



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/08/2010

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
2010/08/03	AL7T 2010/08/05			Index Future	357.5320	357.0370	(0.138)	0.0000	0.0000	1
2010/08/03	AL7T 2010/11/04			Index Future	363.4620	362.9590	(0.138)	0.0000	0.0000	38
2010/08/03	ALBI 2010/08/05			Index Future	329.0730	328.8060	(0.081)	0.0000	0.0000	20
2010/08/03	ALBI 2010/11/04			Index Future	334.5490	334.2780	(0.081)	0.0000	0.0000	1,225
2010/08/03	ALBI 2011/02/03			Index Future	340.2540	340.0050	(0.073)	0.0000	0.0000	0
2010/08/03	CRD1 2010/08/05			Index Future	145.1320	145.0350	(0.067)	0.0000	0.0000	2
2010/08/03	CRD1 2010/11/04			Index Future	147.5480	147.4490	(0.067)	0.0000	0.0000	0
2010/08/03	CRD1 2011/02/03			Index Future	150.2100	150.1090	(0.067)	0.0000	0.0000	0
2010/08/03	GOVI 2010/08/05			GOVI	329.9590	329.6820	(0.084)	0.0000	0.0000	171
2010/08/03	GOVI 2010/08/05	315.60	Call	GOVI	143,590.0000	140,820.0000	(1.929)	0	0	0
2010/08/03	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/03	GOVI 2010/11/04			GOVI	335.4500	335.1680	(0.084)	0.0000	0.0000	116
2010/08/03	GOVI 2010/11/04	329.00	Call	GOVI	64,500.0000	61,680.0000	(4.372)	0	0	0
2010/08/03	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/03	GOVI 2010/11/04	329.01	Call	GOVI	64,400.0000	61,580.0000	(4.379)	0	0	0
2010/08/03	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/03	GOVI 2010/11/04	328.99	Call	GOVI	64,600.0000	61,780.0000	(4.365)	0	0	0
2010/08/03	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/03	ILBI 2010/08/05			Index Future	383.1830	383.5080	0.085	0.0000	0.0000	12
2010/08/03	ILBI 2010/11/04			Index Future	389.6760	390.0170	0.088	0.0000	0.0000	494
2010/08/03	ILBI 2011/02/03			Index Future	409.7790	410.2130	0.106	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
2010/08/03	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/03	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/03	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/03	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/08/03	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/03	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/03	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/08/03	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/08/03	JBAF	2010/10/20			Jibar Tradeable Future	6.2200	6.2200	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2010/11/17			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2011/01/19			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/08/03	JBAF	2011/06/15			Jibar Tradeable Future	6.3500	6.3500	0.000	0.0000	0.0000	4,500
2010/08/03	JBAF	2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/08/03	JBAF	2011/12/21			Jibar Tradeable Future	6.7000	6.7000	0.000	0.0000	0.0000	5,000
2010/08/03	JBAF	2012/03/20			Jibar Tradeable Future	6.9500	6.9500	0.000	0.0000	0.0000	0
2010/08/03	JBAF	2012/06/20			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/08/03	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/08/03	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/03	JN02	2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/03	JN02	2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN02	2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN02	2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN02	2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	JN02	2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	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
2010/08/03	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/03	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/03	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/03	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/03	OTH1 2010/08/05			Index Future	323.9300	323.7190	(0.065)	0.0000	0.0000	3
