



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/05/2010

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
2010/05/04	AL7T 2010/05/06			Index Future	343.4390	342.0200	(0.413)	0.0000	0.0000	0
2010/05/04	AL7T 2010/08/05			Index Future	349.1440	347.7010	(0.413)	0.0000	0.0000	58
2010/05/04	ALBI 2010/05/06			Index Future	316.0660	314.8610	(0.381)	0.0000	0.0000	628
2010/05/04	ALBI 2010/08/05			Index Future	321.3450	320.1780	(0.363)	0.0000	0.0000	1,067
2010/05/04	ALBI 2010/11/04			Index Future	327.1450	325.8910	(0.383)	0.0000	0.0000	0
2010/05/04	CRD1 2010/05/06			Index Future	138.5370	138.2310	(0.221)	0.0000	0.0000	0
2010/05/04	CRD1 2010/08/05			Index Future	140.8510	140.5650	(0.203)	0.0000	0.0000	2
2010/05/04	CRD1 2010/11/04			Index Future	143.2340	142.9180	(0.221)	0.0000	0.0000	0
2010/05/04	GOVI 2010/05/06			GOVI	317.5120	316.2910	(0.385)	0.0000	0.0000	55
2010/05/04	GOVI 2010/05/06	309.80	Call	GOVI	77,120.0000	64,910.0000	(15.832)	0	0	0
2010/05/04	GOVI 2010/05/06	309.80	Put	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/04	GOVI 2010/08/05			GOVI	322.8150	321.6320	(0.366)	0.0000	0.0000	265
2010/05/04	GOVI 2010/08/05	315.60	Call	GOVI	87,910.0000	78,978.0000	(10.160)	0	0	0
2010/05/04	GOVI 2010/08/05	315.60	Put	GOVI	15,760.0000	18,658.0000	18.388	0	0	0
2010/05/04	GOVI 2010/11/04			GOVI	328.2770	327.0150	(0.384)	0.0000	0.0000	0
2010/05/04	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/04	GOVI 2010/11/04	329.00	Put	GOVI	7,230.0000	19,850.0000	174.550	0	0	0
2010/05/04	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/04	GOVI 2010/11/04	329.01	Put	GOVI	7,330.0000	19,950.0000	172.169	0	0	0
2010/05/04	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/04	GOVI 2010/11/04	328.99	Put	GOVI	7,130.0000	19,750.0000	176.999	0	0	0
2010/05/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	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
2010/05/04	ILBI	2010/05/06			Index Future	368.8720	369.9880	0.303	0.0000	0.0000	8
2010/05/04	ILBI	2010/08/05			Index Future	375.0770	376.2120	0.303	0.0000	0.0000	489
2010/05/04	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/04	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/04	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/05/04	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/04	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/04	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/04	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/04	JBAF	2010/05/19			Jibar Tradeable Future	6.5200	6.5200	0.000	0.0000	0.0000	0
2010/05/04	JBAF	2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/04	JBAF	2010/07/21			Jibar Tradeable Future	6.4600	6.4600	0.000	0.0000	0.0000	1,000
2010/05/04	JBAF	2010/08/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,000
