



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/10/2010

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
2010/10/26	AL7T 2010/11/04			Index Future	372.7140	372.3860	(0.088)	0.0000	0.0000	38
2010/10/26	ALBI 2010/11/04			Index Future	343.6570	343.2920	(0.106)	0.0000	0.0000	1,303
2010/10/26	ALBI 2011/02/03			Index Future	348.8850	348.5140	(0.106)	0.0000	0.0000	0
2010/10/26	CRD1 2010/11/04			Index Future	151.3700	151.2760	(0.062)	0.0000	0.0000	2
2010/10/26	CRD1 2011/02/03			Index Future	153.6110	153.5160	(0.062)	0.0000	0.0000	0
2010/10/26	GOVI 2010/11/04			GOVI	344.2520	343.8880	(0.106)	0.0000	0.0000	166
2010/10/26	GOVI 2010/11/04	329.00	Call	GOVI	152,520.0000	148,880.0000	(2.387)	0	0	0
2010/10/26	GOVI 2010/11/04	329.00	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/26	GOVI 2010/11/04	329.01	Call	GOVI	152,420.0000	148,780.0000	(2.388)	0	0	0
2010/10/26	GOVI 2010/11/04	329.01	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/26	GOVI 2010/11/04	328.99	Call	GOVI	152,620.0000	148,980.0000	(2.385)	0	0	0
2010/10/26	GOVI 2010/11/04	328.99	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/10/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/10/26	ILBI 2010/11/04			Index Future	391.4370	391.7590	0.082	0.0000	0.0000	511
2010/10/26	ILBI 2011/02/03			Index Future	397.4950	397.8200	0.082	0.0000	0.0000	0
2010/10/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/10/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/10/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/10/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0

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2010/10/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/10/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/10/26	JBAF 2010/11/17			Jibar Tradeable Future	5.9100	5.8800	(0.508)	0.0000	0.0000	2,500
2010/10/26	JBAF 2010/12/15			Jibar Tradeable Future	5.8700	5.8400	(0.511)	0.0000	0.0000	2,500
2010/10/26	JBAF 2011/01/19			Jibar Tradeable Future	5.8000	5.7700	(0.517)	0.0000	0.0000	0
2010/10/26	JBAF 2011/02/16			Jibar Tradeable Future	5.7500	5.7200	(0.522)	0.0000	0.0000	0
2010/10/26	JBAF 2011/03/16			Jibar Tradeable Future	5.7400	5.7100	(0.523)	0.0000	0.0000	5,500
2010/10/26	JBAF 2011/04/20			Jibar Tradeable Future	5.7300	5.6900	(0.698)	0.0000	0.0000	0
2010/10/26	JBAF 2011/06/15			Jibar Tradeable Future	5.7600	5.7200	(0.694)	0.0000	0.0000	4,500
2010/10/26	JBAF 2011/09/21			Jibar Tradeable Future	5.9200	5.8600	(1.014)	0.0000	0.0000	13,700
2010/10/26	JBAF 2011/12/21			Jibar Tradeable Future	6.1100	6.0500	(0.982)	0.0000	0.0000	5,200
2010/10/26	JBAF 2012/03/20			Jibar Tradeable Future	6.3400	6.2700	(1.104)	0.0000	0.0000	0
2010/10/26	JBAF 2012/06/20			Jibar Tradeable Future	6.5900	6.5200	(1.062)	0.0000	0.0000	0
2010/10/26	JBAF 2012/09/19			Jibar Tradeable Future	6.7200	6.6900	(0.446)	0.0000	0.0000	40,000
2010/10/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/10/26	JN02 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/26	JN05 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/26	JN10 2010/11/04			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/10/26	JN10 2010/11/04	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/26	JN10 2010/11/04	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/26	JN10 2010/11/04	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/26	JN10 2010/11/04	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/26	JN10 2010/11/04	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/10/26	JN10 2010/11/04	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/10/26	OTH1 2010/11/04			Index Future	340.0790	339.7050	(0.110)	0.0000	0.0000	3
