



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 21/10/2010

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
2010/10/21	AL7T 2010/11/04			Index Future	372.1260	371.9570	(0.045)	0.0000	0.0000	38
2010/10/21	ALBI 2010/11/04			Index Future	343.2370	342.9080	(0.096)	0.0000	0.0000	1,303
2010/10/21	ALBI 2011/02/03			Index Future	348.4580	348.1250	(0.096)	0.0000	0.0000	0
2010/10/21	CRD1 2010/11/04			Index Future	151.2630	151.1740	(0.059)	0.0000	0.0000	2
2010/10/21	CRD1 2011/02/03			Index Future	153.5010	153.4120	(0.058)	0.0000	0.0000	0
2010/10/21	GOVI 2010/11/04			GOVI	343.8640	343.5520	(0.091)	0.0000	0.0000	166
2010/10/21	GOVI 2010/11/04	329.00	Call	GOVI	148,640.0000	145,520.0000	(2.099)	0	0	0
2010/10/21	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/21	GOVI 2010/11/04	329.01	Call	GOVI	148,540.0000	145,420.0000	(2.100)	0	0	0
2010/10/21	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/21	GOVI 2010/11/04	328.99	Call	GOVI	148,740.0000	145,620.0000	(2.098)	0	0	0
2010/10/21	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/21	ILBI 2010/11/04			Index Future	393.4110	393.1090	(0.077)	0.0000	0.0000	511
2010/10/21	ILBI 2011/02/03			Index Future	399.5010	399.1940	(0.077)	0.0000	0.0000	0
2010/10/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/21	JBAF 2010/11/17			Jibar Tradeable Future	5.8520	5.8850	0.564	0.0000	0.0000	2,500
2010/10/21	JBAF 2010/12/15			Jibar Tradeable Future	5.8030	5.8620	1.017	0.0000	0.0000	2,500
2010/10/21	JBAF 2011/01/19			Jibar Tradeable Future	5.7270	5.7950	1.187	0.0000	0.0000	0
2010/10/21	JBAF 2011/02/16			Jibar Tradeable Future	5.6940	5.7570	1.106	0.0000	0.0000	0
2010/10/21	JBAF 2011/03/16			Jibar Tradeable Future	5.6730	5.7320	1.040	0.0000	0.0000	5,500
2010/10/21	JBAF 2011/04/20			Jibar Tradeable Future	6.1250	5.7200	(6.612)	0.0000	0.0000	0
2010/10/21	JBAF 2011/06/15			Jibar Tradeable Future	5.6990	5.7670	1.193	0.0000	0.0000	4,500
2010/10/21	JBAF 2011/09/21			Jibar Tradeable Future	5.8500	5.9170	1.145	0.0000	0.0000	13,700
2010/10/21	JBAF 2011/12/21			Jibar Tradeable Future	6.0540	6.0930	0.644	0.0000	0.0000	5,200
2010/10/21	JBAF 2012/03/20			Jibar Tradeable Future	6.2740	6.3090	0.558	0.0000	0.0000	0
2010/10/21	JBAF 2012/06/20			Jibar Tradeable Future	6.5240	6.5600	0.552	0.0000	0.0000	0
2010/10/21	JBAF 2012/09/19			Jibar Tradeable Future	6.6600	6.7100	0.751	93.3230	93.3030	37,500
2010/10/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/21	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/21	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/21	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/21	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/21	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/21	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/21	OTH1 2010/11/04			Index Future	339.4840	339.0710	(0.122)	0.0000	0.0000	3
2010/10/21	OTH1 2011/02/03			Index Future	344.6490	344.2290	(0.122)	0.0000	0.0000	0
2010/10/21	R157 2010/11/04			Bond Future	7.1720	7.1960	0.335	0.0000	0.0000	4,806
2010/10/21	R157 2010/11/04	8.50	Call	Bond Future	6,003.0000	5,892.0000	(1.849)	0	0	0
2010/10/21	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R157 2010/11/04	8.55	Call	Bond Future	6,222.0000	6,110.0000	(1.800)	0	0	0
