



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 29/10/2010

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
2010/10/29	AL7T 2010/11/04			Index Future	373.6590	374.9030	0.333	0.0000	0.0000	38
2010/10/29	AL7T 2011/02/03			Index Future	379.3370	380.5380	0.317	0.0000	0.0000	0
2010/10/29	ALBI 2010/11/04			Index Future	344.0760	344.9490	0.254	0.0000	0.0000	1,058
2010/10/29	ALBI 2011/02/03			Index Future	349.3040	350.1330	0.237	0.0000	0.0000	245
2010/10/29	ALBI 2011/05/05			Index Future	354.5330	355.3780	0.238	0.0000	0.0000	0
2010/10/29	CRD1 2010/11/04			Index Future	151.6430	151.9530	0.204	0.0000	0.0000	0
2010/10/29	CRD1 2011/02/03			Index Future	153.8900	154.2050	0.205	0.0000	0.0000	2
2010/10/29	CRD1 2011/05/05			Index Future	156.1370	156.4570	0.205	0.0000	0.0000	0
2010/10/29	GOVI 2010/11/04			GOVI	344.7340	345.6160	0.256	0.0000	0.0000	82
2010/10/29	GOVI 2010/11/04	329.00	Call	GOVI	157,340.0000	166,160.0000	5.606	0	0	0
2010/10/29	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2010/11/04	329.01	Call	GOVI	157,240.0000	166,060.0000	5.609	0	0	0
2010/10/29	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2010/11/04	328.99	Call	GOVI	157,440.0000	166,260.0000	5.602	0	0	0
2010/10/29	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/02/03			GOVI	349.9720	350.8110	0.240	0.0000	0.0000	94
2010/10/29	GOVI 2011/02/03	343.00	Call	GOVI	69,720.0000	78,110.0000	12.034	0	0	0
2010/10/29	GOVI 2011/02/03	343.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/02/03	343.01	Call	GOVI	69,620.0000	78,010.0000	12.051	0	0	0
2010/10/29	GOVI 2011/02/03	343.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/02/03	342.99	Call	GOVI	69,820.0000	78,210.0000	12.017	0	0	0
2010/10/29	GOVI 2011/02/03	342.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/05/05			GOVI	355.2100	356.0660	0.241	0.0000	0.0000	0
2010/10/29	GOVI 2011/05/05	349.00	Call	GOVI	62,100.0000	70,660.0000	13.784	0	0	0

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2010/10/29	GOVI 2011/05/05	349.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/05/05	349.01	Call	GOVI	62,000.0000	70,560.0000	13.806	0	0	0
2010/10/29	GOVI 2011/05/05	349.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GOVI 2011/05/05	348.99	Call	GOVI	62,200.0000	70,760.0000	13.762	0	0	0
2010/10/29	GOVI 2011/05/05	348.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/29	ILBI 2010/11/04			Index Future	391.5420	391.9840	0.113	0.0000	0.0000	511
2010/10/29	ILBI 2011/02/03			Index Future	397.5990	398.0470	0.113	0.0000	0.0000	0
2010/10/29	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/29	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/29	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/29	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/10/29	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/29	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/29	JBAF 2010/11/17			Jibar Tradeable Future	5.8400	5.8700	0.514	0.0000	0.0000	2,500
2010/10/29	JBAF 2010/12/15			Jibar Tradeable Future	5.6800	5.7200	0.704	0.0000	0.0000	2,500
2010/10/29	JBAF 2011/01/19			Jibar Tradeable Future	5.6000	5.6400	0.714	0.0000	0.0000	0
2010/10/29	JBAF 2011/02/16			Jibar Tradeable Future	5.5500	5.5800	0.541	0.0000	0.0000	0
2010/10/29	JBAF 2011/03/16			Jibar Tradeable Future	5.5200	5.5500	0.543	0.0000	0.0000	5,500
2010/10/29	JBAF 2011/04/20			Jibar Tradeable Future	5.5200	5.5500	0.543	0.0000	0.0000	0
2010/10/29	JBAF 2011/06/15			Jibar Tradeable Future	5.5500	5.5600	0.180	0.0000	0.0000	4,500
2010/10/29	JBAF 2011/09/21			Jibar Tradeable Future	5.6800	5.6900	0.176	0.0000	0.0000	13,700
2010/10/29	JBAF 2011/12/21			Jibar Tradeable Future	5.8500	5.8600	0.171	0.0000	0.0000	5,200
2010/10/29	JBAF 2012/03/20			Jibar Tradeable Future	6.0600	6.0700	0.165	0.0000	0.0000	0
2010/10/29	JBAF 2012/06/20			Jibar Tradeable Future	6.3000	6.3100	0.159	0.0000	0.0000	0
2010/10/29	JBAF 2012/09/19			Jibar Tradeable Future	6.4820	6.5200	0.586	0.0000	0.0000	40,000
2010/10/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0

