



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 05/08/2010

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
2010/08/05	AL7T 2010/08/05			Index Future	355.7290	355.4670	(0.074)	0.0000	0.0000	0
2010/08/05	AL7T 2010/11/04			Index Future	361.6300	361.2390	(0.108)	0.0000	0.0000	38
2010/08/05	ALBI 2010/08/05			Index Future	327.6540	327.4450	(0.064)	0.0000	0.0000	0
2010/08/05	ALBI 2010/11/04			Index Future	333.1070	332.9380	(0.051)	0.0000	0.0000	1,231
2010/08/05	ALBI 2011/02/03			Index Future	338.8300	338.4270	(0.119)	0.0000	0.0000	0
2010/08/05	CRD1 2010/08/05			Index Future	144.7880	144.7880	0.000	0.0000	0.0000	0
2010/08/05	CRD1 2010/11/04			Index Future	147.1970	147.2230	0.018	0.0000	0.0000	2
2010/08/05	CRD1 2011/02/03			Index Future	149.8510	149.8760	0.017	0.0000	0.0000	0
2010/08/05	GOVI 2010/08/05			GOVI	328.5640	328.3510	(0.065)	0.0000	0.0000	0
2010/08/05	GOVI 2010/08/05	315.60	Call	GOVI	129,640.0000	127,510.0000	(1.643)	0	0	0
2010/08/05	GOVI 2010/08/05	315.60	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/05	GOVI 2010/11/04			GOVI	334.0330	333.7820	(0.075)	0.0000	0.0000	177
2010/08/05	GOVI 2010/11/04	329.00	Call	GOVI	50,330.0000	47,820.0000	(4.987)	0	0	0
2010/08/05	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/05	GOVI 2010/11/04	329.01	Call	GOVI	50,230.0000	47,720.0000	(4.997)	0	0	0
2010/08/05	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/05	GOVI 2010/11/04	328.99	Call	GOVI	50,430.0000	47,920.0000	(4.977)	0	0	0
2010/08/05	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/08/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/08/05	ILBI 2010/08/05			Index Future	383.6700	383.6700	0.000	0.0000	0.0000	0
2010/08/05	ILBI 2010/11/04			Index Future	390.1780	396.7220	1.677	0.0000	0.0000	507
2010/08/05	ILBI 2011/02/03			Index Future	410.4570	403.8030	(1.621)	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
2010/08/05	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/08/05	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/08/05	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/08/05	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/08/05	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/08/05	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/08/05	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/08/05	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/08/05	JBAF	2010/10/20			Jibar Tradeable Future	6.2200	6.2200	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2010/11/17			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2010/12/15			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2011/01/19			Jibar Tradeable Future	6.2000	6.2000	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2011/03/16			Jibar Tradeable Future	6.2500	6.2500	0.000	0.0000	0.0000	5,500
2010/08/05	JBAF	2011/06/15			Jibar Tradeable Future	6.3500	6.3500	0.000	0.0000	0.0000	4,500
2010/08/05	JBAF	2011/09/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	6,000
2010/08/05	JBAF	2011/12/21			Jibar Tradeable Future	6.7000	6.7000	0.000	0.0000	0.0000	5,000
2010/08/05	JBAF	2012/03/20			Jibar Tradeable Future	6.9500	6.9500	0.000	0.0000	0.0000	0
2010/08/05	JBAF	2012/06/20			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/08/05	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/08/05	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/08/05	JN02	2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/05	JN02	2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN02	2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN02	2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN02	2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN02	2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN02	2010/08/05	7.25	Put	JNOTE	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
