



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/05/2010

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
2010/05/10	AL7T 2010/08/05			Index Future	344.0590	343.9290	(0.038)	0.0000	0.0000	58
2010/05/10	ALBI 2010/08/05			Index Future	313.6700	317.3070	1.159	0.0000	0.0000	1,212
2010/05/10	ALBI 2010/11/04			Index Future	322.4000	322.5820	0.056	0.0000	0.0000	0
2010/05/10	CRD1 2010/08/05			Index Future	138.6550	139.7310	0.776	0.0000	0.0000	2
2010/05/10	CRD1 2010/11/04			Index Future	140.9760	142.0700	0.776	0.0000	0.0000	0
2010/05/10	GOVI 2010/08/05			GOVI	315.0810	318.6590	1.136	0.0000	0.0000	321
2010/05/10	GOVI 2010/08/05	315.60	Call	GOVI	38,473.0000	57,672.0000	49.903	0	0	0
2010/05/10	GOVI 2010/08/05	315.60	Put	GOVI	43,663.0000	27,082.0000	(37.975)	0	0	0
2010/05/10	GOVI 2010/11/04			GOVI	320.3540	323.9920	1.136	0.0000	0.0000	0
2010/05/10	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/10	GOVI 2010/11/04	329.00	Put	GOVI	86,460.0000	50,080.0000	(42.077)	0	0	0
2010/05/10	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/10	GOVI 2010/11/04	329.01	Put	GOVI	86,560.0000	50,180.0000	(42.029)	0	0	0
2010/05/10	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/10	GOVI 2010/11/04	328.99	Put	GOVI	86,360.0000	49,980.0000	(42.126)	0	0	0
2010/05/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/10	ILBI 2010/08/05			Index Future	384.3230	377.8950	(1.673)	0.0000	0.0000	500
2010/05/10	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/10	JBAF 2010/05/19			Jibar Tradeable Future	6.6260	6.6050	(0.317)	0.0000	0.0000	0
2010/05/10	JBAF 2010/06/15			Jibar Tradeable Future	6.6150	6.5760	(0.590)	0.0000	0.0000	0
2010/05/10	JBAF 2010/07/21			Jibar Tradeable Future	6.5960	6.5410	(0.834)	0.0000	0.0000	1,000
2010/05/10	JBAF 2010/08/18			Jibar Tradeable Future	6.5940	6.5210	(1.107)	0.0000	0.0000	1,000
2010/05/10	JBAF 2010/09/15			Jibar Tradeable Future	6.6070	6.5210	(1.302)	0.0000	0.0000	1,000
2010/05/10	JBAF 2010/10/20			Jibar Tradeable Future	6.6300	6.5220	(1.629)	0.0000	0.0000	0
2010/05/10	JBAF 2010/12/15			Jibar Tradeable Future	6.6450	6.5320	(1.701)	0.0000	0.0000	0
2010/05/10	JBAF 2011/03/16			Jibar Tradeable Future	6.9320	6.7680	(2.366)	0.0000	0.0000	5,500
2010/05/10	JBAF 2011/06/15			Jibar Tradeable Future	7.2790	7.1060	(2.377)	0.0000	0.0000	4,500
2010/05/10	JBAF 2011/09/21			Jibar Tradeable Future	7.6340	7.4750	(2.083)	0.0000	0.0000	3,500
2010/05/10	JBAF 2011/12/21			Jibar Tradeable Future	7.9420	7.7820	(2.015)	0.0000	0.0000	5,000
2010/05/10	JBAF 2012/03/20			Jibar Tradeable Future	8.0940	7.9420	(1.878)	0.0000	0.0000	0
