



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/08/2010

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
2010/08/04	AL7T 2010/08/05			Index Future	357.0370	355.7290	(0.366)	0.0000	0.0000	0
2010/08/04	AL7T 2010/11/04			Index Future	362.9590	361.6300	(0.366)	0.0000	0.0000	38
2010/08/04	ALBI 2010/08/05			Index Future	328.8060	327.6540	(0.350)	0.0000	0.0000	20
2010/08/04	ALBI 2010/11/04			Index Future	334.2780	333.1070	(0.350)	0.0000	0.0000	1,225
2010/08/04	ALBI 2011/02/03			Index Future	340.0050	338.8300	(0.346)	0.0000	0.0000	0
2010/08/04	CRD1 2010/08/05			Index Future	145.0350	144.7880	(0.170)	0.0000	0.0000	0
2010/08/04	CRD1 2010/11/04			Index Future	147.4490	147.1970	(0.171)	0.0000	0.0000	2
2010/08/04	CRD1 2011/02/03			Index Future	150.1090	149.8510	(0.172)	0.0000	0.0000	0
2010/08/04	GOVI 2010/08/05			GOVI	329.6820	328.5640	(0.339)	0.0000	0.0000	171
2010/08/04	GOVI 2010/08/05	315.60	Call	GOVI	140,820.0000	129,640.0000	(7.939)	0	0	0
2010/08/04	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/04	GOVI 2010/11/04			GOVI	335.1680	334.0330	(0.339)	0.0000	0.0000	116
2010/08/04	GOVI 2010/11/04	329.00	Call	GOVI	61,680.0000	50,330.0000	(18.401)	0	0	0
2010/08/04	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/04	GOVI 2010/11/04	329.01	Call	GOVI	61,580.0000	50,230.0000	(18.431)	0	0	0
2010/08/04	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/04	GOVI 2010/11/04	328.99	Call	GOVI	61,780.0000	50,430.0000	(18.372)	0	0	0
2010/08/04	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/04	ILBI 2010/08/05			Index Future	383.5080	383.6700	0.042	0.0000	0.0000	12
2010/08/04	ILBI 2010/11/04			Index Future	390.0170	390.1780	0.041	0.0000	0.0000	494
2010/08/04	ILBI 2011/02/03			Index Future	410.2130	410.4570	0.059	0.0000	0.0000	0

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2010/08/04	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/04	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/04	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/04	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/08/04	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/04	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/04	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/08/04	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/08/04	JBAF	2010/10/20			Jibar Tradeable Future	6.2200	6.2200	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2010/11/17			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2011/01/19			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/08/04	JBAF	2011/06/15			Jibar Tradeable Future	6.3500	6.3500	0.000	0.0000	0.0000	4,500
2010/08/04	JBAF	2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/08/04	JBAF	2011/12/21			Jibar Tradeable Future	6.7000	6.7000	0.000	0.0000	0.0000	5,000
2010/08/04	JBAF	2012/03/20			Jibar Tradeable Future	6.9500	6.9500	0.000	0.0000	0.0000	0
2010/08/04	JBAF	2012/06/20			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/08/04	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/08/04	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/04	JN02	2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/04	JN02	2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN02	2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN02	2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN02	2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN02	2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN02	2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/08/04	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/04	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/04	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/04	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/04	OTH1 2010/08/05			Index Future	323.7190	322.3700	(0.417)	0.0000	0.0000	0