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2010/10/29	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/29	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/29	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/29	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/29	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/29	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/29	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/29	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/29	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/29	OTH1 2010/11/04			Index Future	340.1550	340.9780	0.242	0.0000	0.0000	0
2010/10/29	OTH1 2011/02/03			Index Future	345.3240	346.1030	0.226	0.0000	0.0000	3
2010/10/29	OTH1 2011/05/05			Index Future	350.4930	351.2870	0.227	0.0000	0.0000	0
2010/10/29	R157 2010/11/04			Bond Future	7.1000	7.0440	(0.789)	0.0000	0.0000	3,626
2010/10/29	R157 2010/11/04	8.50	Call	Bond Future	6,340.0000	6,602.0000	4.132	0	0	0
2010/10/29	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R157 2010/11/04	8.55	Call	Bond Future	6,559.0000	6,821.0000	3.995	0	0	0
2010/10/29	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R157 2010/11/04	8.45	Call	Bond Future	6,121.0000	6,383.0000	4.280	0	0	0
2010/10/29	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R157 2010/11/04	7.50	Put	Bond Future	2.0000	0.0000	(100.000)	0	0	0
2010/10/29	R157 2010/11/04	7.50	Call	Bond Future	1,856.0000	2,117.0000	14.063	0	0	500
2010/10/29	R157 2011/02/03			Bond Future	7.1720	7.1170	(0.767)	0.0000	0.0000	3,694
2010/10/29	R157 2011/02/03	7.90	Call	Bond Future	3,404.0000	3,556.0000	4.465	0	0	0
2010/10/29	R157 2011/02/03	7.90	Put	Bond Future	230.0000	138.0000	(40.000)	0	0	0
2010/10/29	R157 2011/02/03	7.95	Call	Bond Future	3,591.0000	3,749.0000	4.400	0	0	0
2010/10/29	R157 2011/02/03	7.95	Put	Bond Future	203.0000	117.0000	(42.365)	0	0	0
2010/10/29	R157 2011/02/03	7.85	Call	Bond Future	3,219.0000	3,365.0000	4.536	0	0	0
2010/10/29	R157 2011/02/03	7.85	Put	Bond Future	260.0000	162.0000	(37.692)	0	0	0
2010/10/29	R157 2011/05/05			Bond Future	7.2540	7.1950	(0.813)	0.0000	0.0000	0
2010/10/29	R157 2011/05/05	7.75	Call	Bond Future	2,802.0000	2,813.0000	0.393	0	0	0
2010/10/29	R157 2011/05/05	7.75	Put	Bond Future	747.0000	510.0000	(31.727)	0	0	0

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2010/10/29	R157 2011/05/05	7.80	Call	Bond Future	2,950.0000	2,970.0000	0.678	0	0	0
2010/10/29	R157 2011/05/05	7.80	Put	Bond Future	690.0000	463.0000	(32.899)	0	0	0
2010/10/29	R157 2011/05/05	7.70	Call	Bond Future	2,657.0000	2,660.0000	0.113	0	0	0
2010/10/29	R157 2011/05/05	7.70	Put	Bond Future	807.0000	563.0000	(30.235)	0	0	0
2010/10/29	R157 2011/05/05	7.65	Call	Bond Future	2,515.0000	2,510.0000	(0.199)	0	0	0
2010/10/29	R157 2011/05/05	7.65	Put	Bond Future	871.0000	618.0000	(29.047)	0	0	0
2010/10/29	R157 2011/08/04			Bond Future	7.3300	7.2690	(0.832)	0.0000	0.0000	0
2010/10/29	R157 2011/08/04	7.50	Call	Bond Future	668.0000	2,168.0000	224.551	0	0	0
2010/10/29	R157 2011/08/04	7.50	Put	Bond Future	0.0000	1,259.0000	100.000	0	0	0
2010/10/29	R157 2011/08/04	7.55	Call	Bond Future	864.0000	2,287.0000	164.699	0	0	0
2010/10/29	R157 2011/08/04	7.55	Put	Bond Future	0.0000	1,182.0000	100.000	0	0	0
2010/10/29	R157 2011/08/04	7.45	Call	Bond Future	472.0000	2,053.0000	334.958	0	0	0
2010/10/29	R157 2011/08/04	7.45	Put	Bond Future	0.0000	1,340.0000	100.000	0	0	0
2010/10/29	R186 2010/11/04			Bond Future	8.0590	8.0340	(0.310)	0.0000	0.0000	17,511
2010/10/29	R186 2010/11/04	9.25	Call	Bond Future	11,447.0000	11,705.0000	2.254	0	0	0
2010/10/29	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R186 2010/11/04	9.30	Call	Bond Future	11,892.0000	12,150.0000	2.170	0	0	0
2010/10/29	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R186 2010/11/04	9.20	Call	Bond Future	10,999.0000	11,257.0000	2.346	0	0	0
2010/10/29	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R186 2010/11/04	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R186 2010/11/04	8.75	Call	Bond Future	6,843.0000	7,102.0000	3.785	0	0	7,900
2010/10/29	R186 2011/02/03			Bond Future	8.1160	8.0920	(0.296)	0.0000	0.0000	20,231
2010/10/29	R186 2011/02/03	9.00	Call	Bond Future	9,015.0000	9,126.0000	1.231	0	0	0
2010/10/29	R186 2011/02/03	9.00	Put	Bond Future	496.0000	362.0000	(27.016)	0	0	0