2010/10/21	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R157 2010/11/04	8.45	Call	Bond Future	5,784.0000	5,672.0000	(1.936)	0	0	0
2010/10/21	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R157 2010/11/04	7.50	Put	Bond Future	46.0000	50.0000	8.696	0	0	0
2010/10/21	R157 2010/11/04	7.50	Call	Bond Future	1,564.0000	1,456.0000	(6.905)	0	0	500
2010/10/21	R157 2011/02/03			Bond Future	7.2480	7.2750	0.373	0.0000	0.0000	0
2010/10/21	R157 2011/02/03	7.90	Call	Bond Future	3,152.0000	3,051.0000	(3.204)	0	0	0
2010/10/21	R157 2011/02/03	7.90	Put	Bond Future	314.0000	332.0000	5.732	0	0	0
2010/10/21	R157 2011/02/03	7.95	Call	Bond Future	3,332.0000	3,229.0000	(3.091)	0	0	0
2010/10/21	R157 2011/02/03	7.95	Put	Bond Future	280.0000	296.0000	5.714	0	0	0
2010/10/21	R157 2011/02/03	7.85	Call	Bond Future	2,974.0000	2,875.0000	(3.329)	0	0	0
2010/10/21	R157 2011/02/03	7.85	Put	Bond Future	351.0000	371.0000	5.698	0	0	0
2010/10/21	R157 2011/05/05			Bond Future	7.3290	7.3570	0.382	0.0000	0.0000	0
2010/10/21	R157 2011/05/05	7.75	Call	Bond Future	2,615.0000	2,533.0000	(3.136)	0	0	0
2010/10/21	R157 2011/05/05	7.75	Put	Bond Future	873.0000	908.0000	4.009	0	0	0
2010/10/21	R157 2011/05/05	7.80	Call	Bond Future	2,757.0000	2,673.0000	(3.047)	0	0	0
2010/10/21	R157 2011/05/05	7.80	Put	Bond Future	811.0000	843.0000	3.946	0	0	0
2010/10/21	R157 2011/05/05	7.70	Call	Bond Future	2,476.0000	2,396.0000	(3.231)	0	0	0
2010/10/21	R157 2011/05/05	7.70	Put	Bond Future	940.0000	976.0000	3.830	0	0	0
2010/10/21	R157 2011/05/05	7.65	Call	Bond Future	2,340.0000	2,263.0000	(3.291)	0	0	0
2010/10/21	R157 2011/05/05	7.65	Put	Bond Future	1,009.0000	1,049.0000	3.964	0	0	0

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2010/10/21	R186 2010/11/04			Bond Future	8.0590	8.0840	0.310	0.0000	0.0000	17,532
2010/10/21	R186 2010/11/04	9.25	Call	Bond Future	11,447.0000	11,189.0000	(2.254)	0	0	0
2010/10/21	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R186 2010/11/04	9.30	Call	Bond Future	11,892.0000	11,634.0000	(2.170)	0	0	0
2010/10/21	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R186 2010/11/04	9.20	Call	Bond Future	10,999.0000	10,741.0000	(2.346)	0	0	0
2010/10/21	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R186 2010/11/04	8.75	Put	Bond Future	12.0000	12.0000	0.000	0	0	0
2010/10/21	R186 2010/11/04	8.75	Call	Bond Future	6,855.0000	6,597.0000	(3.764)	0	0	7,900
2010/10/21	R186 2011/02/03			Bond Future	8.1160	8.1410	0.308	0.0000	0.0000	0
2010/10/21	R186 2011/02/03	9.00	Call	Bond Future	9,081.0000	8,853.0000	(2.511)	0	0	0
2010/10/21	R186 2011/02/03	9.00	Put	Bond Future	562.0000	587.0000	4.448	0	0	0
2010/10/21	R186 2011/02/03	9.05	Call	Bond Future	9,481.0000	9,251.0000	(2.426)	0	0	0
2010/10/21	R186 2011/02/03	9.05	Put	Bond Future	506.0000	530.0000	4.743	0	0	0
2010/10/21	R186 2011/02/03	8.95	Call	Bond Future	8,683.0000	8,458.0000	(2.591)	0	0	0
2010/10/21	R186 2011/02/03	8.95	Put	Bond Future	622.0000	650.0000	4.502	0	0	0
2010/10/21	R186 2011/02/03	7.75	Put	Bond Future	5,151.0000	5,316.0000	3.203	0	0	0
2010/10/21	R186 2011/02/03	7.75	Call	Bond Future	1,346.0000	1,258.0000	(6.538)	0	0	3,000
2010/10/21	R186 2011/05/05			Bond Future	8.1750	8.2010	0.318	0.0000	0.0000	0
2010/10/21	R186 2011/05/05	8.75	Call	Bond Future	7,680.0000	7,487.0000	(2.513)	0	0	0
