



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 22/10/2010

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
2010/10/22	AL7T 2010/11/04			Index Future	371.9570	371.0820	(0.235)	0.0000	0.0000	38
2010/10/22	ALBI 2010/11/04			Index Future	342.9080	342.3660	(0.158)	0.0000	0.0000	1,303
2010/10/22	ALBI 2011/02/03			Index Future	348.1250	347.5750	(0.158)	0.0000	0.0000	0
2010/10/22	CRD1 2010/11/04			Index Future	151.1740	151.0280	(0.097)	0.0000	0.0000	2
2010/10/22	CRD1 2011/02/03			Index Future	153.4120	153.2640	(0.096)	0.0000	0.0000	0
2010/10/22	GOVI 2010/11/04			GOVI	343.5520	343.0010	(0.160)	0.0000	0.0000	166
2010/10/22	GOVI 2010/11/04	329.00	Call	GOVI	145,520.0000	140,010.0000	(3.786)	0	0	0
2010/10/22	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/22	GOVI 2010/11/04	329.01	Call	GOVI	145,420.0000	139,910.0000	(3.789)	0	0	0
2010/10/22	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/22	GOVI 2010/11/04	328.99	Call	GOVI	145,620.0000	140,110.0000	(3.784)	0	0	0
2010/10/22	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/22	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/22	ILBI 2010/11/04			Index Future	393.1090	392.1970	(0.232)	0.0000	0.0000	511
2010/10/22	ILBI 2011/02/03			Index Future	399.1940	398.2670	(0.232)	0.0000	0.0000	0
2010/10/22	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/22	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/22	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/22	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/22	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/22	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/22	JBAF 2010/11/17			Jibar Tradeable Future	5.8850	5.9020	0.289	0.0000	0.0000	2,500
2010/10/22	JBAF 2010/12/15			Jibar Tradeable Future	5.8620	5.8830	0.358	0.0000	0.0000	2,500
2010/10/22	JBAF 2011/01/19			Jibar Tradeable Future	5.7950	5.8210	0.449	0.0000	0.0000	0
2010/10/22	JBAF 2011/02/16			Jibar Tradeable Future	5.7570	5.7790	0.382	0.0000	0.0000	0
2010/10/22	JBAF 2011/03/16			Jibar Tradeable Future	5.7320	5.7520	0.349	0.0000	0.0000	5,500
2010/10/22	JBAF 2011/04/20			Jibar Tradeable Future	5.7200	5.7200	0.000	0.0000	0.0000	0
2010/10/22	JBAF 2011/06/15			Jibar Tradeable Future	5.7670	5.7860	0.329	0.0000	0.0000	4,500
2010/10/22	JBAF 2011/09/21			Jibar Tradeable Future	5.9170	5.9460	0.490	0.0000	0.0000	13,700
2010/10/22	JBAF 2011/12/21			Jibar Tradeable Future	6.0930	6.1310	0.624	0.0000	0.0000	5,200
2010/10/22	JBAF 2012/03/20			Jibar Tradeable Future	6.3090	6.3490	0.634	0.0000	0.0000	0
2010/10/22	JBAF 2012/06/20			Jibar Tradeable Future	6.5600	6.6000	0.610	0.0000	0.0000	0
2010/10/22	JBAF 2012/09/19			Jibar Tradeable Future	6.7100	6.6980	(0.179)	93.2630	93.2630	40,000
2010/10/22	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/22	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/22	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/22	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/22	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/22	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/22	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/22	OTH1 2010/11/04			Index Future	339.0710	338.5780	(0.145)	0.0000	0.0000	3
2010/10/22	OTH1 2011/02/03			Index Future	344.2290	343.7290	(0.145)	0.0000	0.0000	0
