



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/08/2010

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
2010/08/02	AL7T 2010/08/05			Index Future	357.6710	357.5320	(0.039)	0.0000	0.0000	38
2010/08/02	AL7T 2010/11/04			Index Future	363.6050	363.4620	(0.039)	0.0000	0.0000	0
2010/08/02	ALBI 2010/08/05			Index Future	329.1410	329.0730	(0.021)	0.0000	0.0000	523
2010/08/02	ALBI 2010/11/04			Index Future	334.6190	334.5490	(0.021)	0.0000	0.0000	968
2010/08/02	ALBI 2011/02/03			Index Future	340.3420	340.2540	(0.026)	0.0000	0.0000	0
2010/08/02	CRD1 2010/08/05			Index Future	145.1000	145.1320	0.022	0.0000	0.0000	2
2010/08/02	CRD1 2010/11/04			Index Future	147.5150	147.5480	0.022	0.0000	0.0000	0
2010/08/02	CRD1 2011/02/03			Index Future	150.1770	150.2100	0.022	0.0000	0.0000	0
2010/08/02	GOVI 2010/08/05			GOVI	330.0260	329.9590	(0.020)	0.0000	0.0000	171
2010/08/02	GOVI 2010/08/05	315.60	Call	GOVI	144,260.0000	143,590.0000	(0.464)	0	0	0
2010/08/02	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/02	GOVI 2010/11/04			GOVI	335.5180	335.4500	(0.020)	0.0000	0.0000	116
2010/08/02	GOVI 2010/11/04	329.00	Call	GOVI	65,180.0000	64,500.0000	(1.043)	0	0	0
2010/08/02	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/02	GOVI 2010/11/04	329.01	Call	GOVI	65,080.0000	64,400.0000	(1.045)	0	0	0
2010/08/02	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/02	GOVI 2010/11/04	328.99	Call	GOVI	65,280.0000	64,600.0000	(1.042)	0	0	0
2010/08/02	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/02	ILBI 2010/08/05			Index Future	381.9020	383.1830	0.335	0.0000	0.0000	501
2010/08/02	ILBI 2010/11/04			Index Future	388.3700	389.6760	0.336	0.0000	0.0000	0
2010/08/02	ILBI 2011/02/03			Index Future	408.1080	409.7790	0.409	0.0000	0.0000	0

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2010/08/02	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/02	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/02	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/02	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/08/02	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/02	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/02	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/02	JBAF	2010/08/18			Jibar Tradeable Future	6.5500	6.5000	(0.763)	0.0000	0.0000	1,000
2010/08/02	JBAF	2010/09/15			Jibar Tradeable Future	6.3300	6.4700	2.212	0.0000	0.0000	1,000
2010/08/02	JBAF	2010/10/20			Jibar Tradeable Future	6.2400	6.2200	(0.321)	0.0000	0.0000	0
2010/08/02	JBAF	2010/11/17			Jibar Tradeable Future	6.2200	6.2000	(0.322)	0.0000	0.0000	0
2010/08/02	JBAF	2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/02	JBAF	2011/01/19			Jibar Tradeable Future	6.1900	6.2000	0.162	0.0000	0.0000	0
2010/08/02	JBAF	2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/08/02	JBAF	2011/06/15			Jibar Tradeable Future	6.3300	6.3500	0.316	0.0000	0.0000	4,500
2010/08/02	JBAF	2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/08/02	JBAF	2011/12/21			Jibar Tradeable Future	6.7200	6.7000	(0.298)	0.0000	0.0000	5,000
2010/08/02	JBAF	2012/03/20			Jibar Tradeable Future	6.9600	6.9500	(0.144)	0.0000	0.0000	0
2010/08/02	JBAF	2012/06/20			Jibar Tradeable Future	7.0600	7.0500	(0.142)	0.0000	0.0000	0
2010/08/02	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/08/02	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/02	JN02	2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/02	JN02	2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN02	2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN02	2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN02	2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN02	2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN02	2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/08/02	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/02	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/02	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/02	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/02	OTH1 2010/08/05			Index Future	324.0110	323.9300	(0.025)	0.0000	0.0000	3
