



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/10/2010

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
2010/10/20	AL7T 2010/11/04			Index Future	372.5400	372.1260	(0.111)	0.0000	0.0000	38
2010/10/20	ALBI 2010/11/04			Index Future	343.6010	343.2370	(0.106)	0.0000	0.0000	1,303
2010/10/20	ALBI 2011/02/03			Index Future	348.8280	348.4580	(0.106)	0.0000	0.0000	0
2010/10/20	CRD1 2010/11/04			Index Future	151.3450	151.2630	(0.054)	0.0000	0.0000	2
2010/10/20	CRD1 2011/02/03			Index Future	153.5830	153.5010	(0.053)	0.0000	0.0000	0
2010/10/20	GOVI 2010/11/04			GOVI	344.2240	343.8640	(0.105)	0.0000	0.0000	166
2010/10/20	GOVI 2010/11/04	329.00	Call	GOVI	152,240.0000	148,640.0000	(2.365)	0	0	0
2010/10/20	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/20	GOVI 2010/11/04	329.01	Call	GOVI	152,140.0000	148,540.0000	(2.366)	0	0	0
2010/10/20	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/20	GOVI 2010/11/04	328.99	Call	GOVI	152,340.0000	148,740.0000	(2.363)	0	0	0
2010/10/20	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/20	ILBI 2010/11/04			Index Future	393.2720	393.4110	0.035	0.0000	0.0000	511
2010/10/20	ILBI 2011/02/03			Index Future	399.3620	399.5010	0.035	0.0000	0.0000	0
2010/10/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	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
2010/10/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/20	JBAF 2010/10/20			Jibar Tradeable Future	5.9970	5.9850	(0.200)	0.0000	0.0000	0
2010/10/20	JBAF 2010/11/17			Jibar Tradeable Future	5.8840	5.8520	(0.544)	0.0000	0.0000	2,500
2010/10/20	JBAF 2010/12/15			Jibar Tradeable Future	5.8130	5.8030	(0.172)	0.0000	0.0000	2,500
2010/10/20	JBAF 2011/01/19			Jibar Tradeable Future	5.7190	5.7270	0.140	0.0000	0.0000	0
2010/10/20	JBAF 2011/02/16			Jibar Tradeable Future	5.6650	5.6940	0.512	0.0000	0.0000	0
2010/10/20	JBAF 2011/03/16			Jibar Tradeable Future	5.6520	5.6730	0.372	0.0000	0.0000	5,500
2010/10/20	JBAF 2011/06/15			Jibar Tradeable Future	5.7160	5.6990	(0.297)	0.0000	0.0000	4,500
2010/10/20	JBAF 2011/09/21			Jibar Tradeable Future	5.8930	5.8500	(0.730)	0.0000	0.0000	13,700
2010/10/20	JBAF 2011/12/21			Jibar Tradeable Future	6.0820	6.0540	(0.460)	0.0000	0.0000	5,200
2010/10/20	JBAF 2012/03/20			Jibar Tradeable Future	6.3020	6.2740	(0.444)	0.0000	0.0000	0
2010/10/20	JBAF 2012/06/20			Jibar Tradeable Future	6.5540	6.5240	(0.458)	0.0000	0.0000	0
2010/10/20	JBAF 2012/09/19			Jibar Tradeable Future	6.5970	6.6600	0.955	93.3430	93.3430	32,500
2010/10/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/20	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/20	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/20	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/20	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04			JNOTE	7.5000	7.5000	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
2010/10/20	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/20	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/20	OTH1 2010/11/04			Index Future	339.8640	339.4840	(0.112)	0.0000	0.0000	3
2010/10/20	OTH1 2011/02/03			Index Future	345.0350	344.6490	(0.112)	0.0000	0.0000	0
2010/10/20	R157 2010/11/04			Bond Future	7.1640	7.1720	0.112	0.0000	0.0000	4,806