2010/08/03	OTH1 2010/11/04			Index Future	329.3210	329.1060	(0.065)	0.0000	0.0000	0
2010/08/03	OTH1 2011/02/03			Index Future	335.2630	335.0430	(0.066)	0.0000	0.0000	0
2010/08/03	R157 2010/08/05			Bond Future	7.5930	7.6130	0.263	0.0000	0.0000	3,768
2010/08/03	R157 2010/08/05	8.75	Call	Bond Future	5,386.0000	5,290.0000	(1.782)	0	0	0
2010/08/03	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R157 2010/08/05	8.50	Call	Bond Future	4,248.0000	4,152.0000	(2.260)	0	0	0
2010/08/03	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/08/03	R157 2010/08/05	9.00	Call	Bond Future	6,510.0000	6,414.0000	(1.475)	0	0	0
2010/08/03	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R157 2010/08/05	8.25	Call	Bond Future	3,096.0000	3,000.0000	(3.101)	0	0	500
2010/08/03	R157 2010/08/05	7.50	Put	Bond Future	490.0000	556.0000	13.469	0	0	0
2010/08/03	R157 2010/08/05	7.50	Call	Bond Future	44.0000	14.0000	(68.182)	0	0	500
2010/08/03	R157 2010/11/04			Bond Future	7.6470	7.6680	0.275	0.0000	0.0000	4,510
2010/08/03	R157 2010/11/04	8.50	Call	Bond Future	3,970.0000	3,881.0000	(2.242)	0	0	0
2010/08/03	R157 2010/11/04	8.50	Put	Bond Future	157.0000	164.0000	4.459	0	0	0
2010/08/03	R157 2010/11/04	8.55	Call	Bond Future	4,169.0000	4,079.0000	(2.159)	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
2010/08/03	R157 2010/11/04	8.55	Put	Bond Future	137.0000	143.0000	4.380	0	0	0
2010/08/03	R157 2010/11/04	8.45	Call	Bond Future	3,772.0000	3,685.0000	(2.306)	0	0	0
2010/08/03	R157 2010/11/04	8.45	Put	Bond Future	178.0000	187.0000	5.056	0	0	0
2010/08/03	R157 2010/11/04	7.50	Put	Bond Future	1,485.0000	1,535.0000	3.367	0	0	0
2010/08/03	R157 2010/11/04	7.50	Call	Bond Future	812.0000	767.0000	(5.542)	0	0	500
2010/08/03	R157 2011/02/03			Bond Future	7.6790	7.7020	0.300	0.0000	0.0000	0
2010/08/03	R157 2011/02/03	7.90	Call	Bond Future	2,084.0000	2,020.0000	(3.071)	0	0	0
2010/08/03	R157 2011/02/03	7.90	Put	Bond Future	1,131.0000	1,167.0000	3.183	0	0	0
2010/08/03	R157 2011/02/03	7.95	Call	Bond Future	2,221.0000	2,156.0000	(2.927)	0	0	0
2010/08/03	R157 2011/02/03	7.95	Put	Bond Future	1,054.0000	1,089.0000	3.321	0	0	0
2010/08/03	R157 2011/02/03	7.85	Call	Bond Future	1,951.0000	1,889.0000	(3.178)	0	0	0
2010/08/03	R157 2011/02/03	7.85	Put	Bond Future	1,213.0000	1,251.0000	3.133	0	0	0
2010/08/03	R157 2011/05/05			Bond Future	7.6780	7.7020	0.313	0.0000	0.0000	0
2010/08/03	R157 2011/05/05	7.75	Call	Bond Future	1,966.0000	1,910.0000	(2.848)	0	0	0
2010/08/03	R157 2011/05/05	7.75	Put	Bond Future	1,670.0000	1,713.0000	2.575	0	0	0
2010/08/03	R157 2011/05/05	7.80	Call	Bond Future	2,085.0000	2,028.0000	(2.734)	0	0	0
2010/08/03	R157 2011/05/05	7.80	Put	Bond Future	1,585.0000	1,626.0000	2.587	0	0	0
2010/08/03	R157 2011/05/05	7.70	Call	Bond Future	1,852.0000	1,798.0000	(2.916)	0	0	0
2010/08/03	R157 2011/05/05	7.70	Put	Bond Future	1,762.0000	1,806.0000	2.497	0	0	0
2010/08/03	R186 2010/08/05			Bond Future	8.4530	8.4530	0.000	0.0000	0.0000	11,371
2010/08/03	R186 2010/08/05	9.25	Call	Bond Future	7,533.0000	7,533.0000	0.000	0	0	0
2010/08/03	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R186 2010/08/05	8.75	Call	Bond Future	2,897.0000	2,894.0000	(0.104)	0	0	816
2010/08/03	R186 2010/08/05	8.75	Put	Bond Future	3.0000	0.0000	(100.000)	0	0	0
2010/08/03	R186 2010/08/05	9.75	Call	Bond Future	11,898.0000	11,898.0000	0.000	0	0	0
2010/08/03	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/08/03	R186 2010/08/05	10.00	Call	Bond Future	13,984.0000	13,984.0000	0.000	0	0	0
2010/08/03	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/08/03	R186 2010/08/05	9.00	Call	Bond Future	5,249.0000	5,249.0000	0.000	0	0	48
2010/08/03	R186 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	48