2010/08/02	OTH1 2010/11/04			Index Future	329.4030	329.3210	(0.025)	0.0000	0.0000	0
2010/08/02	OTH1 2011/02/03			Index Future	335.3490	335.2630	(0.026)	0.0000	0.0000	0
2010/08/02	R157 2010/08/05			Bond Future	7.5840	7.5930	0.119	0.0000	0.0000	3,768
2010/08/02	R157 2010/08/05	8.75	Call	Bond Future	5,429.0000	5,386.0000	(0.792)	0	0	0
2010/08/02	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R157 2010/08/05	8.50	Call	Bond Future	4,291.0000	4,248.0000	(1.002)	0	0	0
2010/08/02	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/08/02	R157 2010/08/05	9.00	Call	Bond Future	6,553.0000	6,510.0000	(0.656)	0	0	0
2010/08/02	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R157 2010/08/05	8.25	Call	Bond Future	3,139.0000	3,096.0000	(1.370)	0	0	500
2010/08/02	R157 2010/08/05	7.50	Put	Bond Future	515.0000	490.0000	(4.854)	0	0	0
2010/08/02	R157 2010/08/05	7.50	Call	Bond Future	112.0000	44.0000	(60.714)	0	0	500
2010/08/02	R157 2010/11/04			Bond Future	7.6370	7.6470	0.131	0.0000	0.0000	4,176
2010/08/02	R157 2010/11/04	8.50	Call	Bond Future	4,019.0000	3,970.0000	(1.219)	0	0	0
2010/08/02	R157 2010/11/04	8.50	Put	Bond Future	161.0000	157.0000	(2.484)	0	0	0
2010/08/02	R157 2010/11/04	8.55	Call	Bond Future	4,218.0000	4,169.0000	(1.162)	0	0	0

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2010/08/02	R157 2010/11/04	8.55	Put	Bond Future	141.0000	137.0000	(2.837)	0	0	0
2010/08/02	R157 2010/11/04	8.45	Call	Bond Future	3,822.0000	3,772.0000	(1.308)	0	0	0
2010/08/02	R157 2010/11/04	8.45	Put	Bond Future	183.0000	178.0000	(2.732)	0	0	0
2010/08/02	R157 2010/11/04	7.50	Put	Bond Future	1,475.0000	1,485.0000	0.678	0	0	0
2010/08/02	R157 2010/11/04	7.50	Call	Bond Future	848.0000	812.0000	(4.245)	0	0	500
2010/08/02	R157 2011/02/03			Bond Future	7.6680	7.6790	0.143	0.0000	0.0000	0
2010/08/02	R157 2011/02/03	7.90	Call	Bond Future	2,125.0000	2,084.0000	(1.929)	0	0	0
2010/08/02	R157 2011/02/03	7.90	Put	Bond Future	1,125.0000	1,131.0000	0.533	0	0	0
2010/08/02	R157 2011/02/03	7.95	Call	Bond Future	2,263.0000	2,221.0000	(1.856)	0	0	0
2010/08/02	R157 2011/02/03	7.95	Put	Bond Future	1,049.0000	1,054.0000	0.477	0	0	0
2010/08/02	R157 2011/02/03	7.85	Call	Bond Future	1,991.0000	1,951.0000	(2.009)	0	0	0
2010/08/02	R157 2011/02/03	7.85	Put	Bond Future	1,206.0000	1,213.0000	0.580	0	0	0
2010/08/02	R157 2011/05/05			Bond Future	7.6660	7.6780	0.157	0.0000	0.0000	0
2010/08/02	R157 2011/05/05	7.75	Call	Bond Future	2,002.0000	1,966.0000	(1.798)	0	0	0
2010/08/02	R157 2011/05/05	7.75	Put	Bond Future	1,657.0000	1,670.0000	0.785	0	0	0
2010/08/02	R157 2011/05/05	7.80	Call	Bond Future	2,122.0000	2,085.0000	(1.744)	0	0	0
2010/08/02	R157 2011/05/05	7.80	Put	Bond Future	1,572.0000	1,585.0000	0.827	0	0	0
2010/08/02	R157 2011/05/05	7.70	Call	Bond Future	1,887.0000	1,852.0000	(1.855)	0	0	0
2010/08/02	R157 2011/05/05	7.70	Put	Bond Future	1,747.0000	1,762.0000	0.859	0	0	0
2010/08/02	R186 2010/08/05			Bond Future	8.4440	8.4530	0.107	0.0000	0.0000	11,371
2010/08/02	R186 2010/08/05	9.25	Call	Bond Future	7,623.0000	7,533.0000	(1.181)	0	0	0
2010/08/02	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R186 2010/08/05	8.75	Call	Bond Future	3,009.0000	2,897.0000	(3.722)	0	0	816
2010/08/02	R186 2010/08/05	8.75	Put	Bond Future	26.0000	3.0000	(88.462)	0	0	0
2010/08/02	R186 2010/08/05	9.75	Call	Bond Future	11,988.0000	11,898.0000	(0.751)	0	0	0
2010/08/02	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	960
2010/08/02	R186 2010/08/05	10.00	Call	Bond Future	14,073.0000	13,984.0000	(0.632)	0	0	0
2010/08/02	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	3,000
2010/08/02	R186 2010/08/05	9.00	Call	Bond Future	5,339.0000	5,249.0000	(1.686)	0	0	48