2010/08/05	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/05	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/08/05	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/08/05	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/08/05	OTH1 2010/08/05			Index Future	322.3700	322.1880	(0.056)	0.0000	0.0000	0
2010/08/05	OTH1 2010/11/04			Index Future	327.7360	327.5690	(0.051)	0.0000	0.0000	3
2010/08/05	OTH1 2011/02/03			Index Future	333.6440	333.4730	(0.051)	0.0000	0.0000	0
2010/08/05	R157 2010/08/05			Bond Future	7.6410	7.6350	(0.079)	0.0000	0.0000	0
2010/08/05	R157 2010/08/05	8.75	Call	Bond Future	5,156.0000	5,185.0000	0.562	0	0	0
2010/08/05	R157 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R157 2010/08/05	8.50	Call	Bond Future	4,018.0000	4,047.0000	0.722	0	0	0
2010/08/05	R157 2010/08/05	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R157 2010/08/05	9.00	Call	Bond Future	6,281.0000	6,309.0000	0.446	0	0	0
2010/08/05	R157 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R157 2010/08/05	8.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R157 2010/08/05	8.25	Call	Bond Future	2,866.0000	2,895.0000	1.012	0	0	0
2010/08/05	R157 2010/08/05	7.50	Put	Bond Future	677.0000	647.0000	(4.431)	0	0	0
2010/08/05	R157 2010/08/05	7.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/05	R157 2010/11/04			Bond Future	7.6980	7.6860	(0.156)	0.0000	0.0000	5,072
2010/08/05	R157 2010/11/04	8.50	Call	Bond Future	3,757.0000	3,802.0000	1.198	0	0	0
2010/08/05	R157 2010/11/04	8.50	Put	Bond Future	176.0000	167.0000	(5.114)	0	0	0
2010/08/05	R157 2010/11/04	8.55	Call	Bond Future	3,953.0000	4,000.0000	1.189	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
2010/08/05	R157 2010/11/04	8.55	Put	Bond Future	154.0000	146.0000	(5.195)	0	0	0
2010/08/05	R157 2010/11/04	8.45	Call	Bond Future	3,562.0000	3,606.0000	1.235	0	0	0
2010/08/05	R157 2010/11/04	8.45	Put	Bond Future	201.0000	190.0000	(5.473)	0	0	0
2010/08/05	R157 2010/11/04	7.50	Put	Bond Future	1,614.0000	1,574.0000	(2.478)	0	0	0
2010/08/05	R157 2010/11/04	7.50	Call	Bond Future	709.0000	724.0000	2.116	0	0	500
2010/08/05	R157 2011/02/03			Bond Future	7.7340	7.7220	(0.155)	0.0000	0.0000	0
2010/08/05	R157 2011/02/03	7.90	Call	Bond Future	1,935.0000	1,961.0000	1.344	0	0	0
2010/08/05	R157 2011/02/03	7.90	Put	Bond Future	1,220.0000	1,195.0000	(2.049)	0	0	0
2010/08/05	R157 2011/02/03	7.95	Call	Bond Future	2,068.0000	2,095.0000	1.306	0	0	0
2010/08/05	R157 2011/02/03	7.95	Put	Bond Future	1,139.0000	1,114.0000	(2.195)	0	0	0
2010/08/05	R157 2011/02/03	7.85	Call	Bond Future	1,807.0000	1,832.0000	1.384	0	0	0
2010/08/05	R157 2011/02/03	7.85	Put	Bond Future	1,307.0000	1,280.0000	(2.066)	0	0	0
2010/08/05	R157 2011/05/05			Bond Future	7.7380	7.7250	(0.168)	0.0000	0.0000	0
2010/08/05	R157 2011/05/05	7.75	Call	Bond Future	1,831.0000	1,855.0000	1.311	0	0	0
2010/08/05	R157 2011/05/05	7.75	Put	Bond Future	1,782.0000	1,752.0000	(1.684)	0	0	0
2010/08/05	R157 2011/05/05	7.80	Call	Bond Future	1,945.0000	1,970.0000	1.285	0	0	0
2010/08/05	R157 2011/05/05	7.80	Put	Bond Future	1,691.0000	1,663.0000	(1.656)	0	0	0
2010/08/05	R157 2011/05/05	7.70	Call	Bond Future	1,721.0000	1,744.0000	1.336	0	0	0
2010/08/05	R157 2011/05/05	7.70	Put	Bond Future	1,877.0000	1,847.0000	(1.598)	0	0	0
2010/08/05	R186 2010/08/05			Bond Future	8.5110	8.5300	0.223	0.0000	0.0000	0
2010/08/05	R186 2010/08/05	9.25	Call	Bond Future	6,960.0000	6,773.0000	(2.687)	0	0	0
2010/08/05	R186 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R186 2010/08/05	8.75	Call	Bond Future	2,321.0000	2,133.0000	(8.100)	0	0	0
2010/08/05	R186 2010/08/05	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/08/05	R186 2010/08/05	9.75	Call	Bond Future	11,325.0000	11,138.0000	(1.651)	0	0	0
2010/08/05	R186 2010/08/05	9.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R186 2010/08/05	10.00	Call	Bond Future	13,410.0000	13,223.0000	(1.394)	0	0	0
2010/08/05	R186 2010/08/05	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R186 2010/08/05	9.00	Call	Bond Future	4,676.0000	4,489.0000	(3.999)	0	0	0
