



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/10/2010

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
2010/10/28	AL7T 2010/11/04			Index Future	371.8870	373.6590	0.476	0.0000	0.0000	38
2010/10/28	AL7T 2011/02/03			Index Future	372.0000	379.3370	1.972	0.0000	0.0000	0
2010/10/28	ALBI 2010/11/04			Index Future	342.6740	344.0760	0.409	0.0000	0.0000	1,303
2010/10/28	ALBI 2011/02/03			Index Future	347.8860	349.3040	0.408	0.0000	0.0000	0
2010/10/28	ALBI 2011/05/05			Index Future	348.0000	354.5330	1.877	0.0000	0.0000	0
2010/10/28	CRD1 2010/11/04			Index Future	151.2040	151.6430	0.290	0.0000	0.0000	0
2010/10/28	CRD1 2011/02/03			Index Future	153.4440	153.8900	0.291	0.0000	0.0000	2
2010/10/28	CRD1 2011/05/05			Index Future	154.0000	156.1370	1.388	0.0000	0.0000	0
2010/10/28	GOVI 2010/11/04			GOVI	343.3250	344.7340	0.410	0.0000	0.0000	166
2010/10/28	GOVI 2010/11/04	329.00	Call	GOVI	143,250.0000	157,340.0000	9.836	0	0	0
2010/10/28	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2010/11/04	329.01	Call	GOVI	143,150.0000	157,240.0000	9.843	0	0	0
2010/10/28	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2010/11/04	328.99	Call	GOVI	143,350.0000	157,440.0000	9.829	0	0	0
2010/10/28	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/02/03			GOVI	348.5470	349.9720	0.409	0.0000	0.0000	10
2010/10/28	GOVI 2011/02/03	343.00	Call	GOVI	55,470.0000	69,720.0000	25.690	0	0	0
2010/10/28	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/02/03	343.01	Call	GOVI	55,370.0000	69,620.0000	25.736	0	0	0
2010/10/28	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/02/03	342.99	Call	GOVI	55,570.0000	69,820.0000	25.643	0	0	0
2010/10/28	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/05/05			GOVI	349.0000	355.2100	1.779	0.0000	0.0000	0
2010/10/28	GOVI 2011/05/05	349.00	Call	GOVI	0.0000	62,100.0000	100.000	0	0	0

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2010/10/28	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/05/05	349.01	Call	GOVI	0.0000	62,000.0000	100.000	0	0	0
2010/10/28	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GOVI 2011/05/05	348.99	Call	GOVI	0.0000	62,200.0000	100.000	0	0	0
2010/10/28	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/28	ILBI 2010/11/04			Index Future	391.6980	391.5420	(0.040)	0.0000	0.0000	511
2010/10/28	ILBI 2011/02/03			Index Future	397.7580	397.5990	(0.040)	0.0000	0.0000	0
2010/10/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/10/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/28	JBAF 2010/11/17			Jibar Tradeable Future	5.8800	5.8400	(0.680)	0.0000	0.0000	2,500
2010/10/28	JBAF 2010/12/15			Jibar Tradeable Future	5.8100	5.6800	(2.238)	0.0000	0.0000	2,500
2010/10/28	JBAF 2011/01/19			Jibar Tradeable Future	5.7300	5.6000	(2.269)	0.0000	0.0000	0
2010/10/28	JBAF 2011/02/16			Jibar Tradeable Future	5.6800	5.5500	(2.289)	0.0000	0.0000	0
2010/10/28	JBAF 2011/03/16			Jibar Tradeable Future	5.6700	5.5200	(2.646)	0.0000	0.0000	5,500
2010/10/28	JBAF 2011/04/20			Jibar Tradeable Future	5.6600	5.5200	(2.473)	0.0000	0.0000	0
2010/10/28	JBAF 2011/06/15			Jibar Tradeable Future	5.6800	5.5500	(2.289)	0.0000	0.0000	4,500
2010/10/28	JBAF 2011/09/21			Jibar Tradeable Future	5.7900	5.6800	(1.900)	0.0000	0.0000	13,700
2010/10/28	JBAF 2011/12/21			Jibar Tradeable Future	5.9800	5.8500	(2.174)	0.0000	0.0000	5,200
2010/10/28	JBAF 2012/03/20			Jibar Tradeable Future	6.2200	6.0600	(2.572)	0.0000	0.0000	0
2010/10/28	JBAF 2012/06/20			Jibar Tradeable Future	6.4600	6.3000	(2.477)	0.0000	0.0000	0
2010/10/28	JBAF 2012/09/19			Jibar Tradeable Future	6.6500	6.4820	(2.526)	0.0000	0.0000	40,000
2010/10/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0