2010/08/02	R186 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	48
2010/08/02	R186 2010/08/05	8.50	Put	Bond Future	416.0000	268.0000	(35.577)	0	0	0
2010/08/02	R186 2010/08/05	8.50	Call	Bond Future	970.0000	733.0000	(24.433)	0	0	144
2010/08/02	R186 2010/11/04			Bond Future	8.4910	8.5010	0.118	0.0000	0.0000	12,012
2010/08/02	R186 2010/11/04	9.25	Call	Bond Future	7,781.0000	7,669.0000	(1.439)	0	0	0

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2010/08/02	R186 2010/11/04	9.25	Put	Bond Future	680.0000	666.0000	(2.059)	0	0	0
2010/08/02	R186 2010/11/04	9.30	Call	Bond Future	8,160.0000	8,048.0000	(1.373)	0	0	0
2010/08/02	R186 2010/11/04	9.30	Put	Bond Future	614.0000	600.0000	(2.280)	0	0	0
2010/08/02	R186 2010/11/04	9.20	Call	Bond Future	7,405.0000	7,294.0000	(1.499)	0	0	0
2010/08/02	R186 2010/11/04	9.20	Put	Bond Future	752.0000	739.0000	(1.729)	0	0	0
2010/08/02	R186 2010/11/04	8.75	Put	Bond Future	1,789.0000	1,781.0000	(0.447)	0	0	0
2010/08/02	R186 2010/11/04	8.75	Call	Bond Future	4,286.0000	4,180.0000	(2.473)	0	0	10,900
2010/08/02	R186 2011/02/03			Bond Future	8.5270	8.5370	0.117	0.0000	0.0000	0
2010/08/02	R186 2011/02/03	9.00	Call	Bond Future	6,560.0000	6,465.0000	(1.448)	0	0	0
2010/08/02	R186 2011/02/03	9.00	Put	Bond Future	2,115.0000	2,117.0000	0.095	0	0	0
2010/08/02	R186 2011/02/03	9.05	Call	Bond Future	6,885.0000	6,789.0000	(1.394)	0	0	0
2010/08/02	R186 2011/02/03	9.05	Put	Bond Future	1,985.0000	1,986.0000	0.050	0	0	0
2010/08/02	R186 2011/02/03	8.95	Call	Bond Future	6,240.0000	6,146.0000	(1.506)	0	0	0
2010/08/02	R186 2011/02/03	8.95	Put	Bond Future	2,253.0000	2,256.0000	0.133	0	0	0
2010/08/02	R186 2011/05/05			Bond Future	8.5550	8.5650	0.117	0.0000	0.0000	0
2010/08/02	R186 2011/05/05	8.75	Call	Bond Future	5,672.0000	5,592.0000	(1.410)	0	0	0
2010/08/02	R186 2011/05/05	8.75	Put	Bond Future	3,831.0000	3,847.0000	0.418	0	0	0
2010/08/02	R186 2011/05/05	8.80	Call	Bond Future	5,959.0000	5,877.0000	(1.376)	0	0	0
2010/08/02	R186 2011/05/05	8.80	Put	Bond Future	3,653.0000	3,667.0000	0.383	0	0	0
2010/08/02	R186 2011/05/05	8.70	Call	Bond Future	5,392.0000	5,313.0000	(1.465)	0	0	0
2010/08/02	R186 2011/05/05	8.70	Put	Bond Future	4,019.0000	4,036.0000	0.423	0	0	0
2010/08/02	R189 2010/08/05			Bond Future	1.3960	1.4290	2.364	0.0000	0.0000	0
2010/08/02	R189 2010/08/05	1.75	Call	Bond Future	977.0000	886.0000	(9.314)	0	0	0
2010/08/02	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R189 2010/08/05	1.80	Call	Bond Future	1,114.0000	1,023.0000	(8.169)	0	0	0
2010/08/02	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R189 2010/08/05	1.70	Call	Bond Future	840.0000	748.0000	(10.952)	0	0	0
2010/08/02	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R189 2010/11/04			Bond Future	1.5040	1.5410	2.460	0.0000	0.0000	0
2010/08/02	R189 2010/11/04	1.75	Call	Bond Future	613.0000	520.0000	(15.171)	0	0	0
2010/08/02	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R189 2010/11/04	1.80	Call	Bond Future	737.0000	644.0000	(12.619)	0	0	0
2010/08/02	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R189 2010/11/04	1.70	Call	Bond Future	488.0000	396.0000	(18.852)	0	0	0

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2010/08/02	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/08/05			Bond Future	2.9670	2.9370	(1.011)	0.0000	0.0000	0
2010/08/02	R197 2010/08/05	3.05	Call	Bond Future	1,049.0000	1,431.0000	36.416	0	0	0
2010/08/02	R197 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/08/05	3.10	Call	Bond Future	1,677.0000	2,059.0000	22.779	0	0	0
2010/08/02	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/08/05	3.00	Call	Bond Future	419.0000	801.0000	91.169	0	0	0
2010/08/02	R197 2010/08/05	3.00	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/08/02	R197 2010/11/04			Bond Future	3.0330	3.0030	(0.989)	0.0000	0.0000	0
2010/08/02	R197 2010/11/04	3.05	Call	Bond Future	210.0000	583.0000	177.619	0	0	0