2010/10/22	R157 2010/11/04			Bond Future	7.1960	7.2410	0.625	0.0000	0.0000	4,806
2010/10/22	R157 2010/11/04	8.50	Call	Bond Future	5,892.0000	5,682.0000	(3.564)	0	0	0
2010/10/22	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R157 2010/11/04	8.55	Call	Bond Future	6,110.0000	5,901.0000	(3.421)	0	0	0
2010/10/22	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R157 2010/11/04	8.45	Call	Bond Future	5,672.0000	5,463.0000	(3.685)	0	0	0
2010/10/22	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R157 2010/11/04	7.50	Put	Bond Future	50.0000	65.0000	30.000	0	0	0
2010/10/22	R157 2010/11/04	7.50	Call	Bond Future	1,456.0000	1,262.0000	(13.324)	0	0	500
2010/10/22	R157 2011/02/03			Bond Future	7.2750	7.3230	0.660	0.0000	0.0000	0
2010/10/22	R157 2011/02/03	7.90	Call	Bond Future	3,051.0000	2,877.0000	(5.703)	0	0	0
2010/10/22	R157 2011/02/03	7.90	Put	Bond Future	332.0000	370.0000	11.446	0	0	0
2010/10/22	R157 2011/02/03	7.95	Call	Bond Future	3,229.0000	3,052.0000	(5.482)	0	0	0
2010/10/22	R157 2011/02/03	7.95	Put	Bond Future	296.0000	331.0000	11.824	0	0	0
2010/10/22	R157 2011/02/03	7.85	Call	Bond Future	2,875.0000	2,705.0000	(5.913)	0	0	0
2010/10/22	R157 2011/02/03	7.85	Put	Bond Future	371.0000	413.0000	11.321	0	0	0
2010/10/22	R157 2011/05/05			Bond Future	7.3570	7.4080	0.693	0.0000	0.0000	0
2010/10/22	R157 2011/05/05	7.75	Call	Bond Future	2,533.0000	2,390.0000	(5.645)	0	0	0
2010/10/22	R157 2011/05/05	7.75	Put	Bond Future	908.0000	978.0000	7.709	0	0	0
2010/10/22	R157 2011/05/05	7.80	Call	Bond Future	2,673.0000	2,526.0000	(5.499)	0	0	0
2010/10/22	R157 2011/05/05	7.80	Put	Bond Future	843.0000	909.0000	7.829	0	0	0
2010/10/22	R157 2011/05/05	7.70	Call	Bond Future	2,396.0000	2,257.0000	(5.801)	0	0	0
2010/10/22	R157 2011/05/05	7.70	Put	Bond Future	976.0000	1,050.0000	7.582	0	0	0
2010/10/22	R157 2011/05/05	7.65	Call	Bond Future	2,263.0000	2,128.0000	(5.966)	0	0	0
2010/10/22	R157 2011/05/05	7.65	Put	Bond Future	1,049.0000	1,126.0000	7.340	0	0	0

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2010/10/22	R186 2010/11/04			Bond Future	8.0840	8.0880	0.049	0.0000	0.0000	17,532
2010/10/22	R186 2010/11/04	9.25	Call	Bond Future	11,189.0000	11,148.0000	(0.366)	0	0	0
2010/10/22	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R186 2010/11/04	9.30	Call	Bond Future	11,634.0000	11,593.0000	(0.352)	0	0	0
2010/10/22	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R186 2010/11/04	9.20	Call	Bond Future	10,741.0000	10,700.0000	(0.382)	0	0	0
2010/10/22	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R186 2010/11/04	8.75	Put	Bond Future	12.0000	9.0000	(25.000)	0	0	0
2010/10/22	R186 2010/11/04	8.75	Call	Bond Future	6,597.0000	6,553.0000	(0.667)	0	0	7,900
2010/10/22	R186 2011/02/03			Bond Future	8.1410	8.1460	0.061	0.0000	0.0000	0
2010/10/22	R186 2011/02/03	9.00	Call	Bond Future	8,853.0000	8,801.0000	(0.587)	0	0	0
2010/10/22	R186 2011/02/03	9.00	Put	Bond Future	587.0000	586.0000	(0.170)	0	0	0
2010/10/22	R186 2011/02/03	9.05	Call	Bond Future	9,251.0000	9,198.0000	(0.573)	0	0	0
2010/10/22	R186 2011/02/03	9.05	Put	Bond Future	530.0000	528.0000	(0.377)	0	0	0
2010/10/22	R186 2011/02/03	8.95	Call	Bond Future	8,458.0000	8,406.0000	(0.615)	0	0	0
2010/10/22	R186 2011/02/03	8.95	Put	Bond Future	650.0000	649.0000	(0.154)	0	0	0
