



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/05/2010

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
2010/05/12	AL7T 2010/08/05			Index Future	344.6230	346.1370	0.439	0.0000	0.0000	58
2010/05/12	ALBI 2010/08/05			Index Future	317.8090	319.0900	0.403	0.0000	0.0000	1,212
2010/05/12	ALBI 2010/11/04			Index Future	323.1290	324.4310	0.403	0.0000	0.0000	0
2010/05/12	CRD1 2010/08/05			Index Future	139.8250	140.1870	0.259	0.0000	0.0000	2
2010/05/12	CRD1 2010/11/04			Index Future	142.1650	142.5330	0.259	0.0000	0.0000	0
2010/05/12	GOVI 2010/08/05			GOVI	319.1420	320.4060	0.396	0.0000	0.0000	321
2010/05/12	GOVI 2010/08/05	315.60	Call	GOVI	60,511.0000	68,714.0000	13.556	0	0	0
2010/05/12	GOVI 2010/08/05	315.60	Put	GOVI	25,091.0000	20,654.0000	(17.684)	0	0	0
2010/05/12	GOVI 2010/11/04			GOVI	324.4840	325.7690	0.396	0.0000	0.0000	0
2010/05/12	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/12	GOVI 2010/11/04	329.00	Put	GOVI	45,160.0000	32,310.0000	(28.454)	0	0	0
2010/05/12	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/12	GOVI 2010/11/04	329.01	Put	GOVI	45,260.0000	32,410.0000	(28.392)	0	0	0
2010/05/12	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/12	GOVI 2010/11/04	328.99	Put	GOVI	45,060.0000	32,210.0000	(28.518)	0	0	0
2010/05/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/12	ILBI 2010/08/05			Index Future	378.2840	378.5290	0.065	0.0000	0.0000	500
2010/05/12	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/12	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/12	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/12	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/12	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/12	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/12	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/12	JBAF 2010/05/19			Jibar Tradeable Future	6.6060	6.6030	(0.045)	0.0000	0.0000	0
2010/05/12	JBAF 2010/06/15			Jibar Tradeable Future	6.5760	6.5590	(0.259)	0.0000	0.0000	0
2010/05/12	JBAF 2010/07/21			Jibar Tradeable Future	6.5380	6.5190	(0.291)	0.0000	0.0000	1,000
2010/05/12	JBAF 2010/08/18			Jibar Tradeable Future	6.5110	6.4910	(0.307)	0.0000	0.0000	1,000
2010/05/12	JBAF 2010/09/15			Jibar Tradeable Future	6.5110	6.4910	(0.307)	0.0000	0.0000	1,000
2010/05/12	JBAF 2010/10/20			Jibar Tradeable Future	6.5120	6.4920	(0.307)	0.0000	0.0000	0
2010/05/12	JBAF 2010/12/15			Jibar Tradeable Future	6.5170	6.4970	(0.307)	0.0000	0.0000	0
2010/05/12	JBAF 2011/03/16			Jibar Tradeable Future	6.7540	6.7260	(0.415)	93.2990	93.2990	5,500
2010/05/12	JBAF 2011/06/15			Jibar Tradeable Future	7.0920	7.0680	(0.338)	0.0000	0.0000	4,500