2010/08/02	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/11/04	3.10	Call	Bond Future	827.0000	1,199.0000	44.982	0	0	0
2010/08/02	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R197 2010/11/04	3.00	Put	Bond Future	410.0000	37.0000	(90.976)	0	0	0
2010/08/02	R201 2010/08/05			Bond Future	7.5140	7.5230	0.120	0.0000	0.0000	486
2010/08/02	R201 2010/08/05	9.00	Call	Bond Future	5,413.0000	5,379.0000	(0.628)	0	0	0
2010/08/02	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R201 2010/11/04			Bond Future	7.5630	7.5730	0.132	0.0000	0.0000	1,364
2010/08/02	R201 2010/11/04	8.50	Call	Bond Future	3,379.0000	3,340.0000	(1.154)	0	0	0
2010/08/02	R201 2010/11/04	8.50	Put	Bond Future	99.0000	96.0000	(3.030)	0	0	0
2010/08/02	R201 2010/11/04	8.55	Call	Bond Future	3,536.0000	3,497.0000	(1.103)	0	0	0
2010/08/02	R201 2010/11/04	8.55	Put	Bond Future	85.0000	81.0000	(4.706)	0	0	0
2010/08/02	R201 2010/11/04	8.45	Call	Bond Future	3,222.0000	3,183.0000	(1.210)	0	0	0
2010/08/02	R201 2010/11/04	8.45	Put	Bond Future	114.0000	111.0000	(2.632)	0	0	0
2010/08/02	R201 2011/02/03			Bond Future	7.5870	7.5980	0.145	0.0000	0.0000	0
2010/08/02	R201 2011/02/03	8.00	Call	Bond Future	2,041.0000	2,007.0000	(1.666)	0	0	0
2010/08/02	R201 2011/02/03	8.00	Put	Bond Future	658.0000	661.0000	0.456	0	0	0
2010/08/02	R201 2011/02/03	8.05	Call	Bond Future	2,159.0000	2,125.0000	(1.575)	0	0	0
2010/08/02	R201 2011/02/03	8.05	Put	Bond Future	610.0000	613.0000	0.492	0	0	0
2010/08/02	R201 2011/02/03	7.95	Call	Bond Future	1,925.0000	1,892.0000	(1.714)	0	0	0
2010/08/02	R201 2011/02/03	7.95	Put	Bond Future	708.0000	713.0000	0.706	0	0	0
2010/08/02	R201 2011/05/05			Bond Future	7.5810	7.5930	0.158	0.0000	0.0000	0

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2010/08/02	R201 2011/05/05	7.75	Call	Bond Future	1,680.0000	1,651.0000	(1.726)	0	0	0
2010/08/02	R201 2011/05/05	7.75	Put	Bond Future	1,144.0000	1,153.0000	0.787	0	0	0
2010/08/02	R201 2011/05/05	7.80	Call	Bond Future	1,777.0000	1,748.0000	(1.632)	0	0	0
2010/08/02	R201 2011/05/05	7.80	Put	Bond Future	1,083.0000	1,092.0000	0.831	0	0	0
2010/08/02	R201 2011/05/05	7.70	Call	Bond Future	1,586.0000	1,558.0000	(1.765)	0	0	0
2010/08/02	R201 2011/05/05	7.70	Put	Bond Future	1,208.0000	1,218.0000	0.828	0	0	0
2010/08/02	R202 2010/08/05			Bond Future	3.0280	2.9280	(3.303)	0.0000	0.0000	0
2010/08/02	R202 2010/08/05	3.05	Call	Bond Future	381.0000	2,136.0000	460.630	0	0	0
2010/08/02	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R202 2010/08/05	3.10	Call	Bond Future	1,242.0000	2,997.0000	141.304	0	0	0
2010/08/02	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R202 2010/08/05	3.00	Call	Bond Future	0.0000	1,267.0000	100.000	0	0	0
2010/08/02	R202 2010/08/05	3.00	Put	Bond Future	488.0000	0.0000	(100.000)	0	0	0
2010/08/02	R202 2010/11/04			Bond Future	3.0690	2.9680	(3.291)	0.0000	0.0000	0
2010/08/02	R202 2010/11/04	3.05	Call	Bond Future	0.0000	1,419.0000	100.000	0	0	0
2010/08/02	R202 2010/11/04	3.05	Put	Bond Future	325.0000	0.0000	(100.000)	0	0	0
2010/08/02	R202 2010/11/04	3.10	Call	Bond Future	528.0000	2,273.0000	330.492	0	0	0
2010/08/02	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R202 2010/11/04	3.00	Call	Bond Future	0.0000	557.0000	100.000	0	0	0
2010/08/02	R202 2010/11/04	3.00	Put	Bond Future	1,188.0000	0.0000	(100.000)	0	0	0
2010/08/02	R203 2010/08/05			Bond Future	8.0850	8.0940	0.111	0.0000	0.0000	3,184
2010/08/02	R203 2010/08/05	9.25	Call	Bond Future	5,999.0000	5,951.0000	(0.800)	0	0	0
2010/08/02	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R203 2010/11/04			Bond Future	8.1460	8.1560	0.123	0.0000	0.0000	2,215
2010/08/02	R203 2010/11/04	9.25	Call	Bond Future	5,663.0000	5,607.0000	(0.989)	0	0	0
2010/08/02	R203 2010/11/04	9.25	Put	Bond Future	132.0000	128.0000	(3.030)	0	0	0
2010/08/02	R203 2010/11/04	9.30	Call	Bond Future	5,887.0000	5,830.0000	(0.968)	0	0	0