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2010/10/28	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/28	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/28	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/28	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/28	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/28	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/28	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/28	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/28	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/28	OTH1 2010/11/04			Index Future	338.7910	340.1550	0.403	0.0000	0.0000	0
2010/10/28	OTH1 2011/02/03			Index Future	343.9440	345.3240	0.401	0.0000	0.0000	3
2010/10/28	OTH1 2011/05/05			Index Future	344.0000	350.4930	1.888	0.0000	0.0000	0
2010/10/28	R157 2010/11/04			Bond Future	7.2070	7.1000	(1.485)	0.0000	0.0000	3,626
2010/10/28	R157 2010/11/04	8.50	Call	Bond Future	5,840.0000	6,340.0000	8.562	0	0	0
2010/10/28	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R157 2010/11/04	8.55	Call	Bond Future	6,059.0000	6,559.0000	8.252	0	0	0
2010/10/28	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R157 2010/11/04	8.45	Call	Bond Future	5,621.0000	6,121.0000	8.895	0	0	0
2010/10/28	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R157 2010/11/04	7.50	Put	Bond Future	17.0000	2.0000	(88.235)	0	0	0
2010/10/28	R157 2010/11/04	7.50	Call	Bond Future	1,372.0000	1,856.0000	35.277	0	0	500
2010/10/28	R157 2011/02/03			Bond Future	7.2860	7.1720	(1.565)	0.0000	0.0000	3,694
2010/10/28	R157 2011/02/03	7.90	Call	Bond Future	2,987.0000	3,404.0000	13.960	0	0	0
2010/10/28	R157 2011/02/03	7.90	Put	Bond Future	317.0000	230.0000	(27.445)	0	0	0
2010/10/28	R157 2011/02/03	7.95	Call	Bond Future	3,166.0000	3,591.0000	13.424	0	0	0
2010/10/28	R157 2011/02/03	7.95	Put	Bond Future	282.0000	203.0000	(28.014)	0	0	0
2010/10/28	R157 2011/02/03	7.85	Call	Bond Future	2,811.0000	3,219.0000	14.514	0	0	0
2010/10/28	R157 2011/02/03	7.85	Put	Bond Future	356.0000	260.0000	(26.966)	0	0	0
2010/10/28	R157 2011/05/05			Bond Future	7.3680	7.2540	(1.547)	0.0000	0.0000	0
2010/10/28	R157 2011/05/05	7.75	Call	Bond Future	2,480.0000	2,802.0000	12.984	0	0	0
2010/10/28	R157 2011/05/05	7.75	Put	Bond Future	901.0000	747.0000	(17.092)	0	0	0

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2010/10/28	R157 2011/05/05	7.80	Call	Bond Future	2,620.0000	2,950.0000	12.595	0	0	0
2010/10/28	R157 2011/05/05	7.80	Put	Bond Future	836.0000	690.0000	(17.464)	0	0	0
2010/10/28	R157 2011/05/05	7.70	Call	Bond Future	2,344.0000	2,657.0000	13.353	0	0	0
2010/10/28	R157 2011/05/05	7.70	Put	Bond Future	970.0000	807.0000	(16.804)	0	0	0
2010/10/28	R157 2011/05/05	7.65	Call	Bond Future	2,211.0000	2,515.0000	13.749	0	0	0
2010/10/28	R157 2011/05/05	7.65	Put	Bond Future	1,043.0000	871.0000	(16.491)	0	0	0
2010/10/28	R157 2011/08/04			Bond Future	7.5000	7.3300	(2.267)	0.0000	0.0000	0
2010/10/28	R157 2011/08/04	7.50	Call	Bond Future	0.0000	668.0000	100.000	0	0	0
2010/10/28	R157 2011/08/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R157 2011/08/04	7.55	Call	Bond Future	0.0000	864.0000	100.000	0	0	0
2010/10/28	R157 2011/08/04	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R157 2011/08/04	7.45	Call	Bond Future	0.0000	472.0000	100.000	0	0	0
2010/10/28	R157 2011/08/04	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186 2010/11/04			Bond Future	8.1050	8.0590	(0.568)	0.0000	0.0000	17,511
2010/10/28	R186 2010/11/04	9.25	Call	Bond Future	10,973.0000	11,447.0000	4.320	0	0	0
2010/10/28	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186 2010/11/04	9.30	Call	Bond Future	11,418.0000	11,892.0000	4.151	0	0	0
2010/10/28	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186 2010/11/04	9.20	Call	Bond Future	10,525.0000	10,999.0000	4.504	0	0	0
2010/10/28	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186 2010/11/04	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/28	R186 2010/11/04	8.75	Call	Bond Future	6,370.0000	6,843.0000	7.425	0	0	7,900
2010/10/28	R186 2011/02/03			Bond Future	8.1630	8.1160	(0.576)	0.0000	0.0000	20,231
2010/10/28	R186 2011/02/03	9.00	Call	Bond Future	8,609.0000	9,015.0000	4.716	0	0	0
2010/10/28	R186 2011/02/03	9.00	Put	Bond Future	566.0000	496.0000	(12.367)	0	0	0