2010/10/20	R157 2010/11/04	8.50	Call	Bond Future	6,041.0000	6,003.0000	(0.629)	0	0	0
2010/10/20	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R157 2010/11/04	8.55	Call	Bond Future	6,260.0000	6,222.0000	(0.607)	0	0	0
2010/10/20	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R157 2010/11/04	8.45	Call	Bond Future	5,821.0000	5,784.0000	(0.636)	0	0	0
2010/10/20	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R157 2010/11/04	7.50	Put	Bond Future	49.0000	46.0000	(6.122)	0	0	0
2010/10/20	R157 2010/11/04	7.50	Call	Bond Future	1,604.0000	1,564.0000	(2.494)	0	0	500
2010/10/20	R157 2011/02/03			Bond Future	7.2400	7.2480	0.110	0.0000	0.0000	0
2010/10/20	R157 2011/02/03	7.90	Call	Bond Future	3,185.0000	3,152.0000	(1.036)	0	0	0
2010/10/20	R157 2011/02/03	7.90	Put	Bond Future	312.0000	314.0000	0.641	0	0	0
2010/10/20	R157 2011/02/03	7.95	Call	Bond Future	3,366.0000	3,332.0000	(1.010)	0	0	0
2010/10/20	R157 2011/02/03	7.95	Put	Bond Future	279.0000	280.0000	0.358	0	0	0
2010/10/20	R157 2011/02/03	7.85	Call	Bond Future	3,007.0000	2,974.0000	(1.097)	0	0	0
2010/10/20	R157 2011/02/03	7.85	Put	Bond Future	349.0000	351.0000	0.573	0	0	0
2010/10/20	R157 2011/05/05			Bond Future	7.3200	7.3290	0.123	0.0000	0.0000	0
2010/10/20	R157 2011/05/05	7.75	Call	Bond Future	2,644.0000	2,615.0000	(1.097)	0	0	0
2010/10/20	R157 2011/05/05	7.75	Put	Bond Future	865.0000	873.0000	0.925	0	0	0
2010/10/20	R157 2011/05/05	7.80	Call	Bond Future	2,787.0000	2,757.0000	(1.076)	0	0	0
2010/10/20	R157 2011/05/05	7.80	Put	Bond Future	803.0000	811.0000	0.996	0	0	0
2010/10/20	R157 2011/05/05	7.70	Call	Bond Future	2,504.0000	2,476.0000	(1.118)	0	0	0
2010/10/20	R157 2011/05/05	7.70	Put	Bond Future	930.0000	940.0000	1.075	0	0	0
2010/10/20	R157 2011/05/05	7.65	Call	Bond Future	2,368.0000	2,340.0000	(1.182)	0	0	0
2010/10/20	R157 2011/05/05	7.65	Put	Bond Future	1,000.0000	1,009.0000	0.900	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
2010/10/20	R186 2010/11/04			Bond Future	8.0510	8.0590	0.099	0.0000	0.0000	17,532
2010/10/20	R186 2010/11/04	9.25	Call	Bond Future	11,529.0000	11,447.0000	(0.711)	0	0	0
2010/10/20	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R186 2010/11/04	9.30	Call	Bond Future	11,975.0000	11,892.0000	(0.693)	0	0	0
2010/10/20	R186 2010/11/04	9.30	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/20	R186 2010/11/04	9.20	Call	Bond Future	11,082.0000	10,999.0000	(0.749)	0	0	0
2010/10/20	R186 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/20	R186 2010/11/04	8.75	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2010/10/20	R186 2010/11/04	8.75	Call	Bond Future	6,939.0000	6,855.0000	(1.211)	0	0	7,900
2010/10/20	R186 2011/02/03			Bond Future	8.1070	8.1160	0.111	0.0000	0.0000	0
2010/10/20	R186 2011/02/03	9.00	Call	Bond Future	9,168.0000	9,081.0000	(0.949)	0	0	0
2010/10/20	R186 2011/02/03	9.00	Put	Bond Future	557.0000	562.0000	0.898	0	0	0
2010/10/20	R186 2011/02/03	9.05	Call	Bond Future	9,569.0000	9,481.0000	(0.920)	0	0	0
2010/10/20	R186 2011/02/03	9.05	Put	Bond Future	503.0000	506.0000	0.596	0	0	0
2010/10/20	R186 2011/02/03	8.95	Call	Bond Future	8,770.0000	8,683.0000	(0.992)	0	0	0
2010/10/20	R186 2011/02/03	8.95	Put	Bond Future	617.0000	622.0000	0.810	0	0	0
2010/10/20	R186 2011/02/03	7.75	Put	Bond Future	5,099.0000	5,151.0000	1.020	0	0	0
