



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/07/2010

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
2010/07/30	AL7T 2010/08/05			Index Future	357.1340	357.6710	0.150	0.0000	0.0000	38
2010/07/30	AL7T 2010/11/04			Index Future	357.5000	363.6050	1.708	0.0000	0.0000	0
2010/07/30	ALBI 2010/08/05			Index Future	328.1740	329.1410	0.295	0.0000	0.0000	522
2010/07/30	ALBI 2010/11/04			Index Future	333.6360	334.6190	0.295	0.0000	0.0000	968
2010/07/30	ALBI 2011/02/03			Index Future	333.7000	340.3420	1.990	0.0000	0.0000	0
2010/07/30	CRD1 2010/08/05			Index Future	144.9470	145.1000	0.106	0.0000	0.0000	2
2010/07/30	CRD1 2010/11/04			Index Future	147.3590	147.5150	0.106	0.0000	0.0000	0
2010/07/30	CRD1 2011/02/03			Index Future	147.4000	150.1770	1.884	0.0000	0.0000	0
2010/07/30	GOVI 2010/08/05			GOVI	329.1180	330.0260	0.276	0.0000	0.0000	171
2010/07/30	GOVI 2010/08/05	315.60	Call	GOVI	135,180.0000	144,260.0000	6.717	0	0	0
2010/07/30	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/30	GOVI 2010/11/04			GOVI	334.5950	335.5180	0.276	0.0000	0.0000	116
2010/07/30	GOVI 2010/11/04	329.00	Call	GOVI	55,950.0000	65,180.0000	16.497	0	0	0
2010/07/30	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/30	GOVI 2010/11/04	329.01	Call	GOVI	55,850.0000	65,080.0000	16.526	0	0	0
2010/07/30	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/30	GOVI 2010/11/04	328.99	Call	GOVI	56,050.0000	65,280.0000	16.467	0	0	0
2010/07/30	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/07/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/07/30	ILBI 2010/08/05			Index Future	381.8340	381.9020	0.018	0.0000	0.0000	501
2010/07/30	ILBI 2010/11/04			Index Future	388.2990	388.3700	0.018	0.0000	0.0000	0
2010/07/30	ILBI 2011/02/03			Index Future	389.0000	408.1080	4.912	0.0000	0.0000	0

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2010/07/30	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/07/30	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/07/30	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/07/30	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/07/30	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/07/30	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/07/30	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2010/08/18			Jibar Tradeable Future	6.5500	6.5500	0.000	0.0000	0.0000	1,000
2010/07/30	JBAF	2010/09/15			Jibar Tradeable Future	6.3300	6.3300	0.000	0.0000	0.0000	1,000
2010/07/30	JBAF	2010/10/20			Jibar Tradeable Future	6.2400	6.2400	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2010/11/17			Jibar Tradeable Future	6.2200	6.2200	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2011/01/19			Jibar Tradeable Future	6.1900	6.1900	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/07/30	JBAF	2011/06/15			Jibar Tradeable Future	6.3300	6.3300	0.000	0.0000	0.0000	4,500
2010/07/30	JBAF	2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/07/30	JBAF	2011/12/21			Jibar Tradeable Future	6.7200	6.7200	0.000	0.0000	0.0000	5,000
2010/07/30	JBAF	2012/03/20			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/07/30	JBAF	2012/06/20			Jibar Tradeable Future	7.0600	7.0600	0.000	0.0000	0.0000	0
2010/07/30	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/07/30	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/07/30	JN02	2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/30	JN02	2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN02	2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN02	2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN02	2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN02	2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN02	2010/08/05	7.25	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