2010/10/22	R186 2011/02/03	7.75	Put	Bond Future	5,316.0000	5,340.0000	0.451	0	0	0
2010/10/22	R186 2011/02/03	7.75	Call	Bond Future	1,258.0000	1,231.0000	(2.146)	0	0	3,000
2010/10/22	R186 2011/05/05			Bond Future	8.2010	8.2060	0.061	0.0000	0.0000	0
2010/10/22	R186 2011/05/05	8.75	Call	Bond Future	7,487.0000	7,442.0000	(0.601)	0	0	0
2010/10/22	R186 2011/05/05	8.75	Put	Bond Future	2,193.0000	2,197.0000	0.182	0	0	0
2010/10/22	R186 2011/05/05	8.80	Call	Bond Future	7,823.0000	7,778.0000	(0.575)	0	0	0
2010/10/22	R186 2011/05/05	8.80	Put	Bond Future	2,064.0000	2,068.0000	0.194	0	0	0
2010/10/22	R186 2011/05/05	8.70	Call	Bond Future	7,156.0000	7,111.0000	(0.629)	0	0	0
2010/10/22	R186 2011/05/05	8.70	Put	Bond Future	2,330.0000	2,334.0000	0.172	0	0	0
2010/10/22	R189 2010/11/04			Bond Future	209.6229	209.6393	0.008	0.0000	0.0000	0
2010/10/22	R189 2010/11/04	1.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R189 2010/11/04	1.75	Put	Bond Future	104,531.0000	104,532.0000	0.001	0	0	0
2010/10/22	R189 2010/11/04	1.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R189 2010/11/04	1.80	Put	Bond Future	104,407.0000	104,408.0000	0.001	0	0	0
2010/10/22	R189 2010/11/04	1.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R189 2010/11/04	1.70	Put	Bond Future	104,656.0000	104,656.0000	0.000	0	0	0
2010/10/22	R197 2010/11/04			Bond Future	228.3122	227.2311	(0.474)	0.0000	0.0000	0

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2010/10/22	R197 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R197 2010/11/04	3.05	Put	Bond Future	123,992.0000	123,980.0000	(0.010)	0	0	0
2010/10/22	R197 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R197 2010/11/04	3.10	Put	Bond Future	123,376.0000	123,364.0000	(0.010)	0	0	0
2010/10/22	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R197 2010/11/04	3.00	Put	Bond Future	124,612.0000	124,600.0000	(0.010)	0	0	0
2010/10/22	R201 2010/11/04			Bond Future	7.0200	7.0390	0.271	0.0000	0.0000	1,488
2010/10/22	R201 2010/11/04	8.50	Call	Bond Future	5,241.0000	5,171.0000	(1.336)	0	0	0
2010/10/22	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R201 2010/11/04	8.55	Call	Bond Future	5,412.0000	5,343.0000	(1.275)	0	0	0
2010/10/22	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R201 2010/11/04	8.45	Call	Bond Future	5,069.0000	5,000.0000	(1.361)	0	0	0
2010/10/22	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R201 2010/11/04	7.50	Call	Bond Future	1,743.0000	1,674.0000	(3.959)	0	0	0
2010/10/22	R201 2010/11/04	7.50	Put	Bond Future	7.0000	8.0000	14.286	0	0	140
2010/10/22	R201 2010/11/04	7.25	Put	Bond Future	74.0000	78.0000	5.405	0	0	0
2010/10/22	R201 2010/11/04	7.25	Call	Bond Future	910.0000	845.0000	(7.143)	0	0	140
2010/10/22	R201 2010/11/04	8.00	Call	Bond Future	3,507.0000	3,437.0000	(1.996)	0	0	0
2010/10/22	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/22	R201 2010/11/04	6.75	Put	Bond Future	1,037.0000	1,094.0000	5.497	0	0	0
2010/10/22	R201 2010/11/04	6.75	Call	Bond Future	45.0000	33.0000	(26.667)	0	0	420
2010/10/22	R201 2011/02/03			Bond Future	7.0860	7.1070	0.296	0.0000	0.0000	0
2010/10/22	R201 2011/02/03	8.00	Call	Bond Future	3,210.0000	3,143.0000	(2.087)	0	0	0
2010/10/22	R201 2011/02/03	8.00	Put	Bond Future	119.0000	124.0000	4.202	0	0	0
2010/10/22	R201 2011/02/03	8.05	Call	Bond Future	3,361.0000	3,294.0000	(1.993)	0	0	0
