



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/10/2010

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
2010/10/05	AL7T 2010/11/04			Index Future	369.6050	370.6980	0.296	0.0000	0.0000	38
2010/10/05	ALBI 2010/11/04			Index Future	340.7260	341.5890	0.253	0.0000	0.0000	1,297
2010/10/05	ALBI 2011/02/03			Index Future	345.9220	346.7980	0.253	0.0000	0.0000	0
2010/10/05	CRD1 2010/11/04			Index Future	149.6010	149.8600	0.173	0.0000	0.0000	2
2010/10/05	CRD1 2011/02/03			Index Future	151.8090	152.0710	0.173	0.0000	0.0000	0
2010/10/05	GOVI 2010/11/04			GOVI	341.3010	342.1550	0.250	0.0000	0.0000	159
2010/10/05	GOVI 2010/11/04	329.00	Call	GOVI	123,010.0000	131,550.0000	6.943	0	0	0
2010/10/05	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/05	GOVI 2010/11/04	329.01	Call	GOVI	122,910.0000	131,450.0000	6.948	0	0	0
2010/10/05	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/05	GOVI 2010/11/04	328.99	Call	GOVI	123,110.0000	131,650.0000	6.937	0	0	0
2010/10/05	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/05	ILBI 2010/11/04			Index Future	397.8530	397.8920	0.010	0.0000	0.0000	508
2010/10/05	ILBI 2011/02/03			Index Future	403.8890	403.9300	0.010	0.0000	0.0000	0
2010/10/05	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/05	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/05	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/05	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/05	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/05	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/05	JBAF 2010/10/20			Jibar Tradeable Future	6.0500	6.0600	0.165	0.0000	0.0000	0
2010/10/05	JBAF 2010/11/17			Jibar Tradeable Future	5.9900	6.0100	0.334	0.0000	0.0000	2,500
2010/10/05	JBAF 2010/12/15			Jibar Tradeable Future	5.9100	5.9300	0.338	0.0000	0.0000	0
2010/10/05	JBAF 2011/01/19			Jibar Tradeable Future	5.8900	5.9100	0.340	0.0000	0.0000	0
2010/10/05	JBAF 2011/02/16			Jibar Tradeable Future	5.8800	5.9000	0.340	0.0000	0.0000	0
2010/10/05	JBAF 2011/03/16			Jibar Tradeable Future	5.8800	5.9000	0.340	0.0000	0.0000	5,500
2010/10/05	JBAF 2011/06/15			Jibar Tradeable Future	5.9900	5.9800	(0.167)	0.0000	0.0000	4,500
2010/10/05	JBAF 2011/09/21			Jibar Tradeable Future	6.1900	6.1800	(0.162)	0.0000	0.0000	6,000
2010/10/05	JBAF 2011/12/21			Jibar Tradeable Future	6.3700	6.3500	(0.314)	0.0000	0.0000	5,200
2010/10/05	JBAF 2012/03/20			Jibar Tradeable Future	6.6100	6.6000	(0.151)	0.0000	0.0000	0
2010/10/05	JBAF 2012/06/20			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	0
2010/10/05	JBAF 2012/09/19			Jibar Tradeable Future	6.9300	6.9400	0.144	0.0000	0.0000	2,500
2010/10/05	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/05	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/05	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/05	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/05	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/05	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/05	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/05	OTH1 2010/11/04			Index Future	337.2580	338.1650	0.269	0.0000	0.0000	3
2010/10/05	OTH1 2011/02/03			Index Future	342.4010	343.3220	0.269	0.0000	0.0000	0