2010/10/20	R186 2011/02/03	7.75	Call	Bond Future	1,386.0000	1,346.0000	(2.886)	0	0	3,000
2010/10/20	R186 2011/05/05			Bond Future	8.1670	8.1750	0.098	0.0000	0.0000	0
2010/10/20	R186 2011/05/05	8.75	Call	Bond Future	7,747.0000	7,680.0000	(0.865)	0	0	0
2010/10/20	R186 2011/05/05	8.75	Put	Bond Future	2,113.0000	2,126.0000	0.615	0	0	0
2010/10/20	R186 2011/05/05	8.80	Call	Bond Future	8,087.0000	8,020.0000	(0.828)	0	0	0
2010/10/20	R186 2011/05/05	8.80	Put	Bond Future	1,988.0000	2,001.0000	0.654	0	0	0
2010/10/20	R186 2011/05/05	8.70	Call	Bond Future	7,411.0000	7,345.0000	(0.891)	0	0	0
2010/10/20	R186 2011/05/05	8.70	Put	Bond Future	2,245.0000	2,259.0000	0.624	0	0	0
2010/10/20	R189 2010/11/04			Bond Future	209.5571	209.6065	0.024	0.0000	0.0000	0
2010/10/20	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R189 2010/11/04	1.75	Put	Bond Future	104,528.0000	104,531.0000	0.003	0	0	0
2010/10/20	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R189 2010/11/04	1.80	Put	Bond Future	104,404.0000	104,407.0000	0.003	0	0	0
2010/10/20	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R189 2010/11/04	1.70	Put	Bond Future	104,652.0000	104,655.0000	0.003	0	0	0
2010/10/20	R197 2010/11/04			Bond Future	228.2111	228.2869	0.033	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
2010/10/20	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R197 2010/11/04	3.05	Put	Bond Future	123,991.0000	123,992.0000	0.001	0	0	0
2010/10/20	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R197 2010/11/04	3.10	Put	Bond Future	123,375.0000	123,376.0000	0.001	0	0	0
2010/10/20	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R197 2010/11/04	3.00	Put	Bond Future	124,611.0000	124,612.0000	0.001	0	0	0
2010/10/20	R201 2010/11/04			Bond Future	7.0220	7.0200	(0.028)	0.0000	0.0000	1,488
2010/10/20	R201 2010/11/04	8.50	Call	Bond Future	5,233.0000	5,241.0000	0.153	0	0	0
2010/10/20	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R201 2010/11/04	8.55	Call	Bond Future	5,405.0000	5,412.0000	0.130	0	0	0
2010/10/20	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R201 2010/11/04	8.45	Call	Bond Future	5,062.0000	5,069.0000	0.138	0	0	0
2010/10/20	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R201 2010/11/04	7.50	Call	Bond Future	1,740.0000	1,745.0000	0.287	0	0	0
2010/10/20	R201 2010/11/04	7.50	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	140
2010/10/20	R201 2010/11/04	7.25	Put	Bond Future	90.0000	82.0000	(8.889)	0	0	0
2010/10/20	R201 2010/11/04	7.25	Call	Bond Future	919.0000	918.0000	(0.109)	0	0	140
2010/10/20	R201 2010/11/04	8.00	Call	Bond Future	3,499.0000	3,507.0000	0.229	0	0	0
2010/10/20	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/20	R201 2010/11/04	6.75	Put	Bond Future	1,055.0000	1,043.0000	(1.137)	0	0	0
2010/10/20	R201 2010/11/04	6.75	Call	Bond Future	56.0000	51.0000	(8.929)	0	0	420
2010/10/20	R201 2011/02/03			Bond Future	7.0890	7.0870	(0.028)	0.0000	0.0000	0
2010/10/20	R201 2011/02/03	8.00	Call	Bond Future	3,205.0000	3,209.0000	0.125	0	0	0
2010/10/20	R201 2011/02/03	8.00	Put	Bond Future	124.0000	121.0000	(2.419)	0	0	0
2010/10/20	R201 2011/02/03	8.05	Call	Bond Future	3,356.0000	3,360.0000	0.119	0	0	0
2010/10/20	R201 2011/02/03	8.05	Put	Bond Future	109.0000	106.0000	(2.752)	0	0	0