2010/10/21	R186 2011/05/05	8.75	Put	Bond Future	2,126.0000	2,193.0000	3.151	0	0	0
2010/10/21	R186 2011/05/05	8.80	Call	Bond Future	8,020.0000	7,823.0000	(2.456)	0	0	0
2010/10/21	R186 2011/05/05	8.80	Put	Bond Future	2,001.0000	2,064.0000	3.148	0	0	0
2010/10/21	R186 2011/05/05	8.70	Call	Bond Future	7,345.0000	7,156.0000	(2.573)	0	0	0
2010/10/21	R186 2011/05/05	8.70	Put	Bond Future	2,259.0000	2,330.0000	3.143	0	0	0
2010/10/21	R189 2010/11/04			Bond Future	209.6065	209.6229	0.008	0.0000	0.0000	0
2010/10/21	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R189 2010/11/04	1.75	Put	Bond Future	104,531.0000	104,531.0000	0.000	0	0	0
2010/10/21	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R189 2010/11/04	1.80	Put	Bond Future	104,407.0000	104,407.0000	0.000	0	0	0
2010/10/21	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R189 2010/11/04	1.70	Put	Bond Future	104,655.0000	104,656.0000	0.001	0	0	0
2010/10/21	R197 2010/11/04			Bond Future	228.2869	228.3122	0.011	0.0000	0.0000	0

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2010/10/21	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R197 2010/11/04	3.05	Put	Bond Future	123,992.0000	123,992.0000	0.000	0	0	0
2010/10/21	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R197 2010/11/04	3.10	Put	Bond Future	123,376.0000	123,376.0000	0.000	0	0	0
2010/10/21	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R197 2010/11/04	3.00	Put	Bond Future	124,612.0000	124,612.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04			Bond Future	7.0200	7.0200	0.000	0.0000	0.0000	1,488
2010/10/21	R201 2010/11/04	8.50	Call	Bond Future	5,241.0000	5,241.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.55	Call	Bond Future	5,412.0000	5,412.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.45	Call	Bond Future	5,069.0000	5,069.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	7.50	Call	Bond Future	1,745.0000	1,743.0000	(0.115)	0	0	0
2010/10/21	R201 2010/11/04	7.50	Put	Bond Future	9.0000	7.0000	(22.222)	0	0	140
2010/10/21	R201 2010/11/04	7.25	Put	Bond Future	82.0000	74.0000	(9.756)	0	0	0
2010/10/21	R201 2010/11/04	7.25	Call	Bond Future	918.0000	910.0000	(0.871)	0	0	140
2010/10/21	R201 2010/11/04	8.00	Call	Bond Future	3,507.0000	3,507.0000	0.000	0	0	0
2010/10/21	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/21	R201 2010/11/04	6.75	Put	Bond Future	1,043.0000	1,037.0000	(0.575)	0	0	0
2010/10/21	R201 2010/11/04	6.75	Call	Bond Future	51.0000	45.0000	(11.765)	0	0	420
2010/10/21	R201 2011/02/03			Bond Future	7.0870	7.0860	(0.014)	0.0000	0.0000	0
2010/10/21	R201 2011/02/03	8.00	Call	Bond Future	3,209.0000	3,210.0000	0.031	0	0	0
2010/10/21	R201 2011/02/03	8.00	Put	Bond Future	121.0000	119.0000	(1.653)	0	0	0
2010/10/21	R201 2011/02/03	8.05	Call	Bond Future	3,360.0000	3,361.0000	0.030	0	0	0
2010/10/21	R201 2011/02/03	8.05	Put	Bond Future	106.0000	104.0000	(1.887)	0	0	0
2010/10/21	R201 2011/02/03	7.95	Call	Bond Future	3,059.0000	3,060.0000	0.033	0	0	0
2010/10/21	R201 2011/02/03	7.95	Put	Bond Future	137.0000	135.0000	(1.460)	0	0	0
2010/10/21	R201 2011/05/05			Bond Future	7.1640	7.1640	0.000	0.0000	0.0000	0
2010/10/21	R201 2011/05/05	7.75	Call	Bond Future	2,396.0000	2,393.0000	(0.125)	0	0	0