2010/08/05	R186 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R186 2010/08/05	8.50	Put	Bond Future	324.0000	295.0000	(8.951)	0	0	0
2010/08/05	R186 2010/08/05	8.50	Call	Bond Future	216.0000	0.0000	(100.000)	0	0	0
2010/08/05	R186 2010/11/04			Bond Future	8.5610	8.5810	0.234	0.0000	0.0000	16,470
2010/08/05	R186 2010/11/04	9.25	Call	Bond Future	7,164.0000	6,994.0000	(2.373)	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
2010/08/05	R186 2010/11/04	9.25	Put	Bond Future	746.0000	770.0000	3.217	0	0	0
2010/08/05	R186 2010/11/04	9.30	Call	Bond Future	7,536.0000	7,364.0000	(2.282)	0	0	0
2010/08/05	R186 2010/11/04	9.30	Put	Bond Future	673.0000	695.0000	3.269	0	0	0
2010/08/05	R186 2010/11/04	9.20	Call	Bond Future	6,796.0000	6,630.0000	(2.443)	0	0	0
2010/08/05	R186 2010/11/04	9.20	Put	Bond Future	826.0000	854.0000	3.390	0	0	0
2010/08/05	R186 2010/11/04	8.75	Put	Bond Future	1,970.0000	2,031.0000	3.096	0	0	0
2010/08/05	R186 2010/11/04	8.75	Call	Bond Future	3,784.0000	3,651.0000	(3.515)	0	0	10,900
2010/08/05	R186 2011/02/03			Bond Future	8.5990	8.6200	0.244	0.0000	0.0000	0
2010/08/05	R186 2011/02/03	9.00	Call	Bond Future	6,043.0000	5,900.0000	(2.366)	0	0	0
2010/08/05	R186 2011/02/03	9.00	Put	Bond Future	2,291.0000	2,349.0000	2.532	0	0	0
2010/08/05	R186 2011/02/03	9.05	Call	Bond Future	6,357.0000	6,211.0000	(2.297)	0	0	0
2010/08/05	R186 2011/02/03	9.05	Put	Bond Future	2,150.0000	2,205.0000	2.558	0	0	0
2010/08/05	R186 2011/02/03	8.95	Call	Bond Future	5,733.0000	5,594.0000	(2.425)	0	0	0
2010/08/05	R186 2011/02/03	8.95	Put	Bond Future	2,439.0000	2,501.0000	2.542	0	0	0
2010/08/05	R186 2011/05/05			Bond Future	8.6290	8.6510	0.255	0.0000	0.0000	0
2010/08/05	R186 2011/05/05	8.75	Call	Bond Future	5,229.0000	5,106.0000	(2.352)	0	0	0
2010/08/05	R186 2011/05/05	8.75	Put	Bond Future	4,092.0000	4,177.0000	2.077	0	0	0
2010/08/05	R186 2011/05/05	8.80	Call	Bond Future	5,505.0000	5,378.0000	(2.307)	0	0	0
2010/08/05	R186 2011/05/05	8.80	Put	Bond Future	3,903.0000	3,984.0000	2.075	0	0	0
2010/08/05	R186 2011/05/05	8.70	Call	Bond Future	4,960.0000	4,839.0000	(2.440)	0	0	0
2010/08/05	R186 2011/05/05	8.70	Put	Bond Future	4,291.0000	4,378.0000	2.027	0	0	0
2010/08/05	R189 2010/08/05			Bond Future	1.4370	1.4400	0.209	0.0000	0.0000	0
2010/08/05	R189 2010/08/05	1.75	Call	Bond Future	864.0000	855.0000	(1.042)	0	0	0
2010/08/05	R189 2010/08/05	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R189 2010/08/05	1.80	Call	Bond Future	1,001.0000	992.0000	(0.899)	0	0	0
2010/08/05	R189 2010/08/05	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R189 2010/08/05	1.70	Call	Bond Future	726.0000	718.0000	(1.102)	0	0	0
2010/08/05	R189 2010/08/05	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R189 2010/11/04			Bond Future	1.5490	1.5580	0.581	0.0000	0.0000	0
2010/08/05	R189 2010/11/04	1.75	Call	Bond Future	500.0000	478.0000	(4.400)	0	0	0
2010/08/05	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R189 2010/11/04	1.80	Call	Bond Future	624.0000	602.0000	(3.526)	0	0	0
2010/08/05	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R189 2010/11/04	1.70	Call	Bond Future	376.0000	354.0000	(5.851)	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
2010/08/05	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05			Bond Future	2.9200	2.9200	0.000	0.0000	0.0000	0
2010/08/05	R197 2010/08/05	3.05	Call	Bond Future	1,649.0000	1,649.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05	3.05	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05	3.10	Call	Bond Future	2,276.0000	2,276.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05	3.00	Call	Bond Future	1,018.0000	1,018.0000	0.000	0	0	0
2010/08/05	R197 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R197 2010/11/04			Bond Future	2.9850	2.9860	0.034	0.0000	0.0000	0
2010/08/05	R197 2010/11/04	3.05	Call	Bond Future	807.0000	794.0000	(1.611)	0	0	0
