



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 17/05/2010

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
2010/05/17	AL7T 2010/08/05			Index Future	346.8020	346.0550	(0.215)	0.0000	0.0000	58
2010/05/17	ALBI 2010/08/05			Index Future	319.8000	318.5240	(0.399)	0.0000	0.0000	1,212
2010/05/17	ALBI 2010/11/04			Index Future	325.1530	323.8560	(0.399)	0.0000	0.0000	0
2010/05/17	CRD1 2010/08/05			Index Future	140.2860	140.0990	(0.133)	0.0000	0.0000	2
2010/05/17	CRD1 2010/11/04			Index Future	142.6350	142.4450	(0.133)	0.0000	0.0000	0
2010/05/17	GOVI 2010/08/05			GOVI	321.0910	319.8890	(0.374)	0.0000	0.0000	322
2010/05/17	GOVI 2010/08/05	315.60	Call	GOVI	73,104.0000	64,107.0000	(12.307)	0	0	0
2010/05/17	GOVI 2010/08/05	315.60	Put	GOVI	18,194.0000	21,217.0000	16.615	0	0	0
2010/05/17	GOVI 2010/11/04			GOVI	326.4660	325.2440	(0.374)	0.0000	0.0000	0
2010/05/17	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/17	GOVI 2010/11/04	329.00	Put	GOVI	25,340.0000	37,560.0000	48.224	0	0	0
2010/05/17	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/17	GOVI 2010/11/04	329.01	Put	GOVI	25,440.0000	37,660.0000	48.035	0	0	0
2010/05/17	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/17	GOVI 2010/11/04	328.99	Put	GOVI	25,240.0000	37,460.0000	48.415	0	0	0
2010/05/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/17	ILBI 2010/08/05			Index Future	379.6350	379.5300	(0.028)	0.0000	0.0000	500
2010/05/17	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/17	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/17	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/17	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/17	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/17	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/17	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/17	JBAF 2010/05/19			Jibar Tradeable Future	6.6000	6.6010	0.015	0.0000	0.0000	0
2010/05/17	JBAF 2010/06/15			Jibar Tradeable Future	6.5990	6.6190	0.303	0.0000	0.0000	0
2010/05/17	JBAF 2010/07/21			Jibar Tradeable Future	6.5580	6.5870	0.442	0.0000	0.0000	1,000
2010/05/17	JBAF 2010/08/18			Jibar Tradeable Future	6.5110	6.5410	0.461	0.0000	0.0000	1,000
2010/05/17	JBAF 2010/09/15			Jibar Tradeable Future	6.5110	6.5410	0.461	0.0000	0.0000	1,000
2010/05/17	JBAF 2010/10/20			Jibar Tradeable Future	6.5120	6.5420	0.461	0.0000	0.0000	0
2010/05/17	JBAF 2010/12/15			Jibar Tradeable Future	6.5150	6.5430	0.430	0.0000	0.0000	0
2010/05/17	JBAF 2011/03/16			Jibar Tradeable Future	6.7180	6.7380	0.298	93.2640	93.2640	5,500