2010/08/04	OTH1 2010/11/04			Index Future	329.1060	327.7360	(0.416)	0.0000	0.0000	3
2010/08/04	OTH1 2011/02/03			Index Future	335.0430	333.6440	(0.418)	0.0000	0.0000	0
2010/08/04	R157 2010/08/05			Bond Future	7.6130	7.6410	0.368	0.0000	0.0000	3,768
2010/08/04	R157 2010/08/05	8.75	Call	Bond Future	5,290.0000	5,156.0000	(2.533)	0	0	0
2010/08/04	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R157 2010/08/05	8.50	Call	Bond Future	4,152.0000	4,018.0000	(3.227)	0	0	0
2010/08/04	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/08/04	R157 2010/08/05	9.00	Call	Bond Future	6,414.0000	6,281.0000	(2.074)	0	0	0
2010/08/04	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R157 2010/08/05	8.25	Call	Bond Future	3,000.0000	2,866.0000	(4.467)	0	0	500
2010/08/04	R157 2010/08/05	7.50	Put	Bond Future	556.0000	677.0000	21.763	0	0	0
2010/08/04	R157 2010/08/05	7.50	Call	Bond Future	14.0000	1.0000	(92.857)	0	0	500
2010/08/04	R157 2010/11/04			Bond Future	7.6680	7.6980	0.391	0.0000	0.0000	4,570
2010/08/04	R157 2010/11/04	8.50	Call	Bond Future	3,881.0000	3,757.0000	(3.195)	0	0	0
2010/08/04	R157 2010/11/04	8.50	Put	Bond Future	164.0000	176.0000	7.317	0	0	0
2010/08/04	R157 2010/11/04	8.55	Call	Bond Future	4,079.0000	3,953.0000	(3.089)	0	0	0

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2010/08/04	R157 2010/11/04	8.55	Put	Bond Future	143.0000	154.0000	7.692	0	0	0
2010/08/04	R157 2010/11/04	8.45	Call	Bond Future	3,685.0000	3,562.0000	(3.338)	0	0	0
2010/08/04	R157 2010/11/04	8.45	Put	Bond Future	187.0000	201.0000	7.487	0	0	0
2010/08/04	R157 2010/11/04	7.50	Put	Bond Future	1,535.0000	1,614.0000	5.147	0	0	0
2010/08/04	R157 2010/11/04	7.50	Call	Bond Future	767.0000	709.0000	(7.562)	0	0	500
2010/08/04	R157 2011/02/03			Bond Future	7.7020	7.7340	0.415	0.0000	0.0000	0
2010/08/04	R157 2011/02/03	7.90	Call	Bond Future	2,020.0000	1,935.0000	(4.208)	0	0	0
2010/08/04	R157 2011/02/03	7.90	Put	Bond Future	1,167.0000	1,220.0000	4.542	0	0	0
2010/08/04	R157 2011/02/03	7.95	Call	Bond Future	2,156.0000	2,068.0000	(4.082)	0	0	0
2010/08/04	R157 2011/02/03	7.95	Put	Bond Future	1,089.0000	1,139.0000	4.591	0	0	0
2010/08/04	R157 2011/02/03	7.85	Call	Bond Future	1,889.0000	1,807.0000	(4.341)	0	0	0
2010/08/04	R157 2011/02/03	7.85	Put	Bond Future	1,251.0000	1,307.0000	4.476	0	0	0
2010/08/04	R157 2011/05/05			Bond Future	7.7020	7.7380	0.467	0.0000	0.0000	0
2010/08/04	R157 2011/05/05	7.75	Call	Bond Future	1,910.0000	1,831.0000	(4.136)	0	0	0
2010/08/04	R157 2011/05/05	7.75	Put	Bond Future	1,713.0000	1,782.0000	4.028	0	0	0
2010/08/04	R157 2011/05/05	7.80	Call	Bond Future	2,028.0000	1,945.0000	(4.093)	0	0	0
2010/08/04	R157 2011/05/05	7.80	Put	Bond Future	1,626.0000	1,691.0000	3.998	0	0	0
2010/08/04	R157 2011/05/05	7.70	Call	Bond Future	1,798.0000	1,721.0000	(4.283)	0	0	0
2010/08/04	R157 2011/05/05	7.70	Put	Bond Future	1,806.0000	1,877.0000	3.931	0	0	0
2010/08/04	R186 2010/08/05			Bond Future	8.4530	8.5110	0.686	0.0000	0.0000	11,371
2010/08/04	R186 2010/08/05	9.25	Call	Bond Future	7,533.0000	6,960.0000	(7.607)	0	0	0
2010/08/04	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R186 2010/08/05	8.75	Call	Bond Future	2,894.0000	2,321.0000	(19.800)	0	0	816
2010/08/04	R186 2010/08/05	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/08/04	R186 2010/08/05	9.75	Call	Bond Future	11,898.0000	11,325.0000	(4.816)	0	0	0
2010/08/04	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/08/04	R186 2010/08/05	10.00	Call	Bond Future	13,984.0000	13,410.0000	(4.105)	0	0	0
2010/08/04	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/08/04	R186 2010/08/05	9.00	Call	Bond Future	5,249.0000	4,676.0000	(10.916)	0	0	48
2010/08/04	R186 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	48
2010/08/04	R186 2010/08/05	8.50	Put	Bond Future	190.0000	324.0000	70.526	0	0	0