2010/08/05	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R197 2010/11/04	3.10	Call	Bond Future	1,423.0000	1,411.0000	(0.843)	0	0	0
2010/08/05	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R197 2010/11/04	3.00	Call	Bond Future	187.0000	174.0000	(6.952)	0	0	0
2010/08/05	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R201 2010/08/05			Bond Future	7.5710	7.5600	(0.145)	0.0000	0.0000	0
2010/08/05	R201 2010/08/05	9.00	Call	Bond Future	5,199.0000	5,240.0000	0.789	0	0	0
2010/08/05	R201 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R201 2010/11/04			Bond Future	7.6240	7.6130	(0.144)	0.0000	0.0000	1,364
2010/08/05	R201 2010/11/04	8.50	Call	Bond Future	3,171.0000	3,204.0000	1.041	0	0	0
2010/08/05	R201 2010/11/04	8.50	Put	Bond Future	109.0000	102.0000	(6.422)	0	0	0
2010/08/05	R201 2010/11/04	8.55	Call	Bond Future	3,326.0000	3,360.0000	1.022	0	0	0
2010/08/05	R201 2010/11/04	8.55	Put	Bond Future	92.0000	87.0000	(5.435)	0	0	0
2010/08/05	R201 2010/11/04	8.45	Call	Bond Future	3,015.0000	3,048.0000	1.095	0	0	0
2010/08/05	R201 2010/11/04	8.45	Put	Bond Future	124.0000	118.0000	(4.839)	0	0	0
2010/08/05	R201 2011/02/03			Bond Future	7.6540	7.6420	(0.157)	0.0000	0.0000	0
2010/08/05	R201 2011/02/03	8.00	Call	Bond Future	1,875.0000	1,899.0000	1.280	0	0	0
2010/08/05	R201 2011/02/03	8.00	Put	Bond Future	718.0000	702.0000	(2.228)	0	0	0
2010/08/05	R201 2011/02/03	8.05	Call	Bond Future	1,990.0000	2,014.0000	1.206	0	0	0
2010/08/05	R201 2011/02/03	8.05	Put	Bond Future	667.0000	651.0000	(2.399)	0	0	0
2010/08/05	R201 2011/02/03	7.95	Call	Bond Future	1,764.0000	1,786.0000	1.247	0	0	0
2010/08/05	R201 2011/02/03	7.95	Put	Bond Future	773.0000	755.0000	(2.329)	0	0	0
2010/08/05	R201 2011/05/05			Bond Future	7.6540	7.6410	(0.170)	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
2010/08/05	R201 2011/05/05	7.75	Call	Bond Future	1,539.0000	1,559.0000	1.300	0	0	0
2010/08/05	R201 2011/05/05	7.75	Put	Bond Future	1,235.0000	1,214.0000	(1.700)	0	0	0
2010/08/05	R201 2011/05/05	7.80	Call	Bond Future	1,632.0000	1,653.0000	1.287	0	0	0
2010/08/05	R201 2011/05/05	7.80	Put	Bond Future	1,170.0000	1,150.0000	(1.709)	0	0	0
2010/08/05	R201 2011/05/05	7.70	Call	Bond Future	1,450.0000	1,469.0000	1.310	0	0	0
2010/08/05	R201 2011/05/05	7.70	Put	Bond Future	1,304.0000	1,282.0000	(1.687)	0	0	0
2010/08/05	R202 2010/08/05			Bond Future	2.9300	2.9300	0.000	0.0000	0.0000	0
2010/08/05	R202 2010/08/05	3.05	Call	Bond Future	2,101.0000	2,101.0000	0.000	0	0	0
2010/08/05	R202 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R202 2010/08/05	3.10	Call	Bond Future	2,961.0000	2,961.0000	0.000	0	0	0
2010/08/05	R202 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R202 2010/08/05	3.00	Call	Bond Future	1,232.0000	1,232.0000	0.000	0	0	0
2010/08/05	R202 2010/08/05	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R202 2010/11/04			Bond Future	2.9690	2.9700	0.034	0.0000	0.0000	0
2010/08/05	R202 2010/11/04	3.05	Call	Bond Future	1,402.0000	1,384.0000	(1.284)	0	0	0
2010/08/05	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R202 2010/11/04	3.10	Call	Bond Future	2,255.0000	2,238.0000	(0.754)	0	0	0
2010/08/05	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R202 2010/11/04	3.00	Call	Bond Future	539.0000	522.0000	(3.154)	0	0	0
2010/08/05	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R203 2010/08/05			Bond Future	8.1810	8.1850	0.049	0.0000	0.0000	0
2010/08/05	R203 2010/08/05	9.25	Call	Bond Future	5,487.0000	5,466.0000	(0.383)	0	0	0
2010/08/05	R203 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R203 2010/11/04			Bond Future	8.2470	8.2570	0.121	0.0000	0.0000	2,215
2010/08/05	R203 2010/11/04	9.25	Call	Bond Future	5,168.0000	5,117.0000	(0.987)	0	0	0
2010/08/05	R203 2010/11/04	9.25	Put	Bond Future	160.0000	160.0000	0.000	0	0	0
2010/08/05	R203 2010/11/04	9.30	Call	Bond Future	5,387.0000	5,337.0000	(0.928)	0	0	0