2010/05/04	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/05/04	JBAF	2010/10/20			Jibar Tradeable Future	6.4900	6.4900	0.000	0.0000	0.0000	0
2010/05/04	JBAF	2010/12/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/04	JBAF	2011/03/16			Jibar Tradeable Future	6.6900	6.6900	0.000	0.0000	0.0000	5,500
2010/05/04	JBAF	2011/06/15			Jibar Tradeable Future	6.9300	6.9300	0.000	0.0000	0.0000	4,500
2010/05/04	JBAF	2011/09/21			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	3,500
2010/05/04	JBAF	2011/12/21			Jibar Tradeable Future	7.5000	7.5000	0.000	0.0000	0.0000	7,500
2010/05/04	JBAF	2012/03/20			Jibar Tradeable Future	7.6800	7.6800	0.000	0.0000	0.0000	0
2010/05/04	JFRA	2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/05/04	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/04	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/04	JN02	2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/04	JN02	2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02	2010/05/06	7.50	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
2010/05/04	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/04	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/04	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/04	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/04	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05			JNOTE	7.5000	7.5000	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
2010/05/04	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/04	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/04	OTH1 2010/05/06			Index Future	307.8020	306.6740	(0.366)	0.0000	0.0000	0
2010/05/04	OTH1 2010/08/05			Index Future	312.9430	311.8520	(0.349)	0.0000	0.0000	3
2010/05/04	OTH1 2010/11/04			Index Future	318.2380	317.0710	(0.367)	0.0000	0.0000	0
2010/05/04	R155 2010/05/06			Bond Future	6.9060	6.9810	1.086	0.0000	0.0000	0
2010/05/04	R155 2010/05/06	7.50	Call	Bond Future	766.0000	669.0000	(12.663)	0	0	0
2010/05/04	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R155 2010/05/06	7.55	Call	Bond Future	830.0000	733.0000	(11.687)	0	0	0
2010/05/04	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R155 2010/05/06	7.45	Call	Bond Future	702.0000	604.0000	(13.960)	0	0	0
2010/05/04	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R157 2010/05/06			Bond Future	7.8340	7.9030	0.881	0.0000	0.0000	745
2010/05/04	R157 2010/05/06	8.50	Call	Bond Future	3,239.0000	2,898.0000	(10.528)	0	0	0
2010/05/04	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R157 2010/05/06	8.00	Call	Bond Future	823.0000	491.0000	(40.340)	0	0	0
2010/05/04	R157 2010/05/06	8.00	Put	Bond Future	5.0000	14.0000	180.000	0	0	0
2010/05/04	R157 2010/05/06	7.90	Call	Bond Future	382.0000	133.0000	(65.183)	0	0	10
2010/05/04	R157 2010/05/06	7.90	Put	Bond Future	56.0000	148.0000	164.286	0	0	0