2010/08/04	R186 2010/08/05	8.50	Call	Bond Future	655.0000	216.0000	(67.023)	0	0	144
2010/08/04	R186 2010/11/04			Bond Future	8.5000	8.5610	0.718	0.0000	0.0000	16,283
2010/08/04	R186 2010/11/04	9.25	Call	Bond Future	7,667.0000	7,164.0000	(6.561)	0	0	0

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2010/08/04	R186 2010/11/04	9.25	Put	Bond Future	654.0000	746.0000	14.067	0	0	0
2010/08/04	R186 2010/11/04	9.30	Call	Bond Future	8,047.0000	7,536.0000	(6.350)	0	0	0
2010/08/04	R186 2010/11/04	9.30	Put	Bond Future	589.0000	673.0000	14.261	0	0	0
2010/08/04	R186 2010/11/04	9.20	Call	Bond Future	7,291.0000	6,796.0000	(6.789)	0	0	0
2010/08/04	R186 2010/11/04	9.20	Put	Bond Future	726.0000	826.0000	13.774	0	0	0
2010/08/04	R186 2010/11/04	8.75	Put	Bond Future	1,763.0000	1,970.0000	11.741	0	0	0
2010/08/04	R186 2010/11/04	8.75	Call	Bond Future	4,172.0000	3,784.0000	(9.300)	0	0	10,900
2010/08/04	R186 2011/02/03			Bond Future	8.5370	8.5990	0.726	0.0000	0.0000	0
2010/08/04	R186 2011/02/03	9.00	Call	Bond Future	6,456.0000	6,043.0000	(6.397)	0	0	0
2010/08/04	R186 2011/02/03	9.00	Put	Bond Future	2,108.0000	2,291.0000	8.681	0	0	0
2010/08/04	R186 2011/02/03	9.05	Call	Bond Future	6,780.0000	6,357.0000	(6.239)	0	0	0
2010/08/04	R186 2011/02/03	9.05	Put	Bond Future	1,977.0000	2,150.0000	8.751	0	0	0
2010/08/04	R186 2011/02/03	8.95	Call	Bond Future	6,137.0000	5,733.0000	(6.583)	0	0	0
2010/08/04	R186 2011/02/03	8.95	Put	Bond Future	2,247.0000	2,439.0000	8.545	0	0	0
2010/08/04	R186 2011/05/05			Bond Future	8.5650	8.6290	0.747	0.0000	0.0000	0
2010/08/04	R186 2011/05/05	8.75	Call	Bond Future	5,583.0000	5,229.0000	(6.341)	0	0	0
2010/08/04	R186 2011/05/05	8.75	Put	Bond Future	3,838.0000	4,092.0000	6.618	0	0	0
2010/08/04	R186 2011/05/05	8.80	Call	Bond Future	5,869.0000	5,505.0000	(6.202)	0	0	0
2010/08/04	R186 2011/05/05	8.80	Put	Bond Future	3,659.0000	3,903.0000	6.668	0	0	0
2010/08/04	R186 2011/05/05	8.70	Call	Bond Future	5,304.0000	4,960.0000	(6.486)	0	0	0
2010/08/04	R186 2011/05/05	8.70	Put	Bond Future	4,027.0000	4,291.0000	6.556	0	0	0
2010/08/04	R189 2010/08/05			Bond Future	1.4230	1.4370	0.984	0.0000	0.0000	0
2010/08/04	R189 2010/08/05	1.75	Call	Bond Future	902.0000	864.0000	(4.213)	0	0	0
2010/08/04	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R189 2010/08/05	1.80	Call	Bond Future	1,040.0000	1,001.0000	(3.750)	0	0	0
2010/08/04	R189 2010/08/05	1.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/04	R189 2010/08/05	1.70	Call	Bond Future	765.0000	726.0000	(5.098)	0	0	0
2010/08/04	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R189 2010/11/04			Bond Future	1.5340	1.5490	0.978	0.0000	0.0000	0
2010/08/04	R189 2010/11/04	1.75	Call	Bond Future	538.0000	500.0000	(7.063)	0	0	0
2010/08/04	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R189 2010/11/04	1.80	Call	Bond Future	662.0000	624.0000	(5.740)	0	0	0
2010/08/04	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R189 2010/11/04	1.70	Call	Bond Future	413.0000	376.0000	(8.959)	0	0	0

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2010/08/04	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R197 2010/08/05			Bond Future	2.9180	2.9200	0.069	0.0000	0.0000	0
2010/08/04	R197 2010/08/05	3.05	Call	Bond Future	1,674.0000	1,649.0000	(1.493)	0	0	0
2010/08/04	R197 2010/08/05	3.05	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/08/04	R197 2010/08/05	3.10	Call	Bond Future	2,301.0000	2,276.0000	(1.086)	0	0	0
2010/08/04	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R197 2010/08/05	3.00	Call	Bond Future	1,043.0000	1,018.0000	(2.397)	0	0	0
2010/08/04	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R197 2010/11/04			Bond Future	2.9830	2.9850	0.067	0.0000	0.0000	0
2010/08/04	R197 2010/11/04	3.05	Call	Bond Future	832.0000	807.0000	(3.005)	0	0	0