2010/08/05	R203 2010/11/04	9.30	Put	Bond Future	137.0000	139.0000	1.460	0	0	0
2010/08/05	R203 2010/11/04	9.20	Call	Bond Future	4,946.0000	4,896.0000	(1.011)	0	0	0
2010/08/05	R203 2010/11/04	9.20	Put	Bond Future	180.0000	181.0000	0.556	0	0	0
2010/08/05	R203 2011/02/03			Bond Future	8.2990	8.3090	0.120	0.0000	0.0000	0
2010/08/05	R203 2011/02/03	8.50	Call	Bond Future	2,484.0000	2,449.0000	(1.409)	0	0	0
2010/08/05	R203 2011/02/03	8.50	Put	Bond Future	1,486.0000	1,501.0000	1.009	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
2010/08/05	R203 2011/02/03	8.55	Call	Bond Future	2,639.0000	2,603.0000	(1.364)	0	0	0
2010/08/05	R203 2011/02/03	8.55	Put	Bond Future	1,395.0000	1,409.0000	1.004	0	0	0
2010/08/05	R203 2011/02/03	8.45	Call	Bond Future	2,333.0000	2,299.0000	(1.457)	0	0	0
2010/08/05	R203 2011/02/03	8.45	Put	Bond Future	1,582.0000	1,598.0000	1.011	0	0	0
2010/08/05	R203 2011/05/05			Bond Future	8.3320	8.3420	0.120	0.0000	0.0000	0
2010/08/05	R203 2011/05/05	8.25	Call	Bond Future	2,076.0000	2,049.0000	(1.301)	0	0	0
2010/08/05	R203 2011/05/05	8.25	Put	Bond Future	2,474.0000	2,496.0000	0.889	0	0	0
2010/08/05	R203 2011/05/05	8.30	Call	Bond Future	2,206.0000	2,177.0000	(1.315)	0	0	0
2010/08/05	R203 2011/05/05	8.30	Put	Bond Future	2,361.0000	2,381.0000	0.847	0	0	0
2010/08/05	R203 2011/05/05	8.20	Call	Bond Future	1,951.0000	1,925.0000	(1.333)	0	0	0
2010/08/05	R203 2011/05/05	8.20	Put	Bond Future	2,593.0000	2,615.0000	0.848	0	0	0
2010/08/05	R204 2010/08/05			Bond Future	8.2910	8.2950	0.048	0.0000	0.0000	0
2010/08/05	R204 2010/08/05	9.25	Call	Bond Future	5,440.0000	5,416.0000	(0.441)	0	0	0
2010/08/05	R204 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R204 2010/08/05	8.70	Call	Bond Future	2,369.0000	2,345.0000	(1.013)	0	0	0
2010/08/05	R204 2010/08/05	8.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R204 2010/08/05	8.75	Call	Bond Future	2,653.0000	2,630.0000	(0.867)	0	0	0
2010/08/05	R204 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R204 2010/08/05	8.25	Put	Bond Future	302.0000	265.0000	(12.252)	0	0	0
2010/08/05	R204 2010/08/05	8.25	Call	Bond Future	60.0000	0.0000	(100.000)	0	0	0
2010/08/05	R204 2010/11/04			Bond Future	8.3520	8.3520	0.000	0.0000	0.0000	2,476
2010/08/05	R204 2010/11/04	9.25	Call	Bond Future	5,219.0000	5,214.0000	(0.096)	0	0	0
2010/08/05	R204 2010/11/04	9.25	Put	Bond Future	237.0000	232.0000	(2.110)	0	0	0
2010/08/05	R204 2010/11/04	9.30	Call	Bond Future	5,456.0000	5,452.0000	(0.073)	0	0	0
2010/08/05	R204 2010/11/04	9.30	Put	Bond Future	206.0000	202.0000	(1.942)	0	0	0
2010/08/05	R204 2010/11/04	9.20	Call	Bond Future	4,979.0000	4,974.0000	(0.100)	0	0	0
2010/08/05	R204 2010/11/04	9.20	Put	Bond Future	265.0000	260.0000	(1.887)	0	0	0
2010/08/05	R204 2011/02/03			Bond Future	8.3990	8.3980	(0.012)	0.0000	0.0000	0
2010/08/05	R204 2011/02/03	8.50	Call	Bond Future	2,516.0000	2,513.0000	(0.119)	0	0	0
2010/08/05	R204 2011/02/03	8.50	Put	Bond Future	1,953.0000	1,945.0000	(0.410)	0	0	0
2010/08/05	R204 2011/02/03	8.55	Call	Bond Future	2,679.0000	2,676.0000	(0.112)	0	0	0
2010/08/05	R204 2011/02/03	8.55	Put	Bond Future	1,839.0000	1,831.0000	(0.435)	0	0	0
2010/08/05	R204 2011/02/03	8.45	Call	Bond Future	2,358.0000	2,355.0000	(0.127)	0	0	0
2010/08/05	R204 2011/02/03	8.45	Put	Bond Future	2,073.0000	2,065.0000	(0.386)	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
2010/08/05	R204 2011/05/05			Bond Future	8.4340	8.4330	(0.012)	0.0000	0.0000	0
2010/08/05	R204 2011/05/05	8.50	Call	Bond Future	2,788.0000	2,786.0000	(0.072)	0	0	0
2010/08/05	R204 2011/05/05	8.50	Put	Bond Future	2,429.0000	2,421.0000	(0.329)	0	0	0
2010/08/05	R204 2011/05/05	8.55	Call	Bond Future	2,945.0000	2,944.0000	(0.034)	0	0	0
2010/08/05	R204 2011/05/05	8.55	Put	Bond Future	2,315.0000	2,309.0000	(0.259)	0	0	0
2010/08/05	R204 2011/05/05	8.45	Call	Bond Future	2,635.0000	2,633.0000	(0.076)	0	0	0