2010/05/04	R157 2010/08/05			Bond Future	7.9010	7.9750	0.937	0.0000	0.0000	5,757
2010/05/04	R157 2010/08/05	8.75	Call	Bond Future	4,004.0000	3,680.0000	(8.092)	0	0	0
2010/05/04	R157 2010/08/05	8.75	Put	Bond Future	82.0000	106.0000	29.268	0	0	0
2010/05/04	R157 2010/08/05	8.50	Call	Bond Future	2,980.0000	2,684.0000	(9.933)	0	0	0
2010/05/04	R157 2010/08/05	8.50	Put	Bond Future	196.0000	248.0000	26.531	0	0	500
2010/05/04	R157 2010/08/05	9.00	Call	Bond Future	5,077.0000	4,739.0000	(6.657)	0	0	0
2010/05/04	R157 2010/08/05	9.00	Put	Bond Future	31.0000	41.0000	32.258	0	0	0
2010/05/04	R157 2010/08/05	8.25	Put	Bond Future	425.0000	519.0000	22.118	0	0	0
2010/05/04	R157 2010/08/05	8.25	Call	Bond Future	2,057.0000	1,803.0000	(12.348)	0	0	500
2010/05/04	R157 2010/11/04			Bond Future	7.9160	7.9950	0.998	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
2010/05/04	R157 2010/11/04	8.50	Call	Bond Future	3,081.0000	2,809.0000	(8.828)	0	0	0
2010/05/04	R157 2010/11/04	8.50	Put	Bond Future	487.0000	570.0000	17.043	0	0	0
2010/05/04	R157 2010/11/04	8.55	Call	Bond Future	3,252.0000	2,974.0000	(8.549)	0	0	0
2010/05/04	R157 2010/11/04	8.55	Put	Bond Future	439.0000	516.0000	17.540	0	0	0
2010/05/04	R157 2010/11/04	8.45	Call	Bond Future	2,914.0000	2,649.0000	(9.094)	0	0	0
2010/05/04	R157 2010/11/04	8.45	Put	Bond Future	539.0000	629.0000	16.698	0	0	0
2010/05/04	R157 2011/02/03			Bond Future	7.9390	8.0240	1.071	0.0000	0.0000	0
2010/05/04	R157 2011/02/03	7.90	Call	Bond Future	1,669.0000	1,493.0000	(10.545)	0	0	0
2010/05/04	R157 2011/02/03	7.90	Put	Bond Future	1,836.0000	2,023.0000	10.185	0	0	0
2010/05/04	R157 2011/02/03	7.95	Call	Bond Future	1,776.0000	1,593.0000	(10.304)	0	0	0
2010/05/04	R157 2011/02/03	7.95	Put	Bond Future	1,729.0000	1,909.0000	10.411	0	0	0
2010/05/04	R157 2011/02/03	7.85	Call	Bond Future	1,566.0000	1,397.0000	(10.792)	0	0	0
2010/05/04	R157 2011/02/03	7.85	Put	Bond Future	1,948.0000	2,142.0000	9.959	0	0	0
2010/05/04	R186 2010/05/06			Bond Future	8.7830	8.8430	0.683	0.0000	0.0000	988
2010/05/04	R186 2010/05/06	9.00	Call	Bond Future	2,064.0000	1,493.0000	(27.665)	0	0	0
2010/05/04	R186 2010/05/06	9.00	Put	Bond Future	8.0000	11.0000	37.500	0	0	0
2010/05/04	R186 2010/08/05			Bond Future	8.8450	8.9060	0.690	0.0000	0.0000	20,528
2010/05/04	R186 2010/08/05	9.25	Call	Bond Future	4,636.0000	4,204.0000	(9.318)	0	0	0
2010/05/04	R186 2010/08/05	9.25	Put	Bond Future	900.0000	1,043.0000	15.889	0	0	0
2010/05/04	R186 2010/08/05	8.75	Call	Bond Future	1,867.0000	1,610.0000	(13.765)	0	0	1,300
2010/05/04	R186 2010/08/05	8.75	Put	Bond Future	2,771.0000	3,088.0000	11.440	0	0	0
2010/05/04	R186 2010/08/05	9.75	Call	Bond Future	8,310.0000	7,778.0000	(6.402)	0	0	0
2010/05/04	R186 2010/08/05	9.75	Put	Bond Future	209.0000	252.0000	20.574	0	0	1,300