2010/08/03	R186 2010/08/05	8.50	Put	Bond Future	268.0000	190.0000	(29.104)	0	0	0
2010/08/03	R186 2010/08/05	8.50	Call	Bond Future	733.0000	655.0000	(10.641)	0	0	144
2010/08/03	R186 2010/11/04			Bond Future	8.5010	8.5000	(0.012)	0.0000	0.0000	12,012
2010/08/03	R186 2010/11/04	9.25	Call	Bond Future	7,669.0000	7,667.0000	(0.026)	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
2010/08/03	R186 2010/11/04	9.25	Put	Bond Future	666.0000	654.0000	(1.802)	0	0	0
2010/08/03	R186 2010/11/04	9.30	Call	Bond Future	8,048.0000	8,047.0000	(0.012)	0	0	0
2010/08/03	R186 2010/11/04	9.30	Put	Bond Future	600.0000	589.0000	(1.833)	0	0	0
2010/08/03	R186 2010/11/04	9.20	Call	Bond Future	7,294.0000	7,291.0000	(0.041)	0	0	0
2010/08/03	R186 2010/11/04	9.20	Put	Bond Future	739.0000	726.0000	(1.759)	0	0	0
2010/08/03	R186 2010/11/04	8.75	Put	Bond Future	1,781.0000	1,763.0000	(1.011)	0	0	0
2010/08/03	R186 2010/11/04	8.75	Call	Bond Future	4,180.0000	4,172.0000	(0.191)	0	0	10,900
2010/08/03	R186 2011/02/03			Bond Future	8.5370	8.5370	0.000	0.0000	0.0000	0
2010/08/03	R186 2011/02/03	9.00	Call	Bond Future	6,465.0000	6,456.0000	(0.139)	0	0	0
2010/08/03	R186 2011/02/03	9.00	Put	Bond Future	2,117.0000	2,108.0000	(0.425)	0	0	0
2010/08/03	R186 2011/02/03	9.05	Call	Bond Future	6,789.0000	6,780.0000	(0.133)	0	0	0
2010/08/03	R186 2011/02/03	9.05	Put	Bond Future	1,986.0000	1,977.0000	(0.453)	0	0	0
2010/08/03	R186 2011/02/03	8.95	Call	Bond Future	6,146.0000	6,137.0000	(0.146)	0	0	0
2010/08/03	R186 2011/02/03	8.95	Put	Bond Future	2,256.0000	2,247.0000	(0.399)	0	0	0
2010/08/03	R186 2011/05/05			Bond Future	8.5650	8.5650	0.000	0.0000	0.0000	0
2010/08/03	R186 2011/05/05	8.75	Call	Bond Future	5,592.0000	5,583.0000	(0.161)	0	0	0
2010/08/03	R186 2011/05/05	8.75	Put	Bond Future	3,847.0000	3,838.0000	(0.234)	0	0	0
2010/08/03	R186 2011/05/05	8.80	Call	Bond Future	5,877.0000	5,869.0000	(0.136)	0	0	0
2010/08/03	R186 2011/05/05	8.80	Put	Bond Future	3,667.0000	3,659.0000	(0.218)	0	0	0
2010/08/03	R186 2011/05/05	8.70	Call	Bond Future	5,313.0000	5,304.0000	(0.169)	0	0	0
2010/08/03	R186 2011/05/05	8.70	Put	Bond Future	4,036.0000	4,027.0000	(0.223)	0	0	0
2010/08/03	R189 2010/08/05			Bond Future	1.4290	1.4230	(0.420)	0.0000	0.0000	0
2010/08/03	R189 2010/08/05	1.75	Call	Bond Future	886.0000	902.0000	1.806	0	0	0
2010/08/03	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R189 2010/08/05	1.80	Call	Bond Future	1,023.0000	1,040.0000	1.662	0	0	0
2010/08/03	R189 2010/08/05	1.80	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/08/03	R189 2010/08/05	1.70	Call	Bond Future	748.0000	765.0000	2.273	0	0	0
2010/08/03	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R189 2010/11/04			Bond Future	1.5410	1.5340	(0.454)	0.0000	0.0000	0
2010/08/03	R189 2010/11/04	1.75	Call	Bond Future	520.0000	538.0000	3.462	0	0	0
2010/08/03	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R189 2010/11/04	1.80	Call	Bond Future	644.0000	662.0000	2.795	0	0	0
2010/08/03	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R189 2010/11/04	1.70	Call	Bond Future	396.0000	413.0000	4.293	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
2010/08/03	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R197 2010/08/05			Bond Future	2.9370	2.9180	(0.647)	0.0000	0.0000	0
2010/08/03	R197 2010/08/05	3.05	Call	Bond Future	1,431.0000	1,674.0000	16.981	0	0	0
2010/08/03	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R197 2010/08/05	3.10	Call	Bond Future	2,059.0000	2,301.0000	11.753	0	0	0
2010/08/03	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R197 2010/08/05	3.00	Call	Bond Future	801.0000	1,043.0000	30.212	0	0	0
2010/08/03	R197 2010/08/05	3.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/03	R197 2010/11/04			Bond Future	3.0030	2.9830	(0.666)	0.0000	0.0000	0