2010/07/30	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/30	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/07/30	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/07/30	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/07/30	OTH1 2010/08/05			Index Future	322.7080	324.0110	0.404	0.0000	0.0000	3
2010/07/30	OTH1 2010/11/04			Index Future	328.0780	329.4030	0.404	0.0000	0.0000	0
2010/07/30	OTH1 2011/02/03			Index Future	329.0000	335.3490	1.930	0.0000	0.0000	0
2010/07/30	R157 2010/08/05			Bond Future	7.5940	7.5840	(0.132)	0.0000	0.0000	3,768
2010/07/30	R157 2010/08/05	8.75	Call	Bond Future	5,381.0000	5,429.0000	0.892	0	0	0
2010/07/30	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R157 2010/08/05	8.50	Call	Bond Future	4,243.0000	4,291.0000	1.131	0	0	0
2010/07/30	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/07/30	R157 2010/08/05	9.00	Call	Bond Future	6,505.0000	6,553.0000	0.738	0	0	0
2010/07/30	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R157 2010/08/05	8.25	Call	Bond Future	3,091.0000	3,139.0000	1.553	0	0	500
2010/07/30	R157 2010/08/05	7.50	Put	Bond Future	547.0000	515.0000	(5.850)	0	0	0
2010/07/30	R157 2010/08/05	7.50	Call	Bond Future	96.0000	112.0000	16.667	0	0	500
2010/07/30	R157 2010/11/04			Bond Future	7.6480	7.6370	(0.144)	0.0000	0.0000	4,176
2010/07/30	R157 2010/11/04	8.50	Call	Bond Future	3,951.0000	4,019.0000	1.721	0	0	0
2010/07/30	R157 2010/11/04	8.50	Put	Bond Future	143.0000	161.0000	12.587	0	0	0
2010/07/30	R157 2010/11/04	8.55	Call	Bond Future	4,152.0000	4,218.0000	1.590	0	0	0

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2010/07/30	R157 2010/11/04	8.55	Put	Bond Future	125.0000	141.0000	12.800	0	0	0
2010/07/30	R157 2010/11/04	8.45	Call	Bond Future	3,752.0000	3,822.0000	1.866	0	0	0
2010/07/30	R157 2010/11/04	8.45	Put	Bond Future	163.0000	183.0000	12.270	0	0	0
2010/07/30	R157 2010/11/04	7.50	Put	Bond Future	1,442.0000	1,475.0000	2.288	0	0	0
2010/07/30	R157 2010/11/04	7.50	Call	Bond Future	765.0000	848.0000	10.850	0	0	500
2010/07/30	R157 2011/02/03			Bond Future	7.6800	7.6680	(0.156)	0.0000	0.0000	0
2010/07/30	R157 2011/02/03	7.90	Call	Bond Future	1,997.0000	2,125.0000	6.410	0	0	0
2010/07/30	R157 2011/02/03	7.90	Put	Bond Future	1,049.0000	1,125.0000	7.245	0	0	0
2010/07/30	R157 2011/02/03	7.95	Call	Bond Future	2,137.0000	2,263.0000	5.896	0	0	0
2010/07/30	R157 2011/02/03	7.95	Put	Bond Future	975.0000	1,049.0000	7.590	0	0	0
2010/07/30	R157 2011/02/03	7.85	Call	Bond Future	1,861.0000	1,991.0000	6.985	0	0	0
2010/07/30	R157 2011/02/03	7.85	Put	Bond Future	1,127.0000	1,206.0000	7.010	0	0	0
2010/07/30	R157 2011/05/05			Bond Future	7.7500	7.6660	(1.084)	0.0000	0.0000	0
2010/07/30	R157 2011/05/05	7.75	Call	Bond Future	0.0000	2,002.0000	100.000	0	0	0
2010/07/30	R157 2011/05/05	7.75	Put	Bond Future	0.0000	1,657.0000	100.000	0	0	0
2010/07/30	R157 2011/05/05	7.80	Call	Bond Future	0.0000	2,122.0000	100.000	0	0	0
2010/07/30	R157 2011/05/05	7.80	Put	Bond Future	0.0000	1,572.0000	100.000	0	0	0
2010/07/30	R157 2011/05/05	7.70	Call	Bond Future	0.0000	1,887.0000	100.000	0	0	0
2010/07/30	R157 2011/05/05	7.70	Put	Bond Future	0.0000	1,747.0000	100.000	0	0	0
2010/07/30	R186 2010/08/05			Bond Future	8.5340	8.4440	(1.055)	0.0000	0.0000	11,371
2010/07/30	R186 2010/08/05	9.25	Call	Bond Future	6,734.0000	7,623.0000	13.202	0	0	0
2010/07/30	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R186 2010/08/05	8.75	Call	Bond Future	2,153.0000	3,009.0000	39.758	0	0	816
2010/07/30	R186 2010/08/05	8.75	Put	Bond Future	59.0000	26.0000	(55.932)	0	0	0
2010/07/30	R186 2010/08/05	9.75	Call	Bond Future	11,098.0000	11,988.0000	8.019	0	0	0
2010/07/30	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/07/30	R186 2010/08/05	10.00	Call	Bond Future	13,184.0000	14,073.0000	6.743	0	0	0