2010/10/21	R201 2011/05/05	7.75	Put	Bond Future	522.0000	519.0000	(0.575)	0	0	0
2010/10/21	R201 2011/05/05	7.80	Call	Bond Future	2,516.0000	2,514.0000	(0.079)	0	0	0
2010/10/21	R201 2011/05/05	7.80	Put	Bond Future	484.0000	482.0000	(0.413)	0	0	0
2010/10/21	R201 2011/05/05	7.70	Call	Bond Future	2,277.0000	2,275.0000	(0.088)	0	0	0

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2010/10/21	R201 2011/05/05	7.70	Put	Bond Future	561.0000	559.0000	(0.357)	0	0	0
2010/10/21	R202 2010/11/04			Bond Future	0.5500	0.5680	3.273	0.0000	0.0000	0
2010/10/21	R202 2010/11/04	3.05	Call	Bond Future	56,177.0000	55,658.0000	(0.924)	0	0	0
2010/10/21	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R202 2010/11/04	3.10	Call	Bond Future	57,031.0000	56,512.0000	(0.910)	0	0	0
2010/10/21	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R202 2010/11/04	3.00	Call	Bond Future	55,315.0000	54,796.0000	(0.938)	0	0	0
2010/10/21	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R202 2011/05/05			Bond Future	0.4200	0.4380	4.286	0.0000	0.0000	6,500
2010/10/21	R202 2011/05/05	2.05	Call	Bond Future	40,000.0000	39,480.0000	(1.300)	0	0	0
2010/10/21	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R202 2011/05/05	2.10	Call	Bond Future	41,028.0000	40,508.0000	(1.267)	0	0	0
2010/10/21	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R202 2011/05/05	2.00	Call	Bond Future	38,961.0000	38,442.0000	(1.332)	0	0	0
2010/10/21	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R203 2010/11/04			Bond Future	7.6970	7.7170	0.260	0.0000	0.0000	1,918
2010/10/21	R203 2010/11/04	9.25	Call	Bond Future	7,895.0000	7,788.0000	(1.355)	0	0	0
2010/10/21	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R203 2010/11/04	9.30	Call	Bond Future	8,137.0000	8,030.0000	(1.315)	0	0	0
2010/10/21	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R203 2010/11/04	9.20	Call	Bond Future	7,653.0000	7,546.0000	(1.398)	0	0	0
2010/10/21	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R203 2011/02/03			Bond Future	7.7770	7.7970	0.257	0.0000	0.0000	0
2010/10/21	R203 2011/02/03	8.50	Call	Bond Future	4,032.0000	3,942.0000	(2.232)	0	0	0
2010/10/21	R203 2011/02/03	8.50	Put	Bond Future	383.0000	396.0000	3.394	0	0	0
2010/10/21	R203 2011/02/03	8.55	Call	Bond Future	4,241.0000	4,150.0000	(2.146)	0	0	0
2010/10/21	R203 2011/02/03	8.55	Put	Bond Future	346.0000	358.0000	3.468	0	0	0
2010/10/21	R203 2011/02/03	8.45	Call	Bond Future	3,827.0000	3,738.0000	(2.326)	0	0	0
2010/10/21	R203 2011/02/03	8.45	Put	Bond Future	425.0000	439.0000	3.294	0	0	0
2010/10/21	R203 2011/05/05			Bond Future	7.8590	7.8800	0.267	0.0000	0.0000	0
2010/10/21	R203 2011/05/05	8.25	Call	Bond Future	3,090.0000	3,017.0000	(2.362)	0	0	0
2010/10/21	R203 2011/05/05	8.25	Put	Bond Future	1,164.0000	1,196.0000	2.749	0	0	0
2010/10/21	R203 2011/05/05	8.30	Call	Bond Future	3,259.0000	3,183.0000	(2.332)	0	0	0

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2010/10/21	R203 2011/05/05	8.30	Put	Bond Future	1,090.0000	1,119.0000	2.661	0	0	0
2010/10/21	R203 2011/05/05	8.20	Call	Bond Future	2,926.0000	2,854.0000	(2.461)	0	0	0
2010/10/21	R203 2011/05/05	8.20	Put	Bond Future	1,244.0000	1,276.0000	2.572	0	0	0
2010/10/21	R204 2010/11/04			Bond Future	7.8320	7.8410	0.115	0.0000	0.0000	2,242