2010/05/12	JBAF 2011/09/21			Jibar Tradeable Future	7.4610	7.4340	(0.362)	0.0000	0.0000	3,500
2010/05/12	JBAF 2011/12/21			Jibar Tradeable Future	7.7660	7.7410	(0.322)	0.0000	0.0000	5,000
2010/05/12	JBAF 2012/03/20			Jibar Tradeable Future	7.9320	7.9110	(0.265)	0.0000	0.0000	0
2010/05/12	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/12	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/12	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/12	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/12	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/12	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/12	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/12	OTH1 2010/08/05			Index Future	310.1560	311.5320	0.444	0.0000	0.0000	3
2010/05/12	OTH1 2010/11/04			Index Future	315.3470	316.7460	0.444	0.0000	0.0000	0
2010/05/12	R157 2010/08/05			Bond Future	8.1710	8.0830	(1.077)	0.0000	0.0000	5,757
2010/05/12	R157 2010/08/05	8.75	Call	Bond Future	2,847.0000	3,203.0000	12.504	0	0	0
2010/05/12	R157 2010/08/05	8.75	Put	Bond Future	190.0000	135.0000	(28.947)	0	0	0
2010/05/12	R157 2010/08/05	8.50	Call	Bond Future	1,937.0000	2,244.0000	15.849	0	0	0
2010/05/12	R157 2010/08/05	8.50	Put	Bond Future	418.0000	315.0000	(24.641)	0	0	500
2010/05/12	R157 2010/08/05	9.00	Call	Bond Future	3,858.0000	4,244.0000	10.005	0	0	0
2010/05/12	R157 2010/08/05	9.00	Put	Bond Future	77.0000	52.0000	(32.468)	0	0	0
2010/05/12	R157 2010/08/05	8.25	Put	Bond Future	822.0000	650.0000	(20.925)	0	0	0
2010/05/12	R157 2010/08/05	8.25	Call	Bond Future	1,189.0000	1,427.0000	20.017	0	0	500
2010/05/12	R157 2010/11/04			Bond Future	8.2610	8.1670	(1.138)	0.0000	0.0000	0
2010/05/12	R157 2010/11/04	8.50	Call	Bond Future	1,973.0000	2,240.0000	13.533	0	0	0
2010/05/12	R157 2010/11/04	8.50	Put	Bond Future	920.0000	770.0000	(16.304)	0	0	0
2010/05/12	R157 2010/11/04	8.55	Call	Bond Future	2,114.0000	2,390.0000	13.056	0	0	0
2010/05/12	R157 2010/11/04	8.55	Put	Bond Future	842.0000	701.0000	(16.746)	0	0	0
2010/05/12	R157 2010/11/04	8.45	Call	Bond Future	1,839.0000	2,095.0000	13.921	0	0	0
2010/05/12	R157 2010/11/04	8.45	Put	Bond Future	1,005.0000	844.0000	(16.020)	0	0	0
2010/05/12	R157 2011/02/03			Bond Future	8.3230	8.2230	(1.201)	0.0000	0.0000	0
2010/05/12	R157 2011/02/03	7.90	Call	Bond Future	964.0000	1,114.0000	15.560	0	0	0
2010/05/12	R157 2011/02/03	7.90	Put	Bond Future	2,761.0000	2,489.0000	(9.852)	0	0	0
2010/05/12	R157 2011/02/03	7.95	Call	Bond Future	1,039.0000	1,197.0000	15.207	0	0	0
2010/05/12	R157 2011/02/03	7.95	Put	Bond Future	2,622.0000	2,358.0000	(10.069)	0	0	0

