



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 20/05/2010

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
2010/05/20	AL7T 2010/08/05			Index Future	343.2230	342.1830	(0.303)	0.0000	0.0000	58
2010/05/20	ALBI 2010/08/05			Index Future	316.1890	315.0940	(0.346)	0.0000	0.0000	1,456
2010/05/20	ALBI 2010/11/04			Index Future	321.4820	320.3690	(0.346)	0.0000	0.0000	0
2010/05/20	CRD1 2010/08/05			Index Future	139.3870	139.0640	(0.232)	0.0000	0.0000	2
2010/05/20	CRD1 2010/11/04			Index Future	141.7210	141.3920	(0.232)	0.0000	0.0000	0
2010/05/20	GOVI 2010/08/05			GOVI	317.5740	316.4920	(0.341)	0.0000	0.0000	323
2010/05/20	GOVI 2010/08/05	315.60	Call	GOVI	49,010.0000	42,649.0000	(12.979)	0	0	0
2010/05/20	GOVI 2010/08/05	315.60	Put	GOVI	29,270.0000	33,729.0000	15.234	0	0	0
2010/05/20	GOVI 2010/11/04			GOVI	322.8910	321.7910	(0.341)	0.0000	0.0000	0
2010/05/20	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/20	GOVI 2010/11/04	329.00	Put	GOVI	61,090.0000	72,090.0000	18.006	0	0	0
2010/05/20	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/20	GOVI 2010/11/04	329.01	Put	GOVI	61,190.0000	72,190.0000	17.977	0	0	0
2010/05/20	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/20	GOVI 2010/11/04	328.99	Put	GOVI	60,990.0000	71,990.0000	18.036	0	0	0
2010/05/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/20	ILBI 2010/08/05			Index Future	379.9830	379.3940	(0.155)	0.0000	0.0000	501
2010/05/20	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/20	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/20	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/20	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/20	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/20	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/20	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/20	JBAF 2010/06/15			Jibar Tradeable Future	6.6160	6.6150	(0.015)	0.0000	0.0000	0
2010/05/20	JBAF 2010/07/21			Jibar Tradeable Future	6.5920	6.5950	0.046	0.0000	0.0000	1,000
2010/05/20	JBAF 2010/08/18			Jibar Tradeable Future	6.5540	6.5550	0.015	0.0000	0.0000	1,000
2010/05/20	JBAF 2010/09/15			Jibar Tradeable Future	6.5530	6.5450	(0.122)	0.0000	0.0000	1,000
2010/05/20	JBAF 2010/10/20			Jibar Tradeable Future	6.5540	6.5450	(0.137)	0.0000	0.0000	0
2010/05/20	JBAF 2010/11/17			Jibar Tradeable Future	7.1300	6.5450	(8.205)	0.0000	0.0000	0
2010/05/20	JBAF 2010/12/15			Jibar Tradeable Future	6.5540	6.5450	(0.137)	0.0000	0.0000	0
2010/05/20	JBAF 2011/03/16			Jibar Tradeable Future	6.7470	6.7450	(0.030)	0.0000	0.0000	5,500
2010/05/20	JBAF 2011/06/15			Jibar Tradeable Future	7.0330	7.0350	0.028	0.0000	0.0000	4,600