2010/10/05	R157 2010/11/04			Bond Future	7.4370	7.3900	(0.632)	0.0000	0.0000	4,806
2010/10/05	R157 2010/11/04	8.50	Call	Bond Future	4,777.0000	4,993.0000	4.522	0	0	0
2010/10/05	R157 2010/11/04	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/05	R157 2010/11/04	8.55	Call	Bond Future	4,995.0000	5,211.0000	4.324	0	0	0
2010/10/05	R157 2010/11/04	8.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/05	R157 2010/11/04	8.45	Call	Bond Future	4,559.0000	4,774.0000	4.716	0	0	0
2010/10/05	R157 2010/11/04	8.45	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/10/05	R157 2010/11/04	7.50	Put	Bond Future	507.0000	411.0000	(18.935)	0	0	0
2010/10/05	R157 2010/11/04	7.50	Call	Bond Future	797.0000	917.0000	15.056	0	0	500
2010/10/05	R157 2011/02/03			Bond Future	7.5320	7.4810	(0.677)	0.0000	0.0000	0
2010/10/05	R157 2011/02/03	7.90	Call	Bond Future	2,282.0000	2,433.0000	6.617	0	0	0
2010/10/05	R157 2011/02/03	7.90	Put	Bond Future	691.0000	619.0000	(10.420)	0	0	0
2010/10/05	R157 2011/02/03	7.95	Call	Bond Future	2,436.0000	2,592.0000	6.404	0	0	0
2010/10/05	R157 2011/02/03	7.95	Put	Bond Future	630.0000	564.0000	(10.476)	0	0	0
2010/10/05	R157 2011/02/03	7.85	Call	Bond Future	2,133.0000	2,278.0000	6.798	0	0	0
2010/10/05	R157 2011/02/03	7.85	Put	Bond Future	756.0000	679.0000	(10.185)	0	0	0
2010/10/05	R157 2011/05/05			Bond Future	7.6280	7.5740	(0.708)	0.0000	0.0000	0
2010/10/05	R157 2011/05/05	7.75	Call	Bond Future	1,913.0000	2,035.0000	6.377	0	0	0
2010/10/05	R157 2011/05/05	7.75	Put	Bond Future	1,412.0000	1,311.0000	(7.153)	0	0	0
2010/10/05	R157 2011/05/05	7.80	Call	Bond Future	2,031.0000	2,158.0000	6.253	0	0	0
2010/10/05	R157 2011/05/05	7.80	Put	Bond Future	1,325.0000	1,229.0000	(7.245)	0	0	0
2010/10/05	R157 2011/05/05	7.70	Call	Bond Future	1,798.0000	1,916.0000	6.563	0	0	0
2010/10/05	R157 2011/05/05	7.70	Put	Bond Future	1,502.0000	1,397.0000	(6.991)	0	0	0
2010/10/05	R157 2011/05/05	7.65	Call	Bond Future	1,688.0000	1,801.0000	6.694	0	0	0
2010/10/05	R157 2011/05/05	7.65	Put	Bond Future	1,597.0000	1,488.0000	(6.825)	0	0	0

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2010/10/05	R186 2010/11/04			Bond Future	8.1310	8.1000	(0.381)	0.0000	0.0000	16,922
2010/10/05	R186 2010/11/04	9.25	Call	Bond Future	10,716.0000	11,031.0000	2.940	0	0	0
2010/10/05	R186 2010/11/04	9.25	Put	Bond Future	10.0000	7.0000	(30.000)	0	0	0
2010/10/05	R186 2010/11/04	9.30	Call	Bond Future	11,159.0000	11,474.0000	2.823	0	0	0
2010/10/05	R186 2010/11/04	9.30	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2010/10/05	R186 2010/11/04	9.20	Call	Bond Future	10,272.0000	10,586.0000	3.057	0	0	0
2010/10/05	R186 2010/11/04	9.20	Put	Bond Future	14.0000	10.0000	(28.571)	0	0	0
2010/10/05	R186 2010/11/04	8.75	Put	Bond Future	150.0000	119.0000	(20.667)	0	0	0
2010/10/05	R186 2010/11/04	8.75	Call	Bond Future	6,253.0000	6,540.0000	4.590	0	0	7,900
2010/10/05	R186 2011/02/03			Bond Future	8.1890	8.1570	(0.391)	0.0000	0.0000	0
2010/10/05	R186 2011/02/03	9.00	Call	Bond Future	8,592.0000	8,853.0000	3.038	0	0	0
2010/10/05	R186 2011/02/03	9.00	Put	Bond Future	811.0000	749.0000	(7.645)	0	0	0
2010/10/05	R186 2011/02/03	9.05	Call	Bond Future	8,976.0000	9,242.0000	2.963	0	0	0
2010/10/05	R186 2011/02/03	9.05	Put	Bond Future	740.0000	683.0000	(7.703)	0	0	0