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2010/05/12	R157 2011/02/03	7.85	Call	Bond Future	892.0000	1,034.0000	15.919	0	0	0
2010/05/12	R157 2011/02/03	7.85	Put	Bond Future	2,904.0000	2,624.0000	(9.642)	0	0	0
2010/05/12	R186 2010/08/05			Bond Future	9.0040	8.9300	(0.822)	0.0000	0.0000	20,528
2010/05/12	R186 2010/08/05	9.25	Call	Bond Future	3,493.0000	3,957.0000	13.284	0	0	0
2010/05/12	R186 2010/08/05	9.25	Put	Bond Future	1,246.0000	1,021.0000	(18.058)	0	0	0
2010/05/12	R186 2010/08/05	8.75	Call	Bond Future	1,187.0000	1,425.0000	20.051	0	0	1,300
2010/05/12	R186 2010/08/05	8.75	Put	Bond Future	3,579.0000	3,128.0000	(12.601)	0	0	0
2010/05/12	R186 2010/08/05	9.75	Call	Bond Future	6,915.0000	7,532.0000	8.923	0	0	0
2010/05/12	R186 2010/08/05	9.75	Put	Bond Future	303.0000	231.0000	(23.762)	0	0	1,300
2010/05/12	R186 2010/08/05	10.00	Call	Bond Future	8,829.0000	9,482.0000	7.396	0	0	0
2010/05/12	R186 2010/08/05	10.00	Put	Bond Future	132.0000	95.0000	(28.030)	0	0	3,000
2010/05/12	R186 2010/11/04			Bond Future	9.0680	8.9910	(0.849)	0.0000	0.0000	0
2010/05/12	R186 2010/11/04	9.25	Call	Bond Future	4,131.0000	4,553.0000	10.215	0	0	0
2010/05/12	R186 2010/11/04	9.25	Put	Bond Future	2,488.0000	2,203.0000	(11.455)	0	0	0
2010/05/12	R186 2010/11/04	9.30	Call	Bond Future	4,396.0000	4,833.0000	9.941	0	0	0
2010/05/12	R186 2010/11/04	9.30	Put	Bond Future	2,307.0000	2,038.0000	(11.660)	0	0	0
2010/05/12	R186 2010/11/04	9.20	Call	Bond Future	3,874.0000	4,281.0000	10.506	0	0	0
2010/05/12	R186 2010/11/04	9.20	Put	Bond Future	2,678.0000	2,379.0000	(11.165)	0	0	0
2010/05/12	R186 2010/11/04	8.75	Put	Bond Future	4,923.0000	4,482.0000	(8.958)	0	0	0
2010/05/12	R186 2010/11/04	8.75	Call	Bond Future	1,963.0000	2,228.0000	13.500	0	0	9,800
2010/05/12	R186 2011/02/03			Bond Future	9.1160	9.0370	(0.867)	0.0000	0.0000	0
2010/05/12	R186 2011/02/03	9.00	Call	Bond Future	3,469.0000	3,811.0000	9.859	0	0	0
2010/05/12	R186 2011/02/03	9.00	Put	Bond Future	4,521.0000	4,148.0000	(8.250)	0	0	0
2010/05/12	R186 2011/02/03	9.05	Call	Bond Future	3,684.0000	4,040.0000	9.663	0	0	0
2010/05/12	R186 2011/02/03	9.05	Put	Bond Future	4,281.0000	3,922.0000	(8.386)	0	0	0
2010/05/12	R186 2011/02/03	8.95	Call	Bond Future	3,262.0000	3,592.0000	10.116	0	0	0
2010/05/12	R186 2011/02/03	8.95	Put	Bond Future	4,772.0000	4,387.0000	(8.068)	0	0	0
2010/05/12	R201 2010/08/05			Bond Future	8.1480	8.0590	(1.092)	0.0000	0.0000	1,174
2010/05/12	R201 2010/08/05	9.00	Call	Bond Future	3,107.0000	3,417.0000	9.977	0	0	0
2010/05/12	R201 2010/08/05	9.00	Put	Bond Future	47.0000	31.0000	(34.043)	0	0	0
