



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/10/2010

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
2010/10/25	AL7T 2010/11/04			Index Future	371.0820	372.7140	0.440	0.0000	0.0000	38
2010/10/25	ALBI 2010/11/04			Index Future	342.3660	343.6570	0.377	0.0000	0.0000	1,303
2010/10/25	ALBI 2011/02/03			Index Future	347.5750	348.8850	0.377	0.0000	0.0000	0
2010/10/25	CRD1 2010/11/04			Index Future	151.0280	151.3700	0.226	0.0000	0.0000	2
2010/10/25	CRD1 2011/02/03			Index Future	153.2640	153.6110	0.226	0.0000	0.0000	0
2010/10/25	GOVI 2010/11/04			GOVI	343.0010	344.2520	0.365	0.0000	0.0000	166
2010/10/25	GOVI 2010/11/04	329.00	Call	GOVI	140,010.0000	152,520.0000	8.935	0	0	0
2010/10/25	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/25	GOVI 2010/11/04	329.01	Call	GOVI	139,910.0000	152,420.0000	8.941	0	0	0
2010/10/25	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/25	GOVI 2010/11/04	328.99	Call	GOVI	140,110.0000	152,620.0000	8.929	0	0	0
2010/10/25	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/25	ILBI 2010/11/04			Index Future	392.1970	391.4370	(0.194)	0.0000	0.0000	511
2010/10/25	ILBI 2011/02/03			Index Future	398.2670	397.4950	(0.194)	0.0000	0.0000	0
2010/10/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/25	JBAF 2010/11/17			Jibar Tradeable Future	5.9020	5.9100	0.136	0.0000	0.0000	2,500
2010/10/25	JBAF 2010/12/15			Jibar Tradeable Future	5.8830	5.8700	(0.221)	0.0000	0.0000	2,500
2010/10/25	JBAF 2011/01/19			Jibar Tradeable Future	5.8210	5.8000	(0.361)	0.0000	0.0000	0
2010/10/25	JBAF 2011/02/16			Jibar Tradeable Future	5.7790	5.7500	(0.502)	0.0000	0.0000	0
2010/10/25	JBAF 2011/03/16			Jibar Tradeable Future	5.7520	5.7400	(0.209)	0.0000	0.0000	5,500
2010/10/25	JBAF 2011/04/20			Jibar Tradeable Future	5.7200	5.7300	0.175	0.0000	0.0000	0
2010/10/25	JBAF 2011/06/15			Jibar Tradeable Future	5.7860	5.7600	(0.449)	0.0000	0.0000	4,500
2010/10/25	JBAF 2011/09/21			Jibar Tradeable Future	5.9460	5.9200	(0.437)	0.0000	0.0000	13,700
2010/10/25	JBAF 2011/12/21			Jibar Tradeable Future	6.1310	6.1100	(0.343)	0.0000	0.0000	5,200
2010/10/25	JBAF 2012/03/20			Jibar Tradeable Future	6.3490	6.3400	(0.142)	0.0000	0.0000	0
2010/10/25	JBAF 2012/06/20			Jibar Tradeable Future	6.6000	6.5900	(0.152)	0.0000	0.0000	0
2010/10/25	JBAF 2012/09/19			Jibar Tradeable Future	6.6980	6.7200	0.328	0.0000	0.0000	40,000
2010/10/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/25	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/25	JN02 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN02 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN02 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN02 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/25	JN02 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN02 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/25	JN05 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04	8.00	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04	8.00	Put	JNOTE	500,000.0000	500,000.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04	8.25	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN05 2010/11/04	8.25	Put	JNOTE	750,000.0000	750,000.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/10/25	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/25	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/25	OTH1 2010/11/04			Index Future	338.5780	340.0790	0.443	0.0000	0.0000	3