2010/10/05	R186 2011/02/03	8.95	Call	Bond Future	8,210.0000	8,467.0000	3.130	0	0	0
2010/10/05	R186 2011/02/03	8.95	Put	Bond Future	887.0000	821.0000	(7.441)	0	0	0
2010/10/05	R186 2011/02/03	7.75	Put	Bond Future	5,846.0000	5,607.0000	(4.088)	0	0	0
2010/10/05	R186 2011/02/03	7.75	Call	Bond Future	1,303.0000	1,387.0000	6.447	0	0	3,000
2010/10/05	R186 2011/05/05			Bond Future	8.2490	8.2160	(0.400)	0.0000	0.0000	0
2010/10/05	R186 2011/05/05	8.75	Call	Bond Future	7,323.0000	7,538.0000	2.936	0	0	0
2010/10/05	R186 2011/05/05	8.75	Put	Bond Future	2,506.0000	2,393.0000	(4.509)	0	0	0
2010/10/05	R186 2011/05/05	8.80	Call	Bond Future	7,649.0000	7,869.0000	2.876	0	0	0
2010/10/05	R186 2011/05/05	8.80	Put	Bond Future	2,366.0000	2,259.0000	(4.522)	0	0	0
2010/10/05	R186 2011/05/05	8.70	Call	Bond Future	7,001.0000	7,211.0000	3.000	0	0	0
2010/10/05	R186 2011/05/05	8.70	Put	Bond Future	2,652.0000	2,534.0000	(4.449)	0	0	0
2010/10/05	R189 2010/11/04			Bond Future	209.8200	209.8361	0.008	0.0000	0.0000	0
2010/10/05	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R189 2010/11/04	1.75	Put	Bond Future	104,542.0000	104,542.0000	0.000	0	0	0
2010/10/05	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R189 2010/11/04	1.80	Put	Bond Future	104,418.0000	104,418.0000	0.000	0	0	0
2010/10/05	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R189 2010/11/04	1.70	Put	Bond Future	104,666.0000	104,666.0000	0.000	0	0	0
2010/10/05	R197 2010/11/04			Bond Future	230.6346	230.6597	0.011	0.0000	0.0000	0

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2010/10/05	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R197 2010/11/04	3.05	Put	Bond Future	124,017.0000	124,018.0000	0.001	0	0	0
2010/10/05	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R197 2010/11/04	3.10	Put	Bond Future	123,401.0000	123,401.0000	0.000	0	0	0
2010/10/05	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R197 2010/11/04	3.00	Put	Bond Future	124,637.0000	124,638.0000	0.001	0	0	0
2010/10/05	R201 2010/11/04			Bond Future	7.3410	7.2780	(0.858)	0.0000	0.0000	1,262
2010/10/05	R201 2010/11/04	8.50	Call	Bond Future	4,077.0000	4,304.0000	5.568	0	0	0
2010/10/05	R201 2010/11/04	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/05	R201 2010/11/04	8.55	Call	Bond Future	4,248.0000	4,475.0000	5.344	0	0	0
2010/10/05	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R201 2010/11/04	8.45	Call	Bond Future	3,905.0000	4,132.0000	5.813	0	0	0
2010/10/05	R201 2010/11/04	8.45	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/05	R201 2010/11/04	7.50	Call	Bond Future	851.0000	1,004.0000	17.979	0	0	0
2010/10/05	R201 2010/11/04	7.50	Put	Bond Future	280.0000	206.0000	(26.429)	0	0	140
2010/10/05	R201 2010/11/04	7.25	Put	Bond Future	686.0000	549.0000	(19.971)	0	0	0
2010/10/05	R201 2010/11/04	7.25	Call	Bond Future	357.0000	448.0000	25.490	0	0	140
2010/10/05	R201 2010/11/04	8.00	Call	Bond Future	2,365.0000	2,583.0000	9.218	0	0	0
2010/10/05	R201 2010/11/04	8.00	Put	Bond Future	23.0000	14.0000	(39.130)	0	0	420
2010/10/05	R201 2010/11/04	6.75	Put	Bond Future	2,175.0000	1,956.0000	(10.069)	0	0	0
2010/10/05	R201 2010/11/04	6.75	Call	Bond Future	18.0000	27.0000	50.000	0	0	420