2010/05/20	JBAF 2011/09/21			Jibar Tradeable Future	7.3970	7.3950	(0.027)	0.0000	0.0000	3,500
2010/05/20	JBAF 2011/12/21			Jibar Tradeable Future	7.7070	7.7050	(0.026)	0.0000	0.0000	5,000
2010/05/20	JBAF 2012/03/20			Jibar Tradeable Future	7.9030	7.9050	0.025	0.0000	0.0000	0
2010/05/20	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/20	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/20	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/20	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/20	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/20	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/20	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/20	OTH1 2010/08/05			Index Future	308.4340	307.0560	(0.447)	0.0000	0.0000	3
2010/05/20	OTH1 2010/11/04			Index Future	313.3850	312.1970	(0.379)	0.0000	0.0000	0
2010/05/20	R157 2010/08/05			Bond Future	8.2460	8.3190	0.885	0.0000	0.0000	5,757
2010/05/20	R157 2010/08/05	8.75	Call	Bond Future	2,524.0000	2,244.0000	(11.094)	0	0	0
2010/05/20	R157 2010/08/05	8.75	Put	Bond Future	215.0000	273.0000	26.977	0	0	0
2010/05/20	R157 2010/08/05	8.50	Call	Bond Future	1,649.0000	1,418.0000	(14.008)	0	0	0
2010/05/20	R157 2010/08/05	8.50	Put	Bond Future	478.0000	585.0000	22.385	0	0	2,500
2010/05/20	R157 2010/08/05	9.00	Call	Bond Future	3,518.0000	3,207.0000	(8.840)	0	0	0
2010/05/20	R157 2010/08/05	9.00	Put	Bond Future	85.0000	112.0000	31.765	0	0	0
2010/05/20	R157 2010/08/05	8.25	Put	Bond Future	936.0000	1,106.0000	18.162	0	0	0
2010/05/20	R157 2010/08/05	8.25	Call	Bond Future	955.0000	787.0000	(17.592)	0	0	500
2010/05/20	R157 2010/11/04			Bond Future	8.3410	8.4190	0.935	0.0000	0.0000	0
2010/05/20	R157 2010/11/04	8.50	Call	Bond Future	1,728.0000	1,529.0000	(11.516)	0	0	0
2010/05/20	R157 2010/11/04	8.50	Put	Bond Future	1,029.0000	1,173.0000	13.994	0	0	0
2010/05/20	R157 2010/11/04	8.55	Call	Bond Future	1,860.0000	1,653.0000	(11.129)	0	0	0
2010/05/20	R157 2010/11/04	8.55	Put	Bond Future	942.0000	1,079.0000	14.544	0	0	0
2010/05/20	R157 2010/11/04	8.45	Call	Bond Future	1,602.0000	1,412.0000	(11.860)	0	0	0
2010/05/20	R157 2010/11/04	8.45	Put	Bond Future	1,122.0000	1,276.0000	13.725	0	0	0
2010/05/20	R157 2011/02/03			Bond Future	8.4100	8.4930	0.987	0.0000	0.0000	0
2010/05/20	R157 2011/02/03	7.90	Call	Bond Future	821.0000	716.0000	(12.789)	0	0	0
2010/05/20	R157 2011/02/03	7.90	Put	Bond Future	2,983.0000	3,225.0000	8.113	0	0	0
2010/05/20	R157 2011/02/03	7.95	Call	Bond Future	889.0000	777.0000	(12.598)	0	0	0
2010/05/20	R157 2011/02/03	7.95	Put	Bond Future	2,837.0000	3,072.0000	8.283	0	0	0