2010/10/25	OTH1 2011/02/03			Index Future	343.7290	345.2520	0.443	0.0000	0.0000	0
2010/10/25	R157 2010/11/04			Bond Future	7.2410	7.1900	(0.704)	0.0000	0.0000	4,806
2010/10/25	R157 2010/11/04	8.50	Call	Bond Future	5,682.0000	5,920.0000	4.189	0	0	0
2010/10/25	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R157 2010/11/04	8.55	Call	Bond Future	5,901.0000	6,138.0000	4.016	0	0	0
2010/10/25	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R157 2010/11/04	8.45	Call	Bond Future	5,463.0000	5,700.0000	4.338	0	0	0
2010/10/25	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R157 2010/11/04	7.50	Put	Bond Future	65.0000	23.0000	(64.615)	0	0	0
2010/10/25	R157 2010/11/04	7.50	Call	Bond Future	1,262.0000	1,457.0000	15.452	0	0	500
2010/10/25	R157 2011/02/03			Bond Future	7.3230	7.2680	(0.751)	0.0000	0.0000	0
2010/10/25	R157 2011/02/03	7.90	Call	Bond Future	2,877.0000	3,060.0000	6.361	0	0	0
2010/10/25	R157 2011/02/03	7.90	Put	Bond Future	370.0000	311.0000	(15.946)	0	0	0
2010/10/25	R157 2011/02/03	7.95	Call	Bond Future	3,052.0000	3,240.0000	6.160	0	0	0
2010/10/25	R157 2011/02/03	7.95	Put	Bond Future	331.0000	276.0000	(16.616)	0	0	0
2010/10/25	R157 2011/02/03	7.85	Call	Bond Future	2,705.0000	2,883.0000	6.580	0	0	0
2010/10/25	R157 2011/02/03	7.85	Put	Bond Future	413.0000	348.0000	(15.738)	0	0	0
2010/10/25	R157 2011/05/05			Bond Future	7.4080	7.3490	(0.796)	0.0000	0.0000	0
2010/10/25	R157 2011/05/05	7.75	Call	Bond Future	2,390.0000	2,540.0000	6.276	0	0	0
2010/10/25	R157 2011/05/05	7.75	Put	Bond Future	978.0000	882.0000	(9.816)	0	0	0
2010/10/25	R157 2011/05/05	7.80	Call	Bond Future	2,526.0000	2,681.0000	6.136	0	0	0
2010/10/25	R157 2011/05/05	7.80	Put	Bond Future	909.0000	818.0000	(10.011)	0	0	0
2010/10/25	R157 2011/05/05	7.70	Call	Bond Future	2,257.0000	2,402.0000	6.424	0	0	0
2010/10/25	R157 2011/05/05	7.70	Put	Bond Future	1,050.0000	949.0000	(9.619)	0	0	0
2010/10/25	R157 2011/05/05	7.65	Call	Bond Future	2,128.0000	2,268.0000	6.579	0	0	0
2010/10/25	R157 2011/05/05	7.65	Put	Bond Future	1,126.0000	1,021.0000	(9.325)	0	0	0

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2010/10/25	R186 2010/11/04			Bond Future	8.0880	8.0370	(0.631)	0.0000	0.0000	17,532
2010/10/25	R186 2010/11/04	9.25	Call	Bond Future	11,148.0000	11,674.0000	4.718	0	0	0
2010/10/25	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R186 2010/11/04	9.30	Call	Bond Future	11,593.0000	12,119.0000	4.537	0	0	0
2010/10/25	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R186 2010/11/04	9.20	Call	Bond Future	10,700.0000	11,226.0000	4.916	0	0	0
2010/10/25	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R186 2010/11/04	8.75	Put	Bond Future	9.0000	1.0000	(88.889)	0	0	0
2010/10/25	R186 2010/11/04	8.75	Call	Bond Future	6,553.0000	7,072.0000	7.920	0	0	7,900
2010/10/25	R186 2011/02/03			Bond Future	8.1460	8.0930	(0.651)	0.0000	0.0000	0
2010/10/25	R186 2011/02/03	9.00	Call	Bond Future	8,801.0000	9,244.0000	5.034	0	0	0
2010/10/25	R186 2011/02/03	9.00	Put	Bond Future	586.0000	491.0000	(16.212)	0	0	0
2010/10/25	R186 2011/02/03	9.05	Call	Bond Future	9,198.0000	9,650.0000	4.914	0	0	0
2010/10/25	R186 2011/02/03	9.05	Put	Bond Future	528.0000	441.0000	(16.477)	0	0	0
2010/10/25	R186 2011/02/03	8.95	Call	Bond Future	8,406.0000	8,842.0000	5.187	0	0	0
2010/10/25	R186 2011/02/03	8.95	Put	Bond Future	649.0000	547.0000	(15.716)	0	0	0