2010/08/05	R204 2011/05/05	8.45	Put	Bond Future	2,548.0000	2,540.0000	(0.314)	0	0	0
2010/08/05	R206 2010/08/05			Bond Future	7.4510	7.4400	(0.148)	0.0000	0.0000	0
2010/08/05	R206 2010/08/05	9.00	Call	Bond Future	4,488.0000	4,520.0000	0.713	0	0	0
2010/08/05	R206 2010/08/05	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R206 2010/11/04			Bond Future	7.5020	7.4690	(0.440)	0.0000	0.0000	0
2010/08/05	R206 2010/11/04	8.50	Call	Bond Future	2,787.0000	2,872.0000	3.050	0	0	0
2010/08/05	R206 2010/11/04	8.50	Put	Bond Future	53.0000	46.0000	(13.208)	0	0	0
2010/08/05	R206 2010/11/04	8.55	Call	Bond Future	2,913.0000	2,999.0000	2.952	0	0	0
2010/08/05	R206 2010/11/04	8.55	Put	Bond Future	44.0000	38.0000	(13.636)	0	0	0
2010/08/05	R206 2010/11/04	8.45	Call	Bond Future	2,661.0000	2,745.0000	3.157	0	0	0
2010/08/05	R206 2010/11/04	8.45	Put	Bond Future	62.0000	54.0000	(12.903)	0	0	0
2010/08/05	R206 2011/02/03			Bond Future	7.5250	7.4890	(0.478)	0.0000	0.0000	0
2010/08/05	R206 2011/02/03	8.00	Call	Bond Future	1,695.0000	1,758.0000	3.717	0	0	0
2010/08/05	R206 2011/02/03	8.00	Put	Bond Future	474.0000	444.0000	(6.329)	0	0	0
2010/08/05	R206 2011/02/03	8.05	Call	Bond Future	1,788.0000	1,853.0000	3.635	0	0	0
2010/08/05	R206 2011/02/03	8.05	Put	Bond Future	440.0000	412.0000	(6.364)	0	0	0
2010/08/05	R206 2011/02/03	7.95	Call	Bond Future	1,604.0000	1,665.0000	3.803	0	0	0
2010/08/05	R206 2011/02/03	7.95	Put	Bond Future	511.0000	479.0000	(6.262)	0	0	0
2010/08/05	R206 2011/05/05			Bond Future	7.5150	7.4750	(0.532)	0.0000	0.0000	0
2010/08/05	R206 2011/05/05	7.50	Call	Bond Future	1,043.0000	1,090.0000	4.506	0	0	0
2010/08/05	R206 2011/05/05	7.50	Put	Bond Future	1,079.0000	1,030.0000	(4.541)	0	0	0
2010/08/05	R206 2011/05/05	7.55	Call	Bond Future	1,109.0000	1,157.0000	4.328	0	0	0
2010/08/05	R206 2011/05/05	7.55	Put	Bond Future	1,025.0000	978.0000	(4.585)	0	0	0
2010/08/05	R206 2011/05/05	7.45	Call	Bond Future	981.0000	1,026.0000	4.587	0	0	0
2010/08/05	R206 2011/05/05	7.45	Put	Bond Future	1,137.0000	1,086.0000	(4.485)	0	0	0
2010/08/05	R207 2010/08/05			Bond Future	8.3610	8.3650	0.048	0.0000	0.0000	0
2010/08/05	R207 2010/08/05	9.50	Call	Bond Future	6,663.0000	6,638.0000	(0.375)	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
2010/08/05	R207 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R207 2010/08/05	9.25	Call	Bond Future	5,255.0000	5,230.0000	(0.476)	0	0	0
2010/08/05	R207 2010/08/05	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R207 2010/08/05	8.25	Put	Bond Future	692.0000	709.0000	2.457	0	0	0
2010/08/05	R207 2010/08/05	8.25	Call	Bond Future	8.0000	0.0000	(100.000)	0	0	0
2010/08/05	R207 2010/11/04			Bond Future	8.4170	8.4370	0.238	0.0000	0.0000	829
2010/08/05	R207 2010/11/04	9.25	Call	Bond Future	5,146.0000	5,037.0000	(2.118)	0	0	0
2010/08/05	R207 2010/11/04	9.25	Put	Bond Future	310.0000	321.0000	3.548	0	0	0
2010/08/05	R207 2010/11/04	9.30	Call	Bond Future	5,388.0000	5,278.0000	(2.042)	0	0	0
2010/08/05	R207 2010/11/04	9.30	Put	Bond Future	272.0000	282.0000	3.676	0	0	0
2010/08/05	R207 2010/11/04	9.20	Call	Bond Future	4,902.0000	4,794.0000	(2.203)	0	0	0
2010/08/05	R207 2010/11/04	9.20	Put	Bond Future	347.0000	359.0000	3.458	0	0	0
2010/08/05	R207 2011/02/03			Bond Future	8.4600	8.4810	0.248	0.0000	0.0000	0
2010/08/05	R207 2011/02/03	8.75	Call	Bond Future	3,289.0000	3,206.0000	(2.524)	0	0	0
2010/08/05	R207 2011/02/03	8.75	Put	Bond Future	1,603.0000	1,643.0000	2.495	0	0	0
2010/08/05	R207 2011/02/03	8.80	Call	Bond Future	3,478.0000	3,393.0000	(2.444)	0	0	0
2010/08/05	R207 2011/02/03	8.80	Put	Bond Future	1,505.0000	1,543.0000	2.525	0	0	0
2010/08/05	R207 2011/02/03	8.70	Call	Bond Future	3,105.0000	3,024.0000	(2.609)	0	0	0
2010/08/05	R207 2011/02/03	8.70	Put	Bond Future	1,707.0000	1,749.0000	2.460	0	0	0
2010/08/05	R207 2011/05/05			Bond Future	8.4950	8.5170	0.259	0.0000	0.0000	0
2010/08/05	R207 2011/05/05	8.50	Call	Bond Future	2,797.0000	2,727.0000	(2.503)	0	0	0