2010/05/17	JBAF 2011/06/15			Jibar Tradeable Future	7.0040	7.0190	0.214	0.0000	0.0000	4,500
2010/05/17	JBAF 2011/09/21			Jibar Tradeable Future	7.3780	7.3890	0.149	0.0000	0.0000	3,500
2010/05/17	JBAF 2011/12/21			Jibar Tradeable Future	7.6890	7.7000	0.143	0.0000	0.0000	5,000
2010/05/17	JBAF 2012/03/20			Jibar Tradeable Future	7.8610	7.8810	0.254	0.0000	0.0000	0
2010/05/17	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/17	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/17	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/17	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/17	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/17	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/17	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/17	OTH1 2010/08/05			Index Future	312.3870	310.6740	(0.548)	0.0000	0.0000	3
2010/05/17	OTH1 2010/11/04			Index Future	317.6160	315.8750	(0.548)	0.0000	0.0000	0
2010/05/17	R157 2010/08/05			Bond Future	8.0500	8.1020	0.646	0.0000	0.0000	5,757
2010/05/17	R157 2010/08/05	8.75	Call	Bond Future	3,336.0000	3,110.0000	(6.775)	0	0	0
2010/05/17	R157 2010/08/05	8.75	Put	Bond Future	114.0000	131.0000	14.912	0	0	0
2010/05/17	R157 2010/08/05	8.50	Call	Bond Future	2,358.0000	2,152.0000	(8.736)	0	0	0
2010/05/17	R157 2010/08/05	8.50	Put	Bond Future	274.0000	311.0000	13.504	0	0	2,500
2010/05/17	R157 2010/08/05	9.00	Call	Bond Future	4,388.0000	4,151.0000	(5.401)	0	0	0
2010/05/17	R157 2010/08/05	9.00	Put	Bond Future	42.0000	48.0000	14.286	0	0	0
2010/05/17	R157 2010/08/05	8.25	Put	Bond Future	583.0000	655.0000	12.350	0	0	0
2010/05/17	R157 2010/08/05	8.25	Call	Bond Future	1,515.0000	1,344.0000	(11.287)	0	0	500
2010/05/17	R157 2010/11/04			Bond Future	8.1320	8.1870	0.676	0.0000	0.0000	0
2010/05/17	R157 2010/11/04	8.50	Call	Bond Future	2,339.0000	2,163.0000	(7.525)	0	0	0
2010/05/17	R157 2010/11/04	8.50	Put	Bond Future	713.0000	782.0000	9.677	0	0	0
2010/05/17	R157 2010/11/04	8.55	Call	Bond Future	2,492.0000	2,311.0000	(7.263)	0	0	0
2010/05/17	R157 2010/11/04	8.55	Put	Bond Future	647.0000	711.0000	9.892	0	0	0
2010/05/17	R157 2010/11/04	8.45	Call	Bond Future	2,190.0000	2,020.0000	(7.763)	0	0	0
2010/05/17	R157 2010/11/04	8.45	Put	Bond Future	783.0000	858.0000	9.579	0	0	0
2010/05/17	R157 2011/02/03			Bond Future	8.1850	8.2450	0.733	0.0000	0.0000	0
2010/05/17	R157 2011/02/03	7.90	Call	Bond Future	1,170.0000	1,063.0000	(9.145)	0	0	0
2010/05/17	R157 2011/02/03	7.90	Put	Bond Future	2,384.0000	2,531.0000	6.166	0	0	0
2010/05/17	R157 2011/02/03	7.95	Call	Bond Future	1,256.0000	1,145.0000	(8.838)	0	0	0