2010/07/30	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/07/30	R186 2010/08/05	9.00	Call	Bond Future	4,450.0000	5,339.0000	19.978	0	0	48
2010/07/30	R186 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	48
2010/07/30	R186 2010/08/05	8.50	Put	Bond Future	783.0000	416.0000	(46.871)	0	0	0
2010/07/30	R186 2010/08/05	8.50	Call	Bond Future	448.0000	970.0000	116.518	0	0	144
2010/07/30	R186 2010/11/04			Bond Future	8.5850	8.4910	(1.095)	0.0000	0.0000	12,012
2010/07/30	R186 2010/11/04	9.25	Call	Bond Future	6,828.0000	7,781.0000	13.957	0	0	0

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2010/07/30	R186 2010/11/04	9.25	Put	Bond Future	643.0000	680.0000	5.754	0	0	0
2010/07/30	R186 2010/11/04	9.30	Call	Bond Future	7,206.0000	8,160.0000	13.239	0	0	0
2010/07/30	R186 2010/11/04	9.30	Put	Bond Future	576.0000	614.0000	6.597	0	0	0
2010/07/30	R186 2010/11/04	9.20	Call	Bond Future	6,456.0000	7,405.0000	14.700	0	0	0
2010/07/30	R186 2010/11/04	9.20	Put	Bond Future	719.0000	752.0000	4.590	0	0	0
2010/07/30	R186 2010/11/04	8.75	Put	Bond Future	1,844.0000	1,789.0000	(2.983)	0	0	0
2010/07/30	R186 2010/11/04	8.75	Call	Bond Future	3,426.0000	4,286.0000	25.102	0	0	10,900
2010/07/30	R186 2011/02/03			Bond Future	8.6230	8.5270	(1.113)	0.0000	0.0000	0
2010/07/30	R186 2011/02/03	9.00	Call	Bond Future	5,643.0000	6,560.0000	16.250	0	0	0
2010/07/30	R186 2011/02/03	9.00	Put	Bond Future	2,121.0000	2,115.0000	(0.283)	0	0	0
2010/07/30	R186 2011/02/03	9.05	Call	Bond Future	5,960.0000	6,885.0000	15.520	0	0	0
2010/07/30	R186 2011/02/03	9.05	Put	Bond Future	1,983.0000	1,985.0000	0.101	0	0	0
2010/07/30	R186 2011/02/03	8.95	Call	Bond Future	5,333.0000	6,240.0000	17.007	0	0	0
2010/07/30	R186 2011/02/03	8.95	Put	Bond Future	2,269.0000	2,253.0000	(0.705)	0	0	0
2010/07/30	R186 2011/05/05			Bond Future	8.7500	8.5550	(2.229)	0.0000	0.0000	0
2010/07/30	R186 2011/05/05	8.75	Call	Bond Future	0.0000	5,672.0000	100.000	0	0	0
2010/07/30	R186 2011/05/05	8.75	Put	Bond Future	0.0000	3,831.0000	100.000	0	0	0
2010/07/30	R186 2011/05/05	8.80	Call	Bond Future	0.0000	5,959.0000	100.000	0	0	0
2010/07/30	R186 2011/05/05	8.80	Put	Bond Future	0.0000	3,653.0000	100.000	0	0	0
2010/07/30	R186 2011/05/05	8.70	Call	Bond Future	0.0000	5,392.0000	100.000	0	0	0
2010/07/30	R186 2011/05/05	8.70	Put	Bond Future	0.0000	4,019.0000	100.000	0	0	0
2010/07/30	R189 2010/08/05			Bond Future	1.3920	1.3960	0.287	0.0000	0.0000	0
2010/07/30	R189 2010/08/05	1.75	Call	Bond Future	988.0000	977.0000	(1.113)	0	0	0
2010/07/30	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R189 2010/08/05	1.80	Call	Bond Future	1,126.0000	1,114.0000	(1.066)	0	0	0
2010/07/30	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R189 2010/08/05	1.70	Call	Bond Future	851.0000	840.0000	(1.293)	0	0	0
2010/07/30	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R189 2010/11/04			Bond Future	1.5000	1.5040	0.267	0.0000	0.0000	0
2010/07/30	R189 2010/11/04	1.75	Call	Bond Future	623.0000	613.0000	(1.605)	0	0	0
2010/07/30	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R189 2010/11/04	1.80	Call	Bond Future	747.0000	737.0000	(1.339)	0	0	0
2010/07/30	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R189 2010/11/04	1.70	Call	Bond Future	498.0000	488.0000	(2.008)	0	0	0

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2010/07/30	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05			Bond Future	2.9670	2.9670	0.000	0.0000	0.0000	0
2010/07/30	R197 2010/08/05	3.05	Call	Bond Future	1,049.0000	1,049.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05	3.10	Call	Bond Future	1,677.0000	1,677.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05	3.00	Call	Bond Future	419.0000	419.0000	0.000	0	0	0