2010/10/29	R186 2011/02/03	9.05	Call	Bond Future	9,419.0000	9,536.0000	1.242	0	0	0
2010/10/29	R186 2011/02/03	9.05	Put	Bond Future	444.0000	317.0000	(28.604)	0	0	0
2010/10/29	R186 2011/02/03	8.95	Call	Bond Future	8,613.0000	8,719.0000	1.231	0	0	0
2010/10/29	R186 2011/02/03	8.95	Put	Bond Future	552.0000	413.0000	(25.181)	0	0	0
2010/10/29	R186 2011/02/03	7.75	Put	Bond Future	5,056.0000	4,881.0000	(3.461)	0	0	0
2010/10/29	R186 2011/02/03	7.75	Call	Bond Future	1,251.0000	1,321.0000	5.596	0	0	3,000
2010/10/29	R186 2011/05/05			Bond Future	8.1790	8.1530	(0.318)	0.0000	0.0000	0
2010/10/29	R186 2011/05/05	8.75	Call	Bond Future	7,573.0000	7,320.0000	(3.341)	0	0	0
2010/10/29	R186 2011/05/05	8.75	Put	Bond Future	2,059.0000	1,546.0000	(24.915)	0	0	0

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2010/10/29	R186	2011/05/05	8.80	Call	Bond Future	7,914.0000	7,665.0000	(3.146)	0	0	0
2010/10/29	R186	2011/05/05	8.80	Put	Bond Future	1,935.0000	1,426.0000	(26.305)	0	0	0
2010/10/29	R186	2011/05/05	8.70	Call	Bond Future	7,238.0000	6,980.0000	(3.565)	0	0	0
2010/10/29	R186	2011/05/05	8.70	Put	Bond Future	2,192.0000	1,674.0000	(23.631)	0	0	0
2010/10/29	R186	2011/05/05	8.00	Put	Bond Future	5,010.0000	4,545.0000	(9.281)	0	0	0
2010/10/29	R186	2011/05/05	8.00	Call	Bond Future	3,202.0000	2,997.0000	(6.402)	0	0	5,500
2010/10/29	R186	2011/08/04			Bond Future	8.2380	8.2130	(0.303)	0.0000	0.0000	0
2010/10/29	R186	2011/08/04	8.25	Call	Bond Future	118.0000	4,825.0000	3988.983	0	0	0
2010/10/29	R186	2011/08/04	8.25	Put	Bond Future	0.0000	4,461.0000	100.000	0	0	0
2010/10/29	R186	2011/08/04	8.30	Call	Bond Future	607.0000	5,081.0000	737.068	0	0	0
2010/10/29	R186	2011/08/04	8.30	Put	Bond Future	0.0000	4,228.0000	100.000	0	0	0
2010/10/29	R186	2011/08/04	8.20	Call	Bond Future	0.0000	4,575.0000	100.000	0	0	0
2010/10/29	R186	2011/08/04	8.20	Put	Bond Future	374.0000	4,703.0000	1157.487	0	0	0
2010/10/29	R189	2010/11/04			Bond Future	209.4657	209.7281	0.125	0.0000	0.0000	0
2010/10/29	R189	2010/11/04	1.75	Call	Bond Future	207,716.0000	207,978.0000	0.126	0	0	0
2010/10/29	R189	2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R189	2010/11/04	1.80	Call	Bond Future	207,666.0000	207,928.0000	0.126	0	0	0
2010/10/29	R189	2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R189	2010/11/04	1.70	Call	Bond Future	207,766.0000	208,028.0000	0.126	0	0	0
2010/10/29	R189	2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R197	2010/11/04			Bond Future	226.4654	226.8896	0.187	0.0000	0.0000	0
2010/10/29	R197	2010/11/04	3.05	Call	Bond Future	223,415.0000	223,840.0000	0.190	0	0	0
2010/10/29	R197	2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R197	2010/11/04	3.10	Call	Bond Future	223,365.0000	223,790.0000	0.190	0	0	0
2010/10/29	R197	2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R197	2010/11/04	3.00	Call	Bond Future	223,465.0000	223,890.0000	0.190	0	0	0
2010/10/29	R197	2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R201	2010/11/04			Bond Future	6.9090	6.8430	(0.955)	0.0000	0.0000	1,169
2010/10/29	R201	2010/11/04	8.50	Call	Bond Future	5,647.0000	5,890.0000	4.303	0	0	0
2010/10/29	R201	2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R201	2010/11/04	8.55	Call	Bond Future	5,819.0000	6,061.0000	4.159	0	0	0
2010/10/29	R201	2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R201	2010/11/04	8.45	Call	Bond Future	5,475.0000	5,718.0000	4.438	0	0	0

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2010/10/29	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R201 2010/11/04	7.50	Call	Bond Future	2,142.0000	2,385.0000	11.345	0	0	0
2010/10/29	R201 2010/11/04	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	140
2010/10/29	R201 2010/11/04	7.25	Put	Bond Future	5.0000	0.0000	(100.000)	0	0	0
2010/10/29	R201 2010/11/04	7.25	Call	Bond Future	1,247.0000	1,485.0000	19.086	0	0	140
2010/10/29	R201 2010/11/04	8.00	Call	Bond Future	3,913.0000	4,156.0000	6.210	0	0	0
2010/10/29	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/29	R201 2010/11/04	6.75	Put	Bond Future	634.0000	402.0000	(36.593)	0	0	0
2010/10/29	R201 2010/11/04	6.75	Call	Bond Future	48.0000	59.0000	22.917	0	0	420