2010/10/22	R201 2011/02/03	8.05	Put	Bond Future	104.0000	109.0000	4.808	0	0	0
2010/10/22	R201 2011/02/03	7.95	Call	Bond Future	3,060.0000	2,993.0000	(2.190)	0	0	0
2010/10/22	R201 2011/02/03	7.95	Put	Bond Future	135.0000	140.0000	3.704	0	0	0
2010/10/22	R201 2011/05/05			Bond Future	7.1640	7.1860	0.307	0.0000	0.0000	0
2010/10/22	R201 2011/05/05	7.75	Call	Bond Future	2,393.0000	2,339.0000	(2.257)	0	0	0
2010/10/22	R201 2011/05/05	7.75	Put	Bond Future	519.0000	536.0000	3.276	0	0	0
2010/10/22	R201 2011/05/05	7.80	Call	Bond Future	2,514.0000	2,458.0000	(2.228)	0	0	0
2010/10/22	R201 2011/05/05	7.80	Put	Bond Future	482.0000	497.0000	3.112	0	0	0
2010/10/22	R201 2011/05/05	7.70	Call	Bond Future	2,275.0000	2,221.0000	(2.374)	0	0	0

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2010/10/22	R201 2011/05/05	7.70	Put	Bond Future	559.0000	577.0000	3.220	0	0	0
2010/10/22	R202 2010/11/04			Bond Future	0.5680	0.5760	1.408	0.0000	0.0000	0
2010/10/22	R202 2010/11/04	3.05	Call	Bond Future	55,658.0000	55,428.0000	(0.413)	0	0	0
2010/10/22	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R202 2010/11/04	3.10	Call	Bond Future	56,512.0000	56,282.0000	(0.407)	0	0	0
2010/10/22	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R202 2010/11/04	3.00	Call	Bond Future	54,796.0000	54,566.0000	(0.420)	0	0	0
2010/10/22	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R202 2011/05/05			Bond Future	0.4380	0.4470	2.055	0.0000	0.0000	6,500
2010/10/22	R202 2011/05/05	2.05	Call	Bond Future	39,480.0000	39,221.0000	(0.656)	0	0	0
2010/10/22	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R202 2011/05/05	2.10	Call	Bond Future	40,508.0000	40,249.0000	(0.639)	0	0	0
2010/10/22	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R202 2011/05/05	2.00	Call	Bond Future	38,442.0000	38,183.0000	(0.674)	0	0	0
2010/10/22	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R203 2010/11/04			Bond Future	7.7170	7.7660	0.635	0.0000	0.0000	1,918
2010/10/22	R203 2010/11/04	9.25	Call	Bond Future	7,788.0000	7,527.0000	(3.351)	0	0	0
2010/10/22	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R203 2010/11/04	9.30	Call	Bond Future	8,030.0000	7,769.0000	(3.250)	0	0	0
2010/10/22	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R203 2010/11/04	9.20	Call	Bond Future	7,546.0000	7,285.0000	(3.459)	0	0	0
2010/10/22	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R203 2011/02/03			Bond Future	7.7970	7.8490	0.667	0.0000	0.0000	0
2010/10/22	R203 2011/02/03	8.50	Call	Bond Future	3,942.0000	3,720.0000	(5.632)	0	0	0
2010/10/22	R203 2011/02/03	8.50	Put	Bond Future	396.0000	442.0000	11.616	0	0	0
2010/10/22	R203 2011/02/03	8.55	Call	Bond Future	4,150.0000	3,923.0000	(5.470)	0	0	0
2010/10/22	R203 2011/02/03	8.55	Put	Bond Future	358.0000	398.0000	11.173	0	0	0
2010/10/22	R203 2011/02/03	8.45	Call	Bond Future	3,738.0000	3,520.0000	(5.832)	0	0	0
2010/10/22	R203 2011/02/03	8.45	Put	Bond Future	439.0000	489.0000	11.390	0	0	0
2010/10/22	R203 2011/05/05			Bond Future	7.8800	7.9350	0.698	0.0000	0.0000	0
2010/10/22	R203 2011/05/05	8.25	Call	Bond Future	3,017.0000	2,836.0000	(5.999)	0	0	0
2010/10/22	R203 2011/05/05	8.25	Put	Bond Future	1,196.0000	1,288.0000	7.692	0	0	0
2010/10/22	R203 2011/05/05	8.30	Call	Bond Future	3,183.0000	2,998.0000	(5.812)	0	0	0