2010/07/30	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04			Bond Future	3.0330	3.0330	0.000	0.0000	0.0000	0
2010/07/30	R197 2010/11/04	3.05	Call	Bond Future	210.0000	210.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04	3.10	Call	Bond Future	827.0000	827.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R197 2010/11/04	3.00	Put	Bond Future	410.0000	410.0000	0.000	0	0	0
2010/07/30	R201 2010/08/05			Bond Future	7.5340	7.5140	(0.265)	0.0000	0.0000	486
2010/07/30	R201 2010/08/05	9.00	Call	Bond Future	5,338.0000	5,413.0000	1.405	0	0	0
2010/07/30	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R201 2010/11/04			Bond Future	7.5850	7.5630	(0.290)	0.0000	0.0000	1,364
2010/07/30	R201 2010/11/04	8.50	Call	Bond Future	3,296.0000	3,379.0000	2.518	0	0	0
2010/07/30	R201 2010/11/04	8.50	Put	Bond Future	95.0000	99.0000	4.211	0	0	0
2010/07/30	R201 2010/11/04	8.55	Call	Bond Future	3,456.0000	3,536.0000	2.315	0	0	0
2010/07/30	R201 2010/11/04	8.55	Put	Bond Future	83.0000	85.0000	2.410	0	0	0
2010/07/30	R201 2010/11/04	8.45	Call	Bond Future	3,138.0000	3,222.0000	2.677	0	0	0
2010/07/30	R201 2010/11/04	8.45	Put	Bond Future	108.0000	114.0000	5.556	0	0	0
2010/07/30	R201 2011/02/03			Bond Future	7.6110	7.5870	(0.315)	0.0000	0.0000	0
2010/07/30	R201 2011/02/03	8.00	Call	Bond Future	1,918.0000	2,041.0000	6.413	0	0	0
2010/07/30	R201 2011/02/03	8.00	Put	Bond Future	616.0000	658.0000	6.818	0	0	0
2010/07/30	R201 2011/02/03	8.05	Call	Bond Future	2,039.0000	2,159.0000	5.885	0	0	0
2010/07/30	R201 2011/02/03	8.05	Put	Bond Future	571.0000	610.0000	6.830	0	0	0
2010/07/30	R201 2011/02/03	7.95	Call	Bond Future	1,802.0000	1,925.0000	6.826	0	0	0
2010/07/30	R201 2011/02/03	7.95	Put	Bond Future	666.0000	708.0000	6.306	0	0	0
2010/07/30	R201 2011/05/05			Bond Future	7.7500	7.5810	(2.181)	0.0000	0.0000	0

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2010/07/30	R201 2011/05/05	7.75	Call	Bond Future	0.0000	1,680.0000	100.000	0	0	0
2010/07/30	R201 2011/05/05	7.75	Put	Bond Future	0.0000	1,144.0000	100.000	0	0	0
2010/07/30	R201 2011/05/05	7.80	Call	Bond Future	0.0000	1,777.0000	100.000	0	0	0
2010/07/30	R201 2011/05/05	7.80	Put	Bond Future	0.0000	1,083.0000	100.000	0	0	0
2010/07/30	R201 2011/05/05	7.70	Call	Bond Future	0.0000	1,586.0000	100.000	0	0	0
2010/07/30	R201 2011/05/05	7.70	Put	Bond Future	0.0000	1,208.0000	100.000	0	0	0
2010/07/30	R202 2010/08/05			Bond Future	3.0380	3.0280	(0.329)	0.0000	0.0000	0
2010/07/30	R202 2010/08/05	3.05	Call	Bond Future	208.0000	381.0000	83.173	0	0	0
2010/07/30	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/08/05	3.10	Call	Bond Future	1,068.0000	1,242.0000	16.292	0	0	0
2010/07/30	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/08/05	3.00	Put	Bond Future	661.0000	488.0000	(26.172)	0	0	0
2010/07/30	R202 2010/11/04			Bond Future	3.0790	3.0690	(0.325)	0.0000	0.0000	0
2010/07/30	R202 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/11/04	3.05	Put	Bond Future	496.0000	325.0000	(34.476)	0	0	0
2010/07/30	R202 2010/11/04	3.10	Call	Bond Future	357.0000	528.0000	47.899	0	0	0
2010/07/30	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R202 2010/11/04	3.00	Put	Bond Future	1,359.0000	1,188.0000	(12.583)	0	0	0
2010/07/30	R203 2010/08/05			Bond Future	8.0950	8.0850	(0.124)	0.0000	0.0000	3,184
2010/07/30	R203 2010/08/05	9.25	Call	Bond Future	5,945.0000	5,999.0000	0.908	0	0	0
2010/07/30	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R203 2010/11/04			Bond Future	8.1570	8.1460	(0.135)	0.0000	0.0000	2,215
2010/07/30	R203 2010/11/04	9.25	Call	Bond Future	5,572.0000	5,663.0000	1.633	0	0	0
2010/07/30	R203 2010/11/04	9.25	Put	Bond Future	98.0000	132.0000	34.694	0	0	0
2010/07/30	R203 2010/11/04	9.30	Call	Bond Future	5,802.0000	5,887.0000	1.465	0	0	0