2010/05/10	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/10	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/10	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/10	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/10	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/10	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/10	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/10	OTH1 2010/08/05			Index Future	305.5560	309.5410	1.304	0.0000	0.0000	3
2010/05/10	OTH1 2010/11/04			Index Future	310.6700	314.7220	1.304	0.0000	0.0000	0
2010/05/10	R155 2010/05/06			Bond Future	7.1360	7.1150	(0.294)	0.0000	0.0000	0
2010/05/10	R157 2010/05/06			Bond Future	8.0610	8.0500	(0.136)	0.0000	0.0000	0
2010/05/10	R157 2010/08/05			Bond Future	8.3970	8.1830	(2.549)	0.0000	0.0000	5,757
2010/05/10	R157 2010/08/05	8.75	Call	Bond Future	2,027.0000	2,803.0000	38.283	0	0	0
2010/05/10	R157 2010/08/05	8.75	Put	Bond Future	416.0000	202.0000	(51.442)	0	0	0
2010/05/10	R157 2010/08/05	8.50	Call	Bond Future	1,272.0000	1,902.0000	49.528	0	0	0
2010/05/10	R157 2010/08/05	8.50	Put	Bond Future	799.0000	439.0000	(45.056)	0	0	500
2010/05/10	R157 2010/08/05	9.00	Call	Bond Future	2,929.0000	3,808.0000	30.010	0	0	0
2010/05/10	R157 2010/08/05	9.00	Put	Bond Future	194.0000	82.0000	(57.732)	0	0	0
2010/05/10	R157 2010/08/05	8.25	Put	Bond Future	1,389.0000	852.0000	(38.661)	0	0	0
2010/05/10	R157 2010/08/05	8.25	Call	Bond Future	710.0000	1,163.0000	63.803	0	0	500
2010/05/10	R157 2010/11/04			Bond Future	8.4470	8.2190	(2.699)	0.0000	0.0000	0
2010/05/10	R157 2010/11/04	8.50	Call	Bond Future	1,514.0000	2,095.0000	38.375	0	0	0
2010/05/10	R157 2010/11/04	8.50	Put	Bond Future	1,282.0000	856.0000	(33.229)	0	0	0
2010/05/10	R157 2010/11/04	8.55	Call	Bond Future	1,634.0000	2,240.0000	37.087	0	0	0
2010/05/10	R157 2010/11/04	8.55	Put	Bond Future	1,183.0000	782.0000	(33.897)	0	0	0
2010/05/10	R157 2010/11/04	8.45	Call	Bond Future	1,400.0000	1,956.0000	39.714	0	0	0
2010/05/10	R157 2010/11/04	8.45	Put	Bond Future	1,387.0000	936.0000	(32.516)	0	0	0
2010/05/10	R157 2011/02/03			Bond Future	8.5070	8.2630	(2.868)	0.0000	0.0000	0
2010/05/10	R157 2011/02/03	7.90	Call	Bond Future	734.0000	1,056.0000	43.869	0	0	0

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2010/05/10	R157 2011/02/03	7.90	Put	Bond Future	3,302.0000	2,600.0000	(21.260)	0	0	0
2010/05/10	R157 2011/02/03	7.95	Call	Bond Future	796.0000	1,137.0000	42.839	0	0	0
2010/05/10	R157 2011/02/03	7.95	Put	Bond Future	3,150.0000	2,467.0000	(21.683)	0	0	0
2010/05/10	R157 2011/02/03	7.85	Call	Bond Future	676.0000	980.0000	44.970	0	0	0
2010/05/10	R157 2011/02/03	7.85	Put	Bond Future	3,459.0000	2,739.0000	(20.815)	0	0	0
2010/05/10	R186 2010/05/06			Bond Future	8.9910	8.9700	(0.234)	0.0000	0.0000	0