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2010/05/20	R157 2011/02/03	7.85	Call	Bond Future	757.0000	657.0000	(13.210)	0	0	0
2010/05/20	R157 2011/02/03	7.85	Put	Bond Future	3,134.0000	3,381.0000	7.881	0	0	0
2010/05/20	R186 2010/08/05			Bond Future	9.1100	9.1700	0.659	0.0000	0.0000	20,528
2010/05/20	R186 2010/08/05	9.25	Call	Bond Future	2,772.0000	2,438.0000	(12.049)	0	0	0
2010/05/20	R186 2010/08/05	9.25	Put	Bond Future	1,501.0000	1,715.0000	14.257	0	0	0
2010/05/20	R186 2010/08/05	8.75	Call	Bond Future	803.0000	657.0000	(18.182)	0	0	1,300
2010/05/20	R186 2010/08/05	8.75	Put	Bond Future	4,172.0000	4,573.0000	9.612	0	0	0
2010/05/20	R186 2010/08/05	9.75	Call	Bond Future	6,003.0000	5,527.0000	(7.929)	0	0	0
2010/05/20	R186 2010/08/05	9.75	Put	Bond Future	368.0000	439.0000	19.293	0	0	1,300
2010/05/20	R186 2010/08/05	10.00	Call	Bond Future	7,878.0000	7,366.0000	(6.499)	0	0	0
2010/05/20	R186 2010/08/05	10.00	Put	Bond Future	157.0000	192.0000	22.293	0	0	3,000
2010/05/20	R186 2010/11/04			Bond Future	9.1770	9.2400	0.686	0.0000	0.0000	0
2010/05/20	R186 2010/11/04	9.25	Call	Bond Future	3,494.0000	3,183.0000	(8.901)	0	0	0
2010/05/20	R186 2010/11/04	9.25	Put	Bond Future	2,839.0000	3,094.0000	8.982	0	0	0
2010/05/20	R186 2010/11/04	9.30	Call	Bond Future	3,738.0000	3,415.0000	(8.641)	0	0	0
2010/05/20	R186 2010/11/04	9.30	Put	Bond Future	2,638.0000	2,880.0000	9.174	0	0	0
2010/05/20	R186 2010/11/04	9.20	Call	Bond Future	3,258.0000	2,960.0000	(9.147)	0	0	0
2010/05/20	R186 2010/11/04	9.20	Put	Bond Future	3,051.0000	3,319.0000	8.784	0	0	0
2010/05/20	R186 2010/11/04	8.75	Put	Bond Future	5,504.0000	5,887.0000	6.959	0	0	0
2010/05/20	R186 2010/11/04	8.75	Call	Bond Future	1,555.0000	1,373.0000	(11.704)	0	0	9,800
2010/05/20	R186 2011/02/03			Bond Future	9.2290	9.2940	0.704	0.0000	0.0000	0
2010/05/20	R186 2011/02/03	9.00	Call	Bond Future	2,950.0000	2,701.0000	(8.441)	0	0	0
2010/05/20	R186 2011/02/03	9.00	Put	Bond Future	5,013.0000	5,339.0000	6.503	0	0	0
2010/05/20	R186 2011/02/03	9.05	Call	Bond Future	3,147.0000	2,887.0000	(8.262)	0	0	0
2010/05/20	R186 2011/02/03	9.05	Put	Bond Future	4,755.0000	5,070.0000	6.625	0	0	0
2010/05/20	R186 2011/02/03	8.95	Call	Bond Future	2,763.0000	2,524.0000	(8.650)	0	0	0
2010/05/20	R186 2011/02/03	8.95	Put	Bond Future	5,284.0000	5,620.0000	6.359	0	0	0
2010/05/20	R201 2010/08/05			Bond Future	8.2110	8.2840	0.889	0.0000	0.0000	1,174
2010/05/20	R201 2010/08/05	9.00	Call	Bond Future	2,879.0000	2,630.0000	(8.649)	0	0	0
2010/05/20	R201 2010/08/05	9.00	Put	Bond Future	49.0000	66.0000	34.694	0	0	0