2010/08/03	R197 2010/11/04	3.05	Call	Bond Future	583.0000	832.0000	42.710	0	0	0
2010/08/03	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R197 2010/11/04	3.10	Call	Bond Future	1,199.0000	1,448.0000	20.767	0	0	0
2010/08/03	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R197 2010/11/04	3.00	Call	Bond Future	0.0000	212.0000	100.000	0	0	0
2010/08/03	R197 2010/11/04	3.00	Put	Bond Future	37.0000	0.0000	(100.000)	0	0	0
2010/08/03	R201 2010/08/05			Bond Future	7.5230	7.5430	0.266	0.0000	0.0000	486
2010/08/03	R201 2010/08/05	9.00	Call	Bond Future	5,379.0000	5,304.0000	(1.394)	0	0	0
2010/08/03	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R201 2010/11/04			Bond Future	7.5730	7.5940	0.277	0.0000	0.0000	1,364
2010/08/03	R201 2010/11/04	8.50	Call	Bond Future	3,340.0000	3,270.0000	(2.096)	0	0	0
2010/08/03	R201 2010/11/04	8.50	Put	Bond Future	96.0000	101.0000	5.208	0	0	0
2010/08/03	R201 2010/11/04	8.55	Call	Bond Future	3,497.0000	3,426.0000	(2.030)	0	0	0
2010/08/03	R201 2010/11/04	8.55	Put	Bond Future	81.0000	85.0000	4.938	0	0	0
2010/08/03	R201 2010/11/04	8.45	Call	Bond Future	3,183.0000	3,113.0000	(2.199)	0	0	0
2010/08/03	R201 2010/11/04	8.45	Put	Bond Future	111.0000	116.0000	4.505	0	0	0
2010/08/03	R201 2011/02/03			Bond Future	7.5980	7.6210	0.303	0.0000	0.0000	0
2010/08/03	R201 2011/02/03	8.00	Call	Bond Future	2,007.0000	1,952.0000	(2.740)	0	0	0
2010/08/03	R201 2011/02/03	8.00	Put	Bond Future	661.0000	684.0000	3.480	0	0	0
2010/08/03	R201 2011/02/03	8.05	Call	Bond Future	2,125.0000	2,068.0000	(2.682)	0	0	0
2010/08/03	R201 2011/02/03	8.05	Put	Bond Future	613.0000	634.0000	3.426	0	0	0
2010/08/03	R201 2011/02/03	7.95	Call	Bond Future	1,892.0000	1,838.0000	(2.854)	0	0	0
2010/08/03	R201 2011/02/03	7.95	Put	Bond Future	713.0000	736.0000	3.226	0	0	0
2010/08/03	R201 2011/05/05			Bond Future	7.5930	7.6180	0.329	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
2010/08/03	R201 2011/05/05	7.75	Call	Bond Future	1,651.0000	1,604.0000	(2.847)	0	0	0
2010/08/03	R201 2011/05/05	7.75	Put	Bond Future	1,153.0000	1,186.0000	2.862	0	0	0
2010/08/03	R201 2011/05/05	7.80	Call	Bond Future	1,748.0000	1,699.0000	(2.803)	0	0	0
2010/08/03	R201 2011/05/05	7.80	Put	Bond Future	1,092.0000	1,123.0000	2.839	0	0	0
2010/08/03	R201 2011/05/05	7.70	Call	Bond Future	1,558.0000	1,513.0000	(2.888)	0	0	0
2010/08/03	R201 2011/05/05	7.70	Put	Bond Future	1,218.0000	1,253.0000	2.874	0	0	0
2010/08/03	R202 2010/08/05			Bond Future	2.9280	2.9290	0.034	0.0000	0.0000	0
2010/08/03	R202 2010/08/05	3.05	Call	Bond Future	2,136.0000	2,119.0000	(0.796)	0	0	0
2010/08/03	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R202 2010/08/05	3.10	Call	Bond Future	2,997.0000	2,979.0000	(0.601)	0	0	0
2010/08/03	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R202 2010/08/05	3.00	Call	Bond Future	1,267.0000	1,250.0000	(1.342)	0	0	0
2010/08/03	R202 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04			Bond Future	2.9680	2.9680	0.000	0.0000	0.0000	0
2010/08/03	R202 2010/11/04	3.05	Call	Bond Future	1,419.0000	1,419.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04	3.10	Call	Bond Future	2,273.0000	2,273.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04	3.00	Call	Bond Future	557.0000	557.0000	0.000	0	0	0
2010/08/03	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R203 2010/08/05			Bond Future	8.0940	8.1430	0.605	0.0000	0.0000	3,184
2010/08/03	R203 2010/08/05	9.25	Call	Bond Future	5,951.0000	5,689.0000	(4.403)	0	0	0
2010/08/03	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R203 2010/11/04			Bond Future	8.1560	8.2070	0.625	0.0000	0.0000	2,215
2010/08/03	R203 2010/11/04	9.25	Call	Bond Future	5,607.0000	5,360.0000	(4.405)	0	0	0
2010/08/03	R203 2010/11/04	9.25	Put	Bond Future	128.0000	145.0000	13.281	0	0	0
2010/08/03	R203 2010/11/04	9.30	Call	Bond Future	5,830.0000	5,581.0000	(4.271)	0	0	0