2010/10/26	OTH1 2011/02/03			Index Future	345.2520	344.8720	(0.110)	0.0000	0.0000	0
2010/10/26	R157 2010/11/04			Bond Future	7.1900	7.2090	0.264	0.0000	0.0000	4,806
2010/10/26	R157 2010/11/04	8.50	Call	Bond Future	5,920.0000	5,831.0000	(1.503)	0	0	0

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2010/10/26	R157 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R157 2010/11/04	8.55	Call	Bond Future	6,138.0000	6,050.0000	(1.434)	0	0	0
2010/10/26	R157 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R157 2010/11/04	8.45	Call	Bond Future	5,700.0000	5,612.0000	(1.544)	0	0	0
2010/10/26	R157 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R157 2010/11/04	7.50	Put	Bond Future	23.0000	22.0000	(4.348)	0	0	0
2010/10/26	R157 2010/11/04	7.50	Call	Bond Future	1,457.0000	1,368.0000	(6.108)	0	0	500
2010/10/26	R157 2011/02/03			Bond Future	7.2680	7.2880	0.275	0.0000	0.0000	0
2010/10/26	R157 2011/02/03	7.90	Call	Bond Future	3,060.0000	2,984.0000	(2.484)	0	0	0
2010/10/26	R157 2011/02/03	7.90	Put	Bond Future	311.0000	323.0000	3.859	0	0	0
2010/10/26	R157 2011/02/03	7.95	Call	Bond Future	3,240.0000	3,162.0000	(2.407)	0	0	0
2010/10/26	R157 2011/02/03	7.95	Put	Bond Future	276.0000	287.0000	3.986	0	0	0
2010/10/26	R157 2011/02/03	7.85	Call	Bond Future	2,883.0000	2,808.0000	(2.601)	0	0	0
2010/10/26	R157 2011/02/03	7.85	Put	Bond Future	348.0000	361.0000	3.736	0	0	0
2010/10/26	R157 2011/05/05			Bond Future	7.3490	7.3710	0.299	0.0000	0.0000	0
2010/10/26	R157 2011/05/05	7.75	Call	Bond Future	2,540.0000	2,476.0000	(2.520)	0	0	0
2010/10/26	R157 2011/05/05	7.75	Put	Bond Future	882.0000	910.0000	3.175	0	0	0
2010/10/26	R157 2011/05/05	7.80	Call	Bond Future	2,681.0000	2,615.0000	(2.462)	0	0	0
2010/10/26	R157 2011/05/05	7.80	Put	Bond Future	818.0000	844.0000	3.178	0	0	0
2010/10/26	R157 2011/05/05	7.70	Call	Bond Future	2,402.0000	2,339.0000	(2.623)	0	0	0
2010/10/26	R157 2011/05/05	7.70	Put	Bond Future	949.0000	978.0000	3.056	0	0	0
2010/10/26	R157 2011/05/05	7.65	Call	Bond Future	2,268.0000	2,207.0000	(2.690)	0	0	0
2010/10/26	R157 2011/05/05	7.65	Put	Bond Future	1,021.0000	1,051.0000	2.938	0	0	0
2010/10/26	R186 2010/11/04			Bond Future	8.0370	8.0620	0.311	0.0000	0.0000	17,532
2010/10/26	R186 2010/11/04	9.25	Call	Bond Future	11,674.0000	11,416.0000	(2.210)	0	0	0
2010/10/26	R186 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R186 2010/11/04	9.30	Call	Bond Future	12,119.0000	11,861.0000	(2.129)	0	0	0
2010/10/26	R186 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R186 2010/11/04	9.20	Call	Bond Future	11,226.0000	10,968.0000	(2.298)	0	0	0
2010/10/26	R186 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R186 2010/11/04	8.75	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/10/26	R186 2010/11/04	8.75	Call	Bond Future	7,072.0000	6,813.0000	(3.662)	0	0	7,900
2010/10/26	R186 2011/02/03			Bond Future	8.0930	8.1180	0.309	0.0000	0.0000	0
2010/10/26	R186 2011/02/03	9.00	Call	Bond Future	9,244.0000	9,013.0000	(2.499)	0	0	0

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2010/10/26	R186 2011/02/03	9.00	Put	Bond Future	491.0000	514.0000	4.684	0	0	0
2010/10/26	R186 2011/02/03	9.05	Call	Bond Future	9,650.0000	9,416.0000	(2.425)	0	0	0