2010/05/17	R157 2011/02/03	7.95	Put	Bond Future	2,256.0000	2,399.0000	6.339	0	0	0

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2010/05/17	R157 2011/02/03	7.85	Call	Bond Future	1,087.0000	986.0000	(9.292)	0	0	0
2010/05/17	R157 2011/02/03	7.85	Put	Bond Future	2,516.0000	2,669.0000	6.081	0	0	0
2010/05/17	R186 2010/08/05			Bond Future	8.8870	9.0000	1.272	0.0000	0.0000	20,528
2010/05/17	R186 2010/08/05	9.25	Call	Bond Future	4,228.0000	3,446.0000	(18.496)	0	0	0
2010/05/17	R186 2010/08/05	9.25	Put	Bond Future	888.0000	1,162.0000	30.856	0	0	0
2010/05/17	R186 2010/08/05	8.75	Call	Bond Future	1,561.0000	1,129.0000	(27.675)	0	0	1,300
2010/05/17	R186 2010/08/05	8.75	Put	Bond Future	2,861.0000	3,484.0000	21.776	0	0	0
2010/05/17	R186 2010/08/05	9.75	Call	Bond Future	7,893.0000	6,912.0000	(12.429)	0	0	0
2010/05/17	R186 2010/08/05	9.75	Put	Bond Future	188.0000	263.0000	39.894	0	0	1,300
2010/05/17	R186 2010/08/05	10.00	Call	Bond Future	9,865.0000	8,843.0000	(10.360)	0	0	0
2010/05/17	R186 2010/08/05	10.00	Put	Bond Future	75.0000	108.0000	44.000	0	0	3,000
2010/05/17	R186 2010/11/04			Bond Future	8.9470	9.0640	1.308	0.0000	0.0000	0
2010/05/17	R186 2010/11/04	9.25	Call	Bond Future	4,795.0000	4,098.0000	(14.536)	0	0	0
2010/05/17	R186 2010/11/04	9.25	Put	Bond Future	2,039.0000	2,418.0000	18.588	0	0	0
2010/05/17	R186 2010/11/04	9.30	Call	Bond Future	5,083.0000	4,365.0000	(14.126)	0	0	0
2010/05/17	R186 2010/11/04	9.30	Put	Bond Future	1,881.0000	2,240.0000	19.086	0	0	0
2010/05/17	R186 2010/11/04	9.20	Call	Bond Future	4,513.0000	3,840.0000	(14.912)	0	0	0
2010/05/17	R186 2010/11/04	9.20	Put	Bond Future	2,205.0000	2,608.0000	18.277	0	0	0
2010/05/17	R186 2010/11/04	8.75	Put	Bond Future	4,225.0000	4,849.0000	14.769	0	0	0
2010/05/17	R186 2010/11/04	8.75	Call	Bond Future	2,378.0000	1,925.0000	(19.050)	0	0	9,800
2010/05/17	R186 2011/02/03			Bond Future	8.9920	9.1120	1.335	0.0000	0.0000	0
2010/05/17	R186 2011/02/03	9.00	Call	Bond Future	4,006.0000	3,441.0000	(14.104)	0	0	0
2010/05/17	R186 2011/02/03	9.00	Put	Bond Future	3,933.0000	4,457.0000	13.323	0	0	0
2010/05/17	R186 2011/02/03	9.05	Call	Bond Future	4,243.0000	3,658.0000	(13.787)	0	0	0
2010/05/17	R186 2011/02/03	9.05	Put	Bond Future	3,715.0000	4,219.0000	13.567	0	0	0
2010/05/17	R186 2011/02/03	8.95	Call	Bond Future	3,780.0000	3,235.0000	(14.418)	0	0	0
2010/05/17	R186 2011/02/03	8.95	Put	Bond Future	4,165.0000	4,709.0000	13.061	0	0	0
2010/05/17	R201 2010/08/05			Bond Future	8.0250	8.0670	0.523	0.0000	0.0000	1,174
2010/05/17	R201 2010/08/05	9.00	Call	Bond Future	3,536.0000	3,384.0000	(4.299)	0	0	0
2010/05/17	R201 2010/08/05	9.00	Put	Bond Future	25.0000	27.0000	8.000	0	0	0