2010/07/30	R203 2010/11/04	9.30	Put	Bond Future	87.0000	115.0000	32.184	0	0	0
2010/07/30	R203 2010/11/04	9.20	Call	Bond Future	5,344.0000	5,438.0000	1.759	0	0	0
2010/07/30	R203 2010/11/04	9.20	Put	Bond Future	112.0000	149.0000	33.036	0	0	0
2010/07/30	R203 2011/02/03			Bond Future	8.2040	8.1920	(0.146)	0.0000	0.0000	0
2010/07/30	R203 2011/02/03	8.50	Call	Bond Future	2,613.0000	2,837.0000	8.573	0	0	0
2010/07/30	R203 2011/02/03	8.50	Put	Bond Future	1,139.0000	1,303.0000	14.399	0	0	0

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2010/07/30	R203 2011/02/03	8.55	Call	Bond Future	2,781.0000	3,002.0000	7.947	0	0	0
2010/07/30	R203 2011/02/03	8.55	Put	Bond Future	1,061.0000	1,221.0000	15.080	0	0	0
2010/07/30	R203 2011/02/03	8.45	Call	Bond Future	2,451.0000	2,676.0000	9.180	0	0	0
2010/07/30	R203 2011/02/03	8.45	Put	Bond Future	1,224.0000	1,389.0000	13.480	0	0	0
2010/07/30	R203 2011/05/05			Bond Future	8.2500	8.2190	(0.376)	0.0000	0.0000	0
2010/07/30	R203 2011/05/05	8.25	Call	Bond Future	0.0000	2,373.0000	100.000	0	0	0
2010/07/30	R203 2011/05/05	8.25	Put	Bond Future	0.0000	2,222.0000	100.000	0	0	0
2010/07/30	R203 2011/05/05	8.30	Call	Bond Future	0.0000	2,512.0000	100.000	0	0	0
2010/07/30	R203 2011/05/05	8.30	Put	Bond Future	0.0000	2,118.0000	100.000	0	0	0
2010/07/30	R203 2011/05/05	8.20	Call	Bond Future	0.0000	2,238.0000	100.000	0	0	0
2010/07/30	R203 2011/05/05	8.20	Put	Bond Future	0.0000	2,331.0000	100.000	0	0	0
2010/07/30	R204 2010/08/05			Bond Future	8.2250	8.1940	(0.377)	0.0000	0.0000	2,664
2010/07/30	R204 2010/08/05	9.25	Call	Bond Future	5,829.0000	6,013.0000	3.157	0	0	0
2010/07/30	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/07/30	R204 2010/08/05	8.70	Call	Bond Future	2,758.0000	2,942.0000	6.672	0	0	0
2010/07/30	R204 2010/08/05	8.70	Put	Bond Future	0.0000	1.0000	100.000	0	0	650
2010/07/30	R204 2010/08/05	8.75	Call	Bond Future	3,042.0000	3,226.0000	6.049	0	0	83
2010/07/30	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	83
2010/07/30	R204 2010/08/05	8.25	Put	Bond Future	281.0000	228.0000	(18.861)	0	0	0
2010/07/30	R204 2010/08/05	8.25	Call	Bond Future	429.0000	559.0000	30.303	0	0	249
2010/07/30	R204 2010/11/04			Bond Future	8.2830	8.2510	(0.386)	0.0000	0.0000	2,476
2010/07/30	R204 2010/11/04	9.25	Call	Bond Future	5,540.0000	5,761.0000	3.989	0	0	0
2010/07/30	R204 2010/11/04	9.25	Put	Bond Future	161.0000	197.0000	22.360	0	0	0
2010/07/30	R204 2010/11/04	9.30	Call	Bond Future	5,789.0000	6,003.0000	3.697	0	0	0
2010/07/30	R204 2010/11/04	9.30	Put	Bond Future	142.0000	171.0000	20.423	0	0	0
2010/07/30	R204 2010/11/04	9.20	Call	Bond Future	5,293.0000	5,516.0000	4.213	0	0	0
2010/07/30	R204 2010/11/04	9.20	Put	Bond Future	183.0000	221.0000	20.765	0	0	0
2010/07/30	R204 2011/02/03			Bond Future	8.3270	8.2930	(0.408)	0.0000	0.0000	0
2010/07/30	R204 2011/02/03	8.50	Call	Bond Future	2,563.0000	2,886.0000	12.602	0	0	0
2010/07/30	R204 2011/02/03	8.50	Put	Bond Future	1,596.0000	1,728.0000	8.271	0	0	0
2010/07/30	R204 2011/02/03	8.55	Call	Bond Future	2,736.0000	3,060.0000	11.842	0	0	0
2010/07/30	R204 2011/02/03	8.55	Put	Bond Future	1,492.0000	1,625.0000	8.914	0	0	0
2010/07/30	R204 2011/02/03	8.45	Call	Bond Future	2,396.0000	2,717.0000	13.397	0	0	0
2010/07/30	R204 2011/02/03	8.45	Put	Bond Future	1,708.0000	1,837.0000	7.553	0	0	0

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2010/07/30	R204 2011/05/05			Bond Future	8.5000	8.3230	(2.082)	0.0000	0.0000	0
2010/07/30	R204 2011/05/05	8.50	Call	Bond Future	0.0000	3,148.0000	100.000	0	0	0
2010/07/30	R204 2011/05/05	8.50	Put	Bond Future	0.0000	2,181.0000	100.000	0	0	0
2010/07/30	R204 2011/05/05	8.55	Call	Bond Future	0.0000	3,315.0000	100.000	0	0	0
2010/07/30	R204 2011/05/05	8.55	Put	Bond Future	0.0000	2,077.0000	100.000	0	0	0