2010/10/28	R186 2011/02/03	9.05	Call	Bond Future	9,007.0000	9,419.0000	4.574	0	0	0
2010/10/28	R186 2011/02/03	9.05	Put	Bond Future	509.0000	444.0000	(12.770)	0	0	0
2010/10/28	R186 2011/02/03	8.95	Call	Bond Future	8,214.0000	8,613.0000	4.858	0	0	0
2010/10/28	R186 2011/02/03	8.95	Put	Bond Future	629.0000	552.0000	(12.242)	0	0	0
2010/10/28	R186 2011/02/03	7.75	Put	Bond Future	5,406.0000	5,056.0000	(6.474)	0	0	0
2010/10/28	R186 2011/02/03	7.75	Call	Bond Future	1,125.0000	1,251.0000	11.200	0	0	3,000
2010/10/28	R186 2011/05/05			Bond Future	8.2240	8.1790	(0.547)	0.0000	0.0000	0
2010/10/28	R186 2011/05/05	8.75	Call	Bond Future	7,267.0000	7,573.0000	4.211	0	0	0
2010/10/28	R186 2011/05/05	8.75	Put	Bond Future	2,202.0000	2,059.0000	(6.494)	0	0	0

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2010/10/28	R186	2011/05/05	8.80	Call	Bond Future	7,601.0000	7,914.0000	4.118	0	0	0
2010/10/28	R186	2011/05/05	8.80	Put	Bond Future	2,070.0000	1,935.0000	(6.522)	0	0	0
2010/10/28	R186	2011/05/05	8.70	Call	Bond Future	6,938.0000	7,238.0000	4.324	0	0	0
2010/10/28	R186	2011/05/05	8.70	Put	Bond Future	2,340.0000	2,192.0000	(6.325)	0	0	0
2010/10/28	R186	2011/05/05	8.00	Put	Bond Future	5,273.0000	5,010.0000	(4.988)	0	0	0
2010/10/28	R186	2011/05/05	8.00	Call	Bond Future	3,017.0000	3,202.0000	6.132	0	0	5,500
2010/10/28	R186	2011/08/04			Bond Future	8.2500	8.2380	(0.145)	0.0000	0.0000	0
2010/10/28	R186	2011/08/04	8.25	Call	Bond Future	0.0000	118.0000	100.000	0	0	0
2010/10/28	R186	2011/08/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186	2011/08/04	8.30	Call	Bond Future	0.0000	607.0000	100.000	0	0	0
2010/10/28	R186	2011/08/04	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186	2011/08/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R186	2011/08/04	8.20	Put	Bond Future	0.0000	374.0000	100.000	0	0	0
2010/10/28	R189	2010/11/04			Bond Future	209.7214	209.4657	(0.122)	0.0000	0.0000	0
2010/10/28	R189	2010/11/04	1.75	Call	Bond Future	207,971.0000	207,716.0000	(0.123)	0	0	0
2010/10/28	R189	2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R189	2010/11/04	1.80	Call	Bond Future	207,921.0000	207,666.0000	(0.123)	0	0	0
2010/10/28	R189	2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R189	2010/11/04	1.70	Call	Bond Future	208,021.0000	207,766.0000	(0.123)	0	0	0
2010/10/28	R189	2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R197	2010/11/04			Bond Future	226.4788	226.4654	(0.006)	0.0000	0.0000	0
2010/10/28	R197	2010/11/04	3.05	Call	Bond Future	223,429.0000	223,415.0000	(0.006)	0	0	0
2010/10/28	R197	2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R197	2010/11/04	3.10	Call	Bond Future	223,379.0000	223,365.0000	(0.006)	0	0	0
2010/10/28	R197	2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R197	2010/11/04	3.00	Call	Bond Future	223,479.0000	223,465.0000	(0.006)	0	0	0
2010/10/28	R197	2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201	2010/11/04			Bond Future	6.9900	6.9090	(1.159)	0.0000	0.0000	1,169
2010/10/28	R201	2010/11/04	8.50	Call	Bond Future	5,350.0000	5,647.0000	5.551	0	0	0
2010/10/28	R201	2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201	2010/11/04	8.55	Call	Bond Future	5,522.0000	5,819.0000	5.378	0	0	0
2010/10/28	R201	2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201	2010/11/04	8.45	Call	Bond Future	5,179.0000	5,475.0000	5.715	0	0	0

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2010/10/28	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201 2010/11/04	7.50	Call	Bond Future	1,846.0000	2,142.0000	16.035	0	0	0
2010/10/28	R201 2010/11/04	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	140
2010/10/28	R201 2010/11/04	7.25	Put	Bond Future	20.0000	5.0000	(75.000)	0	0	0
2010/10/28	R201 2010/11/04	7.25	Call	Bond Future	966.0000	1,247.0000	29.089	0	0	140
2010/10/28	R201 2010/11/04	8.00	Call	Bond Future	3,616.0000	3,913.0000	8.213	0	0	0
2010/10/28	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/28	R201 2010/11/04	6.75	Put	Bond Future	904.0000	634.0000	(29.867)	0	0	0