2010/05/10	R186 2010/08/05			Bond Future	9.2230	9.0360	(2.028)	0.0000	0.0000	20,528
2010/05/10	R186 2010/08/05	9.25	Call	Bond Future	2,342.0000	3,310.0000	41.332	0	0	0
2010/05/10	R186 2010/08/05	9.25	Put	Bond Future	2,099.0000	1,359.0000	(35.255)	0	0	0
2010/05/10	R186 2010/08/05	8.75	Call	Bond Future	672.0000	1,100.0000	63.690	0	0	1,300
2010/05/10	R186 2010/08/05	8.75	Put	Bond Future	5,068.0000	3,788.0000	(25.257)	0	0	0
2010/05/10	R186 2010/08/05	9.75	Call	Bond Future	5,242.0000	6,660.0000	27.051	0	0	0
2010/05/10	R186 2010/08/05	9.75	Put	Bond Future	634.0000	344.0000	(45.741)	0	0	1,300
2010/05/10	R186 2010/08/05	10.00	Call	Bond Future	7,002.0000	8,553.0000	22.151	0	0	0
2010/05/10	R186 2010/08/05	10.00	Put	Bond Future	308.0000	152.0000	(50.649)	0	0	3,000
2010/05/10	R186 2010/11/04			Bond Future	9.2690	9.0770	(2.071)	0.0000	0.0000	0
2010/05/10	R186 2010/11/04	9.25	Call	Bond Future	3,170.0000	4,091.0000	29.054	0	0	0
2010/05/10	R186 2010/11/04	9.25	Put	Bond Future	3,340.0000	2,530.0000	(24.251)	0	0	0
2010/05/10	R186 2010/11/04	9.30	Call	Bond Future	3,396.0000	4,355.0000	28.239	0	0	0
2010/05/10	R186 2010/11/04	9.30	Put	Bond Future	3,120.0000	2,348.0000	(24.744)	0	0	0
2010/05/10	R186 2010/11/04	9.20	Call	Bond Future	2,952.0000	3,836.0000	29.946	0	0	0
2010/05/10	R186 2010/11/04	9.20	Put	Bond Future	3,569.0000	2,723.0000	(23.704)	0	0	0
2010/05/10	R186 2010/11/04	8.75	Put	Bond Future	6,171.0000	4,983.0000	(19.251)	0	0	0
2010/05/10	R186 2010/11/04	8.75	Call	Bond Future	1,398.0000	1,941.0000	38.841	0	0	9,800
2010/05/10	R186 2011/02/03			Bond Future	9.3170	9.1180	(2.136)	0.0000	0.0000	0
2010/05/10	R186 2011/02/03	9.00	Call	Bond Future	2,711.0000	3,467.0000	27.886	0	0	0
2010/05/10	R186 2011/02/03	9.00	Put	Bond Future	5,552.0000	4,537.0000	(18.282)	0	0	0
2010/05/10	R186 2011/02/03	9.05	Call	Bond Future	2,894.0000	3,683.0000	27.263	0	0	0
2010/05/10	R186 2011/02/03	9.05	Put	Bond Future	5,279.0000	4,298.0000	(18.583)	0	0	0
2010/05/10	R186 2011/02/03	8.95	Call	Bond Future	2,537.0000	3,262.0000	28.577	0	0	0
2010/05/10	R186 2011/02/03	8.95	Put	Bond Future	5,836.0000	4,790.0000	(17.923)	0	0	0
2010/05/10	R201 2010/05/06			Bond Future	8.0410	8.0300	(0.137)	0.0000	0.0000	0
2010/05/10	R201 2010/08/05			Bond Future	8.3850	8.1600	(2.683)	0.0000	0.0000	1,174

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2010/05/10	R201	2010/08/05	9.00	Call	Bond Future	2,328.0000	3,067.0000	31.744	0	0	0
2010/05/10	R201	2010/08/05	9.00	Put	Bond Future	131.0000	51.0000	(61.069)	0	0	0
2010/05/10	R201	2010/11/04			Bond Future	8.4360	8.1940	(2.869)	0.0000	0.0000	0
2010/05/10	R201	2010/11/04	8.50	Call	Bond Future	1,233.0000	1,722.0000	39.659	0	0	0