2010/07/30	R204 2011/05/05	8.45	Call	Bond Future	0.0000	2,985.0000	100.000	0	0	0
2010/07/30	R204 2011/05/05	8.45	Put	Bond Future	0.0000	2,290.0000	100.000	0	0	0
2010/07/30	R206 2010/08/05			Bond Future	7.4140	7.3940	(0.270)	0.0000	0.0000	0
2010/07/30	R206 2010/08/05	9.00	Call	Bond Future	4,598.0000	4,658.0000	1.305	0	0	0
2010/07/30	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R206 2010/11/04			Bond Future	7.4620	7.4400	(0.295)	0.0000	0.0000	0
2010/07/30	R206 2010/11/04	8.50	Call	Bond Future	2,893.0000	2,956.0000	2.178	0	0	0
2010/07/30	R206 2010/11/04	8.50	Put	Bond Future	47.0000	49.0000	4.255	0	0	0
2010/07/30	R206 2010/11/04	8.55	Call	Bond Future	3,021.0000	3,082.0000	2.019	0	0	0
2010/07/30	R206 2010/11/04	8.55	Put	Bond Future	41.0000	40.0000	(2.439)	0	0	0
2010/07/30	R206 2010/11/04	8.45	Call	Bond Future	2,765.0000	2,829.0000	2.315	0	0	0
2010/07/30	R206 2010/11/04	8.45	Put	Bond Future	54.0000	57.0000	5.556	0	0	0
2010/07/30	R206 2011/02/03			Bond Future	7.4800	7.4560	(0.321)	0.0000	0.0000	0
2010/07/30	R206 2011/02/03	8.00	Call	Bond Future	1,689.0000	1,833.0000	8.526	0	0	0
2010/07/30	R206 2011/02/03	8.00	Put	Bond Future	352.0000	434.0000	23.295	0	0	0
2010/07/30	R206 2011/02/03	8.05	Call	Bond Future	1,789.0000	1,929.0000	7.826	0	0	0
2010/07/30	R206 2011/02/03	8.05	Put	Bond Future	324.0000	402.0000	24.074	0	0	0
2010/07/30	R206 2011/02/03	7.95	Call	Bond Future	1,592.0000	1,739.0000	9.234	0	0	0
2010/07/30	R206 2011/02/03	7.95	Put	Bond Future	382.0000	467.0000	22.251	0	0	0
2010/07/30	R206 2011/05/05			Bond Future	7.5000	7.4380	(0.827)	0.0000	0.0000	0
2010/07/30	R206 2011/05/05	7.50	Call	Bond Future	0.0000	1,148.0000	100.000	0	0	0
2010/07/30	R206 2011/05/05	7.50	Put	Bond Future	0.0000	1,000.0000	100.000	0	0	0
2010/07/30	R206 2011/05/05	7.55	Call	Bond Future	0.0000	1,216.0000	100.000	0	0	0
2010/07/30	R206 2011/05/05	7.55	Put	Bond Future	0.0000	948.0000	100.000	0	0	0
2010/07/30	R206 2011/05/05	7.45	Call	Bond Future	0.0000	1,082.0000	100.000	0	0	0
2010/07/30	R206 2011/05/05	7.45	Put	Bond Future	0.0000	1,053.0000	100.000	0	0	0
2010/07/30	R207 2010/08/05			Bond Future	8.2950	8.2640	(0.374)	0.0000	0.0000	4,416
2010/07/30	R207 2010/08/05	9.50	Call	Bond Future	7,069.0000	7,261.0000	2.716	0	0	0

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2010/07/30	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/07/30	R207 2010/08/05	9.25	Call	Bond Future	5,661.0000	5,852.0000	3.374	0	0	0
2010/07/30	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/07/30	R207 2010/08/05	8.25	Put	Bond Future	520.0000	442.0000	(15.000)	0	0	0
2010/07/30	R207 2010/08/05	8.25	Call	Bond Future	242.0000	355.0000	46.694	0	0	100
2010/07/30	R207 2010/11/04			Bond Future	8.3480	8.3160	(0.383)	0.0000	0.0000	600
2010/07/30	R207 2010/11/04	9.25	Call	Bond Future	5,469.0000	5,706.0000	4.334	0	0	0
2010/07/30	R207 2010/11/04	9.25	Put	Bond Future	217.0000	260.0000	19.816	0	0	0
2010/07/30	R207 2010/11/04	9.30	Call	Bond Future	5,725.0000	5,954.0000	4.000	0	0	0
2010/07/30	R207 2010/11/04	9.30	Put	Bond Future	193.0000	228.0000	18.135	0	0	0
2010/07/30	R207 2010/11/04	9.20	Call	Bond Future	5,216.0000	5,456.0000	4.601	0	0	0
2010/07/30	R207 2010/11/04	9.20	Put	Bond Future	245.0000	291.0000	18.776	0	0	0
2010/07/30	R207 2011/02/03			Bond Future	8.3880	8.3550	(0.393)	0.0000	0.0000	0
2010/07/30	R207 2011/02/03	8.75	Call	Bond Future	3,386.0000	3,718.0000	9.805	0	0	0
2010/07/30	R207 2011/02/03	8.75	Put	Bond Future	1,275.0000	1,411.0000	10.667	0	0	0
2010/07/30	R207 2011/02/03	8.80	Call	Bond Future	3,587.0000	3,917.0000	9.200	0	0	0
2010/07/30	R207 2011/02/03	8.80	Put	Bond Future	1,189.0000	1,323.0000	11.270	0	0	0
2010/07/30	R207 2011/02/03	8.70	Call	Bond Future	3,190.0000	3,523.0000	10.439	0	0	0
2010/07/30	R207 2011/02/03	8.70	Put	Bond Future	1,367.0000	1,504.0000	10.022	0	0	0