2010/08/04	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R197 2010/11/04	3.10	Call	Bond Future	1,448.0000	1,423.0000	(1.727)	0	0	0
2010/08/04	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R197 2010/11/04	3.00	Call	Bond Future	212.0000	187.0000	(11.792)	0	0	0
2010/08/04	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R201 2010/08/05			Bond Future	7.5430	7.5710	0.371	0.0000	0.0000	486
2010/08/04	R201 2010/08/05	9.00	Call	Bond Future	5,304.0000	5,199.0000	(1.980)	0	0	0
2010/08/04	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R201 2010/11/04			Bond Future	7.5940	7.6240	0.395	0.0000	0.0000	1,364
2010/08/04	R201 2010/11/04	8.50	Call	Bond Future	3,270.0000	3,171.0000	(3.028)	0	0	0
2010/08/04	R201 2010/11/04	8.50	Put	Bond Future	101.0000	109.0000	7.921	0	0	0
2010/08/04	R201 2010/11/04	8.55	Call	Bond Future	3,426.0000	3,326.0000	(2.919)	0	0	0
2010/08/04	R201 2010/11/04	8.55	Put	Bond Future	85.0000	92.0000	8.235	0	0	0
2010/08/04	R201 2010/11/04	8.45	Call	Bond Future	3,113.0000	3,015.0000	(3.148)	0	0	0
2010/08/04	R201 2010/11/04	8.45	Put	Bond Future	116.0000	124.0000	6.897	0	0	0
2010/08/04	R201 2011/02/03			Bond Future	7.6210	7.6540	0.433	0.0000	0.0000	0
2010/08/04	R201 2011/02/03	8.00	Call	Bond Future	1,952.0000	1,875.0000	(3.945)	0	0	0
2010/08/04	R201 2011/02/03	8.00	Put	Bond Future	684.0000	718.0000	4.971	0	0	0
2010/08/04	R201 2011/02/03	8.05	Call	Bond Future	2,068.0000	1,990.0000	(3.772)	0	0	0
2010/08/04	R201 2011/02/03	8.05	Put	Bond Future	634.0000	667.0000	5.205	0	0	0
2010/08/04	R201 2011/02/03	7.95	Call	Bond Future	1,838.0000	1,764.0000	(4.026)	0	0	0
2010/08/04	R201 2011/02/03	7.95	Put	Bond Future	736.0000	773.0000	5.027	0	0	0
2010/08/04	R201 2011/05/05			Bond Future	7.6180	7.6540	0.473	0.0000	0.0000	0

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2010/08/04	R201	2011/05/05	7.75	Call	Bond Future	1,604.0000	1,539.0000	(4.052)	0	0	0
2010/08/04	R201	2011/05/05	7.75	Put	Bond Future	1,186.0000	1,235.0000	4.132	0	0	0
2010/08/04	R201	2011/05/05	7.80	Call	Bond Future	1,699.0000	1,632.0000	(3.943)	0	0	0
2010/08/04	R201	2011/05/05	7.80	Put	Bond Future	1,123.0000	1,170.0000	4.185	0	0	0
2010/08/04	R201	2011/05/05	7.70	Call	Bond Future	1,513.0000	1,450.0000	(4.164)	0	0	0
2010/08/04	R201	2011/05/05	7.70	Put	Bond Future	1,253.0000	1,304.0000	4.070	0	0	0
2010/08/04	R202	2010/08/05			Bond Future	2.9290	2.9300	0.034	0.0000	0.0000	0
2010/08/04	R202	2010/08/05	3.05	Call	Bond Future	2,119.0000	2,101.0000	(0.849)	0	0	0
2010/08/04	R202	2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R202	2010/08/05	3.10	Call	Bond Future	2,979.0000	2,961.0000	(0.604)	0	0	0
2010/08/04	R202	2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R202	2010/08/05	3.00	Call	Bond Future	1,250.0000	1,232.0000	(1.440)	0	0	0
2010/08/04	R202	2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R202	2010/11/04			Bond Future	2.9680	2.9690	0.034	0.0000	0.0000	0
2010/08/04	R202	2010/11/04	3.05	Call	Bond Future	1,419.0000	1,402.0000	(1.198)	0	0	0
2010/08/04	R202	2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R202	2010/11/04	3.10	Call	Bond Future	2,273.0000	2,255.0000	(0.792)	0	0	0
2010/08/04	R202	2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R202	2010/11/04	3.00	Call	Bond Future	557.0000	539.0000	(3.232)	0	0	0
2010/08/04	R202	2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R203	2010/08/05			Bond Future	8.1430	8.1810	0.467	0.0000	0.0000	3,177
2010/08/04	R203	2010/08/05	9.25	Call	Bond Future	5,689.0000	5,487.0000	(3.551)	0	0	0
2010/08/04	R203	2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R203	2010/11/04			Bond Future	8.2070	8.2470	0.487	0.0000	0.0000	2,215
2010/08/04	R203	2010/11/04	9.25	Call	Bond Future	5,360.0000	5,168.0000	(3.582)	0	0	0
2010/08/04	R203	2010/11/04	9.25	Put	Bond Future	145.0000	160.0000	10.345	0	0	0
2010/08/04	R203	2010/11/04	9.30	Call	Bond Future	5,581.0000	5,387.0000	(3.476)	0	0	0