2010/10/21	R204 2010/11/04	9.25	Call	Bond Future	8,023.0000	7,970.0000	(0.661)	0	0	0
2010/10/21	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R204 2010/11/04	9.30	Call	Bond Future	8,291.0000	8,237.0000	(0.651)	0	0	0
2010/10/21	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R204 2010/11/04	9.20	Call	Bond Future	7,754.0000	7,701.0000	(0.684)	0	0	0
2010/10/21	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R204 2010/11/04	9.00	Call	Bond Future	6,669.0000	6,616.0000	(0.795)	0	0	0
2010/10/21	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R204 2011/02/03			Bond Future	7.9040	7.9140	0.127	0.0000	0.0000	0
2010/10/21	R204 2011/02/03	8.50	Call	Bond Future	3,943.0000	3,892.0000	(1.293)	0	0	0
2010/10/21	R204 2011/02/03	8.50	Put	Bond Future	561.0000	568.0000	1.248	0	0	0
2010/10/21	R204 2011/02/03	8.55	Call	Bond Future	4,167.0000	4,114.0000	(1.272)	0	0	0
2010/10/21	R204 2011/02/03	8.55	Put	Bond Future	508.0000	513.0000	0.984	0	0	0
2010/10/21	R204 2011/02/03	8.45	Call	Bond Future	3,724.0000	3,673.0000	(1.369)	0	0	0
2010/10/21	R204 2011/02/03	8.45	Put	Bond Future	621.0000	627.0000	0.966	0	0	0
2010/10/21	R204 2011/05/05			Bond Future	7.9820	7.9930	0.138	0.0000	0.0000	0
2010/10/21	R204 2011/05/05	8.50	Call	Bond Future	4,067.0000	4,018.0000	(1.205)	0	0	0
2010/10/21	R204 2011/05/05	8.50	Put	Bond Future	1,203.0000	1,216.0000	1.081	0	0	0
2010/10/21	R204 2011/05/05	8.55	Call	Bond Future	4,263.0000	4,214.0000	(1.149)	0	0	0
2010/10/21	R204 2011/05/05	8.55	Put	Bond Future	1,128.0000	1,141.0000	1.152	0	0	0
2010/10/21	R204 2011/05/05	8.45	Call	Bond Future	3,874.0000	3,826.0000	(1.239)	0	0	0
2010/10/21	R204 2011/05/05	8.45	Put	Bond Future	1,282.0000	1,296.0000	1.092	0	0	0
2010/10/21	R206 2010/11/04			Bond Future	6.8340	6.8230	(0.161)	0.0000	0.0000	0
2010/10/21	R206 2010/11/04	8.50	Call	Bond Future	4,617.0000	4,649.0000	0.693	0	0	0
2010/10/21	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R206 2010/11/04	8.55	Call	Bond Future	4,752.0000	4,783.0000	0.652	0	0	0
2010/10/21	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R206 2010/11/04	8.45	Call	Bond Future	4,483.0000	4,514.0000	0.692	0	0	0
2010/10/21	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/21	R206 2010/11/04	7.25	Call	Bond Future	1,187.0000	1,215.0000	2.359	0	0	150
2010/10/21	R206 2010/11/04	7.25	Put	Bond Future	9.0000	6.0000	(33.333)	0	0	150
2010/10/21	R206 2010/11/04	8.00	Call	Bond Future	3,259.0000	3,291.0000	0.982	0	0	0
2010/10/21	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/21	R206 2010/11/04	6.75	Put	Bond Future	385.0000	357.0000	(7.273)	0	0	0
2010/10/21	R206 2010/11/04	6.75	Call	Bond Future	145.0000	148.0000	2.069	0	0	450
2010/10/21	R206 2011/02/03			Bond Future	6.8970	6.8860	(0.159)	0.0000	0.0000	0
2010/10/21	R206 2011/02/03	8.00	Call	Bond Future	2,906.0000	2,932.0000	0.895	0	0	0
2010/10/21	R206 2011/02/03	8.00	Put	Bond Future	43.0000	40.0000	(6.977)	0	0	0
2010/10/21	R206 2011/02/03	8.05	Call	Bond Future	3,027.0000	3,053.0000	0.859	0	0	0
2010/10/21	R206 2011/02/03	8.05	Put	Bond Future	37.0000	33.0000	(10.811)	0	0	0
2010/10/21	R206 2011/02/03	7.95	Call	Bond Future	2,785.0000	2,811.0000	0.934	0	0	0
2010/10/21	R206 2011/02/03	7.95	Put	Bond Future	50.0000	46.0000	(8.000)	0	0	0