2010/07/30	R207 2011/05/05			Bond Future	8.5000	8.3860	(1.341)	0.0000	0.0000	0
2010/07/30	R207 2011/05/05	8.50	Call	Bond Future	0.0000	3,159.0000	100.000	0	0	0
2010/07/30	R207 2011/05/05	8.50	Put	Bond Future	0.0000	2,499.0000	100.000	0	0	0
2010/07/30	R207 2011/05/05	8.55	Call	Bond Future	0.0000	3,330.0000	100.000	0	0	0
2010/07/30	R207 2011/05/05	8.55	Put	Bond Future	0.0000	2,383.0000	100.000	0	0	0
2010/07/30	R207 2011/05/05	8.45	Call	Bond Future	0.0000	2,992.0000	100.000	0	0	0
2010/07/30	R207 2011/05/05	8.45	Put	Bond Future	0.0000	2,621.0000	100.000	0	0	0
2010/07/30	R208 2010/08/05			Bond Future	8.3950	8.3740	(0.250)	0.0000	0.0000	10,666
2010/07/30	R208 2010/08/05	9.50	Call	Bond Future	6,739.0000	6,874.0000	2.003	0	0	0
2010/07/30	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R208 2010/11/04			Bond Future	8.4490	8.4280	(0.249)	0.0000	0.0000	6,835
2010/07/30	R208 2010/11/04	9.25	Call	Bond Future	5,169.0000	5,332.0000	3.153	0	0	0
2010/07/30	R208 2010/11/04	9.25	Put	Bond Future	302.0000	332.0000	9.934	0	0	0
2010/07/30	R208 2010/11/04	9.30	Call	Bond Future	5,428.0000	5,589.0000	2.966	0	0	0
2010/07/30	R208 2010/11/04	9.30	Put	Bond Future	268.0000	297.0000	10.821	0	0	0

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2010/07/30	R208 2010/11/04	9.20	Call	Bond Future	4,912.0000	5,078.0000	3.379	0	0	0
2010/07/30	R208 2010/11/04	9.20	Put	Bond Future	338.0000	371.0000	9.763	0	0	0
2010/07/30	R208 2011/02/03			Bond Future	8.4900	8.4680	(0.259)	0.0000	0.0000	0
2010/07/30	R208 2011/02/03	8.75	Call	Bond Future	3,109.0000	3,483.0000	12.030	0	0	0
2010/07/30	R208 2011/02/03	8.75	Put	Bond Future	1,517.0000	1,755.0000	15.689	0	0	0
2010/07/30	R208 2011/02/03	8.80	Call	Bond Future	3,308.0000	3,679.0000	11.215	0	0	0
2010/07/30	R208 2011/02/03	8.80	Put	Bond Future	1,415.0000	1,649.0000	16.537	0	0	0
2010/07/30	R208 2011/02/03	8.70	Call	Bond Future	2,917.0000	3,290.0000	12.787	0	0	0
2010/07/30	R208 2011/02/03	8.70	Put	Bond Future	1,629.0000	1,865.0000	14.487	0	0	0
2010/07/30	R208 2011/05/05			Bond Future	8.5000	8.4980	(0.024)	0.0000	0.0000	0
2010/07/30	R208 2011/05/05	8.50	Call	Bond Future	0.0000	2,960.0000	100.000	0	0	0
2010/07/30	R208 2011/05/05	8.50	Put	Bond Future	0.0000	2,948.0000	100.000	0	0	0
2010/07/30	R208 2011/05/05	8.55	Call	Bond Future	0.0000	3,129.0000	100.000	0	0	0
2010/07/30	R208 2011/05/05	8.55	Put	Bond Future	0.0000	2,812.0000	100.000	0	0	0
2010/07/30	R208 2011/05/05	8.45	Call	Bond Future	0.0000	2,796.0000	100.000	0	0	0
2010/07/30	R208 2011/05/05	8.45	Put	Bond Future	0.0000	3,089.0000	100.000	0	0	0
2010/07/30	R209 2010/08/05			Bond Future	8.4930	8.4030	(1.060)	0.0000	0.0000	1,281
2010/07/30	R209 2010/08/05	8.75	Call	Bond Future	2,145.0000	2,886.0000	34.545	0	0	0
2010/07/30	R209 2010/08/05	8.75	Put	Bond Future	32.0000	10.0000	(68.750)	0	0	0
2010/07/30	R209 2010/11/04			Bond Future	8.5310	8.4380	(1.090)	0.0000	0.0000	2,406
2010/07/30	R209 2010/11/04	9.00	Call	Bond Future	4,559.0000	5,383.0000	18.074	0	0	0
2010/07/30	R209 2010/11/04	9.00	Put	Bond Future	803.0000	845.0000	5.230	0	0	0
2010/07/30	R209 2010/11/04	9.05	Call	Bond Future	4,857.0000	5,686.0000	17.068	0	0	0
2010/07/30	R209 2010/11/04	9.05	Put	Bond Future	719.0000	766.0000	6.537	0	0	0
2010/07/30	R209 2010/11/04	8.95	Call	Bond Future	4,266.0000	5,084.0000	19.175	0	0	0
2010/07/30	R209 2010/11/04	8.95	Put	Bond Future	896.0000	932.0000	4.018	0	0	0
2010/07/30	R209 2011/02/03			Bond Future	8.5600	8.4650	(1.110)	0.0000	0.0000	0
2010/07/30	R209 2011/02/03	9.00	Call	Bond Future	5,155.0000	6,042.0000	17.207	0	0	0
2010/07/30	R209 2011/02/03	9.00	Put	Bond Future	1,645.0000	1,739.0000	5.714	0	0	0
2010/07/30	R209 2011/02/03	9.05	Call	Bond Future	5,428.0000	6,319.0000	16.415	0	0	0