2010/10/29	R201 2011/02/03			Bond Future	6.9680	6.9020	(0.947)	0.0000	0.0000	319
2010/10/29	R201 2011/02/03	8.00	Call	Bond Future	3,570.0000	3,752.0000	5.098	0	0	0
2010/10/29	R201 2011/02/03	8.00	Put	Bond Future	71.0000	25.0000	(64.789)	0	0	0
2010/10/29	R201 2011/02/03	8.05	Call	Bond Future	3,727.0000	3,913.0000	4.991	0	0	0
2010/10/29	R201 2011/02/03	8.05	Put	Bond Future	62.0000	20.0000	(67.742)	0	0	0
2010/10/29	R201 2011/02/03	7.95	Call	Bond Future	3,415.0000	3,591.0000	5.154	0	0	0
2010/10/29	R201 2011/02/03	7.95	Put	Bond Future	82.0000	30.0000	(63.415)	0	0	0
2010/10/29	R201 2011/05/05			Bond Future	7.0440	6.9720	(1.022)	0.0000	0.0000	0
2010/10/29	R201 2011/05/05	7.75	Call	Bond Future	2,668.0000	2,732.0000	2.399	0	0	0
2010/10/29	R201 2011/05/05	7.75	Put	Bond Future	405.0000	235.0000	(41.975)	0	0	0
2010/10/29	R201 2011/05/05	7.80	Call	Bond Future	2,795.0000	2,865.0000	2.504	0	0	0
2010/10/29	R201 2011/05/05	7.80	Put	Bond Future	374.0000	210.0000	(43.850)	0	0	0
2010/10/29	R201 2011/05/05	7.70	Call	Bond Future	2,543.0000	2,600.0000	2.241	0	0	0
2010/10/29	R201 2011/05/05	7.70	Put	Bond Future	439.0000	261.0000	(40.547)	0	0	0
2010/10/29	R201 2011/08/04			Bond Future	7.1150	7.0410	(1.040)	0.0000	0.0000	0
2010/10/29	R201 2011/08/04	7.25	Call	Bond Future	409.0000	1,544.0000	277.506	0	0	0
2010/10/29	R201 2011/08/04	7.25	Put	Bond Future	0.0000	911.0000	100.000	0	0	0
2010/10/29	R201 2011/08/04	7.30	Call	Bond Future	559.0000	1,649.0000	194.991	0	0	0
2010/10/29	R201 2011/08/04	7.30	Put	Bond Future	0.0000	865.0000	100.000	0	0	0
2010/10/29	R201 2011/08/04	7.20	Call	Bond Future	258.0000	1,456.0000	464.341	0	0	0
2010/10/29	R201 2011/08/04	7.20	Put	Bond Future	1.0000	974.0000	97300.000	0	0	0
2010/10/29	R202 2010/11/04			Bond Future	0.5730	0.5740	0.175	0.0000	0.0000	0
2010/10/29	R202 2010/11/04	3.05	Call	Bond Future	55,515.0000	55,486.0000	(0.052)	0	0	0
2010/10/29	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R202 2010/11/04	3.10	Call	Bond Future	56,368.0000	56,340.0000	(0.050)	0	0	0

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2010/10/29	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R202 2010/11/04	3.00	Call	Bond Future	54,652.0000	54,623.0000	(0.053)	0	0	0
2010/10/29	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R202 2011/05/05			Bond Future	0.4450	0.4460	0.225	0.0000	0.0000	6,500
2010/10/29	R202 2011/05/05	2.05	Call	Bond Future	39,279.0000	39,250.0000	(0.074)	0	0	0
2010/10/29	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R202 2011/05/05	2.10	Call	Bond Future	40,307.0000	40,278.0000	(0.072)	0	0	0
2010/10/29	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R202 2011/05/05	2.00	Call	Bond Future	38,240.0000	38,212.0000	(0.073)	0	0	0
2010/10/29	R202 2011/05/05	2.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/10/29	R203 2010/11/04			Bond Future	7.6610	7.6050	(0.731)	0.0000	0.0000	1,918
2010/10/29	R203 2010/11/04	9.25	Call	Bond Future	8,088.0000	8,388.0000	3.709	0	0	0
2010/10/29	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R203 2010/11/04	9.30	Call	Bond Future	8,329.0000	8,630.0000	3.614	0	0	0
2010/10/29	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R203 2010/11/04	9.20	Call	Bond Future	7,846.0000	8,146.0000	3.824	0	0	0
2010/10/29	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R203 2011/02/03			Bond Future	7.7390	7.6830	(0.724)	0.0000	0.0000	1,402
2010/10/29	R203 2011/02/03	8.50	Call	Bond Future	4,158.0000	4,335.0000	4.257	0	0	0
2010/10/29	R203 2011/02/03	8.50	Put	Bond Future	312.0000	199.0000	(36.218)	0	0	0
2010/10/29	R203 2011/02/03	8.55	Call	Bond Future	4,372.0000	4,555.0000	4.186	0	0	0
2010/10/29	R203 2011/02/03	8.55	Put	Bond Future	280.0000	173.0000	(38.214)	0	0	0
2010/10/29	R203 2011/02/03	8.45	Call	Bond Future	3,948.0000	4,118.0000	4.306	0	0	0
2010/10/29	R203 2011/02/03	8.45	Put	Bond Future	350.0000	229.0000	(34.571)	0	0	0
2010/10/29	R203 2011/05/05			Bond Future	7.8240	7.7650	(0.754)	0.0000	0.0000	0
2010/10/29	R203 2011/05/05	8.25	Call	Bond Future	3,169.0000	3,249.0000	2.524	0	0	0
2010/10/29	R203 2011/05/05	8.25	Put	Bond Future	1,068.0000	853.0000	(20.131)	0	0	0
2010/10/29	R203 2011/05/05	8.30	Call	Bond Future	3,341.0000	3,423.0000	2.454	0	0	0