2010/10/25	R186 2011/02/03	7.75	Put	Bond Future	5,340.0000	4,929.0000	(7.697)	0	0	0
2010/10/25	R186 2011/02/03	7.75	Call	Bond Future	1,231.0000	1,359.0000	10.398	0	0	3,000
2010/10/25	R186 2011/05/05			Bond Future	8.2060	8.1520	(0.658)	0.0000	0.0000	0
2010/10/25	R186 2011/05/05	8.75	Call	Bond Future	7,442.0000	7,796.0000	4.757	0	0	0
2010/10/25	R186 2011/05/05	8.75	Put	Bond Future	2,197.0000	2,012.0000	(8.421)	0	0	0
2010/10/25	R186 2011/05/05	8.80	Call	Bond Future	7,778.0000	8,140.0000	4.654	0	0	0
2010/10/25	R186 2011/05/05	8.80	Put	Bond Future	2,068.0000	1,891.0000	(8.559)	0	0	0
2010/10/25	R186 2011/05/05	8.70	Call	Bond Future	7,111.0000	7,457.0000	4.866	0	0	0
2010/10/25	R186 2011/05/05	8.70	Put	Bond Future	2,334.0000	2,141.0000	(8.269)	0	0	0
2010/10/25	R186 2011/05/05	8.00	Put	Bond Future	0.0000	4,893.0000	100.000	0	0	0
2010/10/25	R186 2011/05/05	8.00	Call	Bond Future	0.0000	3,355.0000	100.000	0	0	3,000
2010/10/25	R189 2010/11/04			Bond Future	209.6393	209.6558	0.008	0.0000	0.0000	0
2010/10/25	R189 2010/11/04	1.75	Call	Bond Future	0.0000	207,906.0000	100.000	0	0	0
2010/10/25	R189 2010/11/04	1.75	Put	Bond Future	104,532.0000	0.0000	(100.000)	0	0	0
2010/10/25	R189 2010/11/04	1.80	Call	Bond Future	0.0000	207,856.0000	100.000	0	0	0
2010/10/25	R189 2010/11/04	1.80	Put	Bond Future	104,408.0000	0.0000	(100.000)	0	0	0
2010/10/25	R189 2010/11/04	1.70	Call	Bond Future	0.0000	207,956.0000	100.000	0	0	0
2010/10/25	R189 2010/11/04	1.70	Put	Bond Future	104,656.0000	0.0000	(100.000)	0	0	0

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2010/10/25	R197 2010/11/04			Bond Future	227.2311	226.1573	(0.473)	0.0000	0.0000	0
2010/10/25	R197 2010/11/04	3.05	Call	Bond Future	0.0000	223,107.0000	100.000	0	0	0
2010/10/25	R197 2010/11/04	3.05	Put	Bond Future	123,980.0000	0.0000	(100.000)	0	0	0
2010/10/25	R197 2010/11/04	3.10	Call	Bond Future	0.0000	223,057.0000	100.000	0	0	0
2010/10/25	R197 2010/11/04	3.10	Put	Bond Future	123,364.0000	0.0000	(100.000)	0	0	0
2010/10/25	R197 2010/11/04	3.00	Call	Bond Future	0.0000	223,157.0000	100.000	0	0	0
2010/10/25	R197 2010/11/04	3.00	Put	Bond Future	124,600.0000	0.0000	(100.000)	0	0	0
2010/10/25	R201 2010/11/04			Bond Future	7.0390	6.9880	(0.725)	0.0000	0.0000	1,488
2010/10/25	R201 2010/11/04	8.50	Call	Bond Future	5,171.0000	5,358.0000	3.616	0	0	0
2010/10/25	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R201 2010/11/04	8.55	Call	Bond Future	5,343.0000	5,529.0000	3.481	0	0	0
2010/10/25	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R201 2010/11/04	8.45	Call	Bond Future	5,000.0000	5,186.0000	3.720	0	0	0
2010/10/25	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R201 2010/11/04	7.50	Call	Bond Future	1,674.0000	1,854.0000	10.753	0	0	0
2010/10/25	R201 2010/11/04	7.50	Put	Bond Future	8.0000	1.0000	(87.500)	0	0	140
2010/10/25	R201 2010/11/04	7.25	Put	Bond Future	78.0000	32.0000	(58.974)	0	0	0
2010/10/25	R201 2010/11/04	7.25	Call	Bond Future	845.0000	985.0000	16.568	0	0	140
2010/10/25	R201 2010/11/04	8.00	Call	Bond Future	3,437.0000	3,624.0000	5.441	0	0	0
2010/10/25	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/25	R201 2010/11/04	6.75	Put	Bond Future	1,094.0000	909.0000	(16.910)	0	0	0
2010/10/25	R201 2010/11/04	6.75	Call	Bond Future	33.0000	34.0000	3.030	0	0	420
2010/10/25	R201 2011/02/03			Bond Future	7.1070	7.0520	(0.774)	0.0000	0.0000	0