2010/08/04	R203	2010/11/04	9.30	Put	Bond Future	125.0000	137.0000	9.600	0	0	0
2010/08/04	R203	2010/11/04	9.20	Call	Bond Future	5,137.0000	4,946.0000	(3.718)	0	0	0
2010/08/04	R203	2010/11/04	9.20	Put	Bond Future	164.0000	180.0000	9.756	0	0	0
2010/08/04	R203	2011/02/03			Bond Future	8.2570	8.2990	0.509	0.0000	0.0000	0
2010/08/04	R203	2011/02/03	8.50	Call	Bond Future	2,615.0000	2,484.0000	(5.010)	0	0	0
2010/08/04	R203	2011/02/03	8.50	Put	Bond Future	1,407.0000	1,486.0000	5.615	0	0	0

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2010/08/04	R203 2011/02/03	8.55	Call	Bond Future	2,774.0000	2,639.0000	(4.867)	0	0	0
2010/08/04	R203 2011/02/03	8.55	Put	Bond Future	1,320.0000	1,395.0000	5.682	0	0	0
2010/08/04	R203 2011/02/03	8.45	Call	Bond Future	2,460.0000	2,333.0000	(5.163)	0	0	0
2010/08/04	R203 2011/02/03	8.45	Put	Bond Future	1,499.0000	1,582.0000	5.537	0	0	0
2010/08/04	R203 2011/05/05			Bond Future	8.2870	8.3320	0.543	0.0000	0.0000	0
2010/08/04	R203 2011/05/05	8.25	Call	Bond Future	2,188.0000	2,076.0000	(5.119)	0	0	0
2010/08/04	R203 2011/05/05	8.25	Put	Bond Future	2,368.0000	2,474.0000	4.476	0	0	0
2010/08/04	R203 2011/05/05	8.30	Call	Bond Future	2,321.0000	2,206.0000	(4.955)	0	0	0
2010/08/04	R203 2011/05/05	8.30	Put	Bond Future	2,258.0000	2,361.0000	4.562	0	0	0
2010/08/04	R203 2011/05/05	8.20	Call	Bond Future	2,059.0000	1,951.0000	(5.245)	0	0	0
2010/08/04	R203 2011/05/05	8.20	Put	Bond Future	2,483.0000	2,593.0000	4.430	0	0	0
2010/08/04	R204 2010/08/05			Bond Future	8.2330	8.2910	0.704	0.0000	0.0000	2,664
2010/08/04	R204 2010/08/05	9.25	Call	Bond Future	5,782.0000	5,440.0000	(5.915)	0	0	0
2010/08/04	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/08/04	R204 2010/08/05	8.70	Call	Bond Future	2,711.0000	2,369.0000	(12.615)	0	0	0
2010/08/04	R204 2010/08/05	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	650
2010/08/04	R204 2010/08/05	8.75	Call	Bond Future	2,995.0000	2,653.0000	(11.419)	0	0	83
2010/08/04	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	83
2010/08/04	R204 2010/08/05	8.25	Put	Bond Future	167.0000	302.0000	80.838	0	0	0
2010/08/04	R204 2010/08/05	8.25	Call	Bond Future	267.0000	60.0000	(77.528)	0	0	249
2010/08/04	R204 2010/11/04			Bond Future	8.2920	8.3520	0.724	0.0000	0.0000	2,476
2010/08/04	R204 2010/11/04	9.25	Call	Bond Future	5,531.0000	5,219.0000	(5.641)	0	0	0
2010/08/04	R204 2010/11/04	9.25	Put	Bond Future	204.0000	237.0000	16.176	0	0	0
2010/08/04	R204 2010/11/04	9.30	Call	Bond Future	5,772.0000	5,456.0000	(5.475)	0	0	0
2010/08/04	R204 2010/11/04	9.30	Put	Bond Future	177.0000	206.0000	16.384	0	0	0
2010/08/04	R204 2010/11/04	9.20	Call	Bond Future	5,288.0000	4,979.0000	(5.843)	0	0	0
2010/08/04	R204 2010/11/04	9.20	Put	Bond Future	230.0000	265.0000	15.217	0	0	0
2010/08/04	R204 2011/02/03			Bond Future	8.3350	8.3990	0.768	0.0000	0.0000	0
2010/08/04	R204 2011/02/03	8.50	Call	Bond Future	2,724.0000	2,516.0000	(7.636)	0	0	0
2010/08/04	R204 2011/02/03	8.50	Put	Bond Future	1,802.0000	1,953.0000	8.380	0	0	0
2010/08/04	R204 2011/02/03	8.55	Call	Bond Future	2,894.0000	2,679.0000	(7.429)	0	0	0
2010/08/04	R204 2011/02/03	8.55	Put	Bond Future	1,695.0000	1,839.0000	8.496	0	0	0
2010/08/04	R204 2011/02/03	8.45	Call	Bond Future	2,560.0000	2,358.0000	(7.891)	0	0	0
2010/08/04	R204 2011/02/03	8.45	Put	Bond Future	1,917.0000	2,073.0000	8.138	0	0	0



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2010/08/04	R204 2011/05/05			Bond Future	8.3670	8.4340	0.801	0.0000	0.0000	0
2010/08/04	R204 2011/05/05	8.50	Call	Bond Future	2,993.0000	2,788.0000	(6.849)	0	0	0
2010/08/04	R204 2011/05/05	8.50	Put	Bond Future	2,268.0000	2,429.0000	7.099	0	0	0
2010/08/04	R204 2011/05/05	8.55	Call	Bond Future	3,156.0000	2,945.0000	(6.686)	0	0	0
2010/08/04	R204 2011/05/05	8.55	Put	Bond Future	2,160.0000	2,315.0000	7.176	0	0	0