2010/10/20	R201 2011/02/03	7.95	Call	Bond Future	3,055.0000	3,059.0000	0.131	0	0	0
2010/10/20	R201 2011/02/03	7.95	Put	Bond Future	140.0000	137.0000	(2.143)	0	0	0
2010/10/20	R201 2011/05/05			Bond Future	7.1670	7.1640	(0.042)	0.0000	0.0000	0
2010/10/20	R201 2011/05/05	7.75	Call	Bond Future	2,391.0000	2,396.0000	0.209	0	0	0
2010/10/20	R201 2011/05/05	7.75	Put	Bond Future	527.0000	522.0000	(0.949)	0	0	0
2010/10/20	R201 2011/05/05	7.80	Call	Bond Future	2,511.0000	2,516.0000	0.199	0	0	0
2010/10/20	R201 2011/05/05	7.80	Put	Bond Future	489.0000	484.0000	(1.022)	0	0	0
2010/10/20	R201 2011/05/05	7.70	Call	Bond Future	2,273.0000	2,277.0000	0.176	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
2010/10/20	R201 2011/05/05	7.70	Put	Bond Future	567.0000	561.0000	(1.058)	0	0	0
2010/10/20	R202 2010/11/04			Bond Future	0.5520	0.5500	(0.362)	0.0000	0.0000	0
2010/10/20	R202 2010/11/04	3.05	Call	Bond Future	56,119.0000	56,177.0000	0.103	0	0	0
2010/10/20	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R202 2010/11/04	3.10	Call	Bond Future	56,973.0000	57,031.0000	0.102	0	0	0
2010/10/20	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R202 2010/11/04	3.00	Call	Bond Future	55,257.0000	55,315.0000	0.105	0	0	0
2010/10/20	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R202 2011/05/05			Bond Future	0.4220	0.4200	(0.474)	0.0000	0.0000	6,500
2010/10/20	R202 2011/05/05	2.05	Call	Bond Future	39,942.0000	40,000.0000	0.145	0	0	0
2010/10/20	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R202 2011/05/05	2.10	Call	Bond Future	40,970.0000	41,028.0000	0.142	0	0	0
2010/10/20	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R202 2011/05/05	2.00	Call	Bond Future	38,903.0000	38,961.0000	0.149	0	0	0
2010/10/20	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R203 2010/11/04			Bond Future	7.6750	7.6970	0.287	0.0000	0.0000	1,918
2010/10/20	R203 2010/11/04	9.25	Call	Bond Future	8,013.0000	7,895.0000	(1.473)	0	0	0
2010/10/20	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R203 2010/11/04	9.30	Call	Bond Future	8,254.0000	8,137.0000	(1.417)	0	0	0
2010/10/20	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R203 2010/11/04	9.20	Call	Bond Future	7,771.0000	7,653.0000	(1.518)	0	0	0
2010/10/20	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R203 2011/02/03			Bond Future	7.7530	7.7770	0.310	0.0000	0.0000	0
2010/10/20	R203 2011/02/03	8.50	Call	Bond Future	4,140.0000	4,032.0000	(2.609)	0	0	0
2010/10/20	R203 2011/02/03	8.50	Put	Bond Future	367.0000	383.0000	4.360	0	0	0
2010/10/20	R203 2011/02/03	8.55	Call	Bond Future	4,350.0000	4,241.0000	(2.506)	0	0	0
2010/10/20	R203 2011/02/03	8.55	Put	Bond Future	331.0000	346.0000	4.532	0	0	0
2010/10/20	R203 2011/02/03	8.45	Call	Bond Future	3,933.0000	3,827.0000	(2.695)	0	0	0
2010/10/20	R203 2011/02/03	8.45	Put	Bond Future	407.0000	425.0000	4.423	0	0	0
2010/10/20	R203 2011/05/05			Bond Future	7.8340	7.8590	0.319	0.0000	0.0000	0
2010/10/20	R203 2011/05/05	8.25	Call	Bond Future	3,177.0000	3,090.0000	(2.738)	0	0	0
2010/10/20	R203 2011/05/05	8.25	Put	Bond Future	1,126.0000	1,164.0000	3.375	0	0	0
2010/10/20	R203 2011/05/05	8.30	Call	Bond Future	3,348.0000	3,259.0000	(2.658)	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
2010/10/20	R203 2011/05/05	8.30	Put	Bond Future	1,054.0000	1,090.0000	3.416	0	0	0