2010/10/05	R201 2011/02/03			Bond Future	7.4300	7.3630	(0.902)	0.0000	0.0000	0
2010/10/05	R201 2011/02/03	8.00	Call	Bond Future	2,267.0000	2,443.0000	7.764	0	0	0
2010/10/05	R201 2011/02/03	8.00	Put	Bond Future	352.0000	301.0000	(14.489)	0	0	0
2010/10/05	R201 2011/02/03	8.05	Call	Bond Future	2,399.0000	2,579.0000	7.503	0	0	0
2010/10/05	R201 2011/02/03	8.05	Put	Bond Future	319.0000	271.0000	(15.047)	0	0	0
2010/10/05	R201 2011/02/03	7.95	Call	Bond Future	2,138.0000	2,309.0000	7.998	0	0	0
2010/10/05	R201 2011/02/03	7.95	Put	Bond Future	390.0000	333.0000	(14.615)	0	0	0
2010/10/05	R201 2011/05/05			Bond Future	7.5300	7.4580	(0.956)	0.0000	0.0000	0
2010/10/05	R201 2011/05/05	7.75	Call	Bond Future	1,662.0000	1,798.0000	8.183	0	0	0
2010/10/05	R201 2011/05/05	7.75	Put	Bond Future	963.0000	870.0000	(9.657)	0	0	0
2010/10/05	R201 2011/05/05	7.80	Call	Bond Future	1,761.0000	1,902.0000	8.007	0	0	0
2010/10/05	R201 2011/05/05	7.80	Put	Bond Future	904.0000	816.0000	(9.735)	0	0	0
2010/10/05	R201 2011/05/05	7.70	Call	Bond Future	1,565.0000	1,697.0000	8.435	0	0	0

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2010/10/05	R201	2011/05/05	7.70	Put	Bond Future	1,025.0000	927.0000	(9.561)	0	0	0
2010/10/05	R202	2010/11/04			Bond Future	168.7490	168.7673	0.011	0.0000	0.0000	0
2010/10/05	R202	2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R202	2010/11/04	3.05	Put	Bond Future	104,619.0000	104,620.0000	0.001	0	0	0
2010/10/05	R202	2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R202	2010/11/04	3.10	Put	Bond Future	103,766.0000	103,766.0000	0.000	0	0	0
2010/10/05	R202	2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R202	2010/11/04	3.00	Put	Bond Future	105,482.0000	105,482.0000	0.000	0	0	0
2010/10/05	R203	2010/11/04			Bond Future	7.8750	7.8290	(0.584)	0.0000	0.0000	1,918
2010/10/05	R203	2010/11/04	9.25	Call	Bond Future	6,950.0000	7,193.0000	3.496	0	0	0
2010/10/05	R203	2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R203	2010/11/04	9.30	Call	Bond Future	7,191.0000	7,434.0000	3.379	0	0	0
2010/10/05	R203	2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R203	2010/11/04	9.20	Call	Bond Future	6,708.0000	6,951.0000	3.623	0	0	0
2010/10/05	R203	2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R203	2011/02/03			Bond Future	7.9630	7.9140	(0.615)	0.0000	0.0000	0
2010/10/05	R203	2011/02/03	8.50	Call	Bond Future	3,367.0000	3,550.0000	5.435	0	0	0
2010/10/05	R203	2011/02/03	8.50	Put	Bond Future	672.0000	605.0000	(9.970)	0	0	0
2010/10/05	R203	2011/02/03	8.55	Call	Bond Future	3,557.0000	3,745.0000	5.285	0	0	0
2010/10/05	R203	2011/02/03	8.55	Put	Bond Future	616.0000	554.0000	(10.065)	0	0	0
2010/10/05	R203	2011/02/03	8.45	Call	Bond Future	3,181.0000	3,360.0000	5.627	0	0	0
2010/10/05	R203	2011/02/03	8.45	Put	Bond Future	734.0000	662.0000	(9.809)	0	0	0
2010/10/05	R203	2011/05/05			Bond Future	8.0510	8.0000	(0.633)	0.0000	0.0000	0
2010/10/05	R203	2011/05/05	8.25	Call	Bond Future	2,573.0000	2,718.0000	5.635	0	0	0
2010/10/05	R203	2011/05/05	8.25	Put	Bond Future	1,598.0000	1,492.0000	(6.633)	0	0	0
2010/10/05	R203	2011/05/05	8.30	Call	Bond Future	2,724.0000	2,874.0000	5.507	0	0	0
2010/10/05	R203	2011/05/05	8.30	Put	Bond Future	1,506.0000	1,405.0000	(6.707)	0	0	0