2010/05/20	R201 2010/11/04			Bond Future	8.3080	8.3860	0.939	0.0000	0.0000	0
2010/05/20	R201 2010/11/04	8.50	Call	Bond Future	1,447.0000	1,287.0000	(11.057)	0	0	0
2010/05/20	R201 2010/11/04	8.50	Put	Bond Future	785.0000	895.0000	14.013	0	0	0

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2010/05/20	R201 2010/11/04	8.55	Call	Bond Future	1,552.0000	1,386.0000	(10.696)	0	0	0
2010/05/20	R201 2010/11/04	8.55	Put	Bond Future	719.0000	822.0000	14.325	0	0	0
2010/05/20	R201 2010/11/04	8.45	Call	Bond Future	1,345.0000	1,192.0000	(11.375)	0	0	0
2010/05/20	R201 2010/11/04	8.45	Put	Bond Future	855.0000	972.0000	13.684	0	0	0
2010/05/20	R201 2011/02/03			Bond Future	8.3740	8.4580	1.003	0.0000	0.0000	0
2010/05/20	R201 2011/02/03	8.00	Call	Bond Future	696.0000	603.0000	(13.362)	0	0	0
2010/05/20	R201 2011/02/03	8.00	Put	Bond Future	1,929.0000	2,110.0000	9.383	0	0	0
2010/05/20	R201 2011/02/03	8.05	Call	Bond Future	755.0000	657.0000	(12.980)	0	0	0
2010/05/20	R201 2011/02/03	8.05	Put	Bond Future	1,822.0000	1,998.0000	9.660	0	0	0
2010/05/20	R201 2011/02/03	7.95	Call	Bond Future	639.0000	552.0000	(13.615)	0	0	0
2010/05/20	R201 2011/02/03	7.95	Put	Bond Future	2,038.0000	2,225.0000	9.176	0	0	0
2010/05/20	R203 2010/08/05			Bond Future	8.8080	8.8590	0.579	0.0000	0.0000	3,317
2010/05/20	R203 2010/08/05	9.25	Call	Bond Future	2,578.0000	2,372.0000	(7.991)	0	0	0
2010/05/20	R203 2010/08/05	9.25	Put	Bond Future	356.0000	410.0000	15.169	0	0	0
2010/05/20	R203 2010/11/04			Bond Future	8.9020	8.9560	0.607	0.0000	0.0000	0
2010/05/20	R203 2010/11/04	9.25	Call	Bond Future	2,631.0000	2,451.0000	(6.842)	0	0	0
2010/05/20	R203 2010/11/04	9.25	Put	Bond Future	930.0000	1,016.0000	9.247	0	0	0
2010/05/20	R203 2010/11/04	9.30	Call	Bond Future	2,795.0000	2,610.0000	(6.619)	0	0	0
2010/05/20	R203 2010/11/04	9.30	Put	Bond Future	852.0000	934.0000	9.624	0	0	0
2010/05/20	R203 2010/11/04	9.20	Call	Bond Future	2,472.0000	2,298.0000	(7.039)	0	0	0
2010/05/20	R203 2010/11/04	9.20	Put	Bond Future	1,013.0000	1,105.0000	9.082	0	0	0
2010/05/20	R203 2011/02/03			Bond Future	8.9770	9.0330	0.624	0.0000	0.0000	0
2010/05/20	R203 2011/02/03	8.50	Call	Bond Future	1,064.0000	974.0000	(8.459)	0	0	0
2010/05/20	R203 2011/02/03	8.50	Put	Bond Future	3,383.0000	3,561.0000	5.262	0	0	0
2010/05/20	R203 2011/02/03	8.55	Call	Bond Future	1,148.0000	1,053.0000	(8.275)	0	0	0
2010/05/20	R203 2011/02/03	8.55	Put	Bond Future	3,221.0000	3,393.0000	5.340	0	0	0
2010/05/20	R203 2011/02/03	8.45	Call	Bond Future	985.0000	900.0000	(8.629)	0	0	0
2010/05/20	R203 2011/02/03	8.45	Put	Bond Future	3,551.0000	3,734.0000	5.153	0	0	0
2010/05/20	R204 2010/08/05			Bond Future	8.8840	8.9550	0.799	0.0000	0.0000	2,664