2010/05/10	R201	2010/11/04	8.50	Put	Bond Future	1,013.0000	665.0000	(34.353)	0	0	0
2010/05/10	R201	2010/11/04	8.55	Call	Bond Future	1,327.0000	1,836.0000	38.357	0	0	0
2010/05/10	R201	2010/11/04	8.55	Put	Bond Future	936.0000	608.0000	(35.043)	0	0	0
2010/05/10	R201	2010/11/04	8.45	Call	Bond Future	1,142.0000	1,611.0000	41.068	0	0	0
2010/05/10	R201	2010/11/04	8.45	Put	Bond Future	1,094.0000	726.0000	(33.638)	0	0	0
2010/05/10	R201	2011/02/03			Bond Future	8.4940	8.2350	(3.049)	0.0000	0.0000	0
2010/05/10	R201	2011/02/03	8.00	Call	Bond Future	593.0000	888.0000	49.747	0	0	0
2010/05/10	R201	2011/02/03	8.00	Put	Bond Future	2,217.0000	1,665.0000	(24.899)	0	0	0
2010/05/10	R201	2011/02/03	8.05	Call	Bond Future	645.0000	957.0000	48.372	0	0	0
2010/05/10	R201	2011/02/03	8.05	Put	Bond Future	2,103.0000	1,568.0000	(25.440)	0	0	0
2010/05/10	R201	2011/02/03	7.95	Call	Bond Future	543.0000	822.0000	51.381	0	0	0
2010/05/10	R201	2011/02/03	7.95	Put	Bond Future	2,334.0000	1,765.0000	(24.379)	0	0	0
2010/05/10	R203	2010/05/06			Bond Future	8.6510	8.6350	(0.185)	0.0000	0.0000	0
2010/05/10	R203	2010/08/05			Bond Future	8.9770	8.7770	(2.228)	0.0000	0.0000	3,317
2010/05/10	R203	2010/08/05	9.25	Call	Bond Future	2,020.0000	2,750.0000	36.139	0	0	0
2010/05/10	R203	2010/08/05	9.25	Put	Bond Future	655.0000	370.0000	(43.511)	0	0	0
2010/05/10	R203	2010/11/04			Bond Future	9.0410	8.8310	(2.323)	0.0000	0.0000	0
2010/05/10	R203	2010/11/04	9.25	Call	Bond Future	2,250.0000	2,909.0000	29.289	0	0	0
2010/05/10	R203	2010/11/04	9.25	Put	Bond Future	1,233.0000	856.0000	(30.576)	0	0	0
2010/05/10	R203	2010/11/04	9.30	Call	Bond Future	2,399.0000	3,080.0000	28.387	0	0	0
2010/05/10	R203	2010/11/04	9.30	Put	Bond Future	1,141.0000	786.0000	(31.113)	0	0	0
2010/05/10	R203	2010/11/04	9.20	Call	Bond Future	2,107.0000	2,744.0000	30.233	0	0	0
2010/05/10	R203	2010/11/04	9.20	Put	Bond Future	1,332.0000	933.0000	(29.955)	0	0	0
2010/05/10	R203	2011/02/03			Bond Future	9.1110	8.8910	(2.415)	0.0000	0.0000	0
2010/05/10	R203	2011/02/03	8.50	Call	Bond Future	905.0000	1,240.0000	37.017	0	0	0
2010/05/10	R203	2011/02/03	8.50	Put	Bond Future	3,863.0000	3,146.0000	(18.561)	0	0	0
2010/05/10	R203	2011/02/03	8.55	Call	Bond Future	979.0000	1,332.0000	36.057	0	0	0
2010/05/10	R203	2011/02/03	8.55	Put	Bond Future	3,691.0000	2,992.0000	(18.938)	0	0	0
2010/05/10	R203	2011/02/03	8.45	Call	Bond Future	836.0000	1,153.0000	37.919	0	0	0
2010/05/10	R203	2011/02/03	8.45	Put	Bond Future	4,041.0000	3,306.0000	(18.189)	0	0	0

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2010/05/10	R204 2010/05/06			Bond Future	8.7410	8.7150	(0.297)	0.0000	0.0000	0
2010/05/10	R204 2010/08/05			Bond Future	9.0520	8.8530	(2.198)	0.0000	0.0000	2,664