2010/10/05	R203	2011/05/05	8.20	Call	Bond Future	2,426.0000	2,567.0000	5.812	0	0	0
2010/10/05	R203	2011/05/05	8.20	Put	Bond Future	1,695.0000	1,585.0000	(6.490)	0	0	0
2010/10/05	R204	2010/11/04			Bond Future	7.9770	7.9360	(0.514)	0.0000	0.0000	2,242
2010/10/05	R204	2010/11/04	9.25	Call	Bond Future	7,164.0000	7,406.0000	3.378	0	0	0
2010/10/05	R204	2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/05	R204	2010/11/04	9.30	Call	Bond Future	7,432.0000	7,674.0000	3.256	0	0	0

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2010/10/05	R204 2010/11/04	9.30	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/05	R204 2010/11/04	9.20	Call	Bond Future	6,896.0000	7,138.0000	3.509	0	0	0
2010/10/05	R204 2010/11/04	9.20	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/05	R204 2010/11/04	9.00	Call	Bond Future	5,815.0000	6,055.0000	4.127	0	0	0
2010/10/05	R204 2010/11/04	9.00	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/10/05	R204 2011/02/03			Bond Future	8.0560	8.0120	(0.546)	0.0000	0.0000	0
2010/10/05	R204 2011/02/03	8.50	Call	Bond Future	3,391.0000	3,567.0000	5.190	0	0	0
2010/10/05	R204 2011/02/03	8.50	Put	Bond Future	886.0000	809.0000	(8.691)	0	0	0
2010/10/05	R204 2011/02/03	8.55	Call	Bond Future	3,595.0000	3,776.0000	5.035	0	0	0
2010/10/05	R204 2011/02/03	8.55	Put	Bond Future	813.0000	741.0000	(8.856)	0	0	0
2010/10/05	R204 2011/02/03	8.45	Call	Bond Future	3,192.0000	3,362.0000	5.326	0	0	0
2010/10/05	R204 2011/02/03	8.45	Put	Bond Future	965.0000	882.0000	(8.601)	0	0	0
2010/10/05	R204 2011/05/05			Bond Future	8.1380	8.0930	(0.553)	0.0000	0.0000	0
2010/10/05	R204 2011/05/05	8.50	Call	Bond Future	3,570.0000	3,727.0000	4.398	0	0	0
2010/10/05	R204 2011/05/05	8.50	Put	Bond Future	1,580.0000	1,486.0000	(5.949)	0	0	0
2010/10/05	R204 2011/05/05	8.55	Call	Bond Future	3,752.0000	3,913.0000	4.291	0	0	0
2010/10/05	R204 2011/05/05	8.55	Put	Bond Future	1,491.0000	1,401.0000	(6.036)	0	0	0
2010/10/05	R204 2011/05/05	8.45	Call	Bond Future	3,392.0000	3,545.0000	4.511	0	0	0
2010/10/05	R204 2011/05/05	8.45	Put	Bond Future	1,674.0000	1,576.0000	(5.854)	0	0	0
2010/10/05	R206 2010/11/04			Bond Future	7.1400	7.0970	(0.602)	0.0000	0.0000	0
2010/10/05	R206 2010/11/04	8.50	Call	Bond Future	3,749.0000	3,871.0000	3.254	0	0	0
2010/10/05	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R206 2010/11/04	8.55	Call	Bond Future	3,884.0000	4,005.0000	3.115	0	0	0
2010/10/05	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R206 2010/11/04	8.45	Call	Bond Future	3,615.0000	3,736.0000	3.347	0	0	0
2010/10/05	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R206 2010/11/04	7.25	Call	Bond Future	545.0000	619.0000	13.578	0	0	150
2010/10/05	R206 2010/11/04	7.25	Put	Bond Future	235.0000	188.0000	(20.000)	0	0	150
2010/10/05	R206 2010/11/04	8.00	Call	Bond Future	2,394.0000	2,514.0000	5.013	0	0	0
2010/10/05	R206 2010/11/04	8.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	450
2010/10/05	R206 2010/11/04	6.75	Put	Bond Future	1,152.0000	1,042.0000	(9.549)	0	0	0
2010/10/05	R206 2010/11/04	6.75	Call	Bond Future	44.0000	56.0000	27.273	0	0	450
2010/10/05	R206 2011/02/03			Bond Future	7.2300	7.1840	(0.636)	0.0000	0.0000	0
2010/10/05	R206 2011/02/03	8.00	Call	Bond Future	2,138.0000	2,240.0000	4.771	0	0	0