2010/10/26	R186 2011/02/03	9.05	Put	Bond Future	441.0000	462.0000	4.762	0	0	0
2010/10/26	R186 2011/02/03	8.95	Call	Bond Future	8,842.0000	8,613.0000	(2.590)	0	0	0
2010/10/26	R186 2011/02/03	8.95	Put	Bond Future	547.0000	572.0000	4.570	0	0	0
2010/10/26	R186 2011/02/03	7.75	Put	Bond Future	4,929.0000	5,094.0000	3.348	0	0	0
2010/10/26	R186 2011/02/03	7.75	Call	Bond Future	1,359.0000	1,269.0000	(6.623)	0	0	3,000
2010/10/26	R186 2011/05/05			Bond Future	8.1520	8.1780	0.319	0.0000	0.0000	0
2010/10/26	R186 2011/05/05	8.75	Call	Bond Future	7,796.0000	7,600.0000	(2.514)	0	0	0
2010/10/26	R186 2011/05/05	8.75	Put	Bond Future	2,012.0000	2,076.0000	3.181	0	0	0
2010/10/26	R186 2011/05/05	8.80	Call	Bond Future	8,140.0000	7,940.0000	(2.457)	0	0	0
2010/10/26	R186 2011/05/05	8.80	Put	Bond Future	1,891.0000	1,951.0000	3.173	0	0	0
2010/10/26	R186 2011/05/05	8.70	Call	Bond Future	7,457.0000	7,265.0000	(2.575)	0	0	0
2010/10/26	R186 2011/05/05	8.70	Put	Bond Future	2,141.0000	2,209.0000	3.176	0	0	0
2010/10/26	R186 2011/05/05	8.00	Put	Bond Future	4,893.0000	5,025.0000	2.698	0	0	0
2010/10/26	R186 2011/05/05	8.00	Call	Bond Future	3,355.0000	3,227.0000	(3.815)	0	0	3,000
2010/10/26	R189 2010/11/04			Bond Future	209.6558	209.6722	0.008	0.0000	0.0000	0
2010/10/26	R189 2010/11/04	1.75	Call	Bond Future	207,906.0000	207,922.0000	0.008	0	0	0
2010/10/26	R189 2010/11/04	1.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R189 2010/11/04	1.80	Call	Bond Future	207,856.0000	207,872.0000	0.008	0	0	0
2010/10/26	R189 2010/11/04	1.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R189 2010/11/04	1.70	Call	Bond Future	207,956.0000	207,972.0000	0.008	0	0	0
2010/10/26	R189 2010/11/04	1.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R197 2010/11/04			Bond Future	226.1573	226.4022	0.108	0.0000	0.0000	0
2010/10/26	R197 2010/11/04	3.05	Call	Bond Future	223,107.0000	223,352.0000	0.110	0	0	0
2010/10/26	R197 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R197 2010/11/04	3.10	Call	Bond Future	223,057.0000	223,302.0000	0.110	0	0	0
2010/10/26	R197 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R197 2010/11/04	3.00	Call	Bond Future	223,157.0000	223,402.0000	0.110	0	0	0
2010/10/26	R197 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R201 2010/11/04			Bond Future	6.9880	7.0120	0.343	0.0000	0.0000	1,488
2010/10/26	R201 2010/11/04	8.50	Call	Bond Future	5,358.0000	5,270.0000	(1.642)	0	0	0
2010/10/26	R201 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/10/26	R201 2010/11/04	8.55	Call	Bond Future	5,529.0000	5,441.0000	(1.592)	0	0	0
2010/10/26	R201 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R201 2010/11/04	8.45	Call	Bond Future	5,186.0000	5,098.0000	(1.697)	0	0	0
2010/10/26	R201 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R201 2010/11/04	7.50	Call	Bond Future	1,854.0000	1,766.0000	(4.746)	0	0	0
2010/10/26	R201 2010/11/04	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	140
2010/10/26	R201 2010/11/04	7.25	Put	Bond Future	32.0000	34.0000	6.250	0	0	0
2010/10/26	R201 2010/11/04	7.25	Call	Bond Future	985.0000	899.0000	(8.731)	0	0	140
2010/10/26	R201 2010/11/04	8.00	Call	Bond Future	3,624.0000	3,536.0000	(2.428)	0	0	0
2010/10/26	R201 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	420
2010/10/26	R201 2010/11/04	6.75	Put	Bond Future	909.0000	984.0000	8.251	0	0	0
2010/10/26	R201 2010/11/04	6.75	Call	Bond Future	34.0000	21.0000	(38.235)	0	0	420