2010/10/21	R206 2011/05/05			Bond Future	6.9810	6.9680	(0.186)	0.0000	0.0000	0
2010/10/21	R206 2011/05/05	7.50	Call	Bond Future	1,683.0000	1,704.0000	1.248	0	0	0
2010/10/21	R206 2011/05/05	7.50	Put	Bond Future	432.0000	421.0000	(2.546)	0	0	0
2010/10/21	R206 2011/05/05	7.55	Call	Bond Future	1,772.0000	1,793.0000	1.185	0	0	0
2010/10/21	R206 2011/05/05	7.55	Put	Bond Future	402.0000	391.0000	(2.736)	0	0	0
2010/10/21	R206 2011/05/05	7.45	Call	Bond Future	1,599.0000	1,619.0000	1.251	0	0	0
2010/10/21	R206 2011/05/05	7.45	Put	Bond Future	468.0000	456.0000	(2.564)	0	0	0
2010/10/21	R207 2010/11/04			Bond Future	7.9610	7.9650	0.050	0.0000	0.0000	800
2010/10/21	R207 2010/11/04	9.25	Call	Bond Future	7,629.0000	7,604.0000	(0.328)	0	0	0
2010/10/21	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R207 2010/11/04	9.30	Call	Bond Future	7,909.0000	7,884.0000	(0.316)	0	0	0
2010/10/21	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R207 2010/11/04	9.20	Call	Bond Future	7,348.0000	7,323.0000	(0.340)	0	0	0
2010/10/21	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R207 2010/11/04	9.40	Call	Bond Future	8,465.0000	8,440.0000	(0.295)	0	0	0
2010/10/21	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R207 2011/02/03			Bond Future	8.0300	8.0340	0.050	0.0000	0.0000	0
2010/10/21	R207 2011/02/03	8.75	Call	Bond Future	4,684.0000	4,659.0000	(0.534)	0	0	0
2010/10/21	R207 2011/02/03	8.75	Put	Bond Future	423.0000	422.0000	(0.236)	0	0	0
2010/10/21	R207 2011/02/03	8.80	Call	Bond Future	4,928.0000	4,902.0000	(0.528)	0	0	0
2010/10/21	R207 2011/02/03	8.80	Put	Bond Future	380.0000	379.0000	(0.263)	0	0	0



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2010/10/21	R207 2011/02/03	8.70	Call	Bond Future	4,444.0000	4,418.0000	(0.585)	0	0	0
2010/10/21	R207 2011/02/03	8.70	Put	Bond Future	471.0000	469.0000	(0.425)	0	0	0
2010/10/21	R207 2011/05/05			Bond Future	8.1070	8.1110	0.049	0.0000	0.0000	0
2010/10/21	R207 2011/05/05	8.50	Call	Bond Future	3,837.0000	3,816.0000	(0.547)	0	0	0
2010/10/21	R207 2011/05/05	8.50	Put	Bond Future	1,538.0000	1,540.0000	0.130	0	0	0
2010/10/21	R207 2011/05/05	8.55	Call	Bond Future	4,034.0000	4,012.0000	(0.545)	0	0	0
2010/10/21	R207 2011/05/05	8.55	Put	Bond Future	1,447.0000	1,449.0000	0.138	0	0	0
2010/10/21	R207 2011/05/05	8.45	Call	Bond Future	3,645.0000	3,624.0000	(0.576)	0	0	0
2010/10/21	R207 2011/05/05	8.45	Put	Bond Future	1,634.0000	1,637.0000	0.184	0	0	0
2010/10/21	R208 2010/11/04			Bond Future	8.0310	8.0400	0.112	0.0000	0.0000	6,325
2010/10/21	R208 2010/11/04	9.25	Call	Bond Future	7,554.0000	7,495.0000	(0.781)	0	0	0
2010/10/21	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R208 2010/11/04	9.30	Call	Bond Future	7,846.0000	7,787.0000	(0.752)	0	0	0
2010/10/21	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R208 2010/11/04	9.20	Call	Bond Future	7,260.0000	7,202.0000	(0.799)	0	0	0
2010/10/21	R208 2010/11/04	9.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/21	R208 2011/02/03			Bond Future	8.0970	8.1070	0.124	0.0000	0.0000	0
2010/10/21	R208 2011/02/03	8.75	Call	Bond Future	4,647.0000	4,589.0000	(1.248)	0	0	0
2010/10/21	R208 2011/02/03	8.75	Put	Bond Future	577.0000	583.0000	1.040	0	0	0
2010/10/21	R208 2011/02/03	8.80	Call	Bond Future	4,894.0000	4,835.0000	(1.206)	0	0	0