2010/10/28	R201 2010/11/04	6.75	Call	Bond Future	22.0000	48.0000	118.182	0	0	420
2010/10/28	R201 2011/02/03			Bond Future	7.0550	6.9680	(1.233)	0.0000	0.0000	319
2010/10/28	R201 2011/02/03	8.00	Call	Bond Future	3,295.0000	3,570.0000	8.346	0	0	0
2010/10/28	R201 2011/02/03	8.00	Put	Bond Future	97.0000	71.0000	(26.804)	0	0	0
2010/10/28	R201 2011/02/03	8.05	Call	Bond Future	3,448.0000	3,727.0000	8.092	0	0	0
2010/10/28	R201 2011/02/03	8.05	Put	Bond Future	84.0000	62.0000	(26.190)	0	0	0
2010/10/28	R201 2011/02/03	7.95	Call	Bond Future	3,142.0000	3,415.0000	8.689	0	0	0
2010/10/28	R201 2011/02/03	7.95	Put	Bond Future	110.0000	82.0000	(25.455)	0	0	0
2010/10/28	R201 2011/05/05			Bond Future	7.1290	7.0440	(1.192)	0.0000	0.0000	0
2010/10/28	R201 2011/05/05	7.75	Call	Bond Future	2,461.0000	2,668.0000	8.411	0	0	0
2010/10/28	R201 2011/05/05	7.75	Put	Bond Future	474.0000	405.0000	(14.557)	0	0	0
2010/10/28	R201 2011/05/05	7.80	Call	Bond Future	2,584.0000	2,795.0000	8.166	0	0	0
2010/10/28	R201 2011/05/05	7.80	Put	Bond Future	439.0000	374.0000	(14.806)	0	0	0
2010/10/28	R201 2011/05/05	7.70	Call	Bond Future	2,341.0000	2,543.0000	8.629	0	0	0
2010/10/28	R201 2011/05/05	7.70	Put	Bond Future	512.0000	439.0000	(14.258)	0	0	0
2010/10/28	R201 2011/08/04			Bond Future	7.2500	7.1150	(1.862)	0.0000	0.0000	0
2010/10/28	R201 2011/08/04	7.25	Call	Bond Future	0.0000	409.0000	100.000	0	0	0
2010/10/28	R201 2011/08/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201 2011/08/04	7.30	Call	Bond Future	0.0000	559.0000	100.000	0	0	0
2010/10/28	R201 2011/08/04	7.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R201 2011/08/04	7.20	Call	Bond Future	0.0000	258.0000	100.000	0	0	0
2010/10/28	R201 2011/08/04	7.20	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/28	R202 2010/11/04			Bond Future	0.5730	0.5730	0.000	0.0000	0.0000	0
2010/10/28	R202 2010/11/04	3.05	Call	Bond Future	55,515.0000	55,515.0000	0.000	0	0	0
2010/10/28	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R202 2010/11/04	3.10	Call	Bond Future	56,368.0000	56,368.0000	0.000	0	0	0

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2010/10/28	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R202 2010/11/04	3.00	Call	Bond Future	54,652.0000	54,652.0000	0.000	0	0	0
2010/10/28	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R202 2011/05/05			Bond Future	0.4430	0.4450	0.451	0.0000	0.0000	6,500
2010/10/28	R202 2011/05/05	2.05	Call	Bond Future	39,336.0000	39,279.0000	(0.145)	0	0	0
2010/10/28	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R202 2011/05/05	2.10	Call	Bond Future	40,364.0000	40,307.0000	(0.141)	0	0	0
2010/10/28	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R202 2011/05/05	2.00	Call	Bond Future	38,298.0000	38,240.0000	(0.151)	0	0	0
2010/10/28	R202 2011/05/05	2.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R203 2010/11/04			Bond Future	7.7570	7.6610	(1.238)	0.0000	0.0000	1,918
2010/10/28	R203 2010/11/04	9.25	Call	Bond Future	7,575.0000	8,088.0000	6.772	0	0	0
2010/10/28	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R203 2010/11/04	9.30	Call	Bond Future	7,817.0000	8,329.0000	6.550	0	0	0
2010/10/28	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R203 2010/11/04	9.20	Call	Bond Future	7,333.0000	7,846.0000	6.996	0	0	0
2010/10/28	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R203 2011/02/03			Bond Future	7.8400	7.7390	(1.288)	0.0000	0.0000	1,402
2010/10/28	R203 2011/02/03	8.50	Call	Bond Future	3,731.0000	4,158.0000	11.445	0	0	0
2010/10/28	R203 2011/02/03	8.50	Put	Bond Future	406.0000	312.0000	(23.153)	0	0	0
2010/10/28	R203 2011/02/03	8.55	Call	Bond Future	3,936.0000	4,372.0000	11.077	0	0	0
2010/10/28	R203 2011/02/03	8.55	Put	Bond Future	365.0000	280.0000	(23.288)	0	0	0
2010/10/28	R203 2011/02/03	8.45	Call	Bond Future	3,529.0000	3,948.0000	11.873	0	0	0
2010/10/28	R203 2011/02/03	8.45	Put	Bond Future	452.0000	350.0000	(22.566)	0	0	0