2010/10/29	R203 2011/05/05	8.30	Put	Bond Future	997.0000	784.0000	(21.364)	0	0	0
2010/10/29	R203 2011/05/05	8.20	Call	Bond Future	3,001.0000	3,078.0000	2.566	0	0	0
2010/10/29	R203 2011/05/05	8.20	Put	Bond Future	1,144.0000	926.0000	(19.056)	0	0	0
2010/10/29	R203 2011/08/04			Bond Future	7.9050	7.8460	(0.746)	0.0000	0.0000	0
2010/10/29	R203 2011/08/04	8.00	Call	Bond Future	456.0000	2,585.0000	466.886	0	0	0
2010/10/29	R203 2011/08/04	8.00	Put	Bond Future	0.0000	1,844.0000	100.000	0	0	0

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2010/10/29	R203 2011/08/04	8.05	Call	Bond Future	695.0000	2,722.0000	291.655	0	0	0
2010/10/29	R203 2011/08/04	8.05	Put	Bond Future	0.0000	1,742.0000	100.000	0	0	0
2010/10/29	R203 2011/08/04	7.95	Call	Bond Future	216.0000	2,451.0000	1034.722	0	0	0
2010/10/29	R203 2011/08/04	7.95	Put	Bond Future	0.0000	1,950.0000	100.000	0	0	0
2010/10/29	R204 2010/11/04			Bond Future	7.7750	7.7140	(0.785)	0.0000	0.0000	2,242
2010/10/29	R204 2010/11/04	9.25	Call	Bond Future	8,364.0000	8,730.0000	4.376	0	0	0
2010/10/29	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R204 2010/11/04	9.30	Call	Bond Future	8,632.0000	8,998.0000	4.240	0	0	0
2010/10/29	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R204 2010/11/04	9.20	Call	Bond Future	8,095.0000	8,461.0000	4.521	0	0	0
2010/10/29	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R204 2010/11/04	9.00	Call	Bond Future	7,010.0000	7,376.0000	5.221	0	0	0
2010/10/29	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R204 2011/02/03			Bond Future	7.8450	7.7850	(0.765)	0.0000	0.0000	1,876
2010/10/29	R204 2011/02/03	8.50	Call	Bond Future	4,169.0000	4,371.0000	4.845	0	0	0
2010/10/29	R204 2011/02/03	8.50	Put	Bond Future	445.0000	297.0000	(33.258)	0	0	0
2010/10/29	R204 2011/02/03	8.55	Call	Bond Future	4,401.0000	4,610.0000	4.749	0	0	0
2010/10/29	R204 2011/02/03	8.55	Put	Bond Future	400.0000	258.0000	(35.500)	0	0	0
2010/10/29	R204 2011/02/03	8.45	Call	Bond Future	3,941.0000	4,135.0000	4.923	0	0	0
2010/10/29	R204 2011/02/03	8.45	Put	Bond Future	495.0000	339.0000	(31.515)	0	0	0
2010/10/29	R204 2011/05/05			Bond Future	7.9260	7.8620	(0.807)	0.0000	0.0000	0
2010/10/29	R204 2011/05/05	8.50	Call	Bond Future	4,248.0000	4,268.0000	0.471	0	0	0
2010/10/29	R204 2011/05/05	8.50	Put	Bond Future	1,068.0000	726.0000	(32.022)	0	0	0
2010/10/29	R204 2011/05/05	8.55	Call	Bond Future	4,450.0000	4,477.0000	0.607	0	0	0
2010/10/29	R204 2011/05/05	8.55	Put	Bond Future	999.0000	664.0000	(33.534)	0	0	0
2010/10/29	R204 2011/05/05	8.45	Call	Bond Future	4,049.0000	4,063.0000	0.346	0	0	0
2010/10/29	R204 2011/05/05	8.45	Put	Bond Future	1,141.0000	792.0000	(30.587)	0	0	0
2010/10/29	R204 2011/08/04			Bond Future	8.0030	7.9390	(0.800)	0.0000	0.0000	0
2010/10/29	R204 2011/08/04	8.00	Call	Bond Future	0.0000	2,643.0000	100.000	0	0	0
2010/10/29	R204 2011/08/04	8.00	Put	Bond Future	16.0000	2,308.0000	14325.000	0	0	0
2010/10/29	R204 2011/08/04	8.05	Call	Bond Future	257.0000	2,790.0000	985.603	0	0	0
2010/10/29	R204 2011/08/04	8.05	Put	Bond Future	0.0000	2,181.0000	100.000	0	0	0
2010/10/29	R204 2011/08/04	7.95	Call	Bond Future	0.0000	2,500.0000	100.000	0	0	0
2010/10/29	R204 2011/08/04	7.95	Put	Bond Future	291.0000	2,439.0000	738.144	0	0	0

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2010/10/29	R206 2010/11/04			Bond Future	6.6880	6.6230	(0.972)	0.0000	0.0000	0
2010/10/29	R206 2010/11/04	8.50	Call	Bond Future	5,035.0000	5,221.0000	3.694	0	0	0
2010/10/29	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R206 2010/11/04	8.55	Call	Bond Future	5,169.0000	5,356.0000	3.618	0	0	0
2010/10/29	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R206 2010/11/04	8.45	Call	Bond Future	4,900.0000	5,086.0000	3.796	0	0	0
2010/10/29	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R206 2010/11/04	7.25	Call	Bond Future	1,595.0000	1,782.0000	11.724	0	0	150
2010/10/29	R206 2010/11/04	7.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/10/29	R206 2010/11/04	8.00	Call	Bond Future	3,677.0000	3,863.0000	5.058	0	0	0
2010/10/29	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/29	R206 2010/11/04	6.75	Put	Bond Future	95.0000	24.0000	(74.737)	0	0	0