2010/05/10	R204 2010/08/05	9.25	Call	Bond Future	1,913.0000	2,673.0000	39.728	0	0	0
2010/05/10	R204 2010/08/05	9.25	Put	Bond Future	822.0000	469.0000	(42.944)	0	0	780
2010/05/10	R204 2010/11/04			Bond Future	9.1100	8.9020	(2.283)	0.0000	0.0000	0
2010/05/10	R204 2010/11/04	9.25	Call	Bond Future	2,345.0000	3,031.0000	29.254	0	0	0
2010/05/10	R204 2010/11/04	9.25	Put	Bond Future	1,590.0000	1,139.0000	(28.365)	0	0	0
2010/05/10	R204 2010/11/04	9.30	Call	Bond Future	2,501.0000	3,210.0000	28.349	0	0	0
2010/05/10	R204 2010/11/04	9.30	Put	Bond Future	1,478.0000	1,051.0000	(28.890)	0	0	0
2010/05/10	R204 2010/11/04	9.20	Call	Bond Future	2,195.0000	2,856.0000	30.114	0	0	0
2010/05/10	R204 2010/11/04	9.20	Put	Bond Future	1,709.0000	1,233.0000	(27.853)	0	0	0
2010/05/10	R204 2011/02/03			Bond Future	9.1710	8.9540	(2.366)	0.0000	0.0000	0
2010/05/10	R204 2011/02/03	8.50	Call	Bond Future	922.0000	1,268.0000	37.527	0	0	0
2010/05/10	R204 2011/02/03	8.50	Put	Bond Future	4,559.0000	3,748.0000	(17.789)	0	0	0
2010/05/10	R204 2011/02/03	8.55	Call	Bond Future	999.0000	1,365.0000	36.637	0	0	0
2010/05/10	R204 2011/02/03	8.55	Put	Bond Future	4,358.0000	3,568.0000	(18.128)	0	0	0
2010/05/10	R204 2011/02/03	8.45	Call	Bond Future	850.0000	1,177.0000	38.471	0	0	0
2010/05/10	R204 2011/02/03	8.45	Put	Bond Future	4,765.0000	3,935.0000	(17.419)	0	0	0
2010/05/10	R206 2010/05/06			Bond Future	8.0210	8.0050	(0.199)	0.0000	0.0000	0
2010/05/10	R206 2010/08/05			Bond Future	8.3890	8.1700	(2.611)	0.0000	0.0000	0
2010/05/10	R206 2010/08/05	9.00	Call	Bond Future	1,832.0000	2,408.0000	31.441	0	0	0
2010/05/10	R206 2010/08/05	9.00	Put	Bond Future	92.0000	35.0000	(61.957)	0	0	0
2010/05/10	R206 2010/11/04			Bond Future	8.4460	8.2090	(2.806)	0.0000	0.0000	0
2010/05/10	R206 2010/11/04	8.50	Call	Bond Future	929.0000	1,301.0000	40.043	0	0	0
2010/05/10	R206 2010/11/04	8.50	Put	Bond Future	783.0000	513.0000	(34.483)	0	0	0
2010/05/10	R206 2010/11/04	8.55	Call	Bond Future	1,003.0000	1,390.0000	38.584	0	0	0
2010/05/10	R206 2010/11/04	8.55	Put	Bond Future	723.0000	468.0000	(35.270)	0	0	0
2010/05/10	R206 2010/11/04	8.45	Call	Bond Future	859.0000	1,215.0000	41.444	0	0	0
2010/05/10	R206 2010/11/04	8.45	Put	Bond Future	848.0000	562.0000	(33.726)	0	0	0
2010/05/10	R206 2011/02/03			Bond Future	8.5170	8.2580	(3.041)	0.0000	0.0000	0
2010/05/10	R206 2011/02/03	8.00	Call	Bond Future	425.0000	643.0000	51.294	0	0	0
2010/05/10	R206 2011/02/03	8.00	Put	Bond Future	1,733.0000	1,298.0000	(25.101)	0	0	0
2010/05/10	R206 2011/02/03	8.05	Call	Bond Future	463.0000	694.0000	49.892	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