2010/05/04	R186 2010/08/05	10.00	Call	Bond Future	10,276.0000	9,721.0000	(5.401)	0	0	0
2010/05/04	R186 2010/08/05	10.00	Put	Bond Future	90.0000	109.0000	21.111	0	0	3,000
2010/05/04	R186 2010/11/04			Bond Future	8.8790	8.9420	0.710	0.0000	0.0000	0
2010/05/04	R186 2010/11/04	9.25	Call	Bond Future	5,305.0000	4,911.0000	(7.427)	0	0	0
2010/05/04	R186 2010/11/04	9.25	Put	Bond Future	1,916.0000	2,108.0000	10.021	0	0	0
2010/05/04	R186 2010/11/04	9.30	Call	Bond Future	5,604.0000	5,199.0000	(7.227)	0	0	0
2010/05/04	R186 2010/11/04	9.30	Put	Bond Future	1,770.0000	1,951.0000	10.226	0	0	0
2010/05/04	R186 2010/11/04	9.20	Call	Bond Future	5,013.0000	4,630.0000	(7.640)	0	0	0
2010/05/04	R186 2010/11/04	9.20	Put	Bond Future	2,072.0000	2,275.0000	9.797	0	0	0
2010/05/04	R186 2010/11/04	8.75	Put	Bond Future	3,969.0000	4,287.0000	8.012	0	0	0
2010/05/04	R186 2010/11/04	8.75	Call	Bond Future	2,754.0000	2,486.0000	(9.731)	0	0	9,800

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
2010/05/04	R186 2011/02/03			Bond Future	8.9140	8.9800	0.740	0.0000	0.0000	0
2010/05/04	R186 2011/02/03	9.00	Call	Bond Future	4,471.0000	4,138.0000	(7.448)	0	0	0
2010/05/04	R186 2011/02/03	9.00	Put	Bond Future	3,682.0000	3,955.0000	7.414	0	0	0
2010/05/04	R186 2011/02/03	9.05	Call	Bond Future	4,720.0000	4,376.0000	(7.288)	0	0	0
2010/05/04	R186 2011/02/03	9.05	Put	Bond Future	3,475.0000	3,738.0000	7.568	0	0	0
2010/05/04	R186 2011/02/03	8.95	Call	Bond Future	4,231.0000	3,909.0000	(7.610)	0	0	0
2010/05/04	R186 2011/02/03	8.95	Put	Bond Future	3,900.0000	4,184.0000	7.282	0	0	0
2010/05/04	R201 2010/05/06			Bond Future	7.8040	7.8730	0.884	0.0000	0.0000	0
2010/05/04	R201 2010/05/06	8.50	Call	Bond Future	2,670.0000	2,401.0000	(10.075)	0	0	0
2010/05/04	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R201 2010/08/05			Bond Future	7.8770	7.9510	0.939	0.0000	0.0000	1,174
2010/05/04	R201 2010/08/05	9.00	Call	Bond Future	4,075.0000	3,808.0000	(6.552)	0	0	0
2010/05/04	R201 2010/08/05	9.00	Put	Bond Future	17.0000	24.0000	41.176	0	0	0
2010/05/04	R201 2010/11/04			Bond Future	7.8890	7.9690	1.014	0.0000	0.0000	0
2010/05/04	R201 2010/11/04	8.50	Call	Bond Future	2,505.0000	2,289.0000	(8.623)	0	0	0
2010/05/04	R201 2010/11/04	8.50	Put	Bond Future	381.0000	446.0000	17.060	0	0	0
2010/05/04	R201 2010/11/04	8.55	Call	Bond Future	2,639.0000	2,418.0000	(8.374)	0	0	0
2010/05/04	R201 2010/11/04	8.55	Put	Bond Future	344.0000	404.0000	17.442	0	0	0
2010/05/04	R201 2010/11/04	8.45	Call	Bond Future	2,373.0000	2,162.0000	(8.892)	0	0	0
2010/05/04	R201 2010/11/04	8.45	Put	Bond Future	421.0000	491.0000	16.627	0	0	0
2010/05/04	R201 2011/02/03			Bond Future	7.9080	7.9930	1.075	0.0000	0.0000	0
2010/05/04	R201 2011/02/03	8.00	Call	Bond Future	1,419.0000	1,268.0000	(10.641)	0	0	0
2010/05/04	R201 2011/02/03	8.00	Put	Bond Future	1,113.0000	1,245.0000	11.860	0	0	0