2010/05/12	R201 2010/11/04			Bond Future	8.2400	8.1450	(1.153)	0.0000	0.0000	0
2010/05/12	R201 2010/11/04	8.50	Call	Bond Future	1,616.0000	1,829.0000	13.181	0	0	0
2010/05/12	R201 2010/11/04	8.50	Put	Bond Future	719.0000	602.0000	(16.273)	0	0	0

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2010/05/12	R201 2010/11/04	8.55	Call	Bond Future	1,727.0000	1,947.0000	12.739	0	0	0
2010/05/12	R201 2010/11/04	8.55	Put	Bond Future	658.0000	548.0000	(16.717)	0	0	0
2010/05/12	R201 2010/11/04	8.45	Call	Bond Future	1,509.0000	1,715.0000	13.651	0	0	0
2010/05/12	R201 2010/11/04	8.45	Put	Bond Future	784.0000	659.0000	(15.944)	0	0	0
2010/05/12	R201 2011/02/03			Bond Future	8.3000	8.1990	(1.217)	0.0000	0.0000	0
2010/05/12	R201 2011/02/03	8.00	Call	Bond Future	801.0000	932.0000	16.355	0	0	0
2010/05/12	R201 2011/02/03	8.00	Put	Bond Future	1,791.0000	1,590.0000	(11.223)	0	0	0
2010/05/12	R201 2011/02/03	8.05	Call	Bond Future	866.0000	1,004.0000	15.935	0	0	0
2010/05/12	R201 2011/02/03	8.05	Put	Bond Future	1,690.0000	1,496.0000	(11.479)	0	0	0
2010/05/12	R201 2011/02/03	7.95	Call	Bond Future	740.0000	864.0000	16.757	0	0	0
2010/05/12	R201 2011/02/03	7.95	Put	Bond Future	1,896.0000	1,688.0000	(10.970)	0	0	0
2010/05/12	R203 2010/08/05			Bond Future	8.7650	8.6680	(1.107)	0.0000	0.0000	3,317
2010/05/12	R203 2010/08/05	9.25	Call	Bond Future	2,794.0000	3,197.0000	14.424	0	0	0
2010/05/12	R203 2010/08/05	9.25	Put	Bond Future	353.0000	258.0000	(26.912)	0	0	0
2010/05/12	R203 2010/11/04			Bond Future	8.8580	8.7560	(1.152)	0.0000	0.0000	0
2010/05/12	R203 2010/11/04	9.25	Call	Bond Future	2,813.0000	3,166.0000	12.549	0	0	0
2010/05/12	R203 2010/11/04	9.25	Put	Bond Future	894.0000	740.0000	(17.226)	0	0	0
2010/05/12	R203 2010/11/04	9.30	Call	Bond Future	2,981.0000	3,344.0000	12.177	0	0	0
2010/05/12	R203 2010/11/04	9.30	Put	Bond Future	821.0000	676.0000	(17.661)	0	0	0
2010/05/12	R203 2010/11/04	9.20	Call	Bond Future	2,650.0000	2,993.0000	12.943	0	0	0
2010/05/12	R203 2010/11/04	9.20	Put	Bond Future	973.0000	809.0000	(16.855)	0	0	0
2010/05/12	R203 2011/02/03			Bond Future	8.9300	8.8230	(1.198)	0.0000	0.0000	0
2010/05/12	R203 2011/02/03	8.50	Call	Bond Future	1,169.0000	1,356.0000	15.997	0	0	0
2010/05/12	R203 2011/02/03	8.50	Put	Bond Future	3,262.0000	2,934.0000	(10.055)	0	0	0
2010/05/12	R203 2011/02/03	8.55	Call	Bond Future	1,257.0000	1,454.0000	15.672	0	0	0
2010/05/12	R203 2011/02/03	8.55	Put	Bond Future	3,104.0000	2,785.0000	(10.277)	0	0	0
2010/05/12	R203 2011/02/03	8.45	Call	Bond Future	1,086.0000	1,264.0000	16.390	0	0	0
2010/05/12	R203 2011/02/03	8.45	Put	Bond Future	3,426.0000	3,089.0000	(9.837)	0	0	0