2010/05/17	R201 2010/11/04			Bond Future	8.1090	8.1530	0.543	0.0000	0.0000	0
2010/05/17	R201 2010/11/04	8.50	Call	Bond Future	1,909.0000	1,796.0000	(5.919)	0	0	0
2010/05/17	R201 2010/11/04	8.50	Put	Bond Future	556.0000	596.0000	7.194	0	0	0

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2010/05/17	R201 2010/11/04	8.55	Call	Bond Future	2,030.0000	1,914.0000	(5.714)	0	0	0
2010/05/17	R201 2010/11/04	8.55	Put	Bond Future	506.0000	543.0000	7.312	0	0	0
2010/05/17	R201 2010/11/04	8.45	Call	Bond Future	1,792.0000	1,682.0000	(6.138)	0	0	0
2010/05/17	R201 2010/11/04	8.45	Put	Bond Future	611.0000	654.0000	7.038	0	0	0
2010/05/17	R201 2011/02/03			Bond Future	8.1600	8.2080	0.588	0.0000	0.0000	0
2010/05/17	R201 2011/02/03	8.00	Call	Bond Future	983.0000	908.0000	(7.630)	0	0	0
2010/05/17	R201 2011/02/03	8.00	Put	Bond Future	1,513.0000	1,596.0000	5.486	0	0	0
2010/05/17	R201 2011/02/03	8.05	Call	Bond Future	1,057.0000	979.0000	(7.379)	0	0	0
2010/05/17	R201 2011/02/03	8.05	Put	Bond Future	1,421.0000	1,501.0000	5.630	0	0	0
2010/05/17	R201 2011/02/03	7.95	Call	Bond Future	912.0000	841.0000	(7.785)	0	0	0
2010/05/17	R201 2011/02/03	7.95	Put	Bond Future	1,608.0000	1,695.0000	5.410	0	0	0
2010/05/17	R203 2010/08/05			Bond Future	8.6250	8.6760	0.591	0.0000	0.0000	3,317
2010/05/17	R203 2010/08/05	9.25	Call	Bond Future	3,377.0000	3,140.0000	(7.018)	0	0	0
2010/05/17	R203 2010/08/05	9.25	Put	Bond Future	216.0000	242.0000	12.037	0	0	0
2010/05/17	R203 2010/11/04			Bond Future	8.7100	8.7640	0.620	0.0000	0.0000	0
2010/05/17	R203 2010/11/04	9.25	Call	Bond Future	3,327.0000	3,117.0000	(6.312)	0	0	0
2010/05/17	R203 2010/11/04	9.25	Put	Bond Future	671.0000	731.0000	8.942	0	0	0
2010/05/17	R203 2010/11/04	9.30	Call	Bond Future	3,509.0000	3,294.0000	(6.127)	0	0	0
2010/05/17	R203 2010/11/04	9.30	Put	Bond Future	611.0000	666.0000	9.002	0	0	0
2010/05/17	R203 2010/11/04	9.20	Call	Bond Future	3,149.0000	2,944.0000	(6.510)	0	0	0
2010/05/17	R203 2010/11/04	9.20	Put	Bond Future	735.0000	800.0000	8.844	0	0	0
2010/05/17	R203 2011/02/03			Bond Future	8.7750	8.8320	0.650	0.0000	0.0000	0
2010/05/17	R203 2011/02/03	8.50	Call	Bond Future	1,441.0000	1,321.0000	(8.328)	0	0	0
2010/05/17	R203 2011/02/03	8.50	Put	Bond Future	2,786.0000	2,942.0000	5.599	0	0	0
2010/05/17	R203 2011/02/03	8.55	Call	Bond Future	1,543.0000	1,418.0000	(8.101)	0	0	0
2010/05/17	R203 2011/02/03	8.55	Put	Bond Future	2,642.0000	2,793.0000	5.715	0	0	0
2010/05/17	R203 2011/02/03	8.45	Call	Bond Future	1,345.0000	1,230.0000	(8.550)	0	0	0