2010/05/04	R201 2011/02/03	8.05	Call	Bond Future	1,511.0000	1,354.0000	(10.390)	0	0	0
2010/05/04	R201 2011/02/03	8.05	Put	Bond Future	1,039.0000	1,165.0000	12.127	0	0	0
2010/05/04	R201 2011/02/03	7.95	Call	Bond Future	1,330.0000	1,185.0000	(10.902)	0	0	0
2010/05/04	R201 2011/02/03	7.95	Put	Bond Future	1,190.0000	1,328.0000	11.597	0	0	0
2010/05/04	R203 2010/05/06			Bond Future	8.4140	8.4930	0.939	0.0000	0.0000	1,570
2010/05/04	R203 2010/05/06	9.00	Call	Bond Future	3,084.0000	2,661.0000	(13.716)	0	0	0
2010/05/04	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R203 2010/08/05			Bond Future	8.4900	8.5730	0.978	0.0000	0.0000	3,177
2010/05/04	R203 2010/08/05	9.25	Call	Bond Future	4,030.0000	3,648.0000	(9.479)	0	0	0
2010/05/04	R203 2010/08/05	9.25	Put	Bond Future	169.0000	218.0000	28.994	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
2010/05/04	R203 2010/11/04			Bond Future	8.5280	8.6160	1.032	0.0000	0.0000	0
2010/05/04	R203 2010/11/04	9.25	Call	Bond Future	4,075.0000	3,722.0000	(8.663)	0	0	0
2010/05/04	R203 2010/11/04	9.25	Put	Bond Future	503.0000	594.0000	18.091	0	0	0
2010/05/04	R203 2010/11/04	9.30	Call	Bond Future	4,271.0000	3,911.0000	(8.429)	0	0	0
2010/05/04	R203 2010/11/04	9.30	Put	Bond Future	457.0000	542.0000	18.600	0	0	0
2010/05/04	R203 2010/11/04	9.20	Call	Bond Future	3,883.0000	3,537.0000	(8.911)	0	0	0
2010/05/04	R203 2010/11/04	9.20	Put	Bond Future	553.0000	651.0000	17.722	0	0	0
2010/05/04	R203 2011/02/03			Bond Future	8.5740	8.6650	1.061	0.0000	0.0000	0
2010/05/04	R203 2011/02/03	8.50	Call	Bond Future	1,919.0000	1,707.0000	(11.047)	0	0	0
2010/05/04	R203 2011/02/03	8.50	Put	Bond Future	2,283.0000	2,517.0000	10.250	0	0	0
2010/05/04	R203 2011/02/03	8.55	Call	Bond Future	2,040.0000	1,820.0000	(10.784)	0	0	0
2010/05/04	R203 2011/02/03	8.55	Put	Bond Future	2,158.0000	2,384.0000	10.473	0	0	0
2010/05/04	R203 2011/02/03	8.45	Call	Bond Future	1,803.0000	1,600.0000	(11.259)	0	0	0
2010/05/04	R203 2011/02/03	8.45	Put	Bond Future	2,414.0000	2,657.0000	10.066	0	0	0
2010/05/04	R204 2010/05/06			Bond Future	8.5040	8.5730	0.811	0.0000	0.0000	0
2010/05/04	R204 2010/05/06	9.00	Call	Bond Future	2,872.0000	2,466.0000	(14.136)	0	0	200
2010/05/04	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R204 2010/05/06	9.50	Call	Bond Future	5,658.0000	5,252.0000	(7.176)	0	0	0
2010/05/04	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/05/04	R204 2010/05/06	8.50	Put	Bond Future	248.0000	479.0000	93.145	0	0	0
2010/05/04	R204 2010/05/06	8.50	Call	Bond Future	224.0000	49.0000	(78.125)	0	0	200
2010/05/04	R204 2010/08/05			Bond Future	8.5770	8.6500	0.851	0.0000	0.0000	2,664
2010/05/04	R204 2010/08/05	9.25	Call	Bond Future	3,997.0000	3,632.0000	(9.132)	0	0	0
2010/05/04	R204 2010/08/05	9.25	Put	Bond Future	221.0000	275.0000	24.434	0	0	780