2010/07/30	R209 2011/02/03	9.05	Put	Bond Future	1,536.0000	1,633.0000	6.315	0	0	0
2010/07/30	R209 2011/02/03	8.95	Call	Bond Future	4,886.0000	5,768.0000	18.052	0	0	0
2010/07/30	R209 2011/02/03	8.95	Put	Bond Future	1,762.0000	1,850.0000	4.994	0	0	0
2010/07/30	R209 2011/05/05			Bond Future	8.5000	8.4840	(0.188)	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
2010/07/30	R209 2011/05/05	8.50	Call	Bond Future	0.0000	4,124.0000	100.000	0	0	0
2010/07/30	R209 2011/05/05	8.50	Put	Bond Future	0.0000	3,990.0000	100.000	0	0	0
2010/07/30	R209 2011/05/05	8.55	Call	Bond Future	0.0000	4,355.0000	100.000	0	0	0
2010/07/30	R209 2011/05/05	8.55	Put	Bond Future	0.0000	3,805.0000	100.000	0	0	0
2010/07/30	R209 2011/05/05	8.45	Call	Bond Future	0.0000	3,898.0000	100.000	0	0	0
2010/07/30	R209 2011/05/05	8.45	Put	Bond Future	0.0000	4,184.0000	100.000	0	0	0
2010/07/30	R210 2010/08/05			Bond Future	3.0280	3.0280	0.000	0.0000	0.0000	0
2010/07/30	R210 2010/08/05	3.10	Call	Bond Future	939.0000	939.0000	0.000	0	0	0
2010/07/30	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/08/05	3.15	Call	Bond Future	1,584.0000	1,584.0000	0.000	0	0	0
2010/07/30	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/08/05	3.05	Call	Bond Future	288.0000	288.0000	0.000	0	0	0
2010/07/30	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04			Bond Future	3.0750	3.0750	0.000	0.0000	0.0000	0
2010/07/30	R210 2010/11/04	3.10	Call	Bond Future	321.0000	321.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04	3.15	Call	Bond Future	960.0000	960.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R210 2010/11/04	3.05	Put	Bond Future	323.0000	323.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05			Bond Future	2.7740	2.7740	0.000	0.0000	0.0000	0
2010/07/30	R211 2010/08/05	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05	2.75	Put	Bond Future	140.0000	140.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05	2.80	Call	Bond Future	152.0000	152.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05	2.80	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R211 2010/08/05	2.70	Put	Bond Future	433.0000	433.0000	0.000	0	0	0
2010/07/30	R211 2010/11/04			Bond Future	2.8770	2.8780	0.035	0.0000	0.0000	0
2010/07/30	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R211 2010/11/04	2.75	Put	Bond Future	713.0000	719.0000	0.842	0	0	0
2010/07/30	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R211 2010/11/04	2.80	Put	Bond Future	432.0000	437.0000	1.157	0	0	0
2010/07/30	R211 2010/11/04	2.70	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
2010/07/30	R211 2010/11/04	2.70	Put	Bond Future	996.0000	1,002.0000	0.602	0	0	0
2010/07/30	R212 2010/08/05			Bond Future	3.0270	3.0270	0.000	0.0000	0.0000	0
2010/07/30	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/08/05	3.00	Put	Bond Future	256.0000	256.0000	0.000	0	0	0
2010/07/30	R212 2010/08/05	3.05	Call	Bond Future	218.0000	218.0000	0.000	0	0	0
2010/07/30	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/08/05	2.95	Put	Bond Future	733.0000	733.0000	0.000	0	0	0
2010/07/30	R212 2010/11/04			Bond Future	3.0950	3.0960	0.032	0.0000	0.0000	0
2010/07/30	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/11/04	3.00	Put	Bond Future	883.0000	892.0000	1.019	0	0	0
2010/07/30	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/11/04	3.05	Put	Bond Future	417.0000	426.0000	2.158	0	0	0
2010/07/30	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/07/30	R212 2010/11/04	2.95	Put	Bond Future	1,351.0000	1,361.0000	0.740	0	0	0
2010/07/30	TRT1 2010/08/05			Index Future	325.2420	326.1460	0.278	0.0000	0.0000	100
2010/07/30	TRT1 2010/11/04			Index Future	330.6540	331.5740	0.278	0.0000	0.0000	0
2010/07/30	TRT1 2011/02/03			Index Future	331.0000	337.5590	1.982	0.0000	0.0000	0
Total										117452.00