2010/10/25	R201 2011/02/03	8.00	Call	Bond Future	3,143.0000	3,308.0000	5.250	0	0	0
2010/10/25	R201 2011/02/03	8.00	Put	Bond Future	124.0000	99.0000	(20.161)	0	0	0
2010/10/25	R201 2011/02/03	8.05	Call	Bond Future	3,294.0000	3,461.0000	5.070	0	0	0
2010/10/25	R201 2011/02/03	8.05	Put	Bond Future	109.0000	87.0000	(20.183)	0	0	0
2010/10/25	R201 2011/02/03	7.95	Call	Bond Future	2,993.0000	3,156.0000	5.446	0	0	0
2010/10/25	R201 2011/02/03	7.95	Put	Bond Future	140.0000	114.0000	(18.571)	0	0	0
2010/10/25	R201 2011/05/05			Bond Future	7.1860	7.1270	(0.821)	0.0000	0.0000	0
2010/10/25	R201 2011/05/05	7.75	Call	Bond Future	2,339.0000	2,471.0000	5.643	0	0	0
2010/10/25	R201 2011/05/05	7.75	Put	Bond Future	536.0000	477.0000	(11.007)	0	0	0
2010/10/25	R201 2011/05/05	7.80	Call	Bond Future	2,458.0000	2,594.0000	5.533	0	0	0

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2010/10/25	R201	2011/05/05	7.80	Put	Bond Future	497.0000	443.0000	(10.865)	0	0	0
2010/10/25	R201	2011/05/05	7.70	Call	Bond Future	2,221.0000	2,351.0000	5.853	0	0	0
2010/10/25	R201	2011/05/05	7.70	Put	Bond Future	577.0000	516.0000	(10.572)	0	0	0
2010/10/25	R202	2010/11/04			Bond Future	0.5760	0.5760	0.000	0.0000	0.0000	0
2010/10/25	R202	2010/11/04	3.05	Call	Bond Future	55,428.0000	55,428.0000	0.000	0	0	0
2010/10/25	R202	2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R202	2010/11/04	3.10	Call	Bond Future	56,282.0000	56,282.0000	0.000	0	0	0
2010/10/25	R202	2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R202	2010/11/04	3.00	Call	Bond Future	54,566.0000	54,566.0000	0.000	0	0	0
2010/10/25	R202	2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R202	2011/05/05			Bond Future	0.4470	0.4460	(0.224)	0.0000	0.0000	6,500
2010/10/25	R202	2011/05/05	2.05	Call	Bond Future	39,221.0000	39,250.0000	0.074	0	0	0
2010/10/25	R202	2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R202	2011/05/05	2.10	Call	Bond Future	40,249.0000	40,278.0000	0.072	0	0	0
2010/10/25	R202	2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R202	2011/05/05	2.00	Call	Bond Future	38,183.0000	38,212.0000	0.076	0	0	0
2010/10/25	R202	2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/25	R203	2010/11/04			Bond Future	7.7660	7.7300	(0.464)	0.0000	0.0000	1,918
2010/10/25	R203	2010/11/04	9.25	Call	Bond Future	7,527.0000	7,719.0000	2.551	0	0	0
2010/10/25	R203	2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R203	2010/11/04	9.30	Call	Bond Future	7,769.0000	7,960.0000	2.458	0	0	0
2010/10/25	R203	2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R203	2010/11/04	9.20	Call	Bond Future	7,285.0000	7,477.0000	2.636	0	0	0
2010/10/25	R203	2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R203	2011/02/03			Bond Future	7.8490	7.8120	(0.471)	0.0000	0.0000	0
2010/10/25	R203	2011/02/03	8.50	Call	Bond Future	3,720.0000	3,859.0000	3.737	0	0	0
2010/10/25	R203	2011/02/03	8.50	Put	Bond Future	442.0000	390.0000	(11.765)	0	0	0
2010/10/25	R203	2011/02/03	8.55	Call	Bond Future	3,923.0000	4,066.0000	3.645	0	0	0
2010/10/25	R203	2011/02/03	8.55	Put	Bond Future	398.0000	351.0000	(11.809)	0	0	0
2010/10/25	R203	2011/02/03	8.45	Call	Bond Future	3,520.0000	3,655.0000	3.835	0	0	0
2010/10/25	R203	2011/02/03	8.45	Put	Bond Future	489.0000	433.0000	(11.452)	0	0	0
2010/10/25	R203	2011/05/05			Bond Future	7.9350	7.8950	(0.504)	0.0000	0.0000	0
2010/10/25	R203	2011/05/05	8.25	Call	Bond Future	2,836.0000	2,949.0000	3.984	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