2010/05/04	R204 2010/11/04			Bond Future	8.6140	8.6890	0.871	0.0000	0.0000	0
2010/05/04	R204 2010/11/04	9.25	Call	Bond Future	4,209.0000	3,888.0000	(7.627)	0	0	0
2010/05/04	R204 2010/11/04	9.25	Put	Bond Future	715.0000	814.0000	13.846	0	0	0
2010/05/04	R204 2010/11/04	9.30	Call	Bond Future	4,417.0000	4,089.0000	(7.426)	0	0	0
2010/05/04	R204 2010/11/04	9.30	Put	Bond Future	655.0000	748.0000	14.198	0	0	0
2010/05/04	R204 2010/11/04	9.20	Call	Bond Future	4,006.0000	3,692.0000	(7.838)	0	0	0
2010/05/04	R204 2010/11/04	9.20	Put	Bond Future	780.0000	887.0000	13.718	0	0	0
2010/05/04	R204 2011/02/03			Bond Future	8.6540	8.7320	0.901	0.0000	0.0000	0
2010/05/04	R204 2011/02/03	8.50	Call	Bond Future	1,947.0000	1,755.0000	(9.861)	0	0	0
2010/05/04	R204 2011/02/03	8.50	Put	Bond Future	2,797.0000	3,032.0000	8.402	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
2010/05/04	R204 2011/02/03	8.55	Call	Bond Future	2,074.0000	1,874.0000	(9.643)	0	0	0
2010/05/04	R204 2011/02/03	8.55	Put	Bond Future	2,647.0000	2,874.0000	8.576	0	0	0
2010/05/04	R204 2011/02/03	8.45	Call	Bond Future	1,825.0000	1,641.0000	(10.082)	0	0	0
2010/05/04	R204 2011/02/03	8.45	Put	Bond Future	2,953.0000	3,196.0000	8.229	0	0	0
2010/05/04	R206 2010/05/06			Bond Future	7.7650	7.8440	1.017	0.0000	0.0000	0
2010/05/04	R206 2010/05/06	8.75	Call	Bond Future	3,029.0000	2,782.0000	(8.155)	0	0	0
2010/05/04	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R206 2010/08/05			Bond Future	7.8530	7.9390	1.095	0.0000	0.0000	0
2010/05/04	R206 2010/08/05	9.00	Call	Bond Future	3,308.0000	3,060.0000	(7.497)	0	0	0
2010/05/04	R206 2010/08/05	9.00	Put	Bond Future	9.0000	13.0000	44.444	0	0	0
2010/05/04	R206 2010/11/04			Bond Future	7.8610	7.9550	1.196	0.0000	0.0000	0
2010/05/04	R206 2010/11/04	8.50	Call	Bond Future	2,003.0000	1,802.0000	(10.035)	0	0	0
2010/05/04	R206 2010/11/04	8.50	Put	Bond Future	263.0000	320.0000	21.673	0	0	0
2010/05/04	R206 2010/11/04	8.55	Call	Bond Future	2,111.0000	1,905.0000	(9.758)	0	0	0
2010/05/04	R206 2010/11/04	8.55	Put	Bond Future	237.0000	289.0000	21.941	0	0	0
2010/05/04	R206 2010/11/04	8.45	Call	Bond Future	1,898.0000	1,701.0000	(10.379)	0	0	0
2010/05/04	R206 2010/11/04	8.45	Put	Bond Future	293.0000	354.0000	20.819	0	0	0
2010/05/04	R206 2011/02/03			Bond Future	7.8780	7.9810	1.307	0.0000	0.0000	0
2010/05/04	R206 2011/02/03	8.00	Call	Bond Future	1,115.0000	973.0000	(12.735)	0	0	0
2010/05/04	R206 2011/02/03	8.00	Put	Bond Future	803.0000	925.0000	15.193	0	0	0
2010/05/04	R206 2011/02/03	8.05	Call	Bond Future	1,187.0000	1,039.0000	(12.468)	0	0	0
2010/05/04	R206 2011/02/03	8.05	Put	Bond Future	748.0000	863.0000	15.374	0	0	0
2010/05/04	R206 2011/02/03	7.95	Call	Bond Future	1,046.0000	909.0000	(13.098)	0	0	0
2010/05/04	R206 2011/02/03	7.95	Put	Bond Future	862.0000	988.0000	14.617	0	0	0