2010/10/26	R201 2011/02/03			Bond Future	7.0520	7.0780	0.369	0.0000	0.0000	0
2010/10/26	R201 2011/02/03	8.00	Call	Bond Future	3,308.0000	3,224.0000	(2.539)	0	0	0
2010/10/26	R201 2011/02/03	8.00	Put	Bond Future	99.0000	105.0000	6.061	0	0	0
2010/10/26	R201 2011/02/03	8.05	Call	Bond Future	3,461.0000	3,377.0000	(2.427)	0	0	0
2010/10/26	R201 2011/02/03	8.05	Put	Bond Future	87.0000	92.0000	5.747	0	0	0
2010/10/26	R201 2011/02/03	7.95	Call	Bond Future	3,156.0000	3,073.0000	(2.630)	0	0	0
2010/10/26	R201 2011/02/03	7.95	Put	Bond Future	114.0000	120.0000	5.263	0	0	0
2010/10/26	R201 2011/05/05			Bond Future	7.1270	7.1550	0.393	0.0000	0.0000	0
2010/10/26	R201 2011/05/05	7.75	Call	Bond Future	2,471.0000	2,401.0000	(2.833)	0	0	0
2010/10/26	R201 2011/05/05	7.75	Put	Bond Future	477.0000	498.0000	4.403	0	0	0
2010/10/26	R201 2011/05/05	7.80	Call	Bond Future	2,594.0000	2,523.0000	(2.737)	0	0	0
2010/10/26	R201 2011/05/05	7.80	Put	Bond Future	443.0000	462.0000	4.289	0	0	0
2010/10/26	R201 2011/05/05	7.70	Call	Bond Future	2,351.0000	2,282.0000	(2.935)	0	0	0
2010/10/26	R201 2011/05/05	7.70	Put	Bond Future	516.0000	537.0000	4.070	0	0	0
2010/10/26	R202 2010/11/04			Bond Future	0.5760	0.5750	(0.174)	0.0000	0.0000	0
2010/10/26	R202 2010/11/04	3.05	Call	Bond Future	55,428.0000	55,457.0000	0.052	0	0	0
2010/10/26	R202 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R202 2010/11/04	3.10	Call	Bond Future	56,282.0000	56,311.0000	0.052	0	0	0
2010/10/26	R202 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R202 2010/11/04	3.00	Call	Bond Future	54,566.0000	54,595.0000	0.053	0	0	0
2010/10/26	R202 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R202 2011/05/05			Bond Future	0.4460	0.4450	(0.224)	0.0000	0.0000	6,500

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2010/10/26	R202 2011/05/05	2.05	Call	Bond Future	39,250.0000	39,279.0000	0.074	0	0	0
2010/10/26	R202 2011/05/05	2.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R202 2011/05/05	2.10	Call	Bond Future	40,278.0000	40,307.0000	0.072	0	0	0
2010/10/26	R202 2011/05/05	2.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R202 2011/05/05	2.00	Call	Bond Future	38,212.0000	38,240.0000	0.073	0	0	0
2010/10/26	R202 2011/05/05	2.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/10/26	R203 2010/11/04			Bond Future	7.7300	7.7500	0.259	0.0000	0.0000	1,918
2010/10/26	R203 2010/11/04	9.25	Call	Bond Future	7,719.0000	7,613.0000	(1.373)	0	0	0
2010/10/26	R203 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R203 2010/11/04	9.30	Call	Bond Future	7,960.0000	7,854.0000	(1.332)	0	0	0
2010/10/26	R203 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R203 2010/11/04	9.20	Call	Bond Future	7,477.0000	7,370.0000	(1.431)	0	0	0
2010/10/26	R203 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R203 2011/02/03			Bond Future	7.8120	7.8320	0.256	0.0000	0.0000	0
2010/10/26	R203 2011/02/03	8.50	Call	Bond Future	3,859.0000	3,769.0000	(2.332)	0	0	0
2010/10/26	R203 2011/02/03	8.50	Put	Bond Future	390.0000	403.0000	3.333	0	0	0
2010/10/26	R203 2011/02/03	8.55	Call	Bond Future	4,066.0000	3,975.0000	(2.238)	0	0	0
2010/10/26	R203 2011/02/03	8.55	Put	Bond Future	351.0000	363.0000	3.419	0	0	0
2010/10/26	R203 2011/02/03	8.45	Call	Bond Future	3,655.0000	3,567.0000	(2.408)	0	0	0
2010/10/26	R203 2011/02/03	8.45	Put	Bond Future	433.0000	448.0000	3.464	0	0	0
2010/10/26	R203 2011/05/05			Bond Future	7.8950	7.9160	0.266	0.0000	0.0000	0