2010/10/25	R203 2011/05/05	8.25	Put	Bond Future	1,288.0000	1,202.0000	(6.677)	0	0	0
2010/10/25	R203 2011/05/05	8.30	Call	Bond Future	2,998.0000	3,115.0000	3.903	0	0	0
2010/10/25	R203 2011/05/05	8.30	Put	Bond Future	1,207.0000	1,125.0000	(6.794)	0	0	0
2010/10/25	R203 2011/05/05	8.20	Call	Bond Future	2,679.0000	2,788.0000	4.069	0	0	0
2010/10/25	R203 2011/05/05	8.20	Put	Bond Future	1,375.0000	1,285.0000	(6.545)	0	0	0
2010/10/25	R204 2010/11/04			Bond Future	7.8800	7.8290	(0.647)	0.0000	0.0000	2,242
2010/10/25	R204 2010/11/04	9.25	Call	Bond Future	7,738.0000	8,041.0000	3.916	0	0	0
2010/10/25	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R204 2010/11/04	9.30	Call	Bond Future	8,005.0000	8,309.0000	3.798	0	0	0
2010/10/25	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R204 2010/11/04	9.20	Call	Bond Future	7,469.0000	7,772.0000	4.057	0	0	0
2010/10/25	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R204 2010/11/04	9.00	Call	Bond Future	6,384.0000	6,687.0000	4.746	0	0	0
2010/10/25	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R204 2011/02/03			Bond Future	7.9550	7.9020	(0.666)	0.0000	0.0000	0
2010/10/25	R204 2011/02/03	8.50	Call	Bond Future	3,702.0000	3,921.0000	5.916	0	0	0
2010/10/25	R204 2011/02/03	8.50	Put	Bond Future	616.0000	528.0000	(14.286)	0	0	0
2010/10/25	R204 2011/02/03	8.55	Call	Bond Future	3,920.0000	4,146.0000	5.765	0	0	0
2010/10/25	R204 2011/02/03	8.55	Put	Bond Future	556.0000	476.0000	(14.388)	0	0	0
2010/10/25	R204 2011/02/03	8.45	Call	Bond Future	3,487.0000	3,700.0000	6.108	0	0	0
2010/10/25	R204 2011/02/03	8.45	Put	Bond Future	679.0000	585.0000	(13.844)	0	0	0
2010/10/25	R204 2011/05/05			Bond Future	8.0360	7.9800	(0.697)	0.0000	0.0000	0
2010/10/25	R204 2011/05/05	8.50	Call	Bond Future	3,847.0000	4,048.0000	5.225	0	0	0
2010/10/25	R204 2011/05/05	8.50	Put	Bond Future	1,287.0000	1,173.0000	(8.858)	0	0	0
2010/10/25	R204 2011/05/05	8.55	Call	Bond Future	4,039.0000	4,245.0000	5.100	0	0	0
2010/10/25	R204 2011/05/05	8.55	Put	Bond Future	1,208.0000	1,099.0000	(9.023)	0	0	0
2010/10/25	R204 2011/05/05	8.45	Call	Bond Future	3,659.0000	3,854.0000	5.329	0	0	0
2010/10/25	R204 2011/05/05	8.45	Put	Bond Future	1,370.0000	1,251.0000	(8.686)	0	0	0
2010/10/25	R206 2010/11/04			Bond Future	6.8530	6.8070	(0.671)	0.0000	0.0000	0
2010/10/25	R206 2010/11/04	8.50	Call	Bond Future	4,563.0000	4,694.0000	2.871	0	0	0
2010/10/25	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R206 2010/11/04	8.55	Call	Bond Future	4,698.0000	4,829.0000	2.788	0	0	0
2010/10/25	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/25	R206 2010/11/04	8.45	Call	Bond Future	4,428.0000	4,560.0000	2.981	0	0	0
2010/10/25	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R206 2010/11/04	7.25	Call	Bond Future	1,131.0000	1,256.0000	11.052	0	0	150
2010/10/25	R206 2010/11/04	7.25	Put	Bond Future	7.0000	1.0000	(85.714)	0	0	150
2010/10/25	R206 2010/11/04	8.00	Call	Bond Future	3,205.0000	3,336.0000	4.087	0	0	0
2010/10/25	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/25	R206 2010/11/04	6.75	Put	Bond Future	406.0000	293.0000	(27.833)	0	0	0
2010/10/25	R206 2010/11/04	6.75	Call	Bond Future	112.0000	130.0000	16.071	0	0	450
2010/10/25	R206 2011/02/03			Bond Future	6.9180	6.8680	(0.723)	0.0000	0.0000	0
2010/10/25	R206 2011/02/03	8.00	Call	Bond Future	2,852.0000	2,974.0000	4.278	0	0	0