2010/08/04	R204 2011/05/05	8.45	Call	Bond Future	2,834.0000	2,635.0000	(7.022)	0	0	0
2010/08/04	R204 2011/05/05	8.45	Put	Bond Future	2,381.0000	2,548.0000	7.014	0	0	0
2010/08/04	R206 2010/08/05			Bond Future	7.4230	7.4510	0.377	0.0000	0.0000	0
2010/08/04	R206 2010/08/05	9.00	Call	Bond Future	4,571.0000	4,488.0000	(1.816)	0	0	0
2010/08/04	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R206 2010/11/04			Bond Future	7.4710	7.5020	0.415	0.0000	0.0000	0
2010/08/04	R206 2010/11/04	8.50	Call	Bond Future	2,870.0000	2,787.0000	(2.892)	0	0	0
2010/08/04	R206 2010/11/04	8.50	Put	Bond Future	49.0000	53.0000	8.163	0	0	0
2010/08/04	R206 2010/11/04	8.55	Call	Bond Future	2,996.0000	2,913.0000	(2.770)	0	0	0
2010/08/04	R206 2010/11/04	8.55	Put	Bond Future	41.0000	44.0000	7.317	0	0	0
2010/08/04	R206 2010/11/04	8.45	Call	Bond Future	2,743.0000	2,661.0000	(2.989)	0	0	0
2010/08/04	R206 2010/11/04	8.45	Put	Bond Future	57.0000	62.0000	8.772	0	0	0
2010/08/04	R206 2011/02/03			Bond Future	7.4910	7.5250	0.454	0.0000	0.0000	0
2010/08/04	R206 2011/02/03	8.00	Call	Bond Future	1,759.0000	1,695.0000	(3.638)	0	0	0
2010/08/04	R206 2011/02/03	8.00	Put	Bond Future	450.0000	474.0000	5.333	0	0	0
2010/08/04	R206 2011/02/03	8.05	Call	Bond Future	1,853.0000	1,788.0000	(3.508)	0	0	0
2010/08/04	R206 2011/02/03	8.05	Put	Bond Future	417.0000	440.0000	5.516	0	0	0
2010/08/04	R206 2011/02/03	7.95	Call	Bond Future	1,666.0000	1,604.0000	(3.721)	0	0	0
2010/08/04	R206 2011/02/03	7.95	Put	Bond Future	485.0000	511.0000	5.361	0	0	0
2010/08/04	R206 2011/05/05			Bond Future	7.4770	7.5150	0.508	0.0000	0.0000	0
2010/08/04	R206 2011/05/05	7.50	Call	Bond Future	1,091.0000	1,043.0000	(4.400)	0	0	0
2010/08/04	R206 2011/05/05	7.50	Put	Bond Future	1,036.0000	1,079.0000	4.151	0	0	0
2010/08/04	R206 2011/05/05	7.55	Call	Bond Future	1,158.0000	1,109.0000	(4.231)	0	0	0
2010/08/04	R206 2011/05/05	7.55	Put	Bond Future	983.0000	1,025.0000	4.273	0	0	0
2010/08/04	R206 2011/05/05	7.45	Call	Bond Future	1,027.0000	981.0000	(4.479)	0	0	0
2010/08/04	R206 2011/05/05	7.45	Put	Bond Future	1,092.0000	1,137.0000	4.121	0	0	0
2010/08/04	R207 2010/08/05			Bond Future	8.2930	8.3610	0.820	0.0000	0.0000	4,387
2010/08/04	R207 2010/08/05	9.50	Call	Bond Future	7,081.0000	6,663.0000	(5.903)	0	0	0

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2010/08/04	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/08/04	R207 2010/08/05	9.25	Call	Bond Future	5,673.0000	5,255.0000	(7.368)	0	0	0
2010/08/04	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/08/04	R207 2010/08/05	8.25	Put	Bond Future	386.0000	692.0000	79.275	0	0	0
2010/08/04	R207 2010/08/05	8.25	Call	Bond Future	120.0000	8.0000	(93.333)	0	0	100
2010/08/04	R207 2010/11/04			Bond Future	8.3460	8.4170	0.851	0.0000	0.0000	829
2010/08/04	R207 2010/11/04	9.25	Call	Bond Future	5,526.0000	5,146.0000	(6.877)	0	0	0
2010/08/04	R207 2010/11/04	9.25	Put	Bond Future	262.0000	310.0000	18.321	0	0	0
2010/08/04	R207 2010/11/04	9.30	Call	Bond Future	5,773.0000	5,388.0000	(6.669)	0	0	0
2010/08/04	R207 2010/11/04	9.30	Put	Bond Future	229.0000	272.0000	18.777	0	0	0
2010/08/04	R207 2010/11/04	9.20	Call	Bond Future	5,277.0000	4,902.0000	(7.106)	0	0	0
2010/08/04	R207 2010/11/04	9.20	Put	Bond Future	294.0000	347.0000	18.027	0	0	0
2010/08/04	R207 2011/02/03			Bond Future	8.3860	8.4600	0.882	0.0000	0.0000	0
2010/08/04	R207 2011/02/03	8.75	Call	Bond Future	3,574.0000	3,289.0000	(7.974)	0	0	0
2010/08/04	R207 2011/02/03	8.75	Put	Bond Future	1,451.0000	1,603.0000	10.476	0	0	0
2010/08/04	R207 2011/02/03	8.80	Call	Bond Future	3,770.0000	3,478.0000	(7.745)	0	0	0
2010/08/04	R207 2011/02/03	8.80	Put	Bond Future	1,360.0000	1,505.0000	10.662	0	0	0
2010/08/04	R207 2011/02/03	8.70	Call	Bond Future	3,382.0000	3,105.0000	(8.190)	0	0	0
2010/08/04	R207 2011/02/03	8.70	Put	Bond Future	1,547.0000	1,707.0000	10.343	0	0	0