2010/10/28	R203 2011/05/05			Bond Future	7.9250	7.8240	(1.274)	0.0000	0.0000	0
2010/10/28	R203 2011/05/05	8.25	Call	Bond Future	2,844.0000	3,169.0000	11.428	0	0	0
2010/10/28	R203 2011/05/05	8.25	Put	Bond Future	1,246.0000	1,068.0000	(14.286)	0	0	0
2010/10/28	R203 2011/05/05	8.30	Call	Bond Future	3,007.0000	3,341.0000	11.107	0	0	0
2010/10/28	R203 2011/05/05	8.30	Put	Bond Future	1,166.0000	997.0000	(14.494)	0	0	0
2010/10/28	R203 2011/05/05	8.20	Call	Bond Future	2,685.0000	3,001.0000	11.769	0	0	0
2010/10/28	R203 2011/05/05	8.20	Put	Bond Future	1,331.0000	1,144.0000	(14.050)	0	0	0
2010/10/28	R203 2011/08/04			Bond Future	8.0000	7.9050	(1.188)	0.0000	0.0000	0
2010/10/28	R203 2011/08/04	8.00	Call	Bond Future	0.0000	456.0000	100.000	0	0	0
2010/10/28	R203 2011/08/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/28	R203 2011/08/04	8.05	Call	Bond Future	0.0000	695.0000	100.000	0	0	0
2010/10/28	R203 2011/08/04	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R203 2011/08/04	7.95	Call	Bond Future	0.0000	216.0000	100.000	0	0	0
2010/10/28	R203 2011/08/04	7.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2010/11/04			Bond Future	7.8660	7.7750	(1.157)	0.0000	0.0000	2,242
2010/10/28	R204 2010/11/04	9.25	Call	Bond Future	7,821.0000	8,364.0000	6.943	0	0	0
2010/10/28	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2010/11/04	9.30	Call	Bond Future	8,089.0000	8,632.0000	6.713	0	0	0
2010/10/28	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2010/11/04	9.20	Call	Bond Future	7,552.0000	8,095.0000	7.190	0	0	0
2010/10/28	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2010/11/04	9.00	Call	Bond Future	6,467.0000	7,010.0000	8.396	0	0	0
2010/10/28	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2011/02/03			Bond Future	7.9400	7.8450	(1.196)	0.0000	0.0000	1,876
2010/10/28	R204 2011/02/03	8.50	Call	Bond Future	3,736.0000	4,169.0000	11.590	0	0	0
2010/10/28	R204 2011/02/03	8.50	Put	Bond Future	563.0000	445.0000	(20.959)	0	0	0
2010/10/28	R204 2011/02/03	8.55	Call	Bond Future	3,958.0000	4,401.0000	11.193	0	0	0
2010/10/28	R204 2011/02/03	8.55	Put	Bond Future	508.0000	400.0000	(21.260)	0	0	0
2010/10/28	R204 2011/02/03	8.45	Call	Bond Future	3,518.0000	3,941.0000	12.024	0	0	0
2010/10/28	R204 2011/02/03	8.45	Put	Bond Future	623.0000	495.0000	(20.546)	0	0	0
2010/10/28	R204 2011/05/05			Bond Future	8.0200	7.9260	(1.172)	0.0000	0.0000	0
2010/10/28	R204 2011/05/05	8.50	Call	Bond Future	3,881.0000	4,248.0000	9.456	0	0	0
2010/10/28	R204 2011/05/05	8.50	Put	Bond Future	1,231.0000	1,068.0000	(13.241)	0	0	0
2010/10/28	R204 2011/05/05	8.55	Call	Bond Future	4,075.0000	4,450.0000	9.202	0	0	0
2010/10/28	R204 2011/05/05	8.55	Put	Bond Future	1,154.0000	999.0000	(13.432)	0	0	0
2010/10/28	R204 2011/05/05	8.45	Call	Bond Future	3,691.0000	4,049.0000	9.699	0	0	0
2010/10/28	R204 2011/05/05	8.45	Put	Bond Future	1,313.0000	1,141.0000	(13.100)	0	0	0
2010/10/28	R204 2011/08/04			Bond Future	8.0000	8.0030	0.037	0.0000	0.0000	0
2010/10/28	R204 2011/08/04	8.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2011/08/04	8.00	Put	Bond Future	0.0000	16.0000	100.000	0	0	0
2010/10/28	R204 2011/08/04	8.05	Call	Bond Future	0.0000	257.0000	100.000	0	0	0
2010/10/28	R204 2011/08/04	8.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2011/08/04	7.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R204 2011/08/04	7.95	Put	Bond Future	0.0000	291.0000	100.000	0	0	0

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2010/10/28	R206 2010/11/04			Bond Future	6.7850	6.6880	(1.430)	0.0000	0.0000	0
2010/10/28	R206 2010/11/04	8.50	Call	Bond Future	4,757.0000	5,035.0000	5.844	0	0	0
2010/10/28	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R206 2010/11/04	8.55	Call	Bond Future	4,892.0000	5,169.0000	5.662	0	0	0
2010/10/28	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R206 2010/11/04	8.45	Call	Bond Future	4,622.0000	4,900.0000	6.015	0	0	0
2010/10/28	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R206 2010/11/04	7.25	Call	Bond Future	1,318.0000	1,595.0000	21.017	0	0	150