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2010/10/05	R206 2011/02/03	8.00	Put	Bond Future	150.0000	132.0000	(12.000)	0	0	0
2010/10/05	R206 2011/02/03	8.05	Call	Bond Future	2,247.0000	2,351.0000	4.628	0	0	0
2010/10/05	R206 2011/02/03	8.05	Put	Bond Future	132.0000	115.0000	(12.879)	0	0	0
2010/10/05	R206 2011/02/03	7.95	Call	Bond Future	2,029.0000	2,129.0000	4.929	0	0	0
2010/10/05	R206 2011/02/03	7.95	Put	Bond Future	169.0000	148.0000	(12.426)	0	0	0
2010/10/05	R206 2011/05/05			Bond Future	7.3410	7.2900	(0.695)	0.0000	0.0000	0
2010/10/05	R206 2011/05/05	7.50	Call	Bond Future	1,162.0000	1,231.0000	5.938	0	0	0
2010/10/05	R206 2011/05/05	7.50	Put	Bond Future	781.0000	727.0000	(6.914)	0	0	0
2010/10/05	R206 2011/05/05	7.55	Call	Bond Future	1,234.0000	1,305.0000	5.754	0	0	0
2010/10/05	R206 2011/05/05	7.55	Put	Bond Future	733.0000	682.0000	(6.958)	0	0	0
2010/10/05	R206 2011/05/05	7.45	Call	Bond Future	1,094.0000	1,161.0000	6.124	0	0	0
2010/10/05	R206 2011/05/05	7.45	Put	Bond Future	833.0000	777.0000	(6.723)	0	0	0
2010/10/05	R207 2010/11/04			Bond Future	8.0960	8.0340	(0.766)	0.0000	0.0000	800
2010/10/05	R207 2010/11/04	9.25	Call	Bond Future	6,794.0000	7,176.0000	5.623	0	0	0
2010/10/05	R207 2010/11/04	9.25	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/10/05	R207 2010/11/04	9.30	Call	Bond Future	7,073.0000	7,456.0000	5.415	0	0	0
2010/10/05	R207 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/05	R207 2010/11/04	9.20	Call	Bond Future	6,514.0000	6,896.0000	5.864	0	0	0
2010/10/05	R207 2010/11/04	9.20	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/10/05	R207 2010/11/04	9.40	Call	Bond Future	7,628.0000	8,011.0000	5.021	0	0	0
2010/10/05	R207 2010/11/04	9.40	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/05	R207 2011/02/03			Bond Future	8.1700	8.1060	(0.783)	0.0000	0.0000	0
2010/10/05	R207 2011/02/03	8.75	Call	Bond Future	4,100.0000	4,395.0000	7.195	0	0	0
2010/10/05	R207 2011/02/03	8.75	Put	Bond Future	687.0000	596.0000	(13.246)	0	0	0
2010/10/05	R207 2011/02/03	8.80	Call	Bond Future	4,326.0000	4,628.0000	6.981	0	0	0
2010/10/05	R207 2011/02/03	8.80	Put	Bond Future	626.0000	542.0000	(13.419)	0	0	0
2010/10/05	R207 2011/02/03	8.70	Call	Bond Future	3,877.0000	4,165.0000	7.428	0	0	0
2010/10/05	R207 2011/02/03	8.70	Put	Bond Future	752.0000	654.0000	(13.032)	0	0	0
2010/10/05	R207 2011/05/05			Bond Future	8.2490	8.1820	(0.812)	0.0000	0.0000	0
2010/10/05	R207 2011/05/05	8.50	Call	Bond Future	3,406.0000	3,643.0000	6.958	0	0	0
2010/10/05	R207 2011/05/05	8.50	Put	Bond Future	1,946.0000	1,788.0000	(8.119)	0	0	0
2010/10/05	R207 2011/05/05	8.55	Call	Bond Future	3,588.0000	3,831.0000	6.773	0	0	0
2010/10/05	R207 2011/05/05	8.55	Put	Bond Future	1,840.0000	1,689.0000	(8.207)	0	0	0
2010/10/05	R207 2011/05/05	8.45	Call	Bond Future	3,229.0000	3,459.0000	7.123	0	0	0



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2010/10/05	R207 2011/05/05	8.45	Put	Bond Future	2,057.0000	1,893.0000	(7.973)	0	0	0
2010/10/05	R208 2010/11/04			Bond Future	8.1240	8.0830	(0.505)	0.0000	0.0000	6,325
2010/10/05	R208 2010/11/04	9.25	Call	Bond Future	6,950.0000	7,216.0000	3.827	0	0	0