2010/10/26	R203 2011/05/05	8.25	Call	Bond Future	2,949.0000	2,877.0000	(2.442)	0	0	0
2010/10/26	R203 2011/05/05	8.25	Put	Bond Future	1,202.0000	1,235.0000	2.745	0	0	0
2010/10/26	R203 2011/05/05	8.30	Call	Bond Future	3,115.0000	3,041.0000	(2.376)	0	0	0
2010/10/26	R203 2011/05/05	8.30	Put	Bond Future	1,125.0000	1,156.0000	2.756	0	0	0
2010/10/26	R203 2011/05/05	8.20	Call	Bond Future	2,788.0000	2,717.0000	(2.547)	0	0	0
2010/10/26	R203 2011/05/05	8.20	Put	Bond Future	1,285.0000	1,318.0000	2.568	0	0	0
2010/10/26	R204 2010/11/04			Bond Future	7.8290	7.8540	0.319	0.0000	0.0000	2,242
2010/10/26	R204 2010/11/04	9.25	Call	Bond Future	8,041.0000	7,892.0000	(1.853)	0	0	0
2010/10/26	R204 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R204 2010/11/04	9.30	Call	Bond Future	8,309.0000	8,160.0000	(1.793)	0	0	0
2010/10/26	R204 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R204 2010/11/04	9.20	Call	Bond Future	7,772.0000	7,623.0000	(1.917)	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
2010/10/26	R204 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R204 2010/11/04	9.00	Call	Bond Future	6,687.0000	6,538.0000	(2.228)	0	0	0
2010/10/26	R204 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R204 2011/02/03			Bond Future	7.9020	7.9270	0.316	0.0000	0.0000	0
2010/10/26	R204 2011/02/03	8.50	Call	Bond Future	3,921.0000	3,801.0000	(3.060)	0	0	0
2010/10/26	R204 2011/02/03	8.50	Put	Bond Future	528.0000	553.0000	4.735	0	0	0
2010/10/26	R204 2011/02/03	8.55	Call	Bond Future	4,146.0000	4,024.0000	(2.943)	0	0	0
2010/10/26	R204 2011/02/03	8.55	Put	Bond Future	476.0000	499.0000	4.832	0	0	0
2010/10/26	R204 2011/02/03	8.45	Call	Bond Future	3,700.0000	3,582.0000	(3.189)	0	0	0
2010/10/26	R204 2011/02/03	8.45	Put	Bond Future	585.0000	612.0000	4.615	0	0	0
2010/10/26	R204 2011/05/05			Bond Future	7.9800	8.0060	0.326	0.0000	0.0000	0
2010/10/26	R204 2011/05/05	8.50	Call	Bond Future	4,048.0000	3,941.0000	(2.643)	0	0	0
2010/10/26	R204 2011/05/05	8.50	Put	Bond Future	1,173.0000	1,212.0000	3.325	0	0	0
2010/10/26	R204 2011/05/05	8.55	Call	Bond Future	4,245.0000	4,136.0000	(2.568)	0	0	0
2010/10/26	R204 2011/05/05	8.55	Put	Bond Future	1,099.0000	1,136.0000	3.367	0	0	0
2010/10/26	R204 2011/05/05	8.45	Call	Bond Future	3,854.0000	3,749.0000	(2.724)	0	0	0
2010/10/26	R204 2011/05/05	8.45	Put	Bond Future	1,251.0000	1,292.0000	3.277	0	0	0
2010/10/26	R206 2010/11/04			Bond Future	6.8070	6.8170	0.147	0.0000	0.0000	0
2010/10/26	R206 2010/11/04	8.50	Call	Bond Future	4,694.0000	4,666.0000	(0.597)	0	0	0
2010/10/26	R206 2010/11/04	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R206 2010/11/04	8.55	Call	Bond Future	4,829.0000	4,800.0000	(0.601)	0	0	0
2010/10/26	R206 2010/11/04	8.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R206 2010/11/04	8.45	Call	Bond Future	4,560.0000	4,531.0000	(0.636)	0	0	0
2010/10/26	R206 2010/11/04	8.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R206 2010/11/04	7.25	Call	Bond Future	1,256.0000	1,227.0000	(2.309)	0	0	150
2010/10/26	R206 2010/11/04	7.25	Put	Bond Future	1.0000	1.0000	0.000	0	0	150
2010/10/26	R206 2010/11/04	8.00	Call	Bond Future	3,336.0000	3,308.0000	(0.839)	0	0	0
2010/10/26	R206 2010/11/04	8.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	450
2010/10/26	R206 2010/11/04	6.75	Put	Bond Future	293.0000	301.0000	2.730	0	0	0
2010/10/26	R206 2010/11/04	6.75	Call	Bond Future	130.0000	110.0000	(15.385)	0	0	450
2010/10/26	R206 2011/02/03			Bond Future	6.8680	6.8780	0.146	0.0000	0.0000	0