2010/05/12	R204 2010/08/05			Bond Future	8.8210	8.7340	(0.986)	0.0000	0.0000	2,664
2010/05/12	R204 2010/08/05	9.25	Call	Bond Future	2,806.0000	3,195.0000	13.863	0	0	0
2010/05/12	R204 2010/08/05	9.25	Put	Bond Future	421.0000	317.0000	(24.703)	0	0	780
2010/05/12	R204 2010/11/04			Bond Future	8.9030	8.8130	(1.011)	0.0000	0.0000	0
2010/05/12	R204 2010/11/04	9.25	Call	Bond Future	3,022.0000	3,354.0000	10.986	0	0	0

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2010/05/12	R204 2010/11/04	9.25	Put	Bond Future	1,136.0000	971.0000	(14.525)	0	0	0
2010/05/12	R204 2010/11/04	9.30	Call	Bond Future	3,201.0000	3,544.0000	10.715	0	0	0
2010/05/12	R204 2010/11/04	9.30	Put	Bond Future	1,047.0000	893.0000	(14.709)	0	0	0
2010/05/12	R204 2010/11/04	9.20	Call	Bond Future	2,847.0000	3,170.0000	11.345	0	0	0
2010/05/12	R204 2010/11/04	9.20	Put	Bond Future	1,230.0000	1,056.0000	(14.146)	0	0	0
2010/05/12	R204 2011/02/03			Bond Future	8.9640	8.8710	(1.037)	0.0000	0.0000	0
2010/05/12	R204 2011/02/03	8.50	Call	Bond Future	1,246.0000	1,421.0000	14.045	0	0	0
2010/05/12	R204 2011/02/03	8.50	Put	Bond Future	3,779.0000	3,453.0000	(8.627)	0	0	0
2010/05/12	R204 2011/02/03	8.55	Call	Bond Future	1,342.0000	1,525.0000	13.636	0	0	0
2010/05/12	R204 2011/02/03	8.55	Put	Bond Future	3,598.0000	3,280.0000	(8.838)	0	0	0
2010/05/12	R204 2011/02/03	8.45	Call	Bond Future	1,155.0000	1,321.0000	14.372	0	0	0
2010/05/12	R204 2011/02/03	8.45	Put	Bond Future	3,967.0000	3,632.0000	(8.445)	0	0	0
2010/05/12	R206 2010/08/05			Bond Future	8.1470	8.0570	(1.105)	0.0000	0.0000	0
2010/05/12	R206 2010/08/05	9.00	Call	Bond Future	2,470.0000	2,721.0000	10.162	0	0	0
2010/05/12	R206 2010/08/05	9.00	Put	Bond Future	30.0000	19.0000	(36.667)	0	0	0
2010/05/12	R206 2010/11/04			Bond Future	8.2560	8.1570	(1.199)	0.0000	0.0000	0
2010/05/12	R206 2010/11/04	8.50	Call	Bond Future	1,217.0000	1,390.0000	14.215	0	0	0
2010/05/12	R206 2010/11/04	8.50	Put	Bond Future	557.0000	461.0000	(17.235)	0	0	0
2010/05/12	R206 2010/11/04	8.55	Call	Bond Future	1,304.0000	1,483.0000	13.727	0	0	0
2010/05/12	R206 2010/11/04	8.55	Put	Bond Future	510.0000	419.0000	(17.843)	0	0	0
2010/05/12	R206 2010/11/04	8.45	Call	Bond Future	1,134.0000	1,301.0000	14.727	0	0	0
2010/05/12	R206 2010/11/04	8.45	Put	Bond Future	609.0000	507.0000	(16.749)	0	0	0
2010/05/12	R206 2011/02/03			Bond Future	8.3290	8.2230	(1.273)	0.0000	0.0000	0
2010/05/12	R206 2011/02/03	8.00	Call	Bond Future	574.0000	676.0000	17.770	0	0	0
2010/05/12	R206 2011/02/03	8.00	Put	Bond Future	1,409.0000	1,243.0000	(11.781)	0	0	0