2010/10/05	R208 2010/11/04	9.25	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/10/05	R208 2010/11/04	9.30	Call	Bond Future	7,241.0000	7,507.0000	3.674	0	0	0
2010/10/05	R208 2010/11/04	9.30	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/05	R208 2010/11/04	9.20	Call	Bond Future	6,658.0000	6,923.0000	3.980	0	0	0
2010/10/05	R208 2010/11/04	9.20	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/10/05	R208 2011/02/03			Bond Future	8.1940	8.1510	(0.525)	0.0000	0.0000	0
2010/10/05	R208 2011/02/03	8.75	Call	Bond Future	4,275.0000	4,477.0000	4.725	0	0	0
2010/10/05	R208 2011/02/03	8.75	Put	Bond Future	825.0000	753.0000	(8.727)	0	0	0
2010/10/05	R208 2011/02/03	8.80	Call	Bond Future	4,509.0000	4,715.0000	4.569	0	0	0
2010/10/05	R208 2011/02/03	8.80	Put	Bond Future	757.0000	689.0000	(8.983)	0	0	0
2010/10/05	R208 2011/02/03	8.70	Call	Bond Future	4,046.0000	4,242.0000	4.844	0	0	0
2010/10/05	R208 2011/02/03	8.70	Put	Bond Future	899.0000	821.0000	(8.676)	0	0	0
2010/10/05	R208 2011/05/05			Bond Future	8.2650	8.2200	(0.544)	0.0000	0.0000	0
2010/10/05	R208 2011/05/05	8.50	Call	Bond Future	3,468.0000	3,632.0000	4.729	0	0	0
2010/10/05	R208 2011/05/05	8.50	Put	Bond Future	2,019.0000	1,903.0000	(5.745)	0	0	0
2010/10/05	R208 2011/05/05	8.55	Call	Bond Future	3,659.0000	3,828.0000	4.619	0	0	0
2010/10/05	R208 2011/05/05	8.55	Put	Bond Future	1,906.0000	1,794.0000	(5.876)	0	0	0
2010/10/05	R208 2011/05/05	8.45	Call	Bond Future	3,282.0000	3,441.0000	4.845	0	0	0
2010/10/05	R208 2011/05/05	8.45	Put	Bond Future	2,139.0000	2,017.0000	(5.704)	0	0	0
2010/10/05	R209 2010/11/04			Bond Future	8.1060	8.0750	(0.382)	0.0000	0.0000	23,873
2010/10/05	R209 2010/11/04	9.00	Call	Bond Future	7,468.0000	7,739.0000	3.629	0	0	0
2010/10/05	R209 2010/11/04	9.00	Put	Bond Future	32.0000	23.0000	(28.125)	0	0	0
2010/10/05	R209 2010/11/04	9.05	Call	Bond Future	7,843.0000	8,116.0000	3.481	0	0	0
2010/10/05	R209 2010/11/04	9.05	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	0
2010/10/05	R209 2010/11/04	8.95	Call	Bond Future	7,091.0000	7,360.0000	3.794	0	0	0
2010/10/05	R209 2010/11/04	8.95	Put	Bond Future	41.0000	30.0000	(26.829)	0	0	0
2010/10/05	R209 2010/11/04	8.50	Call	Bond Future	3,752.0000	3,975.0000	5.943	0	0	0
2010/10/05	R209 2010/11/04	8.50	Put	Bond Future	330.0000	274.0000	(16.970)	0	0	54
2010/10/05	R209 2010/11/04	8.25	Put	Bond Future	868.0000	752.0000	(13.364)	0	0	0
2010/10/05	R209 2010/11/04	8.25	Call	Bond Future	2,146.0000	2,310.0000	7.642	0	0	54

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2010/10/05	R209 2010/11/04	9.25	Call	Bond Future	9,325.0000	9,602.0000	2.971	0	0	0
2010/10/05	R209 2010/11/04	9.25	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	162
2010/10/05	R209 2010/11/04	7.75	Put	Bond Future	3,610.0000	3,367.0000	(6.731)	0	0	0
2010/10/05	R209 2010/11/04	7.75	Call	Bond Future	305.0000	341.0000	11.803	0	0	162
2010/10/05	R209 2011/02/03			Bond Future	8.1490	8.1180	(0.380)	0.0000	0.0000	0
2010/10/05	R209 2011/02/03	9.00	Call	Bond Future	7,780.0000	8,004.0000	2.879	0	0	0
2010/10/05	R209 2011/02/03	9.00	Put	Bond Future	739.0000	687.0000	(7.037)	0	0	0
2010/10/05	R209 2011/02/03	9.05	Call	Bond Future	8,102.0000	8,329.0000	2.802	0	0	0
2010/10/05	R209 2011/02/03	9.05	Put	Bond Future	679.0000	629.0000	(7.364)	0	0	0