2010/05/20	R204 2010/08/05	9.25	Call	Bond Future	2,487.0000	2,189.0000	(11.982)	0	0	0
2010/05/20	R204 2010/08/05	9.25	Put	Bond Future	457.0000	558.0000	22.101	0	0	780
2010/05/20	R204 2010/08/05	8.70	Call	Bond Future	762.0000	617.0000	(19.029)	0	0	0
2010/05/20	R204 2010/08/05	8.70	Put	Bond Future	1,804.0000	2,057.0000	14.024	0	0	650

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2010/05/20	R204 2010/11/04			Bond Future	8.9680	9.0430	0.836	0.0000	0.0000	0
2010/05/20	R204 2010/11/04	9.25	Call	Bond Future	2,749.0000	2,490.0000	(9.422)	0	0	0
2010/05/20	R204 2010/11/04	9.25	Put	Bond Future	1,220.0000	1,371.0000	12.377	0	0	0
2010/05/20	R204 2010/11/04	9.30	Call	Bond Future	2,922.0000	2,654.0000	(9.172)	0	0	0
2010/05/20	R204 2010/11/04	9.30	Put	Bond Future	1,125.0000	1,267.0000	12.622	0	0	0
2010/05/20	R204 2010/11/04	9.20	Call	Bond Future	2,581.0000	2,331.0000	(9.686)	0	0	0
2010/05/20	R204 2010/11/04	9.20	Put	Bond Future	1,321.0000	1,481.0000	12.112	0	0	0
2010/05/20	R204 2011/02/03			Bond Future	9.0330	9.1110	0.864	0.0000	0.0000	0
2010/05/20	R204 2011/02/03	8.50	Call	Bond Future	1,094.0000	965.0000	(11.792)	0	0	0
2010/05/20	R204 2011/02/03	8.50	Put	Bond Future	3,997.0000	4,283.0000	7.155	0	0	0
2010/05/20	R204 2011/02/03	8.55	Call	Bond Future	1,183.0000	1,046.0000	(11.581)	0	0	0
2010/05/20	R204 2011/02/03	8.55	Put	Bond Future	3,809.0000	4,087.0000	7.299	0	0	0
2010/05/20	R204 2011/02/03	8.45	Call	Bond Future	1,011.0000	889.0000	(12.067)	0	0	0
2010/05/20	R204 2011/02/03	8.45	Put	Bond Future	4,192.0000	4,486.0000	7.013	0	0	0
2010/05/20	R206 2010/08/05			Bond Future	8.1990	8.2830	1.025	0.0000	0.0000	0
2010/05/20	R206 2010/08/05	9.00	Call	Bond Future	2,319.0000	2,090.0000	(9.875)	0	0	0
2010/05/20	R206 2010/08/05	9.00	Put	Bond Future	30.0000	44.0000	46.667	0	0	0
2010/05/20	R206 2010/11/04			Bond Future	8.3110	8.4030	1.107	0.0000	0.0000	0
2010/05/20	R206 2010/11/04	8.50	Call	Bond Future	1,107.0000	961.0000	(13.189)	0	0	0
2010/05/20	R206 2010/11/04	8.50	Put	Bond Future	596.0000	699.0000	17.282	0	0	0
2010/05/20	R206 2010/11/04	8.55	Call	Bond Future	1,190.0000	1,038.0000	(12.773)	0	0	0
2010/05/20	R206 2010/11/04	8.55	Put	Bond Future	545.0000	642.0000	17.798	0	0	0
2010/05/20	R206 2010/11/04	8.45	Call	Bond Future	1,027.0000	887.0000	(13.632)	0	0	0
2010/05/20	R206 2010/11/04	8.45	Put	Bond Future	651.0000	760.0000	16.743	0	0	0
2010/05/20	R206 2011/02/03			Bond Future	8.3920	8.4920	1.192	0.0000	0.0000	0
2010/05/20	R206 2011/02/03	8.00	Call	Bond Future	505.0000	424.0000	(16.040)	0	0	0
2010/05/20	R206 2011/02/03	8.00	Put	Bond Future	1,498.0000	1,669.0000	11.415	0	0	0