2010/10/28	R206 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/10/28	R206 2010/11/04	8.00	Call	Bond Future	3,399.0000	3,677.0000	8.179	0	0	0
2010/10/28	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/28	R206 2010/11/04	6.75	Put	Bond Future	234.0000	95.0000	(59.402)	0	0	0
2010/10/28	R206 2010/11/04	6.75	Call	Bond Future	134.0000	272.0000	102.985	0	0	450
2010/10/28	R206 2011/02/03			Bond Future	6.8430	6.7380	(1.534)	0.0000	0.0000	0
2010/10/28	R206 2011/02/03	8.00	Call	Bond Future	3,036.0000	3,304.0000	8.827	0	0	0
2010/10/28	R206 2011/02/03	8.00	Put	Bond Future	30.0000	20.0000	(33.333)	0	0	0
2010/10/28	R206 2011/02/03	8.05	Call	Bond Future	3,158.0000	3,428.0000	8.550	0	0	0
2010/10/28	R206 2011/02/03	8.05	Put	Bond Future	25.0000	16.0000	(36.000)	0	0	0
2010/10/28	R206 2011/02/03	7.95	Call	Bond Future	2,913.0000	3,180.0000	9.166	0	0	0
2010/10/28	R206 2011/02/03	7.95	Put	Bond Future	35.0000	23.0000	(34.286)	0	0	0
2010/10/28	R206 2011/05/05			Bond Future	6.9200	6.8150	(1.517)	0.0000	0.0000	0
2010/10/28	R206 2011/05/05	7.50	Call	Bond Future	1,776.0000	1,967.0000	10.755	0	0	0
2010/10/28	R206 2011/05/05	7.50	Put	Bond Future	377.0000	312.0000	(17.241)	0	0	0
2010/10/28	R206 2011/05/05	7.55	Call	Bond Future	1,867.0000	2,062.0000	10.445	0	0	0
2010/10/28	R206 2011/05/05	7.55	Put	Bond Future	348.0000	287.0000	(17.529)	0	0	0
2010/10/28	R206 2011/05/05	7.45	Call	Bond Future	1,689.0000	1,875.0000	11.012	0	0	0
2010/10/28	R206 2011/05/05	7.45	Put	Bond Future	409.0000	340.0000	(16.870)	0	0	0
2010/10/28	R206 2011/08/04			Bond Future	7.0000	6.8870	(1.614)	0.0000	0.0000	0
2010/10/28	R206 2011/08/04	7.00	Call	Bond Future	0.0000	251.0000	100.000	0	0	0
2010/10/28	R206 2011/08/04	7.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R206 2011/08/04	7.05	Call	Bond Future	0.0000	361.0000	100.000	0	0	0
2010/10/28	R206 2011/08/04	7.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R206 2011/08/04	6.95	Call	Bond Future	0.0000	140.0000	100.000	0	0	0
2010/10/28	R206 2011/08/04	6.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/28	R207 2010/11/04			Bond Future	7.9560	7.8800	(0.955)	0.0000	0.0000	600
2010/10/28	R207 2010/11/04	9.25	Call	Bond Future	7,660.0000	8,136.0000	6.214	0	0	0
2010/10/28	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2010/11/04	9.30	Call	Bond Future	7,940.0000	8,416.0000	5.995	0	0	0
2010/10/28	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2010/11/04	9.20	Call	Bond Future	7,379.0000	7,855.0000	6.451	0	0	0
2010/10/28	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2010/11/04	9.40	Call	Bond Future	8,496.0000	8,972.0000	5.603	0	0	0
2010/10/28	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2011/02/03			Bond Future	8.0250	7.9460	(0.984)	0.0000	0.0000	1,400
2010/10/28	R207 2011/02/03	8.75	Call	Bond Future	4,672.0000	5,079.0000	8.711	0	0	0
2010/10/28	R207 2011/02/03	8.75	Put	Bond Future	381.0000	304.0000	(20.210)	0	0	0
2010/10/28	R207 2011/02/03	8.80	Call	Bond Future	4,918.0000	5,332.0000	8.418	0	0	0
2010/10/28	R207 2011/02/03	8.80	Put	Bond Future	340.0000	271.0000	(20.294)	0	0	0
2010/10/28	R207 2011/02/03	8.70	Call	Bond Future	4,428.0000	4,829.0000	9.056	0	0	0
2010/10/28	R207 2011/02/03	8.70	Put	Bond Future	424.0000	342.0000	(19.340)	0	0	0
2010/10/28	R207 2011/05/05			Bond Future	8.1010	8.0230	(0.963)	0.0000	0.0000	0
2010/10/28	R207 2011/05/05	8.50	Call	Bond Future	3,818.0000	4,125.0000	8.041	0	0	0
2010/10/28	R207 2011/05/05	8.50	Put	Bond Future	1,483.0000	1,325.0000	(10.654)	0	0	0
2010/10/28	R207 2011/05/05	8.55	Call	Bond Future	4,016.0000	4,330.0000	7.819	0	0	0
2010/10/28	R207 2011/05/05	8.55	Put	Bond Future	1,394.0000	1,242.0000	(10.904)	0	0	0
2010/10/28	R207 2011/05/05	8.45	Call	Bond Future	3,625.0000	3,924.0000	8.248	0	0	0
2010/10/28	R207 2011/05/05	8.45	Put	Bond Future	1,579.0000	1,412.0000	(10.576)	0	0	0
2010/10/28	R207 2011/08/04			Bond Future	8.2500	8.0980	(1.842)	0.0000	0.0000	0
2010/10/28	R207 2011/08/04	8.25	Call	Bond Future	0.0000	881.0000	100.000	0	0	0