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2010/10/22	R203 2011/05/05	8.30	Put	Bond Future	1,119.0000	1,207.0000	7.864	0	0	0
2010/10/22	R203 2011/05/05	8.20	Call	Bond Future	2,854.0000	2,679.0000	(6.132)	0	0	0
2010/10/22	R203 2011/05/05	8.20	Put	Bond Future	1,276.0000	1,375.0000	7.759	0	0	0
2010/10/22	R204 2010/11/04			Bond Future	7.8410	7.8800	0.497	0.0000	0.0000	2,242
2010/10/22	R204 2010/11/04	9.25	Call	Bond Future	7,970.0000	7,738.0000	(2.911)	0	0	0
2010/10/22	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R204 2010/11/04	9.30	Call	Bond Future	8,237.0000	8,005.0000	(2.817)	0	0	0
2010/10/22	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R204 2010/11/04	9.20	Call	Bond Future	7,701.0000	7,469.0000	(3.013)	0	0	0
2010/10/22	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R204 2010/11/04	9.00	Call	Bond Future	6,616.0000	6,384.0000	(3.507)	0	0	0
2010/10/22	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R204 2011/02/03			Bond Future	7.9140	7.9550	0.518	0.0000	0.0000	0
2010/10/22	R204 2011/02/03	8.50	Call	Bond Future	3,892.0000	3,702.0000	(4.882)	0	0	0
2010/10/22	R204 2011/02/03	8.50	Put	Bond Future	568.0000	616.0000	8.451	0	0	0
2010/10/22	R204 2011/02/03	8.55	Call	Bond Future	4,114.0000	3,920.0000	(4.716)	0	0	0
2010/10/22	R204 2011/02/03	8.55	Put	Bond Future	513.0000	556.0000	8.382	0	0	0
2010/10/22	R204 2011/02/03	8.45	Call	Bond Future	3,673.0000	3,487.0000	(5.064)	0	0	0
2010/10/22	R204 2011/02/03	8.45	Put	Bond Future	627.0000	679.0000	8.293	0	0	0
2010/10/22	R204 2011/05/05			Bond Future	7.9930	8.0360	0.538	0.0000	0.0000	0
2010/10/22	R204 2011/05/05	8.50	Call	Bond Future	4,018.0000	3,847.0000	(4.256)	0	0	0
2010/10/22	R204 2011/05/05	8.50	Put	Bond Future	1,216.0000	1,287.0000	5.839	0	0	0
2010/10/22	R204 2011/05/05	8.55	Call	Bond Future	4,214.0000	4,039.0000	(4.153)	0	0	0
2010/10/22	R204 2011/05/05	8.55	Put	Bond Future	1,141.0000	1,208.0000	5.872	0	0	0
2010/10/22	R204 2011/05/05	8.45	Call	Bond Future	3,826.0000	3,659.0000	(4.365)	0	0	0
2010/10/22	R204 2011/05/05	8.45	Put	Bond Future	1,296.0000	1,370.0000	5.710	0	0	0
2010/10/22	R206 2010/11/04			Bond Future	6.8230	6.8530	0.440	0.0000	0.0000	0
2010/10/22	R206 2010/11/04	8.50	Call	Bond Future	4,649.0000	4,563.0000	(1.850)	0	0	0
2010/10/22	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R206 2010/11/04	8.55	Call	Bond Future	4,783.0000	4,698.0000	(1.777)	0	0	0
2010/10/22	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R206 2010/11/04	8.45	Call	Bond Future	4,514.0000	4,428.0000	(1.905)	0	0	0
2010/10/22	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/22	R206 2010/11/04	7.25	Call	Bond Future	1,215.0000	1,131.0000	(6.914)	0	0	150
2010/10/22	R206 2010/11/04	7.25	Put	Bond Future	6.0000	7.0000	16.667	0	0	150
2010/10/22	R206 2010/11/04	8.00	Call	Bond Future	3,291.0000	3,205.0000	(2.613)	0	0	0
2010/10/22	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/22	R206 2010/11/04	6.75	Put	Bond Future	357.0000	406.0000	13.725	0	0	0
2010/10/22	R206 2010/11/04	6.75	Call	Bond Future	148.0000	112.0000	(24.324)	0	0	450
2010/10/22	R206 2011/02/03			Bond Future	6.8860	6.9180	0.465	0.0000	0.0000	0
2010/10/22	R206 2011/02/03	8.00	Call	Bond Future	2,932.0000	2,852.0000	(2.729)	0	0	0
2010/10/22	R206 2011/02/03	8.00	Put	Bond Future	40.0000	44.0000	10.000	0	0	0