2010/10/29	R206 2010/11/04	6.75	Call	Bond Future	272.0000	388.0000	42.647	0	0	450
2010/10/29	R206 2011/02/03			Bond Future	6.7380	6.6730	(0.965)	0.0000	0.0000	0
2010/10/29	R206 2011/02/03	8.00	Call	Bond Future	3,304.0000	3,463.0000	4.812	0	0	0
2010/10/29	R206 2011/02/03	8.00	Put	Bond Future	20.0000	6.0000	(70.000)	0	0	0
2010/10/29	R206 2011/02/03	8.05	Call	Bond Future	3,428.0000	3,589.0000	4.697	0	0	0
2010/10/29	R206 2011/02/03	8.05	Put	Bond Future	16.0000	5.0000	(68.750)	0	0	0
2010/10/29	R206 2011/02/03	7.95	Call	Bond Future	3,180.0000	3,336.0000	4.906	0	0	0
2010/10/29	R206 2011/02/03	7.95	Put	Bond Future	23.0000	7.0000	(69.565)	0	0	0
2010/10/29	R206 2011/05/05			Bond Future	6.8150	6.7420	(1.071)	0.0000	0.0000	0
2010/10/29	R206 2011/05/05	7.50	Call	Bond Future	1,967.0000	2,008.0000	2.084	0	0	0
2010/10/29	R206 2011/05/05	7.50	Put	Bond Future	312.0000	174.0000	(44.231)	0	0	0
2010/10/29	R206 2011/05/05	7.55	Call	Bond Future	2,062.0000	2,109.0000	2.279	0	0	0
2010/10/29	R206 2011/05/05	7.55	Put	Bond Future	287.0000	156.0000	(45.645)	0	0	0
2010/10/29	R206 2011/05/05	7.45	Call	Bond Future	1,875.0000	1,908.0000	1.760	0	0	0
2010/10/29	R206 2011/05/05	7.45	Put	Bond Future	340.0000	194.0000	(42.941)	0	0	0
2010/10/29	R206 2011/08/04			Bond Future	6.8870	6.8100	(1.118)	0.0000	0.0000	0
2010/10/29	R206 2011/08/04	7.00	Call	Bond Future	251.0000	1,120.0000	346.215	0	0	0
2010/10/29	R206 2011/08/04	7.00	Put	Bond Future	0.0000	698.0000	100.000	0	0	0
2010/10/29	R206 2011/08/04	7.05	Call	Bond Future	361.0000	1,185.0000	228.255	0	0	0
2010/10/29	R206 2011/08/04	7.05	Put	Bond Future	0.0000	652.0000	100.000	0	0	0
2010/10/29	R206 2011/08/04	6.95	Call	Bond Future	140.0000	1,057.0000	655.000	0	0	0
2010/10/29	R206 2011/08/04	6.95	Put	Bond Future	0.0000	746.0000	100.000	0	0	0

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2010/10/29	R207 2010/11/04			Bond Future	7.8800	7.8290	(0.647)	0.0000	0.0000	600
2010/10/29	R207 2010/11/04	9.25	Call	Bond Future	8,136.0000	8,457.0000	3.945	0	0	0
2010/10/29	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R207 2010/11/04	9.30	Call	Bond Future	8,416.0000	8,737.0000	3.814	0	0	0
2010/10/29	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R207 2010/11/04	9.20	Call	Bond Future	7,855.0000	8,176.0000	4.087	0	0	0
2010/10/29	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R207 2010/11/04	9.40	Call	Bond Future	8,972.0000	9,293.0000	3.578	0	0	0
2010/10/29	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R207 2011/02/03			Bond Future	7.9460	7.8960	(0.629)	0.0000	0.0000	1,400
2010/10/29	R207 2011/02/03	8.75	Call	Bond Future	5,079.0000	5,302.0000	4.391	0	0	0
2010/10/29	R207 2011/02/03	8.75	Put	Bond Future	304.0000	220.0000	(27.632)	0	0	0
2010/10/29	R207 2011/02/03	8.80	Call	Bond Future	5,332.0000	5,560.0000	4.276	0	0	0
2010/10/29	R207 2011/02/03	8.80	Put	Bond Future	271.0000	191.0000	(29.520)	0	0	0
2010/10/29	R207 2011/02/03	8.70	Call	Bond Future	4,829.0000	5,047.0000	4.514	0	0	0
2010/10/29	R207 2011/02/03	8.70	Put	Bond Future	342.0000	253.0000	(26.023)	0	0	0
2010/10/29	R207 2011/05/05			Bond Future	8.0230	7.9710	(0.648)	0.0000	0.0000	0
2010/10/29	R207 2011/05/05	8.50	Call	Bond Future	4,125.0000	4,090.0000	(0.848)	0	0	0
2010/10/29	R207 2011/05/05	8.50	Put	Bond Future	1,325.0000	978.0000	(26.189)	0	0	0
2010/10/29	R207 2011/05/05	8.55	Call	Bond Future	4,330.0000	4,299.0000	(0.716)	0	0	0
2010/10/29	R207 2011/05/05	8.55	Put	Bond Future	1,242.0000	900.0000	(27.536)	0	0	0
2010/10/29	R207 2011/05/05	8.45	Call	Bond Future	3,924.0000	3,884.0000	(1.019)	0	0	0
2010/10/29	R207 2011/05/05	8.45	Put	Bond Future	1,412.0000	1,061.0000	(24.858)	0	0	0
2010/10/29	R207 2011/08/04			Bond Future	8.0980	8.0450	(0.654)	0.0000	0.0000	0
2010/10/29	R207 2011/08/04	8.25	Call	Bond Future	881.0000	3,320.0000	276.844	0	0	0
2010/10/29	R207 2011/08/04	8.25	Put	Bond Future	0.0000	2,130.0000	100.000	0	0	0
2010/10/29	R207 2011/08/04	8.30	Call	Bond Future	1,168.0000	3,489.0000	198.716	0	0	0
2010/10/29	R207 2011/08/04	8.30	Put	Bond Future	0.0000	2,011.0000	100.000	0	0	0
2010/10/29	R207 2011/08/04	8.20	Call	Bond Future	592.0000	3,156.0000	433.108	0	0	0