2010/08/05	R207 2011/05/05	8.50	Put	Bond Future	2,768.0000	2,825.0000	2.059	0	0	0
2010/08/05	R207 2011/05/05	8.55	Call	Bond Future	2,958.0000	2,886.0000	(2.434)	0	0	0
2010/08/05	R207 2011/05/05	8.55	Put	Bond Future	2,642.0000	2,696.0000	2.044	0	0	0
2010/08/05	R207 2011/05/05	8.45	Call	Bond Future	2,641.0000	2,573.0000	(2.575)	0	0	0
2010/08/05	R207 2011/05/05	8.45	Put	Bond Future	2,901.0000	2,959.0000	1.999	0	0	0
2010/08/05	R208 2010/08/05			Bond Future	8.4510	8.4800	0.343	0.0000	0.0000	0
2010/08/05	R208 2010/08/05	9.50	Call	Bond Future	6,380.0000	6,195.0000	(2.900)	0	0	0
2010/08/05	R208 2010/08/05	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R208 2010/11/04			Bond Future	8.5080	8.5380	0.353	0.0000	0.0000	6,835
2010/08/05	R208 2010/11/04	9.25	Call	Bond Future	4,873.0000	4,708.0000	(3.386)	0	0	0
2010/08/05	R208 2010/11/04	9.25	Put	Bond Future	376.0000	399.0000	6.117	0	0	0
2010/08/05	R208 2010/11/04	9.30	Call	Bond Future	5,125.0000	4,958.0000	(3.259)	0	0	0
2010/08/05	R208 2010/11/04	9.30	Put	Bond Future	336.0000	357.0000	6.250	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
2010/08/05	R208 2010/11/04	9.20	Call	Bond Future	4,624.0000	4,462.0000	(3.503)	0	0	0
2010/08/05	R208 2010/11/04	9.20	Put	Bond Future	421.0000	447.0000	6.176	0	0	0
2010/08/05	R208 2011/02/03			Bond Future	8.5510	8.5830	0.374	0.0000	0.0000	0
2010/08/05	R208 2011/02/03	8.75	Call	Bond Future	3,139.0000	3,017.0000	(3.887)	0	0	0
2010/08/05	R208 2011/02/03	8.75	Put	Bond Future	1,924.0000	1,999.0000	3.898	0	0	0
2010/08/05	R208 2011/02/03	8.80	Call	Bond Future	3,327.0000	3,201.0000	(3.787)	0	0	0
2010/08/05	R208 2011/02/03	8.80	Put	Bond Future	1,810.0000	1,881.0000	3.923	0	0	0
2010/08/05	R208 2011/02/03	8.70	Call	Bond Future	2,956.0000	2,838.0000	(3.992)	0	0	0
2010/08/05	R208 2011/02/03	8.70	Put	Bond Future	2,044.0000	2,123.0000	3.865	0	0	0
2010/08/05	R208 2011/05/05			Bond Future	8.5850	8.6170	0.373	0.0000	0.0000	0
2010/08/05	R208 2011/05/05	8.50	Call	Bond Future	2,668.0000	2,569.0000	(3.711)	0	0	0
2010/08/05	R208 2011/05/05	8.50	Put	Bond Future	3,185.0000	3,279.0000	2.951	0	0	0
2010/08/05	R208 2011/05/05	8.55	Call	Bond Future	2,828.0000	2,726.0000	(3.607)	0	0	0
2010/08/05	R208 2011/05/05	8.55	Put	Bond Future	3,040.0000	3,132.0000	3.026	0	0	0
2010/08/05	R208 2011/05/05	8.45	Call	Bond Future	2,512.0000	2,417.0000	(3.782)	0	0	0
2010/08/05	R208 2011/05/05	8.45	Put	Bond Future	3,334.0000	3,433.0000	2.969	0	0	0
2010/08/05	R209 2010/08/05			Bond Future	8.4710	8.4700	(0.012)	0.0000	0.0000	0
2010/08/05	R209 2010/08/05	8.75	Call	Bond Future	2,298.0000	2,307.0000	0.392	0	0	0
2010/08/05	R209 2010/08/05	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R209 2010/11/04			Bond Future	8.5080	8.5080	0.000	0.0000	0.0000	2,406
2010/08/05	R209 2010/11/04	9.00	Call	Bond Future	4,879.0000	4,869.0000	(0.205)	0	0	0
2010/08/05	R209 2010/11/04	9.00	Put	Bond Future	931.0000	921.0000	(1.074)	0	0	0
2010/08/05	R209 2010/11/04	9.05	Call	Bond Future	5,173.0000	5,163.0000	(0.193)	0	0	0
2010/08/05	R209 2010/11/04	9.05	Put	Bond Future	843.0000	833.0000	(1.186)	0	0	0
2010/08/05	R209 2010/11/04	8.95	Call	Bond Future	4,589.0000	4,578.0000	(0.240)	0	0	0
2010/08/05	R209 2010/11/04	8.95	Put	Bond Future	1,027.0000	1,016.0000	(1.071)	0	0	0
2010/08/05	R209 2011/02/03			Bond Future	8.5360	8.5360	0.000	0.0000	0.0000	0
2010/08/05	R209 2011/02/03	9.00	Call	Bond Future	5,586.0000	5,577.0000	(0.161)	0	0	0
2010/08/05	R209 2011/02/03	9.00	Put	Bond Future	1,877.0000	1,868.0000	(0.479)	0	0	0
2010/08/05	R209 2011/02/03	9.05	Call	Bond Future	5,855.0000	5,846.0000	(0.154)	0	0	0
2010/08/05	R209 2011/02/03	9.05	Put	Bond Future	1,764.0000	1,755.0000	(0.510)	0	0	0
2010/08/05	R209 2011/02/03	8.95	Call	Bond Future	5,320.0000	5,311.0000	(0.169)	0	0	0
2010/08/05	R209 2011/02/03	8.95	Put	Bond Future	1,997.0000	1,988.0000	(0.451)	0	0	0