2010/10/26	R206 2011/02/03	8.00	Call	Bond Future	2,974.0000	2,948.0000	(0.874)	0	0	0
2010/10/26	R206 2011/02/03	8.00	Put	Bond Future	34.0000	35.0000	2.941	0	0	0
2010/10/26	R206 2011/02/03	8.05	Call	Bond Future	3,096.0000	3,070.0000	(0.840)	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
2010/10/26	R206 2011/02/03	8.05	Put	Bond Future	29.0000	29.0000	0.000	0	0	0
2010/10/26	R206 2011/02/03	7.95	Call	Bond Future	2,852.0000	2,826.0000	(0.912)	0	0	0
2010/10/26	R206 2011/02/03	7.95	Put	Bond Future	40.0000	40.0000	0.000	0	0	0
2010/10/26	R206 2011/05/05			Bond Future	6.9480	6.9590	0.158	0.0000	0.0000	0
2010/10/26	R206 2011/05/05	7.50	Call	Bond Future	1,731.0000	1,709.0000	(1.271)	0	0	0
2010/10/26	R206 2011/05/05	7.50	Put	Bond Future	400.0000	405.0000	1.250	0	0	0
2010/10/26	R206 2011/05/05	7.55	Call	Bond Future	1,821.0000	1,799.0000	(1.208)	0	0	0
2010/10/26	R206 2011/05/05	7.55	Put	Bond Future	370.0000	375.0000	1.351	0	0	0
2010/10/26	R206 2011/05/05	7.45	Call	Bond Future	1,644.0000	1,623.0000	(1.277)	0	0	0
2010/10/26	R206 2011/05/05	7.45	Put	Bond Future	433.0000	438.0000	1.155	0	0	0
2010/10/26	R207 2010/11/04			Bond Future	7.9340	7.9430	0.113	0.0000	0.0000	800
2010/10/26	R207 2010/11/04	9.25	Call	Bond Future	7,798.0000	7,741.0000	(0.731)	0	0	0
2010/10/26	R207 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R207 2010/11/04	9.30	Call	Bond Future	8,077.0000	8,021.0000	(0.693)	0	0	0
2010/10/26	R207 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R207 2010/11/04	9.20	Call	Bond Future	7,517.0000	7,460.0000	(0.758)	0	0	0
2010/10/26	R207 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R207 2010/11/04	9.40	Call	Bond Future	8,634.0000	8,577.0000	(0.660)	0	0	0
2010/10/26	R207 2010/11/04	9.40	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R207 2011/02/03			Bond Future	8.0020	8.0110	0.112	0.0000	0.0000	0
2010/10/26	R207 2011/02/03	8.75	Call	Bond Future	4,801.0000	4,749.0000	(1.083)	0	0	0
2010/10/26	R207 2011/02/03	8.75	Put	Bond Future	369.0000	372.0000	0.813	0	0	0
2010/10/26	R207 2011/02/03	8.80	Call	Bond Future	5,048.0000	4,996.0000	(1.030)	0	0	0
2010/10/26	R207 2011/02/03	8.80	Put	Bond Future	329.0000	332.0000	0.912	0	0	0
2010/10/26	R207 2011/02/03	8.70	Call	Bond Future	4,556.0000	4,505.0000	(1.119)	0	0	0
2010/10/26	R207 2011/02/03	8.70	Put	Bond Future	412.0000	416.0000	0.971	0	0	0
2010/10/26	R207 2011/05/05			Bond Future	8.0770	8.0870	0.124	0.0000	0.0000	0
2010/10/26	R207 2011/05/05	8.50	Call	Bond Future	3,925.0000	3,880.0000	(1.146)	0	0	0
2010/10/26	R207 2011/05/05	8.50	Put	Bond Future	1,447.0000	1,462.0000	1.037	0	0	0
2010/10/26	R207 2011/05/05	8.55	Call	Bond Future	4,125.0000	4,078.0000	(1.139)	0	0	0
2010/10/26	R207 2011/05/05	8.55	Put	Bond Future	1,360.0000	1,372.0000	0.882	0	0	0
2010/10/26	R207 2011/05/05	8.45	Call	Bond Future	3,730.0000	3,685.0000	(1.206)	0	0	0
2010/10/26	R207 2011/05/05	8.45	Put	Bond Future	1,541.0000	1,555.0000	0.909	0	0	0

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2010/10/26	R208 2010/11/04			Bond Future	8.0080	8.0180	0.125	0.0000	0.0000	6,325
2010/10/26	R208 2010/11/04	9.25	Call	Bond Future	7,705.0000	7,639.0000	(0.857)	0	0	0
2010/10/26	R208 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R208 2010/11/04	9.30	Call	Bond Future	7,997.0000	7,931.0000	(0.825)	0	0	0
2010/10/26	R208 2010/11/04	9.30	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R208 2010/11/04	9.20	Call	Bond Future	7,411.0000	7,346.0000	(0.877)	0	0	0