2010/05/17	R203 2011/02/03	8.45	Put	Bond Future	2,937.0000	3,098.0000	5.482	0	0	0
2010/05/17	R204 2010/08/05			Bond Future	8.6910	8.7320	0.472	0.0000	0.0000	2,664
2010/05/17	R204 2010/08/05	9.25	Call	Bond Future	3,390.0000	3,180.0000	(6.195)	0	0	0
2010/05/17	R204 2010/08/05	9.25	Put	Bond Future	267.0000	291.0000	8.989	0	0	780
2010/05/17	R204 2010/11/04			Bond Future	8.7680	8.8100	0.479	0.0000	0.0000	0
2010/05/17	R204 2010/11/04	9.25	Call	Bond Future	3,521.0000	3,342.0000	(5.084)	0	0	0

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2010/05/17	R204 2010/11/04	9.25	Put	Bond Future	888.0000	942.0000	6.081	0	0	0
2010/05/17	R204 2010/11/04	9.30	Call	Bond Future	3,716.0000	3,532.0000	(4.952)	0	0	0
2010/05/17	R204 2010/11/04	9.30	Put	Bond Future	815.0000	864.0000	6.012	0	0	0
2010/05/17	R204 2010/11/04	9.20	Call	Bond Future	3,332.0000	3,156.0000	(5.282)	0	0	0
2010/05/17	R204 2010/11/04	9.20	Put	Bond Future	968.0000	1,025.0000	5.888	0	0	0
2010/05/17	R204 2011/02/03			Bond Future	8.8240	8.8680	0.499	0.0000	0.0000	0
2010/05/17	R204 2011/02/03	8.50	Call	Bond Future	1,509.0000	1,406.0000	(6.826)	0	0	0
2010/05/17	R204 2011/02/03	8.50	Put	Bond Future	3,287.0000	3,422.0000	4.107	0	0	0
2010/05/17	R204 2011/02/03	8.55	Call	Bond Future	1,619.0000	1,511.0000	(6.671)	0	0	0
2010/05/17	R204 2011/02/03	8.55	Put	Bond Future	3,120.0000	3,250.0000	4.167	0	0	0
2010/05/17	R204 2011/02/03	8.45	Call	Bond Future	1,406.0000	1,307.0000	(7.041)	0	0	0
2010/05/17	R204 2011/02/03	8.45	Put	Bond Future	3,462.0000	3,601.0000	4.015	0	0	0
2010/05/17	R206 2010/08/05			Bond Future	8.0220	8.0750	0.661	0.0000	0.0000	0
2010/05/17	R206 2010/08/05	9.00	Call	Bond Future	2,819.0000	2,667.0000	(5.392)	0	0	0
2010/05/17	R206 2010/08/05	9.00	Put	Bond Future	15.0000	18.0000	20.000	0	0	0
2010/05/17	R206 2010/11/04			Bond Future	8.1200	8.1770	0.702	0.0000	0.0000	0
2010/05/17	R206 2010/11/04	8.50	Call	Bond Future	1,455.0000	1,343.0000	(7.698)	0	0	0
2010/05/17	R206 2010/11/04	8.50	Put	Bond Future	425.0000	468.0000	10.118	0	0	0
2010/05/17	R206 2010/11/04	8.55	Call	Bond Future	1,550.0000	1,434.0000	(7.484)	0	0	0
2010/05/17	R206 2010/11/04	8.55	Put	Bond Future	385.0000	425.0000	10.390	0	0	0
2010/05/17	R206 2010/11/04	8.45	Call	Bond Future	1,363.0000	1,254.0000	(7.997)	0	0	0
2010/05/17	R206 2010/11/04	8.45	Put	Bond Future	468.0000	514.0000	9.829	0	0	0
2010/05/17	R206 2011/02/03			Bond Future	8.1820	8.2440	0.758	0.0000	0.0000	0
2010/05/17	R206 2011/02/03	8.00	Call	Bond Future	715.0000	646.0000	(9.650)	0	0	0
2010/05/17	R206 2011/02/03	8.00	Put	Bond Future	1,178.0000	1,266.0000	7.470	0	0	0