2010/05/10	R206 2011/02/03	8.05	Put	Bond Future	1,643.0000	1,222.0000	(25.624)	0	0	0
2010/05/10	R206 2011/02/03	7.95	Call	Bond Future	389.0000	595.0000	52.956	0	0	0
2010/05/10	R206 2011/02/03	7.95	Put	Bond Future	1,824.0000	1,378.0000	(24.452)	0	0	0
2010/05/10	R207 2010/05/06			Bond Future	8.8310	8.7850	(0.521)	0.0000	0.0000	0
2010/05/10	R207 2010/08/05			Bond Future	9.0970	8.8990	(2.177)	0.0000	0.0000	872
2010/05/10	R207 2010/08/05	9.50	Call	Bond Future	2,830.0000	3,732.0000	31.873	0	0	0
2010/05/10	R207 2010/08/05	9.50	Put	Bond Future	545.0000	296.0000	(45.688)	0	0	150
2010/05/10	R207 2010/08/05	9.25	Call	Bond Future	1,875.0000	2,623.0000	39.893	0	0	0
2010/05/10	R207 2010/08/05	9.25	Put	Bond Future	998.0000	595.0000	(40.381)	0	0	100
2010/05/10	R207 2010/08/05	8.25	Put	Bond Future	5,172.0000	4,125.0000	(20.244)	0	0	150
2010/05/10	R207 2010/08/05	8.25	Call	Bond Future	109.0000	214.0000	96.330	0	0	250
2010/05/10	R207 2010/11/04			Bond Future	9.1490	8.9430	(2.252)	0.0000	0.0000	0
2010/05/10	R207 2010/11/04	9.25	Call	Bond Future	2,315.0000	3,005.0000	29.806	0	0	0
2010/05/10	R207 2010/11/04	9.25	Put	Bond Future	1,746.0000	1,261.0000	(27.778)	0	0	0
2010/05/10	R207 2010/11/04	9.30	Call	Bond Future	2,474.0000	3,189.0000	28.901	0	0	0
2010/05/10	R207 2010/11/04	9.30	Put	Bond Future	1,625.0000	1,165.0000	(28.308)	0	0	0
2010/05/10	R207 2010/11/04	9.20	Call	Bond Future	2,163.0000	2,828.0000	30.744	0	0	0
2010/05/10	R207 2010/11/04	9.20	Put	Bond Future	1,875.0000	1,365.0000	(27.200)	0	0	0
2010/05/10	R207 2011/02/03			Bond Future	9.2040	8.9900	(2.325)	0.0000	0.0000	0
2010/05/10	R207 2011/02/03	8.75	Call	Bond Future	1,406.0000	1,859.0000	32.219	0	0	0
2010/05/10	R207 2011/02/03	8.75	Put	Bond Future	3,968.0000	3,225.0000	(18.725)	0	0	0
2010/05/10	R207 2011/02/03	8.80	Call	Bond Future	1,508.0000	1,982.0000	31.432	0	0	0
2010/05/10	R207 2011/02/03	8.80	Put	Bond Future	3,783.0000	3,061.0000	(19.085)	0	0	0
2010/05/10	R207 2011/02/03	8.70	Call	Bond Future	1,309.0000	1,741.0000	33.002	0	0	0
2010/05/10	R207 2011/02/03	8.70	Put	Bond Future	4,159.0000	3,395.0000	(18.370)	0	0	0
2010/05/10	R208 2010/05/06			Bond Future	8.9010	8.8750	(0.292)	0.0000	0.0000	0
2010/05/10	R208 2010/08/05			Bond Future	9.1600	8.9720	(2.052)	0.0000	0.0000	6,287
2010/05/10	R208 2010/08/05	9.50	Call	Bond Future	2,700.0000	3,542.0000	31.185	0	0	0
2010/05/10	R208 2010/08/05	9.50	Put	Bond Future	700.0000	409.0000	(41.571)	0	0	0
2010/05/10	R208 2010/11/04			Bond Future	9.2120	9.0180	(2.106)	0.0000	0.0000	0
2010/05/10	R208 2010/11/04	9.25	Call	Bond Future	2,180.0000	2,822.0000	29.450	0	0	0
2010/05/10	R208 2010/11/04	9.25	Put	Bond Future	1,957.0000	1,449.0000	(25.958)	0	0	0