2010/10/20	R203 2011/05/05	8.20	Call	Bond Future	3,011.0000	2,926.0000	(2.823)	0	0	0
2010/10/20	R203 2011/05/05	8.20	Put	Bond Future	1,204.0000	1,244.0000	3.322	0	0	0
2010/10/20	R204 2010/11/04			Bond Future	7.8140	7.8320	0.230	0.0000	0.0000	2,242
2010/10/20	R204 2010/11/04	9.25	Call	Bond Future	8,131.0000	8,023.0000	(1.328)	0	0	0
2010/10/20	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R204 2010/11/04	9.30	Call	Bond Future	8,398.0000	8,291.0000	(1.274)	0	0	0
2010/10/20	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R204 2010/11/04	9.20	Call	Bond Future	7,862.0000	7,754.0000	(1.374)	0	0	0
2010/10/20	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R204 2010/11/04	9.00	Call	Bond Future	6,777.0000	6,669.0000	(1.594)	0	0	0
2010/10/20	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R204 2011/02/03			Bond Future	7.8850	7.9040	0.241	0.0000	0.0000	0
2010/10/20	R204 2011/02/03	8.50	Call	Bond Future	4,036.0000	3,943.0000	(2.304)	0	0	0
2010/10/20	R204 2011/02/03	8.50	Put	Bond Future	544.0000	561.0000	3.125	0	0	0
2010/10/20	R204 2011/02/03	8.55	Call	Bond Future	4,261.0000	4,167.0000	(2.206)	0	0	0
2010/10/20	R204 2011/02/03	8.55	Put	Bond Future	492.0000	508.0000	3.252	0	0	0
2010/10/20	R204 2011/02/03	8.45	Call	Bond Future	3,815.0000	3,724.0000	(2.385)	0	0	0
2010/10/20	R204 2011/02/03	8.45	Put	Bond Future	601.0000	621.0000	3.328	0	0	0
2010/10/20	R204 2011/05/05			Bond Future	7.9630	7.9820	0.239	0.0000	0.0000	0
2010/10/20	R204 2011/05/05	8.50	Call	Bond Future	4,147.0000	4,067.0000	(1.929)	0	0	0
2010/10/20	R204 2011/05/05	8.50	Put	Bond Future	1,176.0000	1,203.0000	2.296	0	0	0
2010/10/20	R204 2011/05/05	8.55	Call	Bond Future	4,345.0000	4,263.0000	(1.887)	0	0	0
2010/10/20	R204 2011/05/05	8.55	Put	Bond Future	1,103.0000	1,128.0000	2.267	0	0	0
2010/10/20	R204 2011/05/05	8.45	Call	Bond Future	3,952.0000	3,874.0000	(1.974)	0	0	0
2010/10/20	R204 2011/05/05	8.45	Put	Bond Future	1,253.0000	1,282.0000	2.314	0	0	0
2010/10/20	R206 2010/11/04			Bond Future	6.8360	6.8340	(0.029)	0.0000	0.0000	0
2010/10/20	R206 2010/11/04	8.50	Call	Bond Future	4,612.0000	4,617.0000	0.108	0	0	0
2010/10/20	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R206 2010/11/04	8.55	Call	Bond Future	4,746.0000	4,752.0000	0.126	0	0	0
2010/10/20	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R206 2010/11/04	8.45	Call	Bond Future	4,477.0000	4,483.0000	0.134	0	0	0
2010/10/20	R206 2010/11/04	8.45	Put	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
2010/10/20	R206 2010/11/04	7.25	Call	Bond Future	1,183.0000	1,187.0000	0.338	0	0	150
2010/10/20	R206 2010/11/04	7.25	Put	Bond Future	11.0000	9.0000	(18.182)	0	0	150
2010/10/20	R206 2010/11/04	8.00	Call	Bond Future	3,253.0000	3,259.0000	0.184	0	0	0
2010/10/20	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/20	R206 2010/11/04	6.75	Put	Bond Future	396.0000	385.0000	(2.778)	0	0	0
2010/10/20	R206 2010/11/04	6.75	Call	Bond Future	150.0000	145.0000	(3.333)	0	0	450
2010/10/20	R206 2011/02/03			Bond Future	6.8990	6.8970	(0.029)	0.0000	0.0000	0
2010/10/20	R206 2011/02/03	8.00	Call	Bond Future	2,902.0000	2,906.0000	0.138	0	0	0
2010/10/20	R206 2011/02/03	8.00	Put	Bond Future	44.0000	43.0000	(2.273)	0	0	0