2010/05/20	R206 2011/02/03	8.05	Call	Bond Future	549.0000	462.0000	(15.847)	0	0	0
2010/05/20	R206 2011/02/03	8.05	Put	Bond Future	1,415.0000	1,579.0000	11.590	0	0	0
2010/05/20	R206 2011/02/03	7.95	Call	Bond Future	464.0000	387.0000	(16.595)	0	0	0
2010/05/20	R206 2011/02/03	7.95	Put	Bond Future	1,585.0000	1,759.0000	10.978	0	0	0
2010/05/20	R207 2010/08/05			Bond Future	8.9300	8.9810	0.571	0.0000	0.0000	872
2010/05/20	R207 2010/08/05	9.50	Call	Bond Future	3,533.0000	3,280.0000	(7.161)	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
2010/05/20	R207 2010/08/05	9.50	Put	Bond Future	279.0000	323.0000	15.771	0	0	150
2010/05/20	R207 2010/08/05	9.25	Call	Bond Future	2,430.0000	2,212.0000	(8.971)	0	0	0
2010/05/20	R207 2010/08/05	9.25	Put	Bond Future	584.0000	663.0000	13.527	0	0	100
2010/05/20	R207 2010/08/05	8.25	Put	Bond Future	4,251.0000	4,516.0000	6.234	0	0	0
2010/05/20	R207 2010/08/05	8.25	Call	Bond Future	158.0000	126.0000	(20.253)	0	0	250
2010/05/20	R207 2010/11/04			Bond Future	9.0060	9.0590	0.588	0.0000	0.0000	0
2010/05/20	R207 2010/11/04	9.25	Call	Bond Future	2,727.0000	2,537.0000	(6.967)	0	0	0
2010/05/20	R207 2010/11/04	9.25	Put	Bond Future	1,345.0000	1,457.0000	8.327	0	0	0
2010/05/20	R207 2010/11/04	9.30	Call	Bond Future	2,904.0000	2,707.0000	(6.784)	0	0	0
2010/05/20	R207 2010/11/04	9.30	Put	Bond Future	1,242.0000	1,347.0000	8.454	0	0	0
2010/05/20	R207 2010/11/04	9.20	Call	Bond Future	2,557.0000	2,373.0000	(7.196)	0	0	0
2010/05/20	R207 2010/11/04	9.20	Put	Bond Future	1,456.0000	1,574.0000	8.104	0	0	0
2010/05/20	R207 2011/02/03			Bond Future	9.0650	9.1190	0.596	0.0000	0.0000	0
2010/05/20	R207 2011/02/03	8.75	Call	Bond Future	1,645.0000	1,523.0000	(7.416)	0	0	0
2010/05/20	R207 2011/02/03	8.75	Put	Bond Future	3,432.0000	3,612.0000	5.245	0	0	0
2010/05/20	R207 2011/02/03	8.80	Call	Bond Future	1,760.0000	1,633.0000	(7.216)	0	0	0
2010/05/20	R207 2011/02/03	8.80	Put	Bond Future	3,261.0000	3,436.0000	5.366	0	0	0
2010/05/20	R207 2011/02/03	8.70	Call	Bond Future	1,535.0000	1,419.0000	(7.557)	0	0	0
2010/05/20	R207 2011/02/03	8.70	Put	Bond Future	3,610.0000	3,796.0000	5.152	0	0	0
2010/05/20	R208 2010/08/05			Bond Future	8.9730	9.0240	0.568	0.0000	0.0000	6,287
2010/05/20	R208 2010/08/05	9.50	Call	Bond Future	3,484.0000	3,227.0000	(7.377)	0	0	0
2010/05/20	R208 2010/08/05	9.50	Put	Bond Future	357.0000	409.0000	14.566	0	0	0
2010/05/20	R208 2010/11/04			Bond Future	9.0470	9.1000	0.586	0.0000	0.0000	0
2010/05/20	R208 2010/11/04	9.25	Call	Bond Future	2,665.0000	2,472.0000	(7.242)	0	0	0
2010/05/20	R208 2010/11/04	9.25	Put	Bond Future	1,465.0000	1,588.0000	8.396	0	0	0