2010/08/02	R203 2010/11/04	9.30	Put	Bond Future	115.0000	110.0000	(4.348)	0	0	0
2010/08/02	R203 2010/11/04	9.20	Call	Bond Future	5,438.0000	5,381.0000	(1.048)	0	0	0
2010/08/02	R203 2010/11/04	9.20	Put	Bond Future	149.0000	144.0000	(3.356)	0	0	0
2010/08/02	R203 2011/02/03			Bond Future	8.1920	8.2020	0.122	0.0000	0.0000	0
2010/08/02	R203 2011/02/03	8.50	Call	Bond Future	2,837.0000	2,790.0000	(1.657)	0	0	0
2010/08/02	R203 2011/02/03	8.50	Put	Bond Future	1,303.0000	1,306.0000	0.230	0	0	0

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2010/08/02	R203 2011/02/03	8.55	Call	Bond Future	3,002.0000	2,954.0000	(1.599)	0	0	0
2010/08/02	R203 2011/02/03	8.55	Put	Bond Future	1,221.0000	1,224.0000	0.246	0	0	0
2010/08/02	R203 2011/02/03	8.45	Call	Bond Future	2,676.0000	2,630.0000	(1.719)	0	0	0
2010/08/02	R203 2011/02/03	8.45	Put	Bond Future	1,389.0000	1,393.0000	0.288	0	0	0
2010/08/02	R203 2011/05/05			Bond Future	8.2190	8.2300	0.134	0.0000	0.0000	0
2010/08/02	R203 2011/05/05	8.25	Call	Bond Future	2,373.0000	2,333.0000	(1.686)	0	0	0
2010/08/02	R203 2011/05/05	8.25	Put	Bond Future	2,222.0000	2,236.0000	0.630	0	0	0
2010/08/02	R203 2011/05/05	8.30	Call	Bond Future	2,512.0000	2,471.0000	(1.632)	0	0	0
2010/08/02	R203 2011/05/05	8.30	Put	Bond Future	2,118.0000	2,131.0000	0.614	0	0	0
2010/08/02	R203 2011/05/05	8.20	Call	Bond Future	2,238.0000	2,199.0000	(1.743)	0	0	0
2010/08/02	R203 2011/05/05	8.20	Put	Bond Future	2,331.0000	2,345.0000	0.601	0	0	0
2010/08/02	R204 2010/08/05			Bond Future	8.1940	8.2040	0.122	0.0000	0.0000	2,664
2010/08/02	R204 2010/08/05	9.25	Call	Bond Future	6,013.0000	5,953.0000	(0.998)	0	0	0
2010/08/02	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	780
2010/08/02	R204 2010/08/05	8.70	Call	Bond Future	2,942.0000	2,882.0000	(2.039)	0	0	0
2010/08/02	R204 2010/08/05	8.70	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	650
2010/08/02	R204 2010/08/05	8.75	Call	Bond Future	3,226.0000	3,167.0000	(1.829)	0	0	83
2010/08/02	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	83
2010/08/02	R204 2010/08/05	8.25	Put	Bond Future	228.0000	148.0000	(35.088)	0	0	0
2010/08/02	R204 2010/08/05	8.25	Call	Bond Future	559.0000	420.0000	(24.866)	0	0	249
2010/08/02	R204 2010/11/04			Bond Future	8.2510	8.2610	0.121	0.0000	0.0000	2,476
2010/08/02	R204 2010/11/04	9.25	Call	Bond Future	5,761.0000	5,697.0000	(1.111)	0	0	0
2010/08/02	R204 2010/11/04	9.25	Put	Bond Future	197.0000	191.0000	(3.046)	0	0	0
2010/08/02	R204 2010/11/04	9.30	Call	Bond Future	6,003.0000	5,940.0000	(1.049)	0	0	0
2010/08/02	R204 2010/11/04	9.30	Put	Bond Future	171.0000	166.0000	(2.924)	0	0	0
2010/08/02	R204 2010/11/04	9.20	Call	Bond Future	5,516.0000	5,452.0000	(1.160)	0	0	0
2010/08/02	R204 2010/11/04	9.20	Put	Bond Future	221.0000	215.0000	(2.715)	0	0	0
2010/08/02	R204 2011/02/03			Bond Future	8.2930	8.3030	0.121	0.0000	0.0000	0
2010/08/02	R204 2011/02/03	8.50	Call	Bond Future	2,886.0000	2,835.0000	(1.767)	0	0	0
2010/08/02	R204 2011/02/03	8.50	Put	Bond Future	1,728.0000	1,733.0000	0.289	0	0	0
2010/08/02	R204 2011/02/03	8.55	Call	Bond Future	3,060.0000	3,008.0000	(1.699)	0	0	0
2010/08/02	R204 2011/02/03	8.55	Put	Bond Future	1,625.0000	1,629.0000	0.246	0	0	0
2010/08/02	R204 2011/02/03	8.45	Call	Bond Future	2,717.0000	2,667.0000	(1.840)	0	0	0
2010/08/02	R204 2011/02/03	8.45	Put	Bond Future	1,837.0000	1,844.0000	0.381	0	0	0

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2010/08/02	R204 2011/05/05			Bond Future	8.3230	8.3340	0.132	0.0000	0.0000	0
2010/08/02	R204 2011/05/05	8.50	Call	Bond Future	3,148.0000	3,099.0000	(1.557)	0	0	0
2010/08/02	R204 2011/05/05	8.50	Put	Bond Future	2,181.0000	2,193.0000	0.550	0	0	0
2010/08/02	R204 2011/05/05	8.55	Call	Bond Future	3,315.0000	3,265.0000	(1.508)	0	0	0
2010/08/02	R204 2011/05/05	8.55	Put	Bond Future	2,077.0000	2,088.0000	0.530	0	0	0
2010/08/02	R204 2011/05/05	8.45	Call	Bond Future	2,985.0000	2,937.0000	(1.608)	0	0	0