2010/10/20	R206 2011/02/03	8.05	Call	Bond Future	3,022.0000	3,027.0000	0.165	0	0	0
2010/10/20	R206 2011/02/03	8.05	Put	Bond Future	37.0000	37.0000	0.000	0	0	0
2010/10/20	R206 2011/02/03	7.95	Call	Bond Future	2,781.0000	2,785.0000	0.144	0	0	0
2010/10/20	R206 2011/02/03	7.95	Put	Bond Future	51.0000	50.0000	(1.961)	0	0	0
2010/10/20	R206 2011/05/05			Bond Future	6.9830	6.9810	(0.029)	0.0000	0.0000	0
2010/10/20	R206 2011/05/05	7.50	Call	Bond Future	1,682.0000	1,683.0000	0.059	0	0	0
2010/10/20	R206 2011/05/05	7.50	Put	Bond Future	436.0000	432.0000	(0.917)	0	0	0
2010/10/20	R206 2011/05/05	7.55	Call	Bond Future	1,770.0000	1,772.0000	0.113	0	0	0
2010/10/20	R206 2011/05/05	7.55	Put	Bond Future	404.0000	402.0000	(0.495)	0	0	0
2010/10/20	R206 2011/05/05	7.45	Call	Bond Future	1,597.0000	1,599.0000	0.125	0	0	0
2010/10/20	R206 2011/05/05	7.45	Put	Bond Future	471.0000	468.0000	(0.637)	0	0	0
2010/10/20	R207 2010/11/04			Bond Future	7.9630	7.9610	(0.025)	0.0000	0.0000	800
2010/10/20	R207 2010/11/04	9.25	Call	Bond Future	7,616.0000	7,629.0000	0.171	0	0	0
2010/10/20	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R207 2010/11/04	9.30	Call	Bond Future	7,896.0000	7,909.0000	0.165	0	0	0
2010/10/20	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R207 2010/11/04	9.20	Call	Bond Future	7,335.0000	7,348.0000	0.177	0	0	0
2010/10/20	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R207 2010/11/04	9.40	Call	Bond Future	8,453.0000	8,465.0000	0.142	0	0	0
2010/10/20	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R207 2011/02/03			Bond Future	8.0320	8.0300	(0.025)	0.0000	0.0000	0
2010/10/20	R207 2011/02/03	8.75	Call	Bond Future	4,680.0000	4,684.0000	0.085	0	0	0
2010/10/20	R207 2011/02/03	8.75	Put	Bond Future	431.0000	423.0000	(1.856)	0	0	0
2010/10/20	R207 2011/02/03	8.80	Call	Bond Future	4,923.0000	4,928.0000	0.102	0	0	0
2010/10/20	R207 2011/02/03	8.80	Put	Bond Future	387.0000	380.0000	(1.809)	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
2010/10/20	R207 2011/02/03	8.70	Call	Bond Future	4,440.0000	4,444.0000	0.090	0	0	0
2010/10/20	R207 2011/02/03	8.70	Put	Bond Future	479.0000	471.0000	(1.670)	0	0	0
2010/10/20	R207 2011/05/05			Bond Future	8.1090	8.1070	(0.025)	0.0000	0.0000	0
2010/10/20	R207 2011/05/05	8.50	Call	Bond Future	3,835.0000	3,837.0000	0.052	0	0	0
2010/10/20	R207 2011/05/05	8.50	Put	Bond Future	1,548.0000	1,538.0000	(0.646)	0	0	0
2010/10/20	R207 2011/05/05	8.55	Call	Bond Future	4,032.0000	4,034.0000	0.050	0	0	0
2010/10/20	R207 2011/05/05	8.55	Put	Bond Future	1,457.0000	1,447.0000	(0.686)	0	0	0
2010/10/20	R207 2011/05/05	8.45	Call	Bond Future	3,644.0000	3,645.0000	0.027	0	0	0
2010/10/20	R207 2011/05/05	8.45	Put	Bond Future	1,645.0000	1,634.0000	(0.669)	0	0	0
2010/10/20	R208 2010/11/04			Bond Future	8.0080	8.0310	0.287	0.0000	0.0000	6,325
2010/10/20	R208 2010/11/04	9.25	Call	Bond Future	7,705.0000	7,554.0000	(1.960)	0	0	0
2010/10/20	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R208 2010/11/04	9.30	Call	Bond Future	7,997.0000	7,846.0000	(1.888)	0	0	0
2010/10/20	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R208 2010/11/04	9.20	Call	Bond Future	7,411.0000	7,260.0000	(2.038)	0	0	0
2010/10/20	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R208 2011/02/03			Bond Future	8.0730	8.0970	0.297	0.0000	0.0000	0