2010/10/21	R208 2011/02/03	8.80	Put	Bond Future	522.0000	528.0000	1.149	0	0	0
2010/10/21	R208 2011/02/03	8.70	Call	Bond Future	4,403.0000	4,345.0000	(1.317)	0	0	0
2010/10/21	R208 2011/02/03	8.70	Put	Bond Future	636.0000	643.0000	1.101	0	0	0
2010/10/21	R208 2011/05/05			Bond Future	8.1670	8.1770	0.122	0.0000	0.0000	0
2010/10/21	R208 2011/05/05	8.50	Call	Bond Future	3,748.0000	3,702.0000	(1.227)	0	0	0
2010/10/21	R208 2011/05/05	8.50	Put	Bond Future	1,686.0000	1,703.0000	1.008	0	0	0
2010/10/21	R208 2011/05/05	8.55	Call	Bond Future	3,951.0000	3,903.0000	(1.215)	0	0	0
2010/10/21	R208 2011/05/05	8.55	Put	Bond Future	1,585.0000	1,600.0000	0.946	0	0	0
2010/10/21	R208 2011/05/05	8.45	Call	Bond Future	3,550.0000	3,505.0000	(1.268)	0	0	0
2010/10/21	R208 2011/05/05	8.45	Put	Bond Future	1,794.0000	1,812.0000	1.003	0	0	0
2010/10/21	R209 2010/11/04			Bond Future	8.0820	8.1020	0.247	0.0000	0.0000	23,873
2010/10/21	R209 2010/11/04	9.00	Call	Bond Future	7,654.0000	7,473.0000	(2.365)	0	0	0
2010/10/21	R209 2010/11/04	9.00	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2010/10/21	R209 2010/11/04	9.05	Call	Bond Future	8,036.0000	7,856.0000	(2.240)	0	0	0
2010/10/21	R209 2010/11/04	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/21	R209 2010/11/04	8.95	Call	Bond Future	7,269.0000	7,088.0000	(2.490)	0	0	0
2010/10/21	R209 2010/11/04	8.95	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/10/21	R209 2010/11/04	8.50	Call	Bond Future	3,721.0000	3,541.0000	(4.837)	0	0	0
2010/10/21	R209 2010/11/04	8.50	Put	Bond Future	83.0000	83.0000	0.000	0	0	54
2010/10/21	R209 2010/11/04	8.25	Put	Bond Future	414.0000	436.0000	5.314	0	0	0
2010/10/21	R209 2010/11/04	8.25	Call	Bond Future	1,909.0000	1,750.0000	(8.329)	0	0	54
2010/10/21	R209 2010/11/04	9.25	Call	Bond Future	9,534.0000	9,353.0000	(1.898)	0	0	0
2010/10/21	R209 2010/11/04	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	162
2010/10/21	R209 2010/11/04	7.75	Put	Bond Future	3,199.0000	3,350.0000	4.720	0	0	0
2010/10/21	R209 2010/11/04	7.75	Call	Bond Future	110.0000	81.0000	(26.364)	0	0	162
2010/10/21	R209 2011/02/03			Bond Future	8.1250	8.1450	0.246	0.0000	0.0000	0
2010/10/21	R209 2011/02/03	9.00	Call	Bond Future	7,831.0000	7,671.0000	(2.043)	0	0	0
2010/10/21	R209 2011/02/03	9.00	Put	Bond Future	576.0000	595.0000	3.299	0	0	0
2010/10/21	R209 2011/02/03	9.05	Call	Bond Future	8,161.0000	7,999.0000	(1.985)	0	0	0
2010/10/21	R209 2011/02/03	9.05	Put	Bond Future	524.0000	541.0000	3.244	0	0	0
2010/10/21	R209 2011/02/03	8.95	Call	Bond Future	7,503.0000	7,344.0000	(2.119)	0	0	0
2010/10/21	R209 2011/02/03	8.95	Put	Bond Future	634.0000	653.0000	2.997	0	0	0
2010/10/21	R209 2011/05/05			Bond Future	8.1690	8.1900	0.257	0.0000	0.0000	0
2010/10/21	R209 2011/05/05	8.50	Call	Bond Future	5,273.0000	5,145.0000	(2.427)	0	0	0
2010/10/21	R209 2011/05/05	8.50	Put	Bond Future	2,425.0000	2,483.0000	2.392	0	0	0
2010/10/21	R209 2011/05/05	8.55	Call	Bond Future	5,545.0000	5,415.0000	(2.344)	0	0	0
2010/10/21	R209 2011/05/05	8.55	Put	Bond Future	2,281.0000	2,336.0000	2.411	0	0	0
2010/10/21	R209 2011/05/05	8.45	Call	Bond Future	5,005.0000	4,881.0000	(2.478)	0	0	0
2010/10/21	R209 2011/05/05	8.45	Put	Bond Future	2,577.0000	2,638.0000	2.367	0	0	0
2010/10/21	R209 2011/08/04			Bond Future	8.2120	8.2330	0.256	0.0000	0.0000	0