2010/10/29	R207 2011/08/04	8.20	Put	Bond Future	0.0000	2,254.0000	100.000	0	0	0
2010/10/29	R208 2010/11/04			Bond Future	7.9800	7.9340	(0.576)	0.0000	0.0000	6,325
2010/10/29	R208 2010/11/04	9.25	Call	Bond Future	7,889.0000	8,192.0000	3.841	0	0	0
2010/10/29	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/29	R208 2010/11/04	9.30	Call	Bond Future	8,181.0000	8,484.0000	3.704	0	0	0
2010/10/29	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R208 2010/11/04	9.20	Call	Bond Future	7,595.0000	7,899.0000	4.003	0	0	0
2010/10/29	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R208 2011/02/03			Bond Future	8.0450	8.0000	(0.559)	0.0000	0.0000	5,596
2010/10/29	R208 2011/02/03	8.75	Call	Bond Future	4,867.0000	5,020.0000	3.144	0	0	0
2010/10/29	R208 2011/02/03	8.75	Put	Bond Future	463.0000	325.0000	(29.806)	0	0	0
2010/10/29	R208 2011/02/03	8.80	Call	Bond Future	5,122.0000	5,282.0000	3.124	0	0	0
2010/10/29	R208 2011/02/03	8.80	Put	Bond Future	416.0000	285.0000	(31.490)	0	0	0
2010/10/29	R208 2011/02/03	8.70	Call	Bond Future	4,615.0000	4,762.0000	3.185	0	0	0
2010/10/29	R208 2011/02/03	8.70	Put	Bond Future	514.0000	370.0000	(28.016)	0	0	0
2010/10/29	R208 2011/05/05			Bond Future	8.1160	8.0690	(0.579)	0.0000	0.0000	0
2010/10/29	R208 2011/05/05	8.50	Call	Bond Future	3,906.0000	3,880.0000	(0.666)	0	0	0
2010/10/29	R208 2011/05/05	8.50	Put	Bond Future	1,523.0000	1,200.0000	(21.208)	0	0	0
2010/10/29	R208 2011/05/05	8.55	Call	Bond Future	4,115.0000	4,092.0000	(0.559)	0	0	0
2010/10/29	R208 2011/05/05	8.55	Put	Bond Future	1,428.0000	1,108.0000	(22.409)	0	0	0
2010/10/29	R208 2011/05/05	8.45	Call	Bond Future	3,702.0000	3,674.0000	(0.756)	0	0	0
2010/10/29	R208 2011/05/05	8.45	Put	Bond Future	1,625.0000	1,300.0000	(20.000)	0	0	0
2010/10/29	R208 2011/08/04			Bond Future	8.1850	8.1370	(0.586)	0.0000	0.0000	0
2010/10/29	R208 2011/08/04	8.25	Call	Bond Future	400.0000	3,278.0000	719.500	0	0	0
2010/10/29	R208 2011/08/04	8.25	Put	Bond Future	0.0000	2,581.0000	100.000	0	0	0
2010/10/29	R208 2011/08/04	8.30	Call	Bond Future	707.0000	3,447.0000	387.553	0	0	0
2010/10/29	R208 2011/08/04	8.30	Put	Bond Future	0.0000	2,443.0000	100.000	0	0	0
2010/10/29	R208 2011/08/04	8.20	Call	Bond Future	93.0000	3,114.0000	3248.387	0	0	0
2010/10/29	R208 2011/08/04	8.20	Put	Bond Future	0.0000	2,724.0000	100.000	0	0	0
2010/10/29	R209 2010/11/04			Bond Future	8.0830	8.0680	(0.186)	0.0000	0.0000	23,345
2010/10/29	R209 2010/11/04	9.00	Call	Bond Future	7,644.0000	7,779.0000	1.766	0	0	0
2010/10/29	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R209 2010/11/04	9.05	Call	Bond Future	8,026.0000	8,162.0000	1.694	0	0	0
2010/10/29	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R209 2010/11/04	8.95	Call	Bond Future	7,258.0000	7,393.0000	1.860	0	0	0
2010/10/29	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R209 2010/11/04	8.50	Call	Bond Future	3,639.0000	3,766.0000	3.490	0	0	0
2010/10/29	R209 2010/11/04	8.50	Put	Bond Future	10.0000	2.0000	(80.000)	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
2010/10/29	R209 2010/11/04	8.25	Put	Bond Future	176.0000	93.0000	(47.159)	0	0	0
2010/10/29	R209 2010/11/04	8.25	Call	Bond Future	1,662.0000	1,714.0000	3.129	0	0	54
2010/10/29	R209 2010/11/04	9.25	Call	Bond Future	9,524.0000	9,660.0000	1.428	0	0	0
2010/10/29	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162
2010/10/29	R209 2010/11/04	7.75	Put	Bond Future	3,116.0000	2,972.0000	(4.621)	0	0	0
2010/10/29	R209 2010/11/04	7.75	Call	Bond Future	18.0000	10.0000	(44.444)	0	0	162
2010/10/29	R209 2011/02/03			Bond Future	8.1270	8.1120	(0.185)	0.0000	0.0000	2,097
2010/10/29	R209 2011/02/03	9.00	Call	Bond Future	7,752.0000	7,725.0000	(0.348)	0	0	0
2010/10/29	R209 2011/02/03	9.00	Put	Bond Future	515.0000	354.0000	(31.262)	0	0	0
2010/10/29	R209 2011/02/03	9.05	Call	Bond Future	8,085.0000	8,065.0000	(0.247)	0	0	0
2010/10/29	R209 2011/02/03	9.05	Put	Bond Future	466.0000	312.0000	(33.047)	0	0	0
2010/10/29	R209 2011/02/03	8.95	Call	Bond Future	7,420.0000	7,384.0000	(0.485)	0	0	0
2010/10/29	R209 2011/02/03	8.95	Put	Bond Future	569.0000	398.0000	(30.053)	0	0	0
2010/10/29	R209 2011/05/05			Bond Future	8.1730	8.1580	(0.184)	0.0000	0.0000	0