2010/08/02	R204 2011/05/05	8.45	Put	Bond Future	2,290.0000	2,303.0000	0.568	0	0	0
2010/08/02	R206 2010/08/05			Bond Future	7.3940	7.4030	0.122	0.0000	0.0000	0
2010/08/02	R206 2010/08/05	9.00	Call	Bond Future	4,658.0000	4,631.0000	(0.580)	0	0	0
2010/08/02	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R206 2010/11/04			Bond Future	7.4400	7.4500	0.134	0.0000	0.0000	0
2010/08/02	R206 2010/11/04	8.50	Call	Bond Future	2,956.0000	2,926.0000	(1.015)	0	0	0
2010/08/02	R206 2010/11/04	8.50	Put	Bond Future	49.0000	47.0000	(4.082)	0	0	0
2010/08/02	R206 2010/11/04	8.55	Call	Bond Future	3,082.0000	3,053.0000	(0.941)	0	0	0
2010/08/02	R206 2010/11/04	8.55	Put	Bond Future	40.0000	39.0000	(2.500)	0	0	0
2010/08/02	R206 2010/11/04	8.45	Call	Bond Future	2,829.0000	2,799.0000	(1.060)	0	0	0
2010/08/02	R206 2010/11/04	8.45	Put	Bond Future	57.0000	54.0000	(5.263)	0	0	0
2010/08/02	R206 2011/02/03			Bond Future	7.4560	7.4670	0.148	0.0000	0.0000	0
2010/08/02	R206 2011/02/03	8.00	Call	Bond Future	1,833.0000	1,806.0000	(1.473)	0	0	0
2010/08/02	R206 2011/02/03	8.00	Put	Bond Future	434.0000	435.0000	0.230	0	0	0
2010/08/02	R206 2011/02/03	8.05	Call	Bond Future	1,929.0000	1,901.0000	(1.452)	0	0	0
2010/08/02	R206 2011/02/03	8.05	Put	Bond Future	402.0000	403.0000	0.249	0	0	0
2010/08/02	R206 2011/02/03	7.95	Call	Bond Future	1,739.0000	1,712.0000	(1.553)	0	0	0
2010/08/02	R206 2011/02/03	7.95	Put	Bond Future	467.0000	469.0000	0.428	0	0	0
2010/08/02	R206 2011/05/05			Bond Future	7.4380	7.4510	0.175	0.0000	0.0000	0
2010/08/02	R206 2011/05/05	7.50	Call	Bond Future	1,148.0000	1,126.0000	(1.916)	0	0	0
2010/08/02	R206 2011/05/05	7.50	Put	Bond Future	1,000.0000	1,009.0000	0.900	0	0	0
2010/08/02	R206 2011/05/05	7.55	Call	Bond Future	1,216.0000	1,194.0000	(1.809)	0	0	0
2010/08/02	R206 2011/05/05	7.55	Put	Bond Future	948.0000	957.0000	0.949	0	0	0
2010/08/02	R206 2011/05/05	7.45	Call	Bond Future	1,082.0000	1,060.0000	(2.033)	0	0	0
2010/08/02	R206 2011/05/05	7.45	Put	Bond Future	1,053.0000	1,062.0000	0.855	0	0	0
2010/08/02	R207 2010/08/05			Bond Future	8.2640	8.2840	0.242	0.0000	0.0000	4,416
2010/08/02	R207 2010/08/05	9.50	Call	Bond Future	7,261.0000	7,137.0000	(1.708)	0	0	0

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2010/08/02	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	150
2010/08/02	R207 2010/08/05	9.25	Call	Bond Future	5,852.0000	5,729.0000	(2.102)	0	0	0
2010/08/02	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	100
2010/08/02	R207 2010/08/05	8.25	Put	Bond Future	442.0000	398.0000	(9.955)	0	0	0
2010/08/02	R207 2010/08/05	8.25	Call	Bond Future	355.0000	188.0000	(47.042)	0	0	100
2010/08/02	R207 2010/11/04			Bond Future	8.3160	8.3360	0.241	0.0000	0.0000	600
2010/08/02	R207 2010/11/04	9.25	Call	Bond Future	5,706.0000	5,585.0000	(2.121)	0	0	0
2010/08/02	R207 2010/11/04	9.25	Put	Bond Future	260.0000	260.0000	0.000	0	0	0
2010/08/02	R207 2010/11/04	9.30	Call	Bond Future	5,954.0000	5,832.0000	(2.049)	0	0	0
2010/08/02	R207 2010/11/04	9.30	Put	Bond Future	228.0000	227.0000	(0.439)	0	0	0
2010/08/02	R207 2010/11/04	9.20	Call	Bond Future	5,456.0000	5,335.0000	(2.218)	0	0	0
2010/08/02	R207 2010/11/04	9.20	Put	Bond Future	291.0000	291.0000	0.000	0	0	0
2010/08/02	R207 2011/02/03			Bond Future	8.3550	8.3760	0.251	0.0000	0.0000	0
2010/08/02	R207 2011/02/03	8.75	Call	Bond Future	3,718.0000	3,618.0000	(2.690)	0	0	0
2010/08/02	R207 2011/02/03	8.75	Put	Bond Future	1,411.0000	1,436.0000	1.772	0	0	0
2010/08/02	R207 2011/02/03	8.80	Call	Bond Future	3,917.0000	3,816.0000	(2.579)	0	0	0
2010/08/02	R207 2011/02/03	8.80	Put	Bond Future	1,323.0000	1,347.0000	1.814	0	0	0
2010/08/02	R207 2011/02/03	8.70	Call	Bond Future	3,523.0000	3,425.0000	(2.782)	0	0	0
2010/08/02	R207 2011/02/03	8.70	Put	Bond Future	1,504.0000	1,531.0000	1.795	0	0	0
2010/08/02	R207 2011/05/05			Bond Future	8.3860	8.4080	0.262	0.0000	0.0000	0