2010/05/04	R207 2010/05/06			Bond Future	8.6040	8.6630	0.686	0.0000	0.0000	137
2010/05/04	R207 2010/05/06	9.25	Call	Bond Future	3,838.0000	3,479.0000	(9.354)	0	0	0
2010/05/04	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R207 2010/08/05			Bond Future	8.6760	8.7370	0.703	0.0000	0.0000	700
2010/05/04	R207 2010/08/05	9.50	Call	Bond Future	4,919.0000	4,588.0000	(6.729)	0	0	0
2010/05/04	R207 2010/08/05	9.50	Put	Bond Future	163.0000	196.0000	20.245	0	0	0
2010/05/04	R207 2010/08/05	9.25	Call	Bond Future	3,694.0000	3,393.0000	(8.148)	0	0	0
2010/05/04	R207 2010/08/05	9.25	Put	Bond Future	346.0000	409.0000	18.208	0	0	100
2010/05/04	R207 2010/08/05	8.25	Put	Bond Future	3,082.0000	3,358.0000	8.955	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
2010/05/04	R207 2010/08/05	8.25	Call	Bond Future	490.0000	403.0000	(17.755)	0	0	100
2010/05/04	R207 2010/11/04			Bond Future	8.7100	8.7740	0.735	0.0000	0.0000	0
2010/05/04	R207 2010/11/04	9.25	Call	Bond Future	3,976.0000	3,700.0000	(6.942)	0	0	0
2010/05/04	R207 2010/11/04	9.25	Put	Bond Future	879.0000	977.0000	11.149	0	0	0
2010/05/04	R207 2010/11/04	9.30	Call	Bond Future	4,184.0000	3,902.0000	(6.740)	0	0	0
2010/05/04	R207 2010/11/04	9.30	Put	Bond Future	807.0000	899.0000	11.400	0	0	0
2010/05/04	R207 2010/11/04	9.20	Call	Bond Future	3,773.0000	3,504.0000	(7.130)	0	0	0
2010/05/04	R207 2010/11/04	9.20	Put	Bond Future	957.0000	1,062.0000	10.972	0	0	0
2010/05/04	R207 2011/02/03			Bond Future	8.7480	8.8150	0.766	0.0000	0.0000	0
2010/05/04	R207 2011/02/03	8.75	Call	Bond Future	2,539.0000	2,342.0000	(7.759)	0	0	0
2010/05/04	R207 2011/02/03	8.75	Put	Bond Future	2,528.0000	2,715.0000	7.397	0	0	0
2010/05/04	R207 2011/02/03	8.80	Call	Bond Future	2,688.0000	2,483.0000	(7.626)	0	0	0
2010/05/04	R207 2011/02/03	8.80	Put	Bond Future	2,390.0000	2,569.0000	7.490	0	0	0
2010/05/04	R207 2011/02/03	8.70	Call	Bond Future	2,396.0000	2,206.0000	(7.930)	0	0	0
2010/05/04	R207 2011/02/03	8.70	Put	Bond Future	2,672.0000	2,867.0000	7.298	0	0	0
2010/05/04	R208 2010/05/06			Bond Future	8.6640	8.7230	0.681	0.0000	0.0000	0
2010/05/04	R208 2010/05/06	9.25	Call	Bond Future	3,612.0000	3,239.0000	(10.327)	0	0	0
2010/05/04	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/04	R208 2010/08/05			Bond Future	8.7290	8.7900	0.699	0.0000	0.0000	6,287
2010/05/04	R208 2010/08/05	9.50	Call	Bond Future	4,849.0000	4,512.0000	(6.950)	0	0	0
2010/05/04	R208 2010/08/05	9.50	Put	Bond Future	221.0000	263.0000	19.005	0	0	0
2010/05/04	R208 2010/11/04			Bond Future	8.7650	8.8290	0.730	0.0000	0.0000	0
2010/05/04	R208 2010/11/04	9.25	Call	Bond Future	3,883.0000	3,602.0000	(7.237)	0	0	0
2010/05/04	R208 2010/11/04	9.25	Put	Bond Future	979.0000	1,088.0000	11.134	0	0	0
2010/05/04	R208 2010/11/04	9.30	Call	Bond Future	4,095.0000	3,807.0000	(7.033)	0	0	0