2010/08/03	R203 2010/11/04	9.30	Put	Bond Future	110.0000	125.0000	13.636	0	0	0
2010/08/03	R203 2010/11/04	9.20	Call	Bond Future	5,381.0000	5,137.0000	(4.534)	0	0	0
2010/08/03	R203 2010/11/04	9.20	Put	Bond Future	144.0000	164.0000	13.889	0	0	0
2010/08/03	R203 2011/02/03			Bond Future	8.2020	8.2570	0.671	0.0000	0.0000	0
2010/08/03	R203 2011/02/03	8.50	Call	Bond Future	2,790.0000	2,615.0000	(6.272)	0	0	0
2010/08/03	R203 2011/02/03	8.50	Put	Bond Future	1,306.0000	1,407.0000	7.734	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
2010/08/03	R203 2011/02/03	8.55	Call	Bond Future	2,954.0000	2,774.0000	(6.093)	0	0	0
2010/08/03	R203 2011/02/03	8.55	Put	Bond Future	1,224.0000	1,320.0000	7.843	0	0	0
2010/08/03	R203 2011/02/03	8.45	Call	Bond Future	2,630.0000	2,460.0000	(6.464)	0	0	0
2010/08/03	R203 2011/02/03	8.45	Put	Bond Future	1,393.0000	1,499.0000	7.609	0	0	0
2010/08/03	R203 2011/05/05			Bond Future	8.2300	8.2870	0.693	0.0000	0.0000	0
2010/08/03	R203 2011/05/05	8.25	Call	Bond Future	2,333.0000	2,188.0000	(6.215)	0	0	0
2010/08/03	R203 2011/05/05	8.25	Put	Bond Future	2,236.0000	2,368.0000	5.903	0	0	0
2010/08/03	R203 2011/05/05	8.30	Call	Bond Future	2,471.0000	2,321.0000	(6.070)	0	0	0
2010/08/03	R203 2011/05/05	8.30	Put	Bond Future	2,131.0000	2,258.0000	5.960	0	0	0
2010/08/03	R203 2011/05/05	8.20	Call	Bond Future	2,199.0000	2,059.0000	(6.367)	0	0	0
2010/08/03	R203 2011/05/05	8.20	Put	Bond Future	2,345.0000	2,483.0000	5.885	0	0	0
2010/08/03	R204 2010/08/05			Bond Future	8.2040	8.2330	0.353	0.0000	0.0000	2,664
2010/08/03	R204 2010/08/05	9.25	Call	Bond Future	5,953.0000	5,782.0000	(2.873)	0	0	0
2010/08/03	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/08/03	R204 2010/08/05	8.70	Call	Bond Future	2,882.0000	2,711.0000	(5.933)	0	0	0
2010/08/03	R204 2010/08/05	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	650
2010/08/03	R204 2010/08/05	8.75	Call	Bond Future	3,167.0000	2,995.0000	(5.431)	0	0	83
2010/08/03	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	83
2010/08/03	R204 2010/08/05	8.25	Put	Bond Future	148.0000	167.0000	12.838	0	0	0
2010/08/03	R204 2010/08/05	8.25	Call	Bond Future	420.0000	267.0000	(36.429)	0	0	249
2010/08/03	R204 2010/11/04			Bond Future	8.2610	8.2920	0.375	0.0000	0.0000	2,476
2010/08/03	R204 2010/11/04	9.25	Call	Bond Future	5,697.0000	5,531.0000	(2.914)	0	0	0
2010/08/03	R204 2010/11/04	9.25	Put	Bond Future	191.0000	204.0000	6.806	0	0	0
2010/08/03	R204 2010/11/04	9.30	Call	Bond Future	5,940.0000	5,772.0000	(2.828)	0	0	0
2010/08/03	R204 2010/11/04	9.30	Put	Bond Future	166.0000	177.0000	6.627	0	0	0
2010/08/03	R204 2010/11/04	9.20	Call	Bond Future	5,452.0000	5,288.0000	(3.008)	0	0	0
2010/08/03	R204 2010/11/04	9.20	Put	Bond Future	215.0000	230.0000	6.977	0	0	0
2010/08/03	R204 2011/02/03			Bond Future	8.3030	8.3350	0.385	0.0000	0.0000	0
2010/08/03	R204 2011/02/03	8.50	Call	Bond Future	2,835.0000	2,724.0000	(3.915)	0	0	0
2010/08/03	R204 2011/02/03	8.50	Put	Bond Future	1,733.0000	1,802.0000	3.982	0	0	0
2010/08/03	R204 2011/02/03	8.55	Call	Bond Future	3,008.0000	2,894.0000	(3.790)	0	0	0
2010/08/03	R204 2011/02/03	8.55	Put	Bond Future	1,629.0000	1,695.0000	4.052	0	0	0
2010/08/03	R204 2011/02/03	8.45	Call	Bond Future	2,667.0000	2,560.0000	(4.012)	0	0	0
2010/08/03	R204 2011/02/03	8.45	Put	Bond Future	1,844.0000	1,917.0000	3.959	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
2010/08/03	R204 2011/05/05			Bond Future	8.3340	8.3670	0.396	0.0000	0.0000	0
2010/08/03	R204 2011/05/05	8.50	Call	Bond Future	3,099.0000	2,993.0000	(3.420)	0	0	0
2010/08/03	R204 2011/05/05	8.50	Put	Bond Future	2,193.0000	2,268.0000	3.420	0	0	0
2010/08/03	R204 2011/05/05	8.55	Call	Bond Future	3,265.0000	3,156.0000	(3.338)	0	0	0