2010/05/12	R206 2011/02/03	8.05	Call	Bond Future	621.0000	728.0000	17.230	0	0	0
2010/05/12	R206 2011/02/03	8.05	Put	Bond Future	1,328.0000	1,167.0000	(12.123)	0	0	0
2010/05/12	R206 2011/02/03	7.95	Call	Bond Future	529.0000	625.0000	18.147	0	0	0
2010/05/12	R206 2011/02/03	7.95	Put	Bond Future	1,491.0000	1,319.0000	(11.536)	0	0	0
2010/05/12	R207 2010/08/05			Bond Future	8.8560	8.7910	(0.734)	0.0000	0.0000	872
2010/05/12	R207 2010/08/05	9.50	Call	Bond Future	3,942.0000	4,273.0000	8.397	0	0	0
2010/05/12	R207 2010/08/05	9.50	Put	Bond Future	254.0000	201.0000	(20.866)	0	0	150
2010/05/12	R207 2010/08/05	9.25	Call	Bond Future	2,803.0000	3,093.0000	10.346	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
2010/05/12	R207 2010/08/05	9.25	Put	Bond Future	523.0000	429.0000	(17.973)	0	0	100
2010/05/12	R207 2010/08/05	8.25	Put	Bond Future	3,904.0000	3,576.0000	(8.402)	0	0	0
2010/05/12	R207 2010/08/05	8.25	Call	Bond Future	245.0000	301.0000	22.857	0	0	250
2010/05/12	R207 2010/11/04			Bond Future	8.9290	8.8620	(0.750)	0.0000	0.0000	0
2010/05/12	R207 2010/11/04	9.25	Call	Bond Future	3,052.0000	3,305.0000	8.290	0	0	0
2010/05/12	R207 2010/11/04	9.25	Put	Bond Future	1,228.0000	1,094.0000	(10.912)	0	0	0
2010/05/12	R207 2010/11/04	9.30	Call	Bond Future	3,237.0000	3,497.0000	8.032	0	0	0
2010/05/12	R207 2010/11/04	9.30	Put	Bond Future	1,133.0000	1,006.0000	(11.209)	0	0	0
2010/05/12	R207 2010/11/04	9.20	Call	Bond Future	2,873.0000	3,117.0000	8.493	0	0	0
2010/05/12	R207 2010/11/04	9.20	Put	Bond Future	1,330.0000	1,187.0000	(10.752)	0	0	0
2010/05/12	R207 2011/02/03			Bond Future	8.9850	8.9150	(0.779)	0.0000	0.0000	0
2010/05/12	R207 2011/02/03	8.75	Call	Bond Future	1,867.0000	2,036.0000	9.052	0	0	0
2010/05/12	R207 2011/02/03	8.75	Put	Bond Future	3,205.0000	2,978.0000	(7.083)	0	0	0
2010/05/12	R207 2011/02/03	8.80	Call	Bond Future	1,990.0000	2,167.0000	8.894	0	0	0
2010/05/12	R207 2011/02/03	8.80	Put	Bond Future	3,041.0000	2,822.0000	(7.202)	0	0	0
2010/05/12	R207 2011/02/03	8.70	Call	Bond Future	1,748.0000	1,911.0000	9.325	0	0	0
2010/05/12	R207 2011/02/03	8.70	Put	Bond Future	3,374.0000	3,141.0000	(6.906)	0	0	0
2010/05/12	R208 2010/08/05			Bond Future	8.9400	8.8450	(1.063)	0.0000	0.0000	6,287
2010/05/12	R208 2010/08/05	9.50	Call	Bond Future	3,695.0000	4,180.0000	13.126	0	0	0
2010/05/12	R208 2010/08/05	9.50	Put	Bond Future	367.0000	270.0000	(26.431)	0	0	0
2010/05/12	R208 2010/11/04			Bond Future	9.0130	8.9140	(1.098)	0.0000	0.0000	0
2010/05/12	R208 2010/11/04	9.25	Call	Bond Future	2,835.0000	3,211.0000	13.263	0	0	0
2010/05/12	R208 2010/11/04	9.25	Put	Bond Future	1,432.0000	1,213.0000	(15.293)	0	0	0
