5,589.0000	4,961.0000	(11.236)	0	0	0
2010/12/30	TRT1 2011/02/03			Index Future	340.3900	341.8230	0.421	0.0000	0.0000	100
2010/12/30	TRT1 2011/05/05			Index Future	345.0330	346.4860	0.421	0.0000	0.0000	0
<b>Total</b>										<b>172381.00</b>