2010/10/25	R206 2011/02/03	8.00	Put	Bond Future	44.0000	34.0000	(22.727)	0	0	0
2010/10/25	R206 2011/02/03	8.05	Call	Bond Future	2,972.0000	3,096.0000	4.172	0	0	0
2010/10/25	R206 2011/02/03	8.05	Put	Bond Future	37.0000	29.0000	(21.622)	0	0	0
2010/10/25	R206 2011/02/03	7.95	Call	Bond Future	2,731.0000	2,852.0000	4.431	0	0	0
2010/10/25	R206 2011/02/03	7.95	Put	Bond Future	51.0000	40.0000	(21.569)	0	0	0
2010/10/25	R206 2011/05/05			Bond Future	7.0040	6.9480	(0.800)	0.0000	0.0000	0
2010/10/25	R206 2011/05/05	7.50	Call	Bond Future	1,640.0000	1,731.0000	5.549	0	0	0
2010/10/25	R206 2011/05/05	7.50	Put	Bond Future	445.0000	400.0000	(10.112)	0	0	0
2010/10/25	R206 2011/05/05	7.55	Call	Bond Future	1,727.0000	1,821.0000	5.443	0	0	0
2010/10/25	R206 2011/05/05	7.55	Put	Bond Future	412.0000	370.0000	(10.194)	0	0	0
2010/10/25	R206 2011/05/05	7.45	Call	Bond Future	1,556.0000	1,644.0000	5.656	0	0	0
2010/10/25	R206 2011/05/05	7.45	Put	Bond Future	481.0000	433.0000	(9.979)	0	0	0
2010/10/25	R207 2010/11/04			Bond Future	8.0000	7.9340	(0.825)	0.0000	0.0000	800
2010/10/25	R207 2010/11/04	9.25	Call	Bond Future	7,386.0000	7,798.0000	5.578	0	0	0
2010/10/25	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R207 2010/11/04	9.30	Call	Bond Future	7,666.0000	8,077.0000	5.361	0	0	0
2010/10/25	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R207 2010/11/04	9.20	Call	Bond Future	7,105.0000	7,517.0000	5.799	0	0	0
2010/10/25	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R207 2010/11/04	9.40	Call	Bond Future	8,222.0000	8,634.0000	5.011	0	0	0
2010/10/25	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R207 2011/02/03			Bond Future	8.0700	8.0020	(0.843)	0.0000	0.0000	0
2010/10/25	R207 2011/02/03	8.75	Call	Bond Future	4,472.0000	4,801.0000	7.357	0	0	0
2010/10/25	R207 2011/02/03	8.75	Put	Bond Future	454.0000	369.0000	(18.722)	0	0	0

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2010/10/25	R207 2011/02/03	8.80	Call	Bond Future	4,713.0000	5,048.0000	7.108	0	0	0
2010/10/25	R207 2011/02/03	8.80	Put	Bond Future	409.0000	329.0000	(19.560)	0	0	0
2010/10/25	R207 2011/02/03	8.70	Call	Bond Future	4,235.0000	4,556.0000	7.580	0	0	0
2010/10/25	R207 2011/02/03	8.70	Put	Bond Future	505.0000	412.0000	(18.416)	0	0	0
2010/10/25	R207 2011/05/05			Bond Future	8.1490	8.0770	(0.884)	0.0000	0.0000	0
2010/10/25	R207 2011/05/05	8.50	Call	Bond Future	3,664.0000	3,925.0000	7.123	0	0	0
2010/10/25	R207 2011/05/05	8.50	Put	Bond Future	1,614.0000	1,447.0000	(10.347)	0	0	0
2010/10/25	R207 2011/05/05	8.55	Call	Bond Future	3,856.0000	4,125.0000	6.976	0	0	0
2010/10/25	R207 2011/05/05	8.55	Put	Bond Future	1,518.0000	1,360.0000	(10.408)	0	0	0
2010/10/25	R207 2011/05/05	8.45	Call	Bond Future	3,476.0000	3,730.0000	7.307	0	0	0
2010/10/25	R207 2011/05/05	8.45	Put	Bond Future	1,714.0000	1,541.0000	(10.093)	0	0	0
2010/10/25	R208 2010/11/04			Bond Future	8.0790	8.0080	(0.879)	0.0000	0.0000	6,325
2010/10/25	R208 2010/11/04	9.25	Call	Bond Future	7,240.0000	7,705.0000	6.423	0	0	0
2010/10/25	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R208 2010/11/04	9.30	Call	Bond Future	7,532.0000	7,997.0000	6.174	0	0	0
2010/10/25	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R208 2010/11/04	9.20	Call	Bond Future	6,947.0000	7,411.0000	6.679	0	0	0
2010/10/25	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R208 2011/02/03			Bond Future	8.1480	8.0740	(0.908)	0.0000	0.0000	0