2010/10/28	R207 2011/08/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2011/08/04	8.30	Call	Bond Future	0.0000	1,168.0000	100.000	0	0	0
2010/10/28	R207 2011/08/04	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R207 2011/08/04	8.20	Call	Bond Future	0.0000	592.0000	100.000	0	0	0
2010/10/28	R207 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R208 2010/11/04			Bond Future	8.0360	7.9800	(0.697)	0.0000	0.0000	6,325
2010/10/28	R208 2010/11/04	9.25	Call	Bond Future	7,521.0000	7,889.0000	4.893	0	0	0
2010/10/28	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/28	R208 2010/11/04	9.30	Call	Bond Future	7,813.0000	8,181.0000	4.710	0	0	0
2010/10/28	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R208 2010/11/04	9.20	Call	Bond Future	7,228.0000	7,595.0000	5.077	0	0	0
2010/10/28	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R208 2011/02/03			Bond Future	8.1020	8.0450	(0.704)	0.0000	0.0000	5,596
2010/10/28	R208 2011/02/03	8.75	Call	Bond Future	4,574.0000	4,867.0000	6.406	0	0	0
2010/10/28	R208 2011/02/03	8.75	Put	Bond Future	536.0000	463.0000	(13.619)	0	0	0
2010/10/28	R208 2011/02/03	8.80	Call	Bond Future	4,823.0000	5,122.0000	6.199	0	0	0
2010/10/28	R208 2011/02/03	8.80	Put	Bond Future	484.0000	416.0000	(14.050)	0	0	0
2010/10/28	R208 2011/02/03	8.70	Call	Bond Future	4,328.0000	4,615.0000	6.631	0	0	0
2010/10/28	R208 2011/02/03	8.70	Put	Bond Future	594.0000	514.0000	(13.468)	0	0	0
2010/10/28	R208 2011/05/05			Bond Future	8.1720	8.1160	(0.685)	0.0000	0.0000	0
2010/10/28	R208 2011/05/05	8.50	Call	Bond Future	3,684.0000	3,906.0000	6.026	0	0	0
2010/10/28	R208 2011/05/05	8.50	Put	Bond Future	1,654.0000	1,523.0000	(7.920)	0	0	0
2010/10/28	R208 2011/05/05	8.55	Call	Bond Future	3,886.0000	4,115.0000	5.893	0	0	0
2010/10/28	R208 2011/05/05	8.55	Put	Bond Future	1,551.0000	1,428.0000	(7.930)	0	0	0
2010/10/28	R208 2011/05/05	8.45	Call	Bond Future	3,486.0000	3,702.0000	6.196	0	0	0
2010/10/28	R208 2011/05/05	8.45	Put	Bond Future	1,761.0000	1,625.0000	(7.723)	0	0	0
2010/10/28	R208 2011/08/04			Bond Future	8.2500	8.1850	(0.788)	0.0000	0.0000	0
2010/10/28	R208 2011/08/04	8.25	Call	Bond Future	0.0000	400.0000	100.000	0	0	0
2010/10/28	R208 2011/08/04	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R208 2011/08/04	8.30	Call	Bond Future	0.0000	707.0000	100.000	0	0	0
2010/10/28	R208 2011/08/04	8.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R208 2011/08/04	8.20	Call	Bond Future	0.0000	93.0000	100.000	0	0	0
2010/10/28	R208 2011/08/04	8.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R209 2010/11/04			Bond Future	8.1190	8.0830	(0.443)	0.0000	0.0000	23,345
2010/10/28	R209 2010/11/04	9.00	Call	Bond Future	7,320.0000	7,644.0000	4.426	0	0	0
2010/10/28	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R209 2010/11/04	9.05	Call	Bond Future	7,702.0000	8,026.0000	4.207	0	0	0
2010/10/28	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R209 2010/11/04	8.95	Call	Bond Future	6,934.0000	7,258.0000	4.673	0	0	0
2010/10/28	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R209 2010/11/04	8.50	Call	Bond Future	3,331.0000	3,639.0000	9.246	0	0	0
2010/10/28	R209 2010/11/04	8.50	Put	Bond Future	26.0000	10.0000	(61.538)	0	0	54

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
2010/10/28	R209 2010/11/04	8.25	Put	Bond Future	282.0000	176.0000	(37.589)	0	0	0
2010/10/28	R209 2010/11/04	8.25	Call	Bond Future	1,444.0000	1,662.0000	15.097	0	0	54
2010/10/28	R209 2010/11/04	9.25	Call	Bond Future	9,200.0000	9,524.0000	3.522	0	0	0
2010/10/28	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/28	R209 2010/11/04	7.75	Put	Bond Future	3,438.0000	3,116.0000	(9.366)	0	0	0
2010/10/28	R209 2010/11/04	7.75	Call	Bond Future	16.0000	18.0000	12.500	0	0	162
2010/10/28	R209 2011/02/03			Bond Future	8.1630	8.1270	(0.441)	0.0000	0.0000	2,097
2010/10/28	R209 2011/02/03	9.00	Call	Bond Future	7,485.0000	7,752.0000	3.567	0	0	0
2010/10/28	R209 2011/02/03	9.00	Put	Bond Future	569.0000	515.0000	(9.490)	0	0	0