2010/10/22	R206 2011/02/03	8.05	Call	Bond Future	3,053.0000	2,972.0000	(2.653)	0	0	0
2010/10/22	R206 2011/02/03	8.05	Put	Bond Future	33.0000	37.0000	12.121	0	0	0
2010/10/22	R206 2011/02/03	7.95	Call	Bond Future	2,811.0000	2,731.0000	(2.846)	0	0	0
2010/10/22	R206 2011/02/03	7.95	Put	Bond Future	46.0000	51.0000	10.870	0	0	0
2010/10/22	R206 2011/05/05			Bond Future	6.9680	7.0040	0.517	0.0000	0.0000	0
2010/10/22	R206 2011/05/05	7.50	Call	Bond Future	1,704.0000	1,640.0000	(3.756)	0	0	0
2010/10/22	R206 2011/05/05	7.50	Put	Bond Future	421.0000	445.0000	5.701	0	0	0
2010/10/22	R206 2011/05/05	7.55	Call	Bond Future	1,793.0000	1,727.0000	(3.681)	0	0	0
2010/10/22	R206 2011/05/05	7.55	Put	Bond Future	391.0000	412.0000	5.371	0	0	0
2010/10/22	R206 2011/05/05	7.45	Call	Bond Future	1,619.0000	1,556.0000	(3.891)	0	0	0
2010/10/22	R206 2011/05/05	7.45	Put	Bond Future	456.0000	481.0000	5.482	0	0	0
2010/10/22	R207 2010/11/04			Bond Future	7.9650	8.0000	0.439	0.0000	0.0000	800
2010/10/22	R207 2010/11/04	9.25	Call	Bond Future	7,604.0000	7,386.0000	(2.867)	0	0	0
2010/10/22	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R207 2010/11/04	9.30	Call	Bond Future	7,884.0000	7,666.0000	(2.765)	0	0	0
2010/10/22	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R207 2010/11/04	9.20	Call	Bond Future	7,323.0000	7,105.0000	(2.977)	0	0	0
2010/10/22	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R207 2010/11/04	9.40	Call	Bond Future	8,440.0000	8,222.0000	(2.583)	0	0	0
2010/10/22	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R207 2011/02/03			Bond Future	8.0340	8.0700	0.448	0.0000	0.0000	0
2010/10/22	R207 2011/02/03	8.75	Call	Bond Future	4,659.0000	4,472.0000	(4.014)	0	0	0
2010/10/22	R207 2011/02/03	8.75	Put	Bond Future	422.0000	454.0000	7.583	0	0	0
2010/10/22	R207 2011/02/03	8.80	Call	Bond Future	4,902.0000	4,713.0000	(3.856)	0	0	0
2010/10/22	R207 2011/02/03	8.80	Put	Bond Future	379.0000	409.0000	7.916	0	0	0

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2010/10/22	R207 2011/02/03	8.70	Call	Bond Future	4,418.0000	4,235.0000	(4.142)	0	0	0
2010/10/22	R207 2011/02/03	8.70	Put	Bond Future	469.0000	505.0000	7.676	0	0	0
2010/10/22	R207 2011/05/05			Bond Future	8.1110	8.1490	0.468	0.0000	0.0000	0
2010/10/22	R207 2011/05/05	8.50	Call	Bond Future	3,816.0000	3,664.0000	(3.983)	0	0	0
2010/10/22	R207 2011/05/05	8.50	Put	Bond Future	1,540.0000	1,614.0000	4.805	0	0	0
2010/10/22	R207 2011/05/05	8.55	Call	Bond Future	4,012.0000	3,856.0000	(3.888)	0	0	0
2010/10/22	R207 2011/05/05	8.55	Put	Bond Future	1,449.0000	1,518.0000	4.762	0	0	0
2010/10/22	R207 2011/05/05	8.45	Call	Bond Future	3,624.0000	3,476.0000	(4.084)	0	0	0
2010/10/22	R207 2011/05/05	8.45	Put	Bond Future	1,637.0000	1,714.0000	4.704	0	0	0
2010/10/22	R208 2010/11/04			Bond Future	8.0400	8.0790	0.485	0.0000	0.0000	6,325
2010/10/22	R208 2010/11/04	9.25	Call	Bond Future	7,495.0000	7,240.0000	(3.402)	0	0	0
2010/10/22	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R208 2010/11/04	9.30	Call	Bond Future	7,787.0000	7,532.0000	(3.275)	0	0	0
2010/10/22	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R208 2010/11/04	9.20	Call	Bond Future	7,202.0000	6,947.0000	(3.541)	0	0	0
2010/10/22	R208 2010/11/04	9.20	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/22	R208 2011/02/03			Bond Future	8.1070	8.1480	0.506	0.0000	0.0000	0