2010/10/26	R208 2010/11/04	9.20	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R208 2011/02/03			Bond Future	8.0740	8.0840	0.124	0.0000	0.0000	0
2010/10/26	R208 2011/02/03	8.75	Call	Bond Future	4,733.0000	4,674.0000	(1.247)	0	0	0
2010/10/26	R208 2011/02/03	8.75	Put	Bond Future	515.0000	521.0000	1.165	0	0	0
2010/10/26	R208 2011/02/03	8.80	Call	Bond Future	4,984.0000	4,925.0000	(1.184)	0	0	0
2010/10/26	R208 2011/02/03	8.80	Put	Bond Future	465.0000	470.0000	1.075	0	0	0
2010/10/26	R208 2011/02/03	8.70	Call	Bond Future	4,485.0000	4,427.0000	(1.293)	0	0	0
2010/10/26	R208 2011/02/03	8.70	Put	Bond Future	571.0000	577.0000	1.051	0	0	0
2010/10/26	R208 2011/05/05			Bond Future	8.1430	8.1530	0.123	0.0000	0.0000	0
2010/10/26	R208 2011/05/05	8.50	Call	Bond Future	3,814.0000	3,767.0000	(1.232)	0	0	0
2010/10/26	R208 2011/05/05	8.50	Put	Bond Future	1,601.0000	1,617.0000	0.999	0	0	0
2010/10/26	R208 2011/05/05	8.55	Call	Bond Future	4,019.0000	3,971.0000	(1.194)	0	0	0
2010/10/26	R208 2011/05/05	8.55	Put	Bond Future	1,502.0000	1,517.0000	0.999	0	0	0
2010/10/26	R208 2011/05/05	8.45	Call	Bond Future	3,613.0000	3,567.0000	(1.273)	0	0	0
2010/10/26	R208 2011/05/05	8.45	Put	Bond Future	1,706.0000	1,723.0000	0.996	0	0	0
2010/10/26	R209 2010/11/04			Bond Future	8.0610	8.0700	0.112	0.0000	0.0000	23,873
2010/10/26	R209 2010/11/04	9.00	Call	Bond Future	7,843.0000	7,761.0000	(1.046)	0	0	0
2010/10/26	R209 2010/11/04	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R209 2010/11/04	9.05	Call	Bond Future	8,225.0000	8,144.0000	(0.985)	0	0	0
2010/10/26	R209 2010/11/04	9.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R209 2010/11/04	8.95	Call	Bond Future	7,457.0000	7,375.0000	(1.100)	0	0	0
2010/10/26	R209 2010/11/04	8.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R209 2010/11/04	8.50	Call	Bond Future	3,853.0000	3,767.0000	(2.232)	0	0	0
2010/10/26	R209 2010/11/04	8.50	Put	Bond Future	25.0000	21.0000	(16.000)	0	0	54
2010/10/26	R209 2010/11/04	8.25	Put	Bond Future	228.0000	216.0000	(5.263)	0	0	0
2010/10/26	R209 2010/11/04	8.25	Call	Bond Future	1,913.0000	1,819.0000	(4.914)	0	0	54
2010/10/26	R209 2010/11/04	9.25	Call	Bond Future	9,723.0000	9,642.0000	(0.833)	0	0	0
2010/10/26	R209 2010/11/04	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	162

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2010/10/26	R209 2010/11/04	7.75	Put	Bond Future	2,958.0000	3,022.0000	2.164	0	0	0
2010/10/26	R209 2010/11/04	7.75	Call	Bond Future	59.0000	42.0000	(28.814)	0	0	162
2010/10/26	R209 2011/02/03			Bond Future	8.1030	8.1130	0.123	0.0000	0.0000	0
2010/10/26	R209 2011/02/03	9.00	Call	Bond Future	7,962.0000	7,876.0000	(1.080)	0	0	0
2010/10/26	R209 2011/02/03	9.00	Put	Bond Future	510.0000	514.0000	0.784	0	0	0
2010/10/26	R209 2011/02/03	9.05	Call	Bond Future	8,296.0000	8,209.0000	(1.049)	0	0	0
2010/10/26	R209 2011/02/03	9.05	Put	Bond Future	462.0000	465.0000	0.649	0	0	0
2010/10/26	R209 2011/02/03	8.95	Call	Bond Future	7,629.0000	7,544.0000	(1.114)	0	0	0
2010/10/26	R209 2011/02/03	8.95	Put	Bond Future	563.0000	567.0000	0.710	0	0	0
2010/10/26	R209 2011/05/05			Bond Future	8.1470	8.1570	0.123	0.0000	0.0000	0
2010/10/26	R209 2011/05/05	8.50	Call	Bond Future	5,355.0000	5,288.0000	(1.251)	0	0	0
2010/10/26	R209 2011/05/05	8.50	Put	Bond Future	2,312.0000	2,334.0000	0.952	0	0	0
2010/10/26	R209 2011/05/05	8.55	Call	Bond Future	5,631.0000	5,563.0000	(1.208)	0	0	0