2010/05/20	R208 2010/11/04	9.30	Call	Bond Future	2,845.0000	2,644.0000	(7.065)	0	0	0
2010/05/20	R208 2010/11/04	9.30	Put	Bond Future	1,353.0000	1,467.0000	8.426	0	0	0
2010/05/20	R208 2010/11/04	9.20	Call	Bond Future	2,493.0000	2,307.0000	(7.461)	0	0	0
2010/05/20	R208 2010/11/04	9.20	Put	Bond Future	1,587.0000	1,716.0000	8.129	0	0	0
2010/05/20	R208 2011/02/03			Bond Future	9.1040	9.1580	0.593	0.0000	0.0000	0
2010/05/20	R208 2011/02/03	8.75	Call	Bond Future	1,648.0000	1,524.0000	(7.524)	0	0	0
2010/05/20	R208 2011/02/03	8.75	Put	Bond Future	3,756.0000	3,948.0000	5.112	0	0	0
2010/05/20	R208 2011/02/03	8.80	Call	Bond Future	1,764.0000	1,635.0000	(7.313)	0	0	0
2010/05/20	R208 2011/02/03	8.80	Put	Bond Future	3,570.0000	3,757.0000	5.238	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
2010/05/20	R208 2011/02/03	8.70	Call	Bond Future	1,537.0000	1,420.0000	(7.612)	0	0	0
2010/05/20	R208 2011/02/03	8.70	Put	Bond Future	3,948.0000	4,147.0000	5.041	0	0	0
2010/05/20	R209 2010/08/05			Bond Future	9.0650	9.1260	0.673	0.0000	0.0000	1,821
2010/05/20	R209 2010/08/05	8.75	Call	Bond Future	811.0000	672.0000	(17.139)	0	0	0
2010/05/20	R209 2010/08/05	8.75	Put	Bond Future	3,274.0000	3,597.0000	9.866	0	0	0
2010/05/20	R209 2010/11/04			Bond Future	9.1170	9.1790	0.680	0.0000	0.0000	0
2010/05/20	R209 2010/11/04	9.00	Call	Bond Future	2,153.0000	1,937.0000	(10.033)	0	0	0
2010/05/20	R209 2010/11/04	9.00	Put	Bond Future	3,043.0000	3,292.0000	8.183	0	0	0
2010/05/20	R209 2010/11/04	9.05	Call	Bond Future	2,328.0000	2,102.0000	(9.708)	0	0	0
2010/05/20	R209 2010/11/04	9.05	Put	Bond Future	2,836.0000	3,074.0000	8.392	0	0	0
2010/05/20	R209 2010/11/04	8.95	Call	Bond Future	1,986.0000	1,781.0000	(10.322)	0	0	0
2010/05/20	R209 2010/11/04	8.95	Put	Bond Future	3,262.0000	3,522.0000	7.971	0	0	0
2010/05/20	R209 2011/02/03			Bond Future	9.1560	9.2200	0.699	0.0000	0.0000	0
2010/05/20	R209 2011/02/03	9.00	Call	Bond Future	2,885.0000	2,661.0000	(7.764)	0	0	0
2010/05/20	R209 2011/02/03	9.00	Put	Bond Future	4,067.0000	4,319.0000	6.196	0	0	0
2010/05/20	R209 2011/02/03	9.05	Call	Bond Future	3,061.0000	2,828.0000	(7.612)	0	0	0
2010/05/20	R209 2011/02/03	9.05	Put	Bond Future	3,861.0000	4,103.0000	6.268	0	0	0
2010/05/20	R209 2011/02/03	8.95	Call	Bond Future	2,717.0000	2,501.0000	(7.950)	0	0	0
2010/05/20	R209 2011/02/03	8.95	Put	Bond Future	4,284.0000	4,544.0000	6.069	0	0	0
2010/05/20	TRT1 2010/08/05			Index Future	313.7300	312.6600	(0.341)	0.0000	0.0000	100
2010/05/20	TRT1 2010/11/04			Index Future	318.9820	317.8940	(0.341)	0.0000	0.0000	0
Total										86793.00