2010/05/17	R206 2011/02/03	8.05	Call	Bond Future	771.0000	697.0000	(9.598)	0	0	0
2010/05/17	R206 2011/02/03	8.05	Put	Bond Future	1,106.0000	1,189.0000	7.505	0	0	0
2010/05/17	R206 2011/02/03	7.95	Call	Bond Future	663.0000	597.0000	(9.955)	0	0	0
2010/05/17	R206 2011/02/03	7.95	Put	Bond Future	1,253.0000	1,344.0000	7.263	0	0	0
2010/05/17	R207 2010/08/05			Bond Future	8.7690	8.8200	0.582	0.0000	0.0000	872
2010/05/17	R207 2010/08/05	9.50	Call	Bond Future	4,381.0000	4,101.0000	(6.391)	0	0	0
2010/05/17	R207 2010/08/05	9.50	Put	Bond Future	179.0000	200.0000	11.732	0	0	150
2010/05/17	R207 2010/08/05	9.25	Call	Bond Future	3,184.0000	2,928.0000	(8.040)	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
2010/05/17	R207 2010/08/05	9.25	Put	Bond Future	390.0000	436.0000	11.795	0	0	100
2010/05/17	R207 2010/08/05	8.25	Put	Bond Future	3,459.0000	3,696.0000	6.852	0	0	0
2010/05/17	R207 2010/08/05	8.25	Call	Bond Future	314.0000	249.0000	(20.701)	0	0	250
2010/05/17	R207 2010/11/04			Bond Future	8.8390	8.8910	0.588	0.0000	0.0000	0
2010/05/17	R207 2010/11/04	9.25	Call	Bond Future	3,385.0000	3,165.0000	(6.499)	0	0	0
2010/05/17	R207 2010/11/04	9.25	Put	Bond Future	1,040.0000	1,121.0000	7.788	0	0	0
2010/05/17	R207 2010/11/04	9.30	Call	Bond Future	3,581.0000	3,355.0000	(6.311)	0	0	0
2010/05/17	R207 2010/11/04	9.30	Put	Bond Future	956.0000	1,032.0000	7.950	0	0	0
2010/05/17	R207 2010/11/04	9.20	Call	Bond Future	3,195.0000	2,981.0000	(6.698)	0	0	0
2010/05/17	R207 2010/11/04	9.20	Put	Bond Future	1,131.0000	1,218.0000	7.692	0	0	0
2010/05/17	R207 2011/02/03			Bond Future	8.8910	8.9450	0.607	0.0000	0.0000	0
2010/05/17	R207 2011/02/03	8.75	Call	Bond Future	2,090.0000	1,937.0000	(7.321)	0	0	0
2010/05/17	R207 2011/02/03	8.75	Put	Bond Future	2,896.0000	3,049.0000	5.283	0	0	0
2010/05/17	R207 2011/02/03	8.80	Call	Bond Future	2,223.0000	2,065.0000	(7.108)	0	0	0
2010/05/17	R207 2011/02/03	8.80	Put	Bond Future	2,742.0000	2,890.0000	5.398	0	0	0
2010/05/17	R207 2011/02/03	8.70	Call	Bond Future	1,961.0000	1,815.0000	(7.445)	0	0	0
2010/05/17	R207 2011/02/03	8.70	Put	Bond Future	3,055.0000	3,215.0000	5.237	0	0	0
2010/05/17	R208 2010/08/05			Bond Future	8.8120	8.8630	0.579	0.0000	0.0000	6,287
2010/05/17	R208 2010/08/05	9.50	Call	Bond Future	4,348.0000	4,060.0000	(6.624)	0	0	0
2010/05/17	R208 2010/08/05	9.50	Put	Bond Future	235.0000	261.0000	11.064	0	0	0
2010/05/17	R208 2010/11/04			Bond Future	8.8800	8.9330	0.597	0.0000	0.0000	0
2010/05/17	R208 2010/11/04	9.25	Call	Bond Future	3,338.0000	3,108.0000	(6.890)	0	0	0
2010/05/17	R208 2010/11/04	9.25	Put	Bond Future	1,134.0000	1,224.0000	7.937	0	0	0