2010/10/25	R208 2011/02/03	8.75	Call	Bond Future	4,374.0000	4,733.0000	8.208	0	0	0
2010/10/25	R208 2011/02/03	8.75	Put	Bond Future	631.0000	515.0000	(18.384)	0	0	0
2010/10/25	R208 2011/02/03	8.80	Call	Bond Future	4,617.0000	4,984.0000	7.949	0	0	0
2010/10/25	R208 2011/02/03	8.80	Put	Bond Future	572.0000	465.0000	(18.706)	0	0	0
2010/10/25	R208 2011/02/03	8.70	Call	Bond Future	4,135.0000	4,485.0000	8.464	0	0	0
2010/10/25	R208 2011/02/03	8.70	Put	Bond Future	695.0000	571.0000	(17.842)	0	0	0
2010/10/25	R208 2011/05/05			Bond Future	8.2190	8.1430	(0.925)	0.0000	0.0000	0
2010/10/25	R208 2011/05/05	8.50	Call	Bond Future	3,530.0000	3,814.0000	8.045	0	0	0
2010/10/25	R208 2011/05/05	8.50	Put	Bond Future	1,794.0000	1,601.0000	(10.758)	0	0	0
2010/10/25	R208 2011/05/05	8.55	Call	Bond Future	3,727.0000	4,019.0000	7.835	0	0	0
2010/10/25	R208 2011/05/05	8.55	Put	Bond Future	1,687.0000	1,502.0000	(10.966)	0	0	0
2010/10/25	R208 2011/05/05	8.45	Call	Bond Future	3,338.0000	3,613.0000	8.238	0	0	0
2010/10/25	R208 2011/05/05	8.45	Put	Bond Future	1,908.0000	1,706.0000	(10.587)	0	0	0
2010/10/25	R209 2010/11/04			Bond Future	8.1160	8.0610	(0.678)	0.0000	0.0000	23,873

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2010/10/25	R209 2010/11/04	9.00	Call	Bond Future	7,347.0000	7,843.0000	6.751	0	0	0
2010/10/25	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R209 2010/11/04	9.05	Call	Bond Future	7,730.0000	8,225.0000	6.404	0	0	0
2010/10/25	R209 2010/11/04	9.05	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/25	R209 2010/11/04	8.95	Call	Bond Future	6,962.0000	7,457.0000	7.110	0	0	0
2010/10/25	R209 2010/11/04	8.95	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/25	R209 2010/11/04	8.50	Call	Bond Future	3,412.0000	3,853.0000	12.925	0	0	0
2010/10/25	R209 2010/11/04	8.50	Put	Bond Future	80.0000	25.0000	(68.750)	0	0	54
2010/10/25	R209 2010/11/04	8.25	Put	Bond Future	443.0000	228.0000	(48.533)	0	0	0
2010/10/25	R209 2010/11/04	8.25	Call	Bond Future	1,631.0000	1,913.0000	17.290	0	0	54
2010/10/25	R209 2010/11/04	9.25	Call	Bond Future	9,227.0000	9,723.0000	5.376	0	0	0
2010/10/25	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/25	R209 2010/11/04	7.75	Put	Bond Future	3,455.0000	2,958.0000	(14.385)	0	0	0
2010/10/25	R209 2010/11/04	7.75	Call	Bond Future	60.0000	59.0000	(1.667)	0	0	162
2010/10/25	R209 2011/02/03			Bond Future	8.1600	8.1030	(0.699)	0.0000	0.0000	0
2010/10/25	R209 2011/02/03	9.00	Call	Bond Future	7,549.0000	7,962.0000	5.471	0	0	0
2010/10/25	R209 2011/02/03	9.00	Put	Bond Future	606.0000	510.0000	(15.842)	0	0	0
2010/10/25	R209 2011/02/03	9.05	Call	Bond Future	7,876.0000	8,296.0000	5.333	0	0	0
2010/10/25	R209 2011/02/03	9.05	Put	Bond Future	551.0000	462.0000	(16.152)	0	0	0
2010/10/25	R209 2011/02/03	8.95	Call	Bond Future	7,224.0000	7,629.0000	5.606	0	0	0
2010/10/25	R209 2011/02/03	8.95	Put	Bond Future	667.0000	563.0000	(15.592)	0	0	0
2010/10/25	R209 2011/05/05			Bond Future	8.2050	8.1470	(0.707)	0.0000	0.0000	0
2010/10/25	R209 2011/05/05	8.50	Call	Bond Future	5,053.0000	5,355.0000	5.977	0	0	0
2010/10/25	R209 2011/05/05	8.50	Put	Bond Future	2,523.0000	2,312.0000	(8.363)	0	0	0
2010/10/25	R209 2011/05/05	8.55	Call	Bond Future	5,320.0000	5,631.0000	5.846	0	0	0
2010/10/25	R209 2011/05/05	8.55	Put	Bond Future	2,374.0000	2,172.0000	(8.509)	0	0	0
2010/10/25	R209 2011/05/05	8.45	Call	Bond Future	4,790.0000	5,084.0000	6.138	0	0	0