2010/10/22	R208 2011/02/03	8.75	Call	Bond Future	4,589.0000	4,374.0000	(4.685)	0	0	0
2010/10/22	R208 2011/02/03	8.75	Put	Bond Future	583.0000	631.0000	8.233	0	0	0
2010/10/22	R208 2011/02/03	8.80	Call	Bond Future	4,835.0000	4,617.0000	(4.509)	0	0	0
2010/10/22	R208 2011/02/03	8.80	Put	Bond Future	528.0000	572.0000	8.333	0	0	0
2010/10/22	R208 2011/02/03	8.70	Call	Bond Future	4,345.0000	4,135.0000	(4.833)	0	0	0
2010/10/22	R208 2011/02/03	8.70	Put	Bond Future	643.0000	695.0000	8.087	0	0	0
2010/10/22	R208 2011/05/05			Bond Future	8.1770	8.2190	0.514	0.0000	0.0000	0
2010/10/22	R208 2011/05/05	8.50	Call	Bond Future	3,702.0000	3,530.0000	(4.646)	0	0	0
2010/10/22	R208 2011/05/05	8.50	Put	Bond Future	1,703.0000	1,794.0000	5.344	0	0	0
2010/10/22	R208 2011/05/05	8.55	Call	Bond Future	3,903.0000	3,727.0000	(4.509)	0	0	0
2010/10/22	R208 2011/05/05	8.55	Put	Bond Future	1,600.0000	1,687.0000	5.438	0	0	0
2010/10/22	R208 2011/05/05	8.45	Call	Bond Future	3,505.0000	3,338.0000	(4.765)	0	0	0
2010/10/22	R208 2011/05/05	8.45	Put	Bond Future	1,812.0000	1,908.0000	5.298	0	0	0
2010/10/22	R209 2010/11/04			Bond Future	8.1020	8.1160	0.173	0.0000	0.0000	23,873
2010/10/22	R209 2010/11/04	9.00	Call	Bond Future	7,473.0000	7,347.0000	(1.686)	0	0	0
2010/10/22	R209 2010/11/04	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0

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2010/10/22	R209 2010/11/04	9.05	Call	Bond Future	7,856.0000	7,730.0000	(1.604)	0	0	0
2010/10/22	R209 2010/11/04	9.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/22	R209 2010/11/04	8.95	Call	Bond Future	7,088.0000	6,962.0000	(1.778)	0	0	0
2010/10/22	R209 2010/11/04	8.95	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/10/22	R209 2010/11/04	8.50	Call	Bond Future	3,541.0000	3,412.0000	(3.643)	0	0	0
2010/10/22	R209 2010/11/04	8.50	Put	Bond Future	83.0000	80.0000	(3.614)	0	0	54
2010/10/22	R209 2010/11/04	8.25	Put	Bond Future	436.0000	443.0000	1.606	0	0	0
2010/10/22	R209 2010/11/04	8.25	Call	Bond Future	1,750.0000	1,631.0000	(6.800)	0	0	54
2010/10/22	R209 2010/11/04	9.25	Call	Bond Future	9,353.0000	9,227.0000	(1.347)	0	0	0
2010/10/22	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/22	R209 2010/11/04	7.75	Put	Bond Future	3,350.0000	3,455.0000	3.134	0	0	0
2010/10/22	R209 2010/11/04	7.75	Call	Bond Future	81.0000	60.0000	(25.926)	0	0	162
2010/10/22	R209 2011/02/03			Bond Future	8.1450	8.1600	0.184	0.0000	0.0000	0
2010/10/22	R209 2011/02/03	9.00	Call	Bond Future	7,671.0000	7,549.0000	(1.590)	0	0	0
2010/10/22	R209 2011/02/03	9.00	Put	Bond Future	595.0000	606.0000	1.849	0	0	0
2010/10/22	R209 2011/02/03	9.05	Call	Bond Future	7,999.0000	7,876.0000	(1.538)	0	0	0
2010/10/22	R209 2011/02/03	9.05	Put	Bond Future	541.0000	551.0000	1.848	0	0	0
2010/10/22	R209 2011/02/03	8.95	Call	Bond Future	7,344.0000	7,224.0000	(1.634)	0	0	0
2010/10/22	R209 2011/02/03	8.95	Put	Bond Future	653.0000	667.0000	2.144	0	0	0
2010/10/22	R209 2011/05/05			Bond Future	8.1900	8.2050	0.183	0.0000	0.0000	0
2010/10/22	R209 2011/05/05	8.50	Call	Bond Future	5,145.0000	5,053.0000	(1.788)	0	0	0
2010/10/22	R209 2011/05/05	8.50	Put	Bond Future	2,483.0000	2,523.0000	1.611	0	0	0
2010/10/22	R209 2011/05/05	8.55	Call	Bond Future	5,415.0000	5,320.0000	(1.754)	0	0	0