2010/08/02	R207 2011/05/05	8.50	Call	Bond Future	3,159.0000	3,074.0000	(2.691)	0	0	0
2010/08/02	R207 2011/05/05	8.50	Put	Bond Future	2,499.0000	2,542.0000	1.721	0	0	0
2010/08/02	R207 2011/05/05	8.55	Call	Bond Future	3,330.0000	3,243.0000	(2.613)	0	0	0
2010/08/02	R207 2011/05/05	8.55	Put	Bond Future	2,383.0000	2,424.0000	1.721	0	0	0
2010/08/02	R207 2011/05/05	8.45	Call	Bond Future	2,992.0000	2,909.0000	(2.774)	0	0	0
2010/08/02	R207 2011/05/05	8.45	Put	Bond Future	2,621.0000	2,666.0000	1.717	0	0	0
2010/08/02	R208 2010/08/05			Bond Future	8.3740	8.3840	0.119	0.0000	0.0000	10,666
2010/08/02	R208 2010/08/05	9.50	Call	Bond Future	6,874.0000	6,809.0000	(0.946)	0	0	0
2010/08/02	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R208 2010/11/04			Bond Future	8.4280	8.4380	0.119	0.0000	0.0000	6,835
2010/08/02	R208 2010/11/04	9.25	Call	Bond Future	5,332.0000	5,261.0000	(1.332)	0	0	0
2010/08/02	R208 2010/11/04	9.25	Put	Bond Future	332.0000	324.0000	(2.410)	0	0	0
2010/08/02	R208 2010/11/04	9.30	Call	Bond Future	5,589.0000	5,518.0000	(1.270)	0	0	0
2010/08/02	R208 2010/11/04	9.30	Put	Bond Future	297.0000	289.0000	(2.694)	0	0	0

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2010/08/02	R208 2010/11/04	9.20	Call	Bond Future	5,078.0000	5,007.0000	(1.398)	0	0	0
2010/08/02	R208 2010/11/04	9.20	Put	Bond Future	371.0000	364.0000	(1.887)	0	0	0
2010/08/02	R208 2011/02/03			Bond Future	8.4680	8.4790	0.130	0.0000	0.0000	0
2010/08/02	R208 2011/02/03	8.75	Call	Bond Future	3,483.0000	3,421.0000	(1.780)	0	0	0
2010/08/02	R208 2011/02/03	8.75	Put	Bond Future	1,755.0000	1,761.0000	0.342	0	0	0
2010/08/02	R208 2011/02/03	8.80	Call	Bond Future	3,679.0000	3,617.0000	(1.685)	0	0	0
2010/08/02	R208 2011/02/03	8.80	Put	Bond Future	1,649.0000	1,655.0000	0.364	0	0	0
2010/08/02	R208 2011/02/03	8.70	Call	Bond Future	3,290.0000	3,230.0000	(1.824)	0	0	0
2010/08/02	R208 2011/02/03	8.70	Put	Bond Future	1,865.0000	1,873.0000	0.429	0	0	0
2010/08/02	R208 2011/05/05			Bond Future	8.4980	8.5090	0.129	0.0000	0.0000	0
2010/08/02	R208 2011/05/05	8.50	Call	Bond Future	2,960.0000	2,910.0000	(1.689)	0	0	0
2010/08/02	R208 2011/05/05	8.50	Put	Bond Future	2,948.0000	2,965.0000	0.577	0	0	0
2010/08/02	R208 2011/05/05	8.55	Call	Bond Future	3,129.0000	3,078.0000	(1.630)	0	0	0
2010/08/02	R208 2011/05/05	8.55	Put	Bond Future	2,812.0000	2,829.0000	0.605	0	0	0
2010/08/02	R208 2011/05/05	8.45	Call	Bond Future	2,796.0000	2,746.0000	(1.788)	0	0	0
2010/08/02	R208 2011/05/05	8.45	Put	Bond Future	3,089.0000	3,107.0000	0.583	0	0	0
2010/08/02	R209 2010/08/05			Bond Future	8.4030	8.4120	0.107	0.0000	0.0000	1,281
2010/08/02	R209 2010/08/05	8.75	Call	Bond Future	2,886.0000	2,800.0000	(2.980)	0	0	0
2010/08/02	R209 2010/08/05	8.75	Put	Bond Future	10.0000	1.0000	(90.000)	0	0	0
2010/08/02	R209 2010/11/04			Bond Future	8.4380	8.4480	0.119	0.0000	0.0000	2,406
2010/08/02	R209 2010/11/04	9.00	Call	Bond Future	5,383.0000	5,287.0000	(1.783)	0	0	0
2010/08/02	R209 2010/11/04	9.00	Put	Bond Future	845.0000	834.0000	(1.302)	0	0	0
2010/08/02	R209 2010/11/04	9.05	Call	Bond Future	5,686.0000	5,590.0000	(1.688)	0	0	0
2010/08/02	R209 2010/11/04	9.05	Put	Bond Future	766.0000	754.0000	(1.567)	0	0	0
2010/08/02	R209 2010/11/04	8.95	Call	Bond Future	5,084.0000	4,989.0000	(1.869)	0	0	0
2010/08/02	R209 2010/11/04	8.95	Put	Bond Future	932.0000	922.0000	(1.073)	0	0	0
2010/08/02	R209 2011/02/03			Bond Future	8.4650	8.4750	0.118	0.0000	0.0000	0
2010/08/02	R209 2011/02/03	9.00	Call	Bond Future	6,042.0000	5,958.0000	(1.390)	0	0	0
2010/08/02	R209 2011/02/03	9.00	Put	Bond Future	1,739.0000	1,739.0000	0.000	0	0	0
2010/08/02	R209 2011/02/03	9.05	Call	Bond Future	6,319.0000	6,234.0000	(1.345)	0	0	0
2010/08/02	R209 2011/02/03	9.05	Put	Bond Future	1,633.0000	1,633.0000	0.000	0	0	0
2010/08/02	R209 2011/02/03	8.95	Call	Bond Future	5,768.0000	5,685.0000	(1.439)	0	0	0