2010/08/03	R204 2011/05/05	8.55	Put	Bond Future	2,088.0000	2,160.0000	3.448	0	0	0
2010/08/03	R204 2011/05/05	8.45	Call	Bond Future	2,937.0000	2,834.0000	(3.507)	0	0	0
2010/08/03	R204 2011/05/05	8.45	Put	Bond Future	2,303.0000	2,381.0000	3.387	0	0	0
2010/08/03	R206 2010/08/05			Bond Future	7.4030	7.4230	0.270	0.0000	0.0000	0
2010/08/03	R206 2010/08/05	9.00	Call	Bond Future	4,631.0000	4,571.0000	(1.296)	0	0	0
2010/08/03	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R206 2010/11/04			Bond Future	7.4500	7.4710	0.282	0.0000	0.0000	0
2010/08/03	R206 2010/11/04	8.50	Call	Bond Future	2,926.0000	2,870.0000	(1.914)	0	0	0
2010/08/03	R206 2010/11/04	8.50	Put	Bond Future	47.0000	49.0000	4.255	0	0	0
2010/08/03	R206 2010/11/04	8.55	Call	Bond Future	3,053.0000	2,996.0000	(1.867)	0	0	0
2010/08/03	R206 2010/11/04	8.55	Put	Bond Future	39.0000	41.0000	5.128	0	0	0
2010/08/03	R206 2010/11/04	8.45	Call	Bond Future	2,799.0000	2,743.0000	(2.001)	0	0	0
2010/08/03	R206 2010/11/04	8.45	Put	Bond Future	54.0000	57.0000	5.556	0	0	0
2010/08/03	R206 2011/02/03			Bond Future	7.4670	7.4910	0.321	0.0000	0.0000	0
2010/08/03	R206 2011/02/03	8.00	Call	Bond Future	1,806.0000	1,759.0000	(2.602)	0	0	0
2010/08/03	R206 2011/02/03	8.00	Put	Bond Future	435.0000	450.0000	3.448	0	0	0
2010/08/03	R206 2011/02/03	8.05	Call	Bond Future	1,901.0000	1,853.0000	(2.525)	0	0	0
2010/08/03	R206 2011/02/03	8.05	Put	Bond Future	403.0000	417.0000	3.474	0	0	0
2010/08/03	R206 2011/02/03	7.95	Call	Bond Future	1,712.0000	1,666.0000	(2.687)	0	0	0
2010/08/03	R206 2011/02/03	7.95	Put	Bond Future	469.0000	485.0000	3.412	0	0	0
2010/08/03	R206 2011/05/05			Bond Future	7.4510	7.4770	0.349	0.0000	0.0000	0
2010/08/03	R206 2011/05/05	7.50	Call	Bond Future	1,126.0000	1,091.0000	(3.108)	0	0	0
2010/08/03	R206 2011/05/05	7.50	Put	Bond Future	1,009.0000	1,036.0000	2.676	0	0	0
2010/08/03	R206 2011/05/05	7.55	Call	Bond Future	1,194.0000	1,158.0000	(3.015)	0	0	0
2010/08/03	R206 2011/05/05	7.55	Put	Bond Future	957.0000	983.0000	2.717	0	0	0
2010/08/03	R206 2011/05/05	7.45	Call	Bond Future	1,060.0000	1,027.0000	(3.113)	0	0	0
2010/08/03	R206 2011/05/05	7.45	Put	Bond Future	1,062.0000	1,092.0000	2.825	0	0	0
2010/08/03	R207 2010/08/05			Bond Future	8.2840	8.2930	0.109	0.0000	0.0000	4,416
2010/08/03	R207 2010/08/05	9.50	Call	Bond Future	7,137.0000	7,081.0000	(0.785)	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
2010/08/03	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/08/03	R207 2010/08/05	9.25	Call	Bond Future	5,729.0000	5,673.0000	(0.977)	0	0	0
2010/08/03	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/08/03	R207 2010/08/05	8.25	Put	Bond Future	398.0000	386.0000	(3.015)	0	0	0
2010/08/03	R207 2010/08/05	8.25	Call	Bond Future	188.0000	120.0000	(36.170)	0	0	100
2010/08/03	R207 2010/11/04			Bond Future	8.3360	8.3460	0.120	0.0000	0.0000	800
2010/08/03	R207 2010/11/04	9.25	Call	Bond Future	5,585.0000	5,526.0000	(1.056)	0	0	0
2010/08/03	R207 2010/11/04	9.25	Put	Bond Future	260.0000	262.0000	0.769	0	0	0
2010/08/03	R207 2010/11/04	9.30	Call	Bond Future	5,832.0000	5,773.0000	(1.012)	0	0	0
2010/08/03	R207 2010/11/04	9.30	Put	Bond Future	227.0000	229.0000	0.881	0	0	0
2010/08/03	R207 2010/11/04	9.20	Call	Bond Future	5,335.0000	5,277.0000	(1.087)	0	0	0
2010/08/03	R207 2010/11/04	9.20	Put	Bond Future	291.0000	294.0000	1.031	0	0	0
2010/08/03	R207 2011/02/03			Bond Future	8.3760	8.3860	0.119	0.0000	0.0000	0
2010/08/03	R207 2011/02/03	8.75	Call	Bond Future	3,618.0000	3,574.0000	(1.216)	0	0	0
2010/08/03	R207 2011/02/03	8.75	Put	Bond Future	1,436.0000	1,451.0000	1.045	0	0	0
2010/08/03	R207 2011/02/03	8.80	Call	Bond Future	3,816.0000	3,770.0000	(1.205)	0	0	0
2010/08/03	R207 2011/02/03	8.80	Put	Bond Future	1,347.0000	1,360.0000	0.965	0	0	0
2010/08/03	R207 2011/02/03	8.70	Call	Bond Future	3,425.0000	3,382.0000	(1.255)	0	0	0