2010/10/28	R209 2011/02/03	9.05	Call	Bond Future	7,813.0000	8,085.0000	3.481	0	0	0
2010/10/28	R209 2011/02/03	9.05	Put	Bond Future	515.0000	466.0000	(9.515)	0	0	0
2010/10/28	R209 2011/02/03	8.95	Call	Bond Future	7,157.0000	7,420.0000	3.675	0	0	0
2010/10/28	R209 2011/02/03	8.95	Put	Bond Future	626.0000	569.0000	(9.105)	0	0	0
2010/10/28	R209 2011/05/05			Bond Future	8.2080	8.1730	(0.426)	0.0000	0.0000	0
2010/10/28	R209 2011/05/05	8.50	Call	Bond Future	4,991.0000	5,179.0000	3.767	0	0	0
2010/10/28	R209 2011/05/05	8.50	Put	Bond Future	2,487.0000	2,366.0000	(4.865)	0	0	0
2010/10/28	R209 2011/05/05	8.55	Call	Bond Future	5,258.0000	5,451.0000	3.671	0	0	0
2010/10/28	R209 2011/05/05	8.55	Put	Bond Future	2,338.0000	2,222.0000	(4.962)	0	0	0
2010/10/28	R209 2011/05/05	8.45	Call	Bond Future	4,729.0000	4,911.0000	3.849	0	0	0
2010/10/28	R209 2011/05/05	8.45	Put	Bond Future	2,645.0000	2,518.0000	(4.802)	0	0	0
2010/10/28	R209 2011/08/04			Bond Future	8.2520	8.2170	(0.424)	0.0000	0.0000	0
2010/10/28	R209 2011/08/04	8.50	Call	Bond Future	5,766.0000	5,943.0000	3.070	0	0	0
2010/10/28	R209 2011/08/04	8.50	Put	Bond Future	3,652.0000	3,523.0000	(3.532)	0	0	0
2010/10/28	R209 2011/08/04	8.55	Call	Bond Future	6,038.0000	6,219.0000	2.998	0	0	0
2010/10/28	R209 2011/08/04	8.55	Put	Bond Future	3,508.0000	3,383.0000	(3.563)	0	0	0
2010/10/28	R209 2011/08/04	8.45	Call	Bond Future	5,500.0000	5,672.0000	3.127	0	0	0
2010/10/28	R209 2011/08/04	8.45	Put	Bond Future	3,805.0000	3,671.0000	(3.522)	0	0	0
2010/10/28	R209 2011/08/04	10.10	Call	Bond Future	14,767.0000	15,030.0000	1.781	0	0	0
2010/10/28	R209 2011/08/04	10.10	Put	Bond Future	961.0000	918.0000	(4.475)	0	0	0
2010/10/28	R210 2010/11/04			Bond Future	121.8370	121.8300	(0.006)	0.0000	0.0000	0
2010/10/28	R210 2010/11/04	3.10	Call	Bond Future	118,737.0000	118,730.0000	(0.006)	0	0	0
2010/10/28	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R210 2010/11/04	3.15	Call	Bond Future	118,687.0000	118,680.0000	(0.006)	0	0	0
2010/10/28	R210 2010/11/04	3.15	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
2010/10/28	R210 2010/11/04	3.05	Call	Bond Future	118,787.0000	118,780.0000	(0.006)	0	0	0
2010/10/28	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R211 2010/11/04			Bond Future	102.1646	102.1285	(0.035)	0.0000	0.0000	0
2010/10/28	R211 2010/11/04	2.75	Call	Bond Future	99,415.0000	99,379.0000	(0.036)	0	0	0
2010/10/28	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R211 2010/11/04	2.80	Call	Bond Future	99,365.0000	99,329.0000	(0.036)	0	0	0
2010/10/28	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R211 2010/11/04	2.70	Call	Bond Future	99,465.0000	99,429.0000	(0.036)	0	0	0
2010/10/28	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2010/11/04			Bond Future	2.6490	2.6500	0.038	0.0000	0.0000	1,080
2010/10/28	R212 2010/11/04	3.00	Call	Bond Future	3,343.0000	3,334.0000	(0.269)	0	0	0
2010/10/28	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2010/11/04	3.05	Call	Bond Future	3,809.0000	3,799.0000	(0.263)	0	0	0
2010/10/28	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2010/11/04	2.95	Call	Bond Future	2,875.0000	2,865.0000	(0.348)	0	0	0
2010/10/28	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2011/02/03			Bond Future	2.5610	2.5620	0.039	0.0000	0.0000	240
2010/10/28	R212 2011/02/03	3.00	Call	Bond Future	4,122.0000	4,113.0000	(0.218)	0	0	0
2010/10/28	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2011/02/03	3.05	Call	Bond Future	4,580.0000	4,570.0000	(0.218)	0	0	0
2010/10/28	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	R212 2011/02/03	2.95	Call	Bond Future	3,663.0000	3,653.0000	(0.273)	0	0	0
2010/10/28	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/28	TRT1 2010/11/04			Index Future	339.2950	340.6670	0.404	0.0000	0.0000	0
2010/10/28	TRT1 2011/02/03			Index Future	344.3210	345.7140	0.405	0.0000	0.0000	100
2010/10/28	TRT1 2011/05/05			Index Future	345.0000	350.7620	1.670	0.0000	0.0000	0
Total										196856.00