2010/10/21	R209 2011/08/04	8.50	Call	Bond Future	6,034.0000	5,914.0000	(1.989)	0	0	0
2010/10/21	R209 2011/08/04	8.50	Put	Bond Future	3,570.0000	3,634.0000	1.793	0	0	0
2010/10/21	R209 2011/08/04	8.55	Call	Bond Future	6,311.0000	6,189.0000	(1.933)	0	0	0
2010/10/21	R209 2011/08/04	8.55	Put	Bond Future	3,431.0000	3,493.0000	1.807	0	0	0
2010/10/21	R209 2011/08/04	8.45	Call	Bond Future	5,763.0000	5,645.0000	(2.048)	0	0	0
2010/10/21	R209 2011/08/04	8.45	Put	Bond Future	3,718.0000	3,784.0000	1.775	0	0	0
2010/10/21	R209 2011/08/04	10.10	Call	Bond Future	15,109.0000	14,943.0000	(1.099)	0	0	0
2010/10/21	R209 2011/08/04	10.10	Put	Bond Future	954.0000	971.0000	1.782	0	0	0

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2010/10/21	R210 2010/11/04			Bond Future	122.5856	121.9224	(0.541)	0.0000	0.0000	0
2010/10/21	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R210 2010/11/04	3.10	Put	Bond Future	91,246.0000	91,234.0000	(0.013)	0	0	0
2010/10/21	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R210 2010/11/04	3.15	Put	Bond Future	90,607.0000	90,595.0000	(0.013)	0	0	0
2010/10/21	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R210 2010/11/04	3.05	Put	Bond Future	91,890.0000	91,878.0000	(0.013)	0	0	0
2010/10/21	R211 2010/11/04			Bond Future	102.0900	102.1006	0.010	0.0000	0.0000	0
2010/10/21	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R211 2010/11/04	2.75	Put	Bond Future	95,617.0000	95,618.0000	0.001	0	0	0
2010/10/21	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R211 2010/11/04	2.80	Put	Bond Future	95,336.0000	95,336.0000	0.000	0	0	0
2010/10/21	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R211 2010/11/04	2.70	Put	Bond Future	95,900.0000	95,900.0000	0.000	0	0	0
2010/10/21	R212 2010/11/04			Bond Future	2.5770	2.5760	(0.039)	0.0000	0.0000	1,080
2010/10/21	R212 2010/11/04	3.00	Call	Bond Future	4,045.0000	4,055.0000	0.247	0	0	0
2010/10/21	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R212 2010/11/04	3.05	Call	Bond Future	4,511.0000	4,521.0000	0.222	0	0	0
2010/10/21	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R212 2010/11/04	2.95	Call	Bond Future	3,577.0000	3,587.0000	0.280	0	0	0
2010/10/21	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R212 2011/02/03			Bond Future	2.4870	2.4860	(0.040)	0.0000	0.0000	240
2010/10/21	R212 2011/02/03	3.00	Call	Bond Future	4,837.0000	4,846.0000	0.186	0	0	0
2010/10/21	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R212 2011/02/03	3.05	Call	Bond Future	5,294.0000	5,304.0000	0.189	0	0	0
2010/10/21	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	R212 2011/02/03	2.95	Call	Bond Future	4,377.0000	4,387.0000	0.228	0	0	0
2010/10/21	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/21	TRT1 2010/11/04			Index Future	339.8650	339.4810	(0.113)	0.0000	0.0000	100
2010/10/21	TRT1 2011/02/03			Index Future	344.8950	344.5050	(0.113)	0.0000	0.0000	0

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<b>Deal Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>C/P</b>	<b>Product</b>	<b>Previous Days Closing Yield</b>	<b>Today's Closing Price</b>	<b>% Movement in MTM</b>	<b>Today's High</b>	<b>Today's Low</b>	<b>Open Interest</b>
<hr/>										
<b>Total</b>										<b>154479.00</b>