2010/08/04	R207 2011/05/05			Bond Future	8.4180	8.4950	0.915	0.0000	0.0000	0
2010/08/04	R207 2011/05/05	8.50	Call	Bond Future	3,038.0000	2,797.0000	(7.933)	0	0	0
2010/08/04	R207 2011/05/05	8.50	Put	Bond Future	2,564.0000	2,768.0000	7.956	0	0	0
2010/08/04	R207 2011/05/05	8.55	Call	Bond Future	3,205.0000	2,958.0000	(7.707)	0	0	0
2010/08/04	R207 2011/05/05	8.55	Put	Bond Future	2,444.0000	2,642.0000	8.101	0	0	0
2010/08/04	R207 2011/05/05	8.45	Call	Bond Future	2,874.0000	2,641.0000	(8.107)	0	0	0
2010/08/04	R207 2011/05/05	8.45	Put	Bond Future	2,689.0000	2,901.0000	7.884	0	0	0
2010/08/04	R208 2010/08/05			Bond Future	8.4030	8.4510	0.571	0.0000	0.0000	10,666
2010/08/04	R208 2010/08/05	9.50	Call	Bond Future	6,687.0000	6,380.0000	(4.591)	0	0	0
2010/08/04	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R208 2010/11/04			Bond Future	8.4580	8.5080	0.591	0.0000	0.0000	6,835
2010/08/04	R208 2010/11/04	9.25	Call	Bond Future	5,147.0000	4,873.0000	(5.323)	0	0	0
2010/08/04	R208 2010/11/04	9.25	Put	Bond Future	336.0000	376.0000	11.905	0	0	0
2010/08/04	R208 2010/11/04	9.30	Call	Bond Future	5,403.0000	5,125.0000	(5.145)	0	0	0
2010/08/04	R208 2010/11/04	9.30	Put	Bond Future	300.0000	336.0000	12.000	0	0	0

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2010/08/04	R208 2010/11/04	9.20	Call	Bond Future	4,894.0000	4,624.0000	(5.517)	0	0	0
2010/08/04	R208 2010/11/04	9.20	Put	Bond Future	377.0000	421.0000	11.671	0	0	0
2010/08/04	R208 2011/02/03			Bond Future	8.4990	8.5510	0.612	0.0000	0.0000	0
2010/08/04	R208 2011/02/03	8.75	Call	Bond Future	3,338.0000	3,139.0000	(5.962)	0	0	0
2010/08/04	R208 2011/02/03	8.75	Put	Bond Future	1,802.0000	1,924.0000	6.770	0	0	0
2010/08/04	R208 2011/02/03	8.80	Call	Bond Future	3,532.0000	3,327.0000	(5.804)	0	0	0
2010/08/04	R208 2011/02/03	8.80	Put	Bond Future	1,694.0000	1,810.0000	6.848	0	0	0
2010/08/04	R208 2011/02/03	8.70	Call	Bond Future	3,149.0000	2,956.0000	(6.129)	0	0	0
2010/08/04	R208 2011/02/03	8.70	Put	Bond Future	1,916.0000	2,044.0000	6.681	0	0	0
2010/08/04	R208 2011/05/05			Bond Future	8.5310	8.5850	0.633	0.0000	0.0000	0
2010/08/04	R208 2011/05/05	8.50	Call	Bond Future	2,836.0000	2,668.0000	(5.924)	0	0	0
2010/08/04	R208 2011/05/05	8.50	Put	Bond Future	3,025.0000	3,185.0000	5.289	0	0	0
2010/08/04	R208 2011/05/05	8.55	Call	Bond Future	3,002.0000	2,828.0000	(5.796)	0	0	0
2010/08/04	R208 2011/05/05	8.55	Put	Bond Future	2,887.0000	3,040.0000	5.300	0	0	0
2010/08/04	R208 2011/05/05	8.45	Call	Bond Future	2,675.0000	2,512.0000	(6.093)	0	0	0
2010/08/04	R208 2011/05/05	8.45	Put	Bond Future	3,170.0000	3,334.0000	5.174	0	0	0
2010/08/04	R209 2010/08/05			Bond Future	8.4120	8.4710	0.701	0.0000	0.0000	1,281
2010/08/04	R209 2010/08/05	8.75	Call	Bond Future	2,799.0000	2,298.0000	(17.899)	0	0	0
2010/08/04	R209 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R209 2010/11/04			Bond Future	8.4480	8.5080	0.710	0.0000	0.0000	2,406
2010/08/04	R209 2010/11/04	9.00	Call	Bond Future	5,277.0000	4,879.0000	(7.542)	0	0	0
2010/08/04	R209 2010/11/04	9.00	Put	Bond Future	824.0000	931.0000	12.985	0	0	0
2010/08/04	R209 2010/11/04	9.05	Call	Bond Future	5,580.0000	5,173.0000	(7.294)	0	0	0
2010/08/04	R209 2010/11/04	9.05	Put	Bond Future	744.0000	843.0000	13.306	0	0	0
2010/08/04	R209 2010/11/04	8.95	Call	Bond Future	4,978.0000	4,589.0000	(7.814)	0	0	0
2010/08/04	R209 2010/11/04	8.95	Put	Bond Future	911.0000	1,027.0000	12.733	0	0	0
2010/08/04	R209 2011/02/03			Bond Future	8.4740	8.5360	0.732	0.0000	0.0000	0
2010/08/04	R209 2011/02/03	9.00	Call	Bond Future	5,956.0000	5,586.0000	(6.212)	0	0	0
2010/08/04	R209 2011/02/03	9.00	Put	Bond Future	1,728.0000	1,877.0000	8.623	0	0	0
2010/08/04	R209 2011/02/03	9.05	Call	Bond Future	6,232.0000	5,855.0000	(6.049)	0	0	0
2010/08/04	R209 2011/02/03	9.05	Put	Bond Future	1,622.0000	1,764.0000	8.755	0	0	0