2010/08/05	R209 2011/05/05			Bond Future	8.5570	8.5570	0.000	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
2010/08/05	R209 2011/05/05	8.50	Call	Bond Future	3,772.0000	3,765.0000	(0.186)	0	0	0
2010/08/05	R209 2011/05/05	8.50	Put	Bond Future	4,246.0000	4,239.0000	(0.165)	0	0	0
2010/08/05	R209 2011/05/05	8.55	Call	Bond Future	3,993.0000	3,986.0000	(0.175)	0	0	0
2010/08/05	R209 2011/05/05	8.55	Put	Bond Future	4,051.0000	4,044.0000	(0.173)	0	0	0
2010/08/05	R209 2011/05/05	8.45	Call	Bond Future	3,556.0000	3,549.0000	(0.197)	0	0	0
2010/08/05	R209 2011/05/05	8.45	Put	Bond Future	4,450.0000	4,443.0000	(0.157)	0	0	0
2010/08/05	R210 2010/08/05			Bond Future	2.9900	2.9900	0.000	0.0000	0.0000	0
2010/08/05	R210 2010/08/05	3.10	Call	Bond Future	1,438.0000	1,438.0000	0.000	0	0	0
2010/08/05	R210 2010/08/05	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R210 2010/08/05	3.15	Call	Bond Future	2,084.0000	2,084.0000	0.000	0	0	0
2010/08/05	R210 2010/08/05	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R210 2010/08/05	3.05	Call	Bond Future	788.0000	788.0000	0.000	0	0	0
2010/08/05	R210 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R210 2010/11/04			Bond Future	3.0360	3.0380	0.066	0.0000	0.0000	0
2010/08/05	R210 2010/11/04	3.10	Call	Bond Future	825.0000	799.0000	(3.152)	0	0	0
2010/08/05	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R210 2010/11/04	3.15	Call	Bond Future	1,464.0000	1,438.0000	(1.776)	0	0	0
2010/08/05	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R210 2010/11/04	3.05	Call	Bond Future	181.0000	155.0000	(14.365)	0	0	0
2010/08/05	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/08/05			Bond Future	2.7490	2.7500	0.036	0.0000	0.0000	0
2010/08/05	R211 2010/08/05	2.75	Call	Bond Future	6.0000	0.0000	(100.000)	0	0	0
2010/08/05	R211 2010/08/05	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/08/05	2.80	Call	Bond Future	297.0000	292.0000	(1.684)	0	0	0
2010/08/05	R211 2010/08/05	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/08/05	2.70	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/08/05	2.70	Put	Bond Future	287.0000	293.0000	2.091	0	0	0
2010/08/05	R211 2010/11/04			Bond Future	2.8520	2.8550	0.105	0.0000	0.0000	0
2010/08/05	R211 2010/11/04	2.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/11/04	2.75	Put	Bond Future	573.0000	590.0000	2.967	0	0	0
2010/08/05	R211 2010/11/04	2.80	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R211 2010/11/04	2.80	Put	Bond Future	292.0000	309.0000	5.822	0	0	0
2010/08/05	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
2010/08/05	R211 2010/11/04	2.70	Put	Bond Future	856.0000	873.0000	1.986	0	0	0
2010/08/05	R212 2010/08/05			Bond Future	3.0100	3.0100	0.000	0.0000	0.0000	0
2010/08/05	R212 2010/08/05	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/08/05	3.00	Put	Bond Future	95.0000	95.0000	0.000	0	0	0
2010/08/05	R212 2010/08/05	3.05	Call	Bond Future	379.0000	379.0000	0.000	0	0	0
2010/08/05	R212 2010/08/05	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/08/05	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/08/05	2.95	Put	Bond Future	572.0000	572.0000	0.000	0	0	0
2010/08/05	R212 2010/11/04			Bond Future	3.0780	3.0790	0.032	0.0000	0.0000	0
2010/08/05	R212 2010/11/04	3.00	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/11/04	3.00	Put	Bond Future	726.0000	735.0000	1.240	0	0	0
2010/08/05	R212 2010/11/04	3.05	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/11/04	3.05	Put	Bond Future	260.0000	269.0000	3.462	0	0	0
2010/08/05	R212 2010/11/04	2.95	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/08/05	R212 2010/11/04	2.95	Put	Bond Future	1,194.0000	1,203.0000	0.754	0	0	0
2010/08/05	TRT1 2010/08/05			Index Future	324.7030	324.7030	0.000	0.0000	0.0000	0
2010/08/05	TRT1 2010/11/04			Index Future	330.1070	329.9420	(0.050)	0.0000	0.0000	100
2010/08/05	TRT1 2011/02/03			Index Future	336.0580	335.8880	(0.051)	0.0000	0.0000	0
<b>Total</b>										<b>74125.00</b>