2010/05/10	R208 2010/11/04	9.30	Call	Bond Future	2,337.0000	3,005.0000	28.584	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
2010/05/10	R208 2010/11/04	9.30	Put	Bond Future	1,822.0000	1,340.0000	(26.454)	0	0	0
2010/05/10	R208 2010/11/04	9.20	Call	Bond Future	2,030.0000	2,646.0000	30.345	0	0	0
2010/05/10	R208 2010/11/04	9.20	Put	Bond Future	2,101.0000	1,566.0000	(25.464)	0	0	0
2010/05/10	R208 2011/02/03			Bond Future	9.2660	9.0650	(2.169)	0.0000	0.0000	0
2010/05/10	R208 2011/02/03	8.75	Call	Bond Future	1,363.0000	1,780.0000	30.594	0	0	0
2010/05/10	R208 2011/02/03	8.75	Put	Bond Future	4,414.0000	3,659.0000	(17.105)	0	0	0
2010/05/10	R208 2011/02/03	8.80	Call	Bond Future	1,464.0000	1,901.0000	29.850	0	0	0
2010/05/10	R208 2011/02/03	8.80	Put	Bond Future	4,213.0000	3,478.0000	(17.446)	0	0	0
2010/05/10	R208 2011/02/03	8.70	Call	Bond Future	1,268.0000	1,665.0000	31.309	0	0	0
2010/05/10	R208 2011/02/03	8.70	Put	Bond Future	4,622.0000	3,847.0000	(16.768)	0	0	0
2010/05/10	R209 2010/05/06			Bond Future	8.9510	8.9200	(0.346)	0.0000	0.0000	0
2010/05/10	R209 2010/08/05			Bond Future	9.1240	8.9490	(1.918)	0.0000	0.0000	1,821
2010/05/10	R209 2010/08/05	8.75	Call	Bond Future	792.0000	1,206.0000	52.273	0	0	0
2010/05/10	R209 2010/08/05	8.75	Put	Bond Future	3,702.0000	2,778.0000	(24.959)	0	0	0
2010/05/10	R209 2010/11/04			Bond Future	9.1580	8.9780	(1.965)	0.0000	0.0000	0
2010/05/10	R209 2010/11/04	9.00	Call	Bond Future	2,101.0000	2,746.0000	30.700	0	0	0
2010/05/10	R209 2010/11/04	9.00	Put	Bond Future	3,299.0000	2,577.0000	(21.885)	0	0	0
2010/05/10	R209 2010/11/04	9.05	Call	Bond Future	2,271.0000	2,946.0000	29.723	0	0	0
2010/05/10	R209 2010/11/04	9.05	Put	Bond Future	3,086.0000	2,394.0000	(22.424)	0	0	0
2010/05/10	R209 2010/11/04	8.95	Call	Bond Future	1,941.0000	2,554.0000	31.582	0	0	0
2010/05/10	R209 2010/11/04	8.95	Put	Bond Future	3,525.0000	2,771.0000	(21.390)	0	0	0
2010/05/10	R209 2011/02/03			Bond Future	9.1930	9.0090	(2.002)	0.0000	0.0000	0
2010/05/10	R209 2011/02/03	9.00	Call	Bond Future	2,835.0000	3,495.0000	23.280	0	0	0
2010/05/10	R209 2011/02/03	9.00	Put	Bond Future	4,293.0000	3,564.0000	(16.981)	0	0	0
2010/05/10	R209 2011/02/03	9.05	Call	Bond Future	3,006.0000	3,690.0000	22.754	0	0	0
2010/05/10	R209 2011/02/03	9.05	Put	Bond Future	4,081.0000	3,377.0000	(17.251)	0	0	0
2010/05/10	R209 2011/02/03	8.95	Call	Bond Future	2,671.0000	3,307.0000	23.811	0	0	0
2010/05/10	R209 2011/02/03	8.95	Put	Bond Future	4,514.0000	3,762.0000	(16.659)	0	0	0
2010/05/10	TRT1 2010/08/05			Index Future	311.2660	314.8060	1.137	0.0000	0.0000	100
2010/05/10	TRT1 2010/11/04			Index Future	316.4760	320.0750	1.137	0.0000	0.0000	0

Total

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