2010/10/25	R209 2011/05/05	8.45	Put	Bond Future	2,680.0000	2,460.0000	(8.209)	0	0	0
2010/10/25	R209 2011/08/04			Bond Future	8.2490	8.1890	(0.727)	0.0000	0.0000	0
2010/10/25	R209 2011/08/04	8.50	Call	Bond Future	5,822.0000	6,119.0000	5.101	0	0	0
2010/10/25	R209 2011/08/04	8.50	Put	Bond Future	3,681.0000	3,453.0000	(6.194)	0	0	0
2010/10/25	R209 2011/08/04	8.55	Call	Bond Future	6,094.0000	6,398.0000	4.989	0	0	0
2010/10/25	R209 2011/08/04	8.55	Put	Bond Future	3,538.0000	3,316.0000	(6.275)	0	0	0
2010/10/25	R209 2011/08/04	8.45	Call	Bond Future	5,555.0000	5,844.0000	5.203	0	0	0
2010/10/25	R209 2011/08/04	8.45	Put	Bond Future	3,833.0000	3,597.0000	(6.157)	0	0	0

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2010/10/25	R209 2011/08/04	10.10	Call	Bond Future	14,816.0000	15,262.0000	3.010	0	0	0
2010/10/25	R209 2011/08/04	10.10	Put	Bond Future	984.0000	904.0000	(8.130)	0	0	0
2010/10/25	R210 2010/11/04			Bond Future	121.7678	121.7817	0.011	0.0000	0.0000	0
2010/10/25	R210 2010/11/04	3.10	Call	Bond Future	0.0000	118,682.0000	100.000	0	0	0
2010/10/25	R210 2010/11/04	3.10	Put	Bond Future	91,231.0000	0.0000	(100.000)	0	0	0
2010/10/25	R210 2010/11/04	3.15	Call	Bond Future	0.0000	118,632.0000	100.000	0	0	0
2010/10/25	R210 2010/11/04	3.15	Put	Bond Future	90,592.0000	0.0000	(100.000)	0	0	0
2010/10/25	R210 2010/11/04	3.05	Call	Bond Future	0.0000	118,732.0000	100.000	0	0	0
2010/10/25	R210 2010/11/04	3.05	Put	Bond Future	91,875.0000	0.0000	(100.000)	0	0	0
2010/10/25	R211 2010/11/04			Bond Future	102.0821	102.1220	0.039	0.0000	0.0000	0
2010/10/25	R211 2010/11/04	2.75	Call	Bond Future	0.0000	99,372.0000	100.000	0	0	0
2010/10/25	R211 2010/11/04	2.75	Put	Bond Future	95,617.0000	0.0000	(100.000)	0	0	0
2010/10/25	R211 2010/11/04	2.80	Call	Bond Future	0.0000	99,322.0000	100.000	0	0	0
2010/10/25	R211 2010/11/04	2.80	Put	Bond Future	95,335.0000	0.0000	(100.000)	0	0	0
2010/10/25	R211 2010/11/04	2.70	Call	Bond Future	0.0000	99,422.0000	100.000	0	0	0
2010/10/25	R211 2010/11/04	2.70	Put	Bond Future	95,899.0000	0.0000	(100.000)	0	0	0
2010/10/25	R212 2010/11/04			Bond Future	2.5750	2.5740	(0.039)	0.0000	0.0000	1,080
2010/10/25	R212 2010/11/04	3.00	Call	Bond Future	4,065.0000	4,075.0000	0.246	0	0	0
2010/10/25	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R212 2010/11/04	3.05	Call	Bond Future	4,531.0000	4,540.0000	0.199	0	0	0
2010/10/25	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R212 2010/11/04	2.95	Call	Bond Future	3,596.0000	3,606.0000	0.278	0	0	0
2010/10/25	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R212 2011/02/03			Bond Future	2.4850	2.4840	(0.040)	0.0000	0.0000	240
2010/10/25	R212 2011/02/03	3.00	Call	Bond Future	4,856.0000	4,866.0000	0.206	0	0	0
2010/10/25	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R212 2011/02/03	3.05	Call	Bond Future	5,313.0000	5,323.0000	0.188	0	0	0
2010/10/25	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	R212 2011/02/03	2.95	Call	Bond Future	4,396.0000	4,406.0000	0.227	0	0	0
2010/10/25	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/25	TRT1 2010/11/04			Index Future	338.9810	340.2030	0.360	0.0000	0.0000	100
2010/10/25	TRT1 2011/02/03			Index Future	343.9990	345.2400	0.361	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
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Total	159979.00
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