2010/05/04	R208 2010/11/04	9.30	Put	Bond Future	899.0000	1,001.0000	11.346	0	0	0
2010/05/04	R208 2010/11/04	9.20	Call	Bond Future	3,677.0000	3,403.0000	(7.452)	0	0	0
2010/05/04	R208 2010/11/04	9.20	Put	Bond Future	1,066.0000	1,183.0000	10.976	0	0	0
2010/05/04	R208 2011/02/03			Bond Future	8.8030	8.8690	0.750	0.0000	0.0000	0
2010/05/04	R208 2011/02/03	8.75	Call	Bond Future	2,513.0000	2,316.0000	(7.839)	0	0	0
2010/05/04	R208 2011/02/03	8.75	Put	Bond Future	2,833.0000	3,032.0000	7.024	0	0	0
2010/05/04	R208 2011/02/03	8.80	Call	Bond Future	2,662.0000	2,459.0000	(7.626)	0	0	0
2010/05/04	R208 2011/02/03	8.80	Put	Bond Future	2,680.0000	2,873.0000	7.201	0	0	0
2010/05/04	R208 2011/02/03	8.70	Call	Bond Future	2,369.0000	2,180.0000	(7.978)	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
2010/05/04	R208 2011/02/03	8.70	Put	Bond Future	2,992.0000	3,199.0000	6.918	0	0	0
2010/05/04	R209 2010/05/06			Bond Future	8.7730	8.8320	0.673	0.0000	0.0000	0
2010/05/04	R209 2010/05/06	8.50	Call	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/05/04	R209 2010/05/06	8.50	Put	Bond Future	2,243.0000	2,712.0000	20.909	0	0	0
2010/05/04	R209 2010/08/05			Bond Future	8.8190	8.8800	0.692	0.0000	0.0000	1,821
2010/05/04	R209 2010/08/05	8.75	Call	Bond Future	1,713.0000	1,487.0000	(13.193)	0	0	0
2010/05/04	R209 2010/08/05	8.75	Put	Bond Future	2,264.0000	2,520.0000	11.307	0	0	0
2010/05/04	R209 2010/11/04			Bond Future	8.8450	8.9080	0.712	0.0000	0.0000	0
2010/05/04	R209 2010/11/04	9.00	Call	Bond Future	3,377.0000	3,086.0000	(8.617)	0	0	0
2010/05/04	R209 2010/11/04	9.00	Put	Bond Future	2,170.0000	2,373.0000	9.355	0	0	0
2010/05/04	R209 2010/11/04	9.05	Call	Bond Future	3,600.0000	3,298.0000	(8.389)	0	0	0
2010/05/04	R209 2010/11/04	9.05	Put	Bond Future	2,010.0000	2,203.0000	9.602	0	0	0
2010/05/04	R209 2010/11/04	8.95	Call	Bond Future	3,162.0000	2,882.0000	(8.855)	0	0	0
2010/05/04	R209 2010/11/04	8.95	Put	Bond Future	2,341.0000	2,555.0000	9.141	0	0	0
2010/05/04	R209 2011/02/03			Bond Future	8.8720	8.9360	0.721	0.0000	0.0000	0
2010/05/04	R209 2011/02/03	9.00	Call	Bond Future	4,119.0000	3,834.0000	(6.919)	0	0	0
2010/05/04	R209 2011/02/03	9.00	Put	Bond Future	3,125.0000	3,340.0000	6.880	0	0	0
2010/05/04	R209 2011/02/03	9.05	Call	Bond Future	4,331.0000	4,039.0000	(6.742)	0	0	0
2010/05/04	R209 2011/02/03	9.05	Put	Bond Future	2,955.0000	3,163.0000	7.039	0	0	0
2010/05/04	R209 2011/02/03	8.95	Call	Bond Future	3,913.0000	3,637.0000	(7.053)	0	0	0
2010/05/04	R209 2011/02/03	8.95	Put	Bond Future	3,305.0000	3,528.0000	6.747	0	0	0
2010/05/04	TRT1 2010/05/06			Index Future	313.6410	312.4410	(0.383)	0.0000	0.0000	0
2010/05/04	TRT1 2010/08/05			Index Future	318.8790	317.7170	(0.364)	0.0000	0.0000	100
2010/05/04	TRT1 2010/11/04			Index Future	324.2740	323.0340	(0.382)	0.0000	0.0000	0
Total										90213.00