2010/05/12	R208 2010/11/04	9.30	Call	Bond Future	3,018.0000	3,406.0000	12.856	0	0	0
2010/05/12	R208 2010/11/04	9.30	Put	Bond Future	1,323.0000	1,116.0000	(15.646)	0	0	0
2010/05/12	R208 2010/11/04	9.20	Call	Bond Future	2,659.0000	3,021.0000	13.614	0	0	0
2010/05/12	R208 2010/11/04	9.20	Put	Bond Future	1,549.0000	1,316.0000	(15.042)	0	0	0
2010/05/12	R208 2011/02/03			Bond Future	9.0680	8.9650	(1.136)	0.0000	0.0000	0
2010/05/12	R208 2011/02/03	8.75	Call	Bond Future	1,768.0000	2,018.0000	14.140	0	0	0
2010/05/12	R208 2011/02/03	8.75	Put	Bond Future	3,665.0000	3,306.0000	(9.795)	0	0	0
2010/05/12	R208 2011/02/03	8.80	Call	Bond Future	1,889.0000	2,149.0000	13.764	0	0	0
2010/05/12	R208 2011/02/03	8.80	Put	Bond Future	3,484.0000	3,135.0000	(10.017)	0	0	0
2010/05/12	R208 2011/02/03	8.70	Call	Bond Future	1,653.0000	1,892.0000	14.459	0	0	0
2010/05/12	R208 2011/02/03	8.70	Put	Bond Future	3,853.0000	3,483.0000	(9.603)	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
2010/05/12	R209 2010/08/05			Bond Future	8.9170	8.8640	(0.594)	0.0000	0.0000	1,821
2010/05/12	R209 2010/08/05	8.75	Call	Bond Future	1,293.0000	1,457.0000	12.684	0	0	0
2010/05/12	R209 2010/08/05	8.75	Put	Bond Future	2,616.0000	2,364.0000	(9.633)	0	0	0
2010/05/12	R209 2010/11/04			Bond Future	8.9650	8.9110	(0.602)	0.0000	0.0000	0
2010/05/12	R209 2010/11/04	9.00	Call	Bond Future	2,792.0000	3,013.0000	7.915	0	0	0
2010/05/12	R209 2010/11/04	9.00	Put	Bond Future	2,522.0000	2,324.0000	(7.851)	0	0	0
2010/05/12	R209 2010/11/04	9.05	Call	Bond Future	2,994.0000	3,226.0000	7.749	0	0	0
2010/05/12	R209 2010/11/04	9.05	Put	Bond Future	2,342.0000	2,154.0000	(8.027)	0	0	0
2010/05/12	R209 2010/11/04	8.95	Call	Bond Future	2,597.0000	2,810.0000	8.202	0	0	0
2010/05/12	R209 2010/11/04	8.95	Put	Bond Future	2,713.0000	2,507.0000	(7.593)	0	0	0
2010/05/12	R209 2011/02/03			Bond Future	9.0000	8.9450	(0.611)	0.0000	0.0000	0
2010/05/12	R209 2011/02/03	9.00	Call	Bond Future	3,524.0000	3,744.0000	6.243	0	0	0
2010/05/12	R209 2011/02/03	9.00	Put	Bond Future	3,524.0000	3,320.0000	(5.789)	0	0	0
2010/05/12	R209 2011/02/03	9.05	Call	Bond Future	3,720.0000	3,947.0000	6.102	0	0	0
2010/05/12	R209 2011/02/03	9.05	Put	Bond Future	3,338.0000	3,140.0000	(5.932)	0	0	0
2010/05/12	R209 2011/02/03	8.95	Call	Bond Future	3,335.0000	3,547.0000	6.357	0	0	0
2010/05/12	R209 2011/02/03	8.95	Put	Bond Future	3,721.0000	3,508.0000	(5.724)	0	0	0
2010/05/12	TRT1 2010/08/05			Index Future	315.2860	316.5350	0.396	0.0000	0.0000	100
2010/05/12	TRT1 2010/11/04			Index Future	320.5630	321.8340	0.396	0.0000	0.0000	0
<b>Total</b>										<b>83796.00</b>