2010/05/17	R208 2010/11/04	9.30	Call	Bond Future	3,538.0000	3,302.0000	(6.670)	0	0	0
2010/05/17	R208 2010/11/04	9.30	Put	Bond Future	1,042.0000	1,126.0000	8.061	0	0	0
2010/05/17	R208 2010/11/04	9.20	Call	Bond Future	3,144.0000	2,920.0000	(7.125)	0	0	0
2010/05/17	R208 2010/11/04	9.20	Put	Bond Future	1,234.0000	1,330.0000	7.780	0	0	0
2010/05/17	R208 2011/02/03			Bond Future	8.9310	8.9850	0.605	0.0000	0.0000	0
2010/05/17	R208 2011/02/03	8.75	Call	Bond Future	2,098.0000	1,942.0000	(7.436)	0	0	0
2010/05/17	R208 2011/02/03	8.75	Put	Bond Future	3,184.0000	3,349.0000	5.182	0	0	0
2010/05/17	R208 2011/02/03	8.80	Call	Bond Future	2,233.0000	2,072.0000	(7.210)	0	0	0
2010/05/17	R208 2011/02/03	8.80	Put	Bond Future	3,017.0000	3,177.0000	5.303	0	0	0
2010/05/17	R208 2011/02/03	8.70	Call	Bond Future	1,968.0000	1,819.0000	(7.571)	0	0	0
2010/05/17	R208 2011/02/03	8.70	Put	Bond Future	3,357.0000	3,529.0000	5.124	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
2010/05/17	R209 2010/08/05			Bond Future	8.8120	8.9550	1.623	0.0000	0.0000	1,821
2010/05/17	R209 2010/08/05	8.75	Call	Bond Future	1,621.0000	1,116.0000	(31.154)	0	0	0
2010/05/17	R209 2010/08/05	8.75	Put	Bond Future	2,117.0000	2,734.0000	29.145	0	0	0
2010/05/17	R209 2010/11/04			Bond Future	8.8570	9.0040	1.660	0.0000	0.0000	0
2010/05/17	R209 2010/11/04	9.00	Call	Bond Future	3,240.0000	2,588.0000	(20.123)	0	0	0
2010/05/17	R209 2010/11/04	9.00	Put	Bond Future	2,127.0000	2,619.0000	23.131	0	0	0
2010/05/17	R209 2010/11/04	9.05	Call	Bond Future	3,463.0000	2,784.0000	(19.607)	0	0	0
2010/05/17	R209 2010/11/04	9.05	Put	Bond Future	1,968.0000	2,432.0000	23.577	0	0	0
2010/05/17	R209 2010/11/04	8.95	Call	Bond Future	3,027.0000	2,401.0000	(20.681)	0	0	0
2010/05/17	R209 2010/11/04	8.95	Put	Bond Future	2,300.0000	2,818.0000	22.522	0	0	0
2010/05/17	R209 2011/02/03			Bond Future	8.8900	9.0400	1.687	0.0000	0.0000	0
2010/05/17	R209 2011/02/03	9.00	Call	Bond Future	3,967.0000	3,327.0000	(16.133)	0	0	0
2010/05/17	R209 2011/02/03	9.00	Put	Bond Future	3,114.0000	3,633.0000	16.667	0	0	0
2010/05/17	R209 2011/02/03	9.05	Call	Bond Future	4,178.0000	3,517.0000	(15.821)	0	0	0
2010/05/17	R209 2011/02/03	9.05	Put	Bond Future	2,943.0000	3,441.0000	16.922	0	0	0
2010/05/17	R209 2011/02/03	8.95	Call	Bond Future	3,763.0000	3,143.0000	(16.476)	0	0	0
2010/05/17	R209 2011/02/03	8.95	Put	Bond Future	3,296.0000	3,835.0000	16.353	0	0	0
2010/05/17	TRT1 2010/08/05			Index Future	317.2140	316.0170	(0.377)	0.0000	0.0000	100
2010/05/17	TRT1 2010/11/04			Index Future	322.5230	321.3070	(0.377)	0.0000	0.0000	0
<b>Total</b>										<b>85797.00</b>