2010/10/20	R208 2011/02/03	8.75	Call	Bond Future	4,777.0000	4,647.0000	(2.721)	0	0	0
2010/10/20	R208 2011/02/03	8.75	Put	Bond Future	553.0000	577.0000	4.340	0	0	0
2010/10/20	R208 2011/02/03	8.80	Call	Bond Future	5,027.0000	4,894.0000	(2.646)	0	0	0
2010/10/20	R208 2011/02/03	8.80	Put	Bond Future	501.0000	522.0000	4.192	0	0	0
2010/10/20	R208 2011/02/03	8.70	Call	Bond Future	4,531.0000	4,403.0000	(2.825)	0	0	0
2010/10/20	R208 2011/02/03	8.70	Put	Bond Future	610.0000	636.0000	4.262	0	0	0
2010/10/20	R208 2011/05/05			Bond Future	8.1420	8.1670	0.307	0.0000	0.0000	0
2010/10/20	R208 2011/05/05	8.50	Call	Bond Future	3,855.0000	3,748.0000	(2.776)	0	0	0
2010/10/20	R208 2011/05/05	8.50	Put	Bond Future	1,636.0000	1,686.0000	3.056	0	0	0
2010/10/20	R208 2011/05/05	8.55	Call	Bond Future	4,060.0000	3,951.0000	(2.685)	0	0	0
2010/10/20	R208 2011/05/05	8.55	Put	Bond Future	1,537.0000	1,585.0000	3.123	0	0	0
2010/10/20	R208 2011/05/05	8.45	Call	Bond Future	3,655.0000	3,550.0000	(2.873)	0	0	0
2010/10/20	R208 2011/05/05	8.45	Put	Bond Future	1,742.0000	1,794.0000	2.985	0	0	0
2010/10/20	R209 2010/11/04			Bond Future	8.0680	8.0820	0.174	0.0000	0.0000	23,873
2010/10/20	R209 2010/11/04	9.00	Call	Bond Future	7,781.0000	7,654.0000	(1.632)	0	0	0
2010/10/20	R209 2010/11/04	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	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
2010/10/20	R209 2010/11/04	9.05	Call	Bond Future	8,163.0000	8,036.0000	(1.556)	0	0	0
2010/10/20	R209 2010/11/04	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/20	R209 2010/11/04	8.95	Call	Bond Future	7,395.0000	7,269.0000	(1.704)	0	0	0
2010/10/20	R209 2010/11/04	8.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/20	R209 2010/11/04	8.50	Call	Bond Future	3,850.0000	3,721.0000	(3.351)	0	0	0
2010/10/20	R209 2010/11/04	8.50	Put	Bond Future	86.0000	83.0000	(3.488)	0	0	54
2010/10/20	R209 2010/11/04	8.25	Put	Bond Future	408.0000	414.0000	1.471	0	0	0
2010/10/20	R209 2010/11/04	8.25	Call	Bond Future	2,029.0000	1,909.0000	(5.914)	0	0	54
2010/10/20	R209 2010/11/04	9.25	Call	Bond Future	9,660.0000	9,534.0000	(1.304)	0	0	0
2010/10/20	R209 2010/11/04	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	162
2010/10/20	R209 2010/11/04	7.75	Put	Bond Future	3,100.0000	3,199.0000	3.194	0	0	0
2010/10/20	R209 2010/11/04	7.75	Call	Bond Future	138.0000	110.0000	(20.290)	0	0	162
2010/10/20	R209 2011/02/03			Bond Future	8.1110	8.1250	0.173	0.0000	0.0000	0
2010/10/20	R209 2011/02/03	9.00	Call	Bond Future	7,947.0000	7,831.0000	(1.460)	0	0	0
2010/10/20	R209 2011/02/03	9.00	Put	Bond Future	567.0000	576.0000	1.587	0	0	0
2010/10/20	R209 2011/02/03	9.05	Call	Bond Future	8,277.0000	8,161.0000	(1.401)	0	0	0
2010/10/20	R209 2011/02/03	9.05	Put	Bond Future	515.0000	524.0000	1.748	0	0	0
2010/10/20	R209 2011/02/03	8.95	Call	Bond Future	7,617.0000	7,503.0000	(1.497)	0	0	0
2010/10/20	R209 2011/02/03	8.95	Put	Bond Future	622.0000	634.0000	1.929	0	0	0
2010/10/20	R209 2011/05/05			Bond Future	8.1550	8.1690	0.172	0.0000	0.0000	0
2010/10/20	R209 2011/05/05	8.50	Call	Bond Future	5,362.0000	5,273.0000	(1.660)	0	0	0
2010/10/20	R209 2011/05/05	8.50	Put	Bond Future	2,390.0000	2,425.0000	1.464	0	0	0
2010/10/20	R209 2011/05/05	8.55	Call	Bond Future	5,636.0000	5,545.0000	(1.615)	0	0	0