2010/10/29	R209 2011/05/05	8.50	Call	Bond Future	5,179.0000	4,946.0000	(4.499)	0	0	0
2010/10/29	R209 2011/05/05	8.50	Put	Bond Future	2,366.0000	2,000.0000	(15.469)	0	0	0
2010/10/29	R209 2011/05/05	8.55	Call	Bond Future	5,451.0000	5,216.0000	(4.311)	0	0	0
2010/10/29	R209 2011/05/05	8.55	Put	Bond Future	2,222.0000	1,854.0000	(16.562)	0	0	0
2010/10/29	R209 2011/05/05	8.45	Call	Bond Future	4,911.0000	4,681.0000	(4.683)	0	0	0
2010/10/29	R209 2011/05/05	8.45	Put	Bond Future	2,518.0000	2,155.0000	(14.416)	0	0	0
2010/10/29	R209 2011/08/04			Bond Future	8.2170	8.2030	(0.170)	0.0000	0.0000	0
2010/10/29	R209 2011/08/04	8.50	Call	Bond Future	5,943.0000	5,510.0000	(7.286)	0	0	0
2010/10/29	R209 2011/08/04	8.50	Put	Bond Future	3,523.0000	2,967.0000	(15.782)	0	0	0
2010/10/29	R209 2011/08/04	8.55	Call	Bond Future	6,219.0000	5,761.0000	(7.365)	0	0	0
2010/10/29	R209 2011/08/04	8.55	Put	Bond Future	3,383.0000	2,802.0000	(17.174)	0	0	0
2010/10/29	R209 2011/08/04	8.45	Call	Bond Future	5,672.0000	5,264.0000	(7.193)	0	0	0
2010/10/29	R209 2011/08/04	8.45	Put	Bond Future	3,671.0000	3,140.0000	(14.465)	0	0	0
2010/10/29	R209 2011/08/04	10.10	Call	Bond Future	15,030.0000	14,624.0000	(2.701)	0	0	0
2010/10/29	R209 2011/08/04	10.10	Put	Bond Future	918.0000	389.0000	(57.625)	0	0	0
2010/10/29	R210 2010/11/04			Bond Future	121.8300	121.8220	(0.006)	0.0000	0.0000	0
2010/10/29	R210 2010/11/04	3.10	Call	Bond Future	118,730.0000	118,722.0000	(0.007)	0	0	0
2010/10/29	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R210 2010/11/04	3.15	Call	Bond Future	118,680.0000	118,672.0000	(0.007)	0	0	0
2010/10/29	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
2010/10/29	R210 2010/11/04	3.05	Call	Bond Future	118,780.0000	118,772.0000	(0.007)	0	0	0
2010/10/29	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R211 2010/11/04			Bond Future	102.1285	102.1210	(0.007)	0.0000	0.0000	0
2010/10/29	R211 2010/11/04	2.75	Call	Bond Future	99,379.0000	0.0000	(100.000)	0	0	0
2010/10/29	R211 2010/11/04	2.75	Put	Bond Future	0.0000	95,619.0000	100.000	0	0	0
2010/10/29	R211 2010/11/04	2.80	Call	Bond Future	99,329.0000	0.0000	(100.000)	0	0	0
2010/10/29	R211 2010/11/04	2.80	Put	Bond Future	0.0000	95,337.0000	100.000	0	0	0
2010/10/29	R211 2010/11/04	2.70	Call	Bond Future	99,429.0000	0.0000	(100.000)	0	0	0
2010/10/29	R211 2010/11/04	2.70	Put	Bond Future	0.0000	95,901.0000	100.000	0	0	0
2010/10/29	R211 2011/02/03			Bond Future	2.7500	2.7500	0.000	0.0000	0.0000	0
2010/10/29	R211 2011/02/03	2.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R211 2011/02/03	2.50	Put	Bond Future	0.0000	1,369.0000	100.000	0	0	0
2010/10/29	R211 2011/02/03	2.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R211 2011/02/03	2.55	Put	Bond Future	0.0000	1,094.0000	100.000	0	0	0
2010/10/29	R211 2011/02/03	2.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R211 2011/02/03	2.45	Put	Bond Future	0.0000	1,646.0000	100.000	0	0	0
2010/10/29	R212 2010/11/04			Bond Future	2.6500	2.6510	0.038	0.0000	0.0000	1,080
2010/10/29	R212 2010/11/04	3.00	Call	Bond Future	3,334.0000	3,324.0000	(0.300)	0	0	0
2010/10/29	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R212 2010/11/04	3.05	Call	Bond Future	3,799.0000	3,790.0000	(0.237)	0	0	0
2010/10/29	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R212 2010/11/04	2.95	Call	Bond Future	2,865.0000	2,855.0000	(0.349)	0	0	0
2010/10/29	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R212 2011/02/03			Bond Future	2.5620	2.5640	0.078	0.0000	0.0000	240
2010/10/29	R212 2011/02/03	3.00	Call	Bond Future	4,113.0000	4,094.0000	(0.462)	0	0	0
2010/10/29	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R212 2011/02/03	3.05	Call	Bond Future	4,570.0000	4,551.0000	(0.416)	0	0	0
2010/10/29	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	R212 2011/02/03	2.95	Call	Bond Future	3,653.0000	3,634.0000	(0.520)	0	0	0
2010/10/29	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/29	TRT1 2010/11/04			Index Future	340.6670	341.5650	0.264	0.0000	0.0000	0
2010/10/29	TRT1 2011/02/03			Index Future	345.7140	346.6270	0.264	0.0000	0.0000	100
2010/10/29	TRT1 2011/05/05			Index Future	350.7620	351.6890	0.264	0.0000	0.0000	0