2010/08/03	R207 2011/02/03	8.70	Put	Bond Future	1,531.0000	1,547.0000	1.045	0	0	0
2010/08/03	R207 2011/05/05			Bond Future	8.4080	8.4180	0.119	0.0000	0.0000	0
2010/08/03	R207 2011/05/05	8.50	Call	Bond Future	3,074.0000	3,038.0000	(1.171)	0	0	0
2010/08/03	R207 2011/05/05	8.50	Put	Bond Future	2,542.0000	2,564.0000	0.865	0	0	0
2010/08/03	R207 2011/05/05	8.55	Call	Bond Future	3,243.0000	3,205.0000	(1.172)	0	0	0
2010/08/03	R207 2011/05/05	8.55	Put	Bond Future	2,424.0000	2,444.0000	0.825	0	0	0
2010/08/03	R207 2011/05/05	8.45	Call	Bond Future	2,909.0000	2,874.0000	(1.203)	0	0	0
2010/08/03	R207 2011/05/05	8.45	Put	Bond Future	2,666.0000	2,689.0000	0.863	0	0	0
2010/08/03	R208 2010/08/05			Bond Future	8.3840	8.4030	0.227	0.0000	0.0000	10,666
2010/08/03	R208 2010/08/05	9.50	Call	Bond Future	6,809.0000	6,687.0000	(1.792)	0	0	0
2010/08/03	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R208 2010/11/04			Bond Future	8.4380	8.4580	0.237	0.0000	0.0000	6,835
2010/08/03	R208 2010/11/04	9.25	Call	Bond Future	5,261.0000	5,147.0000	(2.167)	0	0	0
2010/08/03	R208 2010/11/04	9.25	Put	Bond Future	324.0000	336.0000	3.704	0	0	0
2010/08/03	R208 2010/11/04	9.30	Call	Bond Future	5,518.0000	5,403.0000	(2.084)	0	0	0
2010/08/03	R208 2010/11/04	9.30	Put	Bond Future	289.0000	300.0000	3.806	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
2010/08/03	R208 2010/11/04	9.20	Call	Bond Future	5,007.0000	4,894.0000	(2.257)	0	0	0
2010/08/03	R208 2010/11/04	9.20	Put	Bond Future	364.0000	377.0000	3.571	0	0	0
2010/08/03	R208 2011/02/03			Bond Future	8.4790	8.4990	0.236	0.0000	0.0000	0
2010/08/03	R208 2011/02/03	8.75	Call	Bond Future	3,421.0000	3,338.0000	(2.426)	0	0	0
2010/08/03	R208 2011/02/03	8.75	Put	Bond Future	1,761.0000	1,802.0000	2.328	0	0	0
2010/08/03	R208 2011/02/03	8.80	Call	Bond Future	3,617.0000	3,532.0000	(2.350)	0	0	0
2010/08/03	R208 2011/02/03	8.80	Put	Bond Future	1,655.0000	1,694.0000	2.356	0	0	0
2010/08/03	R208 2011/02/03	8.70	Call	Bond Future	3,230.0000	3,149.0000	(2.508)	0	0	0
2010/08/03	R208 2011/02/03	8.70	Put	Bond Future	1,873.0000	1,916.0000	2.296	0	0	0
2010/08/03	R208 2011/05/05			Bond Future	8.5090	8.5310	0.259	0.0000	0.0000	0
2010/08/03	R208 2011/05/05	8.50	Call	Bond Future	2,910.0000	2,836.0000	(2.543)	0	0	0
2010/08/03	R208 2011/05/05	8.50	Put	Bond Future	2,965.0000	3,025.0000	2.024	0	0	0
2010/08/03	R208 2011/05/05	8.55	Call	Bond Future	3,078.0000	3,002.0000	(2.469)	0	0	0
2010/08/03	R208 2011/05/05	8.55	Put	Bond Future	2,829.0000	2,887.0000	2.050	0	0	0
2010/08/03	R208 2011/05/05	8.45	Call	Bond Future	2,746.0000	2,675.0000	(2.586)	0	0	0
2010/08/03	R208 2011/05/05	8.45	Put	Bond Future	3,107.0000	3,170.0000	2.028	0	0	0
2010/08/03	R209 2010/08/05			Bond Future	8.4120	8.4120	0.000	0.0000	0.0000	1,281
2010/08/03	R209 2010/08/05	8.75	Call	Bond Future	2,800.0000	2,799.0000	(0.036)	0	0	0
2010/08/03	R209 2010/08/05	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/03	R209 2010/11/04			Bond Future	8.4480	8.4480	0.000	0.0000	0.0000	2,406
2010/08/03	R209 2010/11/04	9.00	Call	Bond Future	5,287.0000	5,277.0000	(0.189)	0	0	0
2010/08/03	R209 2010/11/04	9.00	Put	Bond Future	834.0000	824.0000	(1.199)	0	0	0
2010/08/03	R209 2010/11/04	9.05	Call	Bond Future	5,590.0000	5,580.0000	(0.179)	0	0	0
2010/08/03	R209 2010/11/04	9.05	Put	Bond Future	754.0000	744.0000	(1.326)	0	0	0
2010/08/03	R209 2010/11/04	8.95	Call	Bond Future	4,989.0000	4,978.0000	(0.220)	0	0	0
2010/08/03	R209 2010/11/04	8.95	Put	Bond Future	922.0000	911.0000	(1.193)	0	0	0
2010/08/03	R209 2011/02/03			Bond Future	8.4750	8.4740	(0.012)	0.0000	0.0000	0
2010/08/03	R209 2011/02/03	9.00	Call	Bond Future	5,958.0000	5,956.0000	(0.034)	0	0	0
2010/08/03	R209 2011/02/03	9.00	Put	Bond Future	1,739.0000	1,728.0000	(0.633)	0	0	0