2010/10/20	R209 2011/05/05	8.55	Put	Bond Future	2,248.0000	2,281.0000	1.468	0	0	0
2010/10/20	R209 2011/05/05	8.45	Call	Bond Future	5,093.0000	5,005.0000	(1.728)	0	0	0
2010/10/20	R209 2011/05/05	8.45	Put	Bond Future	2,541.0000	2,577.0000	1.417	0	0	0
2010/10/20	R209 2011/08/04			Bond Future	8.1970	8.2120	0.183	0.0000	0.0000	0
2010/10/20	R209 2011/08/04	8.50	Call	Bond Future	6,123.0000	6,034.0000	(1.454)	0	0	0
2010/10/20	R209 2011/08/04	8.50	Put	Bond Future	3,527.0000	3,570.0000	1.219	0	0	0
2010/10/20	R209 2011/08/04	8.55	Call	Bond Future	6,401.0000	6,311.0000	(1.406)	0	0	0
2010/10/20	R209 2011/08/04	8.55	Put	Bond Future	3,390.0000	3,431.0000	1.209	0	0	0
2010/10/20	R209 2011/08/04	8.45	Call	Bond Future	5,850.0000	5,763.0000	(1.487)	0	0	0
2010/10/20	R209 2011/08/04	8.45	Put	Bond Future	3,673.0000	3,718.0000	1.225	0	0	0
2010/10/20	R209 2011/08/04	10.10	Call	Bond Future	15,230.0000	15,109.0000	(0.794)	0	0	0
2010/10/20	R209 2011/08/04	10.10	Put	Bond Future	943.0000	954.0000	1.166	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
2010/10/20	R210 2010/11/04			Bond Future	122.5443	122.5856	0.034	0.0000	0.0000	0
2010/10/20	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R210 2010/11/04	3.10	Put	Bond Future	91,245.0000	91,246.0000	0.001	0	0	0
2010/10/20	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R210 2010/11/04	3.15	Put	Bond Future	90,606.0000	90,607.0000	0.001	0	0	0
2010/10/20	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R210 2010/11/04	3.05	Put	Bond Future	91,889.0000	91,890.0000	0.001	0	0	0
2010/10/20	R211 2010/11/04			Bond Future	101.9701	102.0900	0.118	0.0000	0.0000	0
2010/10/20	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R211 2010/11/04	2.75	Put	Bond Future	95,611.0000	95,617.0000	0.006	0	0	0
2010/10/20	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R211 2010/11/04	2.80	Put	Bond Future	95,330.0000	95,336.0000	0.006	0	0	0
2010/10/20	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R211 2010/11/04	2.70	Put	Bond Future	95,894.0000	95,900.0000	0.006	0	0	0
2010/10/20	R212 2010/11/04			Bond Future	2.5810	2.5770	(0.155)	0.0000	0.0000	1,080
2010/10/20	R212 2010/11/04	3.00	Call	Bond Future	4,006.0000	4,045.0000	0.974	0	0	0
2010/10/20	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R212 2010/11/04	3.05	Call	Bond Future	4,472.0000	4,511.0000	0.872	0	0	0
2010/10/20	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R212 2010/11/04	2.95	Call	Bond Future	3,538.0000	3,577.0000	1.102	0	0	0
2010/10/20	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R212 2011/02/03			Bond Future	2.4910	2.4870	(0.161)	0.0000	0.0000	110
2010/10/20	R212 2011/02/03	3.00	Call	Bond Future	4,798.0000	4,837.0000	0.813	0	0	0
2010/10/20	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R212 2011/02/03	3.05	Call	Bond Future	5,255.0000	5,294.0000	0.742	0	0	0
2010/10/20	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	R212 2011/02/03	2.95	Call	Bond Future	4,338.0000	4,377.0000	0.899	0	0	0
2010/10/20	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/20	TRT1 2010/11/04			Index Future	340.2270	339.8650	(0.106)	0.0000	0.0000	100
2010/10/20	TRT1 2011/02/03			Index Future	345.2590	344.8950	(0.105)	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
Total									149349.00	