2010/10/26	R209 2011/05/05	8.55	Put	Bond Future	2,172.0000	2,192.0000	0.921	0	0	0
2010/10/26	R209 2011/05/05	8.45	Call	Bond Future	5,084.0000	5,018.0000	(1.298)	0	0	0
2010/10/26	R209 2011/05/05	8.45	Put	Bond Future	2,460.0000	2,483.0000	0.935	0	0	0
2010/10/26	R209 2011/08/04			Bond Future	8.1890	8.1990	0.122	0.0000	0.0000	0
2010/10/26	R209 2011/08/04	8.50	Call	Bond Future	6,119.0000	6,056.0000	(1.030)	0	0	0
2010/10/26	R209 2011/08/04	8.50	Put	Bond Future	3,453.0000	3,478.0000	0.724	0	0	0
2010/10/26	R209 2011/08/04	8.55	Call	Bond Future	6,398.0000	6,334.0000	(1.000)	0	0	0
2010/10/26	R209 2011/08/04	8.55	Put	Bond Future	3,316.0000	3,340.0000	0.724	0	0	0
2010/10/26	R209 2011/08/04	8.45	Call	Bond Future	5,844.0000	5,783.0000	(1.044)	0	0	0
2010/10/26	R209 2011/08/04	8.45	Put	Bond Future	3,597.0000	3,624.0000	0.751	0	0	0
2010/10/26	R209 2011/08/04	10.10	Call	Bond Future	15,262.0000	15,179.0000	(0.544)	0	0	0
2010/10/26	R209 2011/08/04	10.10	Put	Bond Future	904.0000	909.0000	0.553	0	0	0
2010/10/26	R210 2010/11/04			Bond Future	121.7817	121.7955	0.011	0.0000	0.0000	0
2010/10/26	R210 2010/11/04	3.10	Call	Bond Future	118,682.0000	118,696.0000	0.012	0	0	0
2010/10/26	R210 2010/11/04	3.10	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R210 2010/11/04	3.15	Call	Bond Future	118,632.0000	118,646.0000	0.012	0	0	0
2010/10/26	R210 2010/11/04	3.15	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R210 2010/11/04	3.05	Call	Bond Future	118,732.0000	118,746.0000	0.012	0	0	0
2010/10/26	R210 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R211 2010/11/04			Bond Future	102.1220	102.1326	0.010	0.0000	0.0000	0

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2010/10/26	R211 2010/11/04	2.75	Call	Bond Future	99,372.0000	99,383.0000	0.011	0	0	0
2010/10/26	R211 2010/11/04	2.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R211 2010/11/04	2.80	Call	Bond Future	99,322.0000	99,333.0000	0.011	0	0	0
2010/10/26	R211 2010/11/04	2.80	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R211 2010/11/04	2.70	Call	Bond Future	99,422.0000	99,433.0000	0.011	0	0	0
2010/10/26	R211 2010/11/04	2.70	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2010/11/04			Bond Future	2.5740	2.6530	3.069	0.0000	0.0000	1,080
2010/10/26	R212 2010/11/04	3.00	Call	Bond Future	4,075.0000	3,304.0000	(18.920)	0	0	0
2010/10/26	R212 2010/11/04	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2010/11/04	3.05	Call	Bond Future	4,540.0000	3,770.0000	(16.960)	0	0	0
2010/10/26	R212 2010/11/04	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2010/11/04	2.95	Call	Bond Future	3,606.0000	2,836.0000	(21.353)	0	0	0
2010/10/26	R212 2010/11/04	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2011/02/03			Bond Future	2.4840	2.5650	3.261	0.0000	0.0000	240
2010/10/26	R212 2011/02/03	3.00	Call	Bond Future	4,866.0000	4,084.0000	(16.071)	0	0	0
2010/10/26	R212 2011/02/03	3.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2011/02/03	3.05	Call	Bond Future	5,323.0000	4,541.0000	(14.691)	0	0	0
2010/10/26	R212 2011/02/03	3.05	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	R212 2011/02/03	2.95	Call	Bond Future	4,406.0000	3,624.0000	(17.749)	0	0	0
2010/10/26	R212 2011/02/03	2.95	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/10/26	TRT1 2010/11/04			Index Future	340.2030	339.9110	(0.086)	0.0000	0.0000	100
2010/10/26	TRT1 2011/02/03			Index Future	345.2400	344.9450	(0.085)	0.0000	0.0000	0
Total										159979.00