2010/08/03	R209 2011/02/03	9.05	Call	Bond Future	6,234.0000	6,232.0000	(0.032)	0	0	0
2010/08/03	R209 2011/02/03	9.05	Put	Bond Future	1,633.0000	1,622.0000	(0.674)	0	0	0
2010/08/03	R209 2011/02/03	8.95	Call	Bond Future	5,685.0000	5,682.0000	(0.053)	0	0	0
2010/08/03	R209 2011/02/03	8.95	Put	Bond Future	1,851.0000	1,840.0000	(0.594)	0	0	0
2010/08/03	R209 2011/05/05			Bond Future	8.4940	8.4940	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2010/08/03	R209 2011/05/05	8.50	Call	Bond Future	4,058.0000	4,051.0000	(0.172)	0	0	0
2010/08/03	R209 2011/05/05	8.50	Put	Bond Future	4,008.0000	4,001.0000	(0.175)	0	0	0
2010/08/03	R209 2011/05/05	8.55	Call	Bond Future	4,288.0000	4,280.0000	(0.187)	0	0	0
2010/08/03	R209 2011/05/05	8.55	Put	Bond Future	3,822.0000	3,814.0000	(0.209)	0	0	0
2010/08/03	R209 2011/05/05	8.45	Call	Bond Future	3,833.0000	3,826.0000	(0.183)	0	0	0
2010/08/03	R209 2011/05/05	8.45	Put	Bond Future	4,203.0000	4,196.0000	(0.167)	0	0	0
2010/08/03	R210 2010/08/05			Bond Future	2.9980	2.9990	0.033	0.0000	0.0000	0
2010/08/03	R210 2010/08/05	3.10	Call	Bond Future	1,333.0000	1,320.0000	(0.975)	0	0	0
2010/08/03	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R210 2010/08/05	3.15	Call	Bond Future	1,978.0000	1,965.0000	(0.657)	0	0	0
2010/08/03	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R210 2010/08/05	3.05	Call	Bond Future	682.0000	669.0000	(1.906)	0	0	0
2010/08/03	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04			Bond Future	3.0450	3.0450	0.000	0.0000	0.0000	0
2010/08/03	R210 2010/11/04	3.10	Call	Bond Future	709.0000	709.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04	3.15	Call	Bond Future	1,347.0000	1,347.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04	3.05	Call	Bond Future	65.0000	65.0000	0.000	0	0	0
2010/08/03	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/08/05			Bond Future	2.7450	2.7460	0.036	0.0000	0.0000	0
2010/08/03	R211 2010/08/05	2.75	Call	Bond Future	29.0000	23.0000	(20.690)	0	0	0
2010/08/03	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/08/05	2.80	Call	Bond Future	321.0000	315.0000	(1.869)	0	0	0
2010/08/03	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/08/05	2.70	Put	Bond Future	263.0000	269.0000	2.281	0	0	0
2010/08/03	R211 2010/11/04			Bond Future	2.8480	2.8480	0.000	0.0000	0.0000	0
2010/08/03	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/11/04	2.75	Put	Bond Future	551.0000	551.0000	0.000	0	0	0
2010/08/03	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R211 2010/11/04	2.80	Put	Bond Future	269.0000	269.0000	0.000	0	0	0
2010/08/03	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
2010/08/03	R211 2010/11/04	2.70	Put	Bond Future	834.0000	834.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05			Bond Future	3.0280	3.0280	0.000	0.0000	0.0000	0
2010/08/03	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05	3.00	Put	Bond Future	266.0000	266.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05	3.05	Call	Bond Future	208.0000	208.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/08/05	2.95	Put	Bond Future	743.0000	743.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04			Bond Future	3.0960	3.0960	0.000	0.0000	0.0000	0
2010/08/03	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04	3.00	Put	Bond Future	892.0000	892.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04	3.05	Put	Bond Future	426.0000	426.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/03	R212 2010/11/04	2.95	Put	Bond Future	1,361.0000	1,361.0000	0.000	0	0	0
2010/08/03	TRT1 2010/08/05			Index Future	326.0810	325.8100	(0.083)	0.0000	0.0000	100
2010/08/03	TRT1 2010/11/04			Index Future	331.5080	331.2320	(0.083)	0.0000	0.0000	0
2010/08/03	TRT1 2011/02/03			Index Future	337.4900	337.2080	(0.084)	0.0000	0.0000	0

Total

117747.00