2010/10/05	R209 2011/02/03	8.95	Call	Bond Future	7,460.0000	7,680.0000	2.949	0	0	0
2010/10/05	R209 2011/02/03	8.95	Put	Bond Future	805.0000	748.0000	(7.081)	0	0	0
2010/10/05	R209 2011/05/05			Bond Future	8.1920	8.1600	(0.391)	0.0000	0.0000	0
2010/10/05	R209 2011/05/05	8.50	Call	Bond Future	5,283.0000	5,455.0000	3.256	0	0	0
2010/10/05	R209 2011/05/05	8.50	Put	Bond Future	2,638.0000	2,527.0000	(4.208)	0	0	0
2010/10/05	R209 2011/05/05	8.55	Call	Bond Future	5,551.0000	5,727.0000	3.171	0	0	0
2010/10/05	R209 2011/05/05	8.55	Put	Bond Future	2,490.0000	2,383.0000	(4.297)	0	0	0
2010/10/05	R209 2011/05/05	8.45	Call	Bond Future	5,020.0000	5,188.0000	3.347	0	0	0
2010/10/05	R209 2011/05/05	8.45	Put	Bond Future	2,795.0000	2,680.0000	(4.114)	0	0	0
2010/10/05	R209 2011/08/04			Bond Future	8.2330	8.2000	(0.401)	0.0000	0.0000	0
2010/10/05	R209 2011/08/04	8.50	Call	Bond Future	6,048.0000	6,217.0000	2.794	0	0	0
2010/10/05	R209 2011/08/04	8.50	Put	Bond Future	3,768.0000	3,648.0000	(3.185)	0	0	510
2010/10/05	R209 2011/08/04	8.55	Call	Bond Future	6,323.0000	6,495.0000	2.720	0	0	0
2010/10/05	R209 2011/08/04	8.55	Put	Bond Future	3,627.0000	3,510.0000	(3.226)	0	0	0
2010/10/05	R209 2011/08/04	8.45	Call	Bond Future	5,779.0000	5,944.0000	2.855	0	0	0
2010/10/05	R209 2011/08/04	8.45	Put	Bond Future	3,918.0000	3,794.0000	(3.165)	0	0	0
2010/10/05	R209 2011/08/04	10.10	Call	Bond Future	15,031.0000	15,278.0000	1.643	0	0	0
2010/10/05	R209 2011/08/04	10.10	Put	Bond Future	1,059.0000	1,017.0000	(3.966)	0	0	510
2010/10/05	R210 2010/11/04			Bond Future	125.7935	125.8071	0.011	0.0000	0.0000	0
2010/10/05	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R210 2010/11/04	3.10	Put	Bond Future	91,301.0000	91,301.0000	0.000	0	0	0
2010/10/05	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R210 2010/11/04	3.15	Put	Bond Future	90,662.0000	90,662.0000	0.000	0	0	0
2010/10/05	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R210 2010/11/04	3.05	Put	Bond Future	91,945.0000	91,945.0000	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
2010/10/05	R211 2010/11/04			Bond Future	102.6363	102.6468	0.010	0.0000	0.0000	0
2010/10/05	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R211 2010/11/04	2.75	Put	Bond Future	95,643.0000	95,644.0000	0.001	0	0	0
2010/10/05	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R211 2010/11/04	2.80	Put	Bond Future	95,362.0000	95,362.0000	0.000	0	0	0
2010/10/05	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R211 2010/11/04	2.70	Put	Bond Future	95,926.0000	95,926.0000	0.000	0	0	0
2010/10/05	R212 2010/11/04			Bond Future	2.6430	2.6410	(0.076)	0.0000	0.0000	1,080
2010/10/05	R212 2010/11/04	3.00	Call	Bond Future	3,402.0000	3,421.0000	0.558	0	0	0
2010/10/05	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R212 2010/11/04	3.05	Call	Bond Future	3,867.0000	3,887.0000	0.517	0	0	0
2010/10/05	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	R212 2010/11/04	2.95	Call	Bond Future	2,933.0000	2,953.0000	0.682	0	0	0
2010/10/05	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/05	TRT1 2010/11/04			Index Future	337.2890	338.1550	0.257	0.0000	0.0000	100
2010/10/05	TRT1 2011/02/03			Index Future	342.2660	343.1450	0.257	0.0000	0.0000	0
<b>Total</b>										<b>102707.00</b>