2010/08/02	R209 2011/02/03	8.95	Put	Bond Future	1,850.0000	1,851.0000	0.054	0	0	0
2010/08/02	R209 2011/05/05			Bond Future	8.4840	8.4940	0.118	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
2010/08/02	R209 2011/05/05	8.50	Call	Bond Future	4,124.0000	4,058.0000	(1.600)	0	0	0
2010/08/02	R209 2011/05/05	8.50	Put	Bond Future	3,990.0000	4,008.0000	0.451	0	0	0
2010/08/02	R209 2011/05/05	8.55	Call	Bond Future	4,355.0000	4,288.0000	(1.538)	0	0	0
2010/08/02	R209 2011/05/05	8.55	Put	Bond Future	3,805.0000	3,822.0000	0.447	0	0	0
2010/08/02	R209 2011/05/05	8.45	Call	Bond Future	3,898.0000	3,833.0000	(1.668)	0	0	0
2010/08/02	R209 2011/05/05	8.45	Put	Bond Future	4,184.0000	4,203.0000	0.454	0	0	0
2010/08/02	R210 2010/08/05			Bond Future	3.0280	2.9980	(0.991)	0.0000	0.0000	0
2010/08/02	R210 2010/08/05	3.10	Call	Bond Future	939.0000	1,333.0000	41.960	0	0	0
2010/08/02	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R210 2010/08/05	3.15	Call	Bond Future	1,584.0000	1,978.0000	24.874	0	0	0
2010/08/02	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R210 2010/08/05	3.05	Call	Bond Future	288.0000	682.0000	136.806	0	0	0
2010/08/02	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R210 2010/11/04			Bond Future	3.0750	3.0450	(0.976)	0.0000	0.0000	0
2010/08/02	R210 2010/11/04	3.10	Call	Bond Future	321.0000	709.0000	120.872	0	0	0
2010/08/02	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R210 2010/11/04	3.15	Call	Bond Future	960.0000	1,347.0000	40.313	0	0	0
2010/08/02	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R210 2010/11/04	3.05	Call	Bond Future	0.0000	65.0000	100.000	0	0	0
2010/08/02	R210 2010/11/04	3.05	Put	Bond Future	323.0000	0.0000	(100.000)	0	0	0
2010/08/02	R211 2010/08/05			Bond Future	2.7740	2.7450	(1.045)	0.0000	0.0000	0
2010/08/02	R211 2010/08/05	2.75	Call	Bond Future	0.0000	29.0000	100.000	0	0	0
2010/08/02	R211 2010/08/05	2.75	Put	Bond Future	140.0000	0.0000	(100.000)	0	0	0
2010/08/02	R211 2010/08/05	2.80	Call	Bond Future	152.0000	321.0000	111.184	0	0	0
2010/08/02	R211 2010/08/05	2.80	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/02	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R211 2010/08/05	2.70	Put	Bond Future	433.0000	263.0000	(39.261)	0	0	0
2010/08/02	R211 2010/11/04			Bond Future	2.8780	2.8480	(1.042)	0.0000	0.0000	0
2010/08/02	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R211 2010/11/04	2.75	Put	Bond Future	719.0000	551.0000	(23.366)	0	0	0
2010/08/02	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R211 2010/11/04	2.80	Put	Bond Future	437.0000	269.0000	(38.444)	0	0	0
2010/08/02	R211 2010/11/04	2.70	Call	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
2010/08/02	R211 2010/11/04	2.70	Put	Bond Future	1,002.0000	834.0000	(16.766)	0	0	0
2010/08/02	R212 2010/08/05			Bond Future	3.0270	3.0280	0.033	0.0000	0.0000	0
2010/08/02	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/08/05	3.00	Put	Bond Future	256.0000	266.0000	3.906	0	0	0
2010/08/02	R212 2010/08/05	3.05	Call	Bond Future	218.0000	208.0000	(4.587)	0	0	0
2010/08/02	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/08/05	2.95	Put	Bond Future	733.0000	743.0000	1.364	0	0	0
2010/08/02	R212 2010/11/04			Bond Future	3.0960	3.0960	0.000	0.0000	0.0000	0
2010/08/02	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/11/04	3.00	Put	Bond Future	892.0000	892.0000	0.000	0	0	0
2010/08/02	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/11/04	3.05	Put	Bond Future	426.0000	426.0000	0.000	0	0	0
2010/08/02	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/02	R212 2010/11/04	2.95	Put	Bond Future	1,361.0000	1,361.0000	0.000	0	0	0
2010/08/02	TRT1 2010/08/05			Index Future	326.1460	326.0810	(0.020)	0.0000	0.0000	100
2010/08/02	TRT1 2010/11/04			Index Future	331.5740	331.5080	(0.020)	0.0000	0.0000	0
2010/08/02	TRT1 2011/02/03			Index Future	337.5590	337.4900	(0.020)	0.0000	0.0000	0
Total										117453.00