2010/10/22	R209 2011/05/05	8.55	Put	Bond Future	2,336.0000	2,374.0000	1.627	0	0	0
2010/10/22	R209 2011/05/05	8.45	Call	Bond Future	4,881.0000	4,790.0000	(1.864)	0	0	0
2010/10/22	R209 2011/05/05	8.45	Put	Bond Future	2,638.0000	2,680.0000	1.592	0	0	0
2010/10/22	R209 2011/08/04			Bond Future	8.2330	8.2490	0.194	0.0000	0.0000	0
2010/10/22	R209 2011/08/04	8.50	Call	Bond Future	5,914.0000	5,822.0000	(1.556)	0	0	0
2010/10/22	R209 2011/08/04	8.50	Put	Bond Future	3,634.0000	3,681.0000	1.293	0	0	0
2010/10/22	R209 2011/08/04	8.55	Call	Bond Future	6,189.0000	6,094.0000	(1.535)	0	0	0
2010/10/22	R209 2011/08/04	8.55	Put	Bond Future	3,493.0000	3,538.0000	1.288	0	0	0
2010/10/22	R209 2011/08/04	8.45	Call	Bond Future	5,645.0000	5,555.0000	(1.594)	0	0	0
2010/10/22	R209 2011/08/04	8.45	Put	Bond Future	3,784.0000	3,833.0000	1.295	0	0	0
2010/10/22	R209 2011/08/04	10.10	Call	Bond Future	14,943.0000	14,816.0000	(0.850)	0	0	0
2010/10/22	R209 2011/08/04	10.10	Put	Bond Future	971.0000	984.0000	1.339	0	0	0

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2010/10/22	R210 2010/11/04			Bond Future	121.9224	121.7678	(0.127)	0.0000	0.0000	0
2010/10/22	R210 2010/11/04	3.10	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R210 2010/11/04	3.10	Put	Bond Future	91,234.0000	91,231.0000	(0.003)	0	0	0
2010/10/22	R210 2010/11/04	3.15	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R210 2010/11/04	3.15	Put	Bond Future	90,595.0000	90,592.0000	(0.003)	0	0	0
2010/10/22	R210 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R210 2010/11/04	3.05	Put	Bond Future	91,878.0000	91,875.0000	(0.003)	0	0	0
2010/10/22	R211 2010/11/04			Bond Future	102.1006	102.0821	(0.018)	0.0000	0.0000	0
2010/10/22	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R211 2010/11/04	2.75	Put	Bond Future	95,618.0000	95,617.0000	(0.001)	0	0	0
2010/10/22	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R211 2010/11/04	2.80	Put	Bond Future	95,336.0000	95,335.0000	(0.001)	0	0	0
2010/10/22	R211 2010/11/04	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R211 2010/11/04	2.70	Put	Bond Future	95,900.0000	95,899.0000	(0.001)	0	0	0
2010/10/22	R212 2010/11/04			Bond Future	2.5760	2.5750	(0.039)	0.0000	0.0000	1,080
2010/10/22	R212 2010/11/04	3.00	Call	Bond Future	4,055.0000	4,065.0000	0.247	0	0	0
2010/10/22	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R212 2010/11/04	3.05	Call	Bond Future	4,521.0000	4,531.0000	0.221	0	0	0
2010/10/22	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R212 2010/11/04	2.95	Call	Bond Future	3,587.0000	3,596.0000	0.251	0	0	0
2010/10/22	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R212 2011/02/03			Bond Future	2.4860	2.4850	(0.040)	0.0000	0.0000	240
2010/10/22	R212 2011/02/03	3.00	Call	Bond Future	4,846.0000	4,856.0000	0.206	0	0	0
2010/10/22	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R212 2011/02/03	3.05	Call	Bond Future	5,304.0000	5,313.0000	0.170	0	0	0
2010/10/22	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	R212 2011/02/03	2.95	Call	Bond Future	4,387.0000	4,396.0000	0.205	0	0	0
2010/10/22	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/22	TRT1 2010/11/04			Index Future	339.4810	338.9810	(0.147)	0.0000	0.0000	100
2010/10/22	TRT1 2011/02/03			Index Future	344.5050	343.9990	(0.147)	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									156979.00	