2010/08/04	R209 2011/02/03	8.95	Call	Bond Future	5,682.0000	5,320.0000	(6.371)	0	0	0
2010/08/04	R209 2011/02/03	8.95	Put	Bond Future	1,840.0000	1,997.0000	8.533	0	0	0
2010/08/04	R209 2011/05/05			Bond Future	8.4940	8.5570	0.742	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
2010/08/04	R209 2011/05/05	8.50	Call	Bond Future	4,051.0000	3,772.0000	(6.887)	0	0	0
2010/08/04	R209 2011/05/05	8.50	Put	Bond Future	4,001.0000	4,246.0000	6.123	0	0	0
2010/08/04	R209 2011/05/05	8.55	Call	Bond Future	4,280.0000	3,993.0000	(6.706)	0	0	0
2010/08/04	R209 2011/05/05	8.55	Put	Bond Future	3,814.0000	4,051.0000	6.214	0	0	0
2010/08/04	R209 2011/05/05	8.45	Call	Bond Future	3,826.0000	3,556.0000	(7.057)	0	0	0
2010/08/04	R209 2011/05/05	8.45	Put	Bond Future	4,196.0000	4,450.0000	6.053	0	0	0
2010/08/04	R210 2010/08/05			Bond Future	2.9990	2.9900	(0.300)	0.0000	0.0000	0
2010/08/04	R210 2010/08/05	3.10	Call	Bond Future	1,320.0000	1,438.0000	8.939	0	0	0
2010/08/04	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R210 2010/08/05	3.15	Call	Bond Future	1,965.0000	2,084.0000	6.056	0	0	0
2010/08/04	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R210 2010/08/05	3.05	Call	Bond Future	669.0000	788.0000	17.788	0	0	0
2010/08/04	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R210 2010/11/04			Bond Future	3.0450	3.0360	(0.296)	0.0000	0.0000	0
2010/08/04	R210 2010/11/04	3.10	Call	Bond Future	709.0000	825.0000	16.361	0	0	0
2010/08/04	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R210 2010/11/04	3.15	Call	Bond Future	1,347.0000	1,464.0000	8.686	0	0	0
2010/08/04	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R210 2010/11/04	3.05	Call	Bond Future	65.0000	181.0000	178.462	0	0	0
2010/08/04	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/08/05			Bond Future	2.7460	2.7490	0.109	0.0000	0.0000	0
2010/08/04	R211 2010/08/05	2.75	Call	Bond Future	23.0000	6.0000	(73.913)	0	0	0
2010/08/04	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/08/05	2.80	Call	Bond Future	315.0000	297.0000	(5.714)	0	0	0
2010/08/04	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/08/05	2.70	Put	Bond Future	269.0000	287.0000	6.691	0	0	0
2010/08/04	R211 2010/11/04			Bond Future	2.8480	2.8520	0.140	0.0000	0.0000	0
2010/08/04	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/11/04	2.75	Put	Bond Future	551.0000	573.0000	3.993	0	0	0
2010/08/04	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R211 2010/11/04	2.80	Put	Bond Future	269.0000	292.0000	8.550	0	0	0
2010/08/04	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
2010/08/04	R211 2010/11/04	2.70	Put	Bond Future	834.0000	856.0000	2.638	0	0	0
2010/08/04	R212 2010/08/05			Bond Future	3.0280	3.0100	(0.594)	0.0000	0.0000	0
2010/08/04	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/08/05	3.00	Put	Bond Future	266.0000	95.0000	(64.286)	0	0	0
2010/08/04	R212 2010/08/05	3.05	Call	Bond Future	208.0000	379.0000	82.212	0	0	0
2010/08/04	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/08/05	2.95	Put	Bond Future	743.0000	572.0000	(23.015)	0	0	0
2010/08/04	R212 2010/11/04			Bond Future	3.0960	3.0780	(0.581)	0.0000	0.0000	0
2010/08/04	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/11/04	3.00	Put	Bond Future	892.0000	726.0000	(18.610)	0	0	0
2010/08/04	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/11/04	3.05	Put	Bond Future	426.0000	260.0000	(38.967)	0	0	0
2010/08/04	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/04	R212 2010/11/04	2.95	Put	Bond Future	1,361.0000	1,194.0000	(12.270)	0	0	0
2010/08/04	TRT1 2010/08/05			Index Future	325.8100	324.7030	(0.340)	0.0000	0.0000	0
2010/08/04	TRT1 2010/11/04			Index Future	331.2320	330.1070	(0.340)	0.0000	0.0000	100
2010/08/04	TRT1 2011/02/03			Index Future	337.2080	336.0580	(0.341)	0.0000	0.0000	0

**Total**

**122070.00**