



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/05/2010

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
2010/05/26	AL7T 2010/08/05			Index Future	343.4920	346.1760	0.781	0.0000	0.0000	58
2010/05/26	ALBI 2010/08/05			Index Future	316.5220	319.0340	0.794	0.0000	0.0000	1,460
2010/05/26	ALBI 2010/11/04			Index Future	321.8210	324.3750	0.794	0.0000	0.0000	0
2010/05/26	CRD1 2010/08/05			Index Future	139.7450	140.4210	0.484	0.0000	0.0000	2
2010/05/26	CRD1 2010/11/04			Index Future	142.0840	142.7720	0.484	0.0000	0.0000	0
2010/05/26	GOVI 2010/08/05			GOVI	317.8630	320.3180	0.772	0.0000	0.0000	325
2010/05/26	GOVI 2010/08/05	315.60	Call	GOVI	49,263.0000	65,041.0000	32.028	0	0	0
2010/05/26	GOVI 2010/08/05	315.60	Put	GOVI	26,633.0000	17,861.0000	(32.937)	0	0	0
2010/05/26	GOVI 2010/11/04			GOVI	323.1850	325.6810	0.772	0.0000	0.0000	0
2010/05/26	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/26	GOVI 2010/11/04	329.00	Put	GOVI	58,150.0000	33,190.0000	(42.923)	0	0	0
2010/05/26	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/26	GOVI 2010/11/04	329.01	Put	GOVI	58,250.0000	33,290.0000	(42.850)	0	0	0
2010/05/26	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/26	GOVI 2010/11/04	328.99	Put	GOVI	58,050.0000	33,090.0000	(42.997)	0	0	0
2010/05/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/26	ILBI 2010/08/05			Index Future	379.2620	378.9670	(0.078)	0.0000	0.0000	501
2010/05/26	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/26	JBAF 2010/06/15			Jibar Tradeable Future	6.6050	6.6050	0.000	0.0000	0.0000	0
2010/05/26	JBAF 2010/07/21			Jibar Tradeable Future	6.5650	6.5350	(0.457)	0.0000	0.0000	1,000
2010/05/26	JBAF 2010/08/18			Jibar Tradeable Future	6.5450	6.5050	(0.611)	0.0000	0.0000	1,000
2010/05/26	JBAF 2010/09/15			Jibar Tradeable Future	6.5450	6.4950	(0.764)	0.0000	0.0000	1,000
2010/05/26	JBAF 2010/10/20			Jibar Tradeable Future	6.5450	6.4950	(0.764)	0.0000	0.0000	0
2010/05/26	JBAF 2010/11/17			Jibar Tradeable Future	6.5450	6.4950	(0.764)	0.0000	0.0000	0
2010/05/26	JBAF 2010/12/15			Jibar Tradeable Future	6.5450	6.4950	(0.764)	0.0000	0.0000	0
2010/05/26	JBAF 2011/03/16			Jibar Tradeable Future	6.7150	6.6650	(0.745)	0.0000	0.0000	5,500
2010/05/26	JBAF 2011/06/15			Jibar Tradeable Future	6.9750	6.9150	(0.860)	0.0000	0.0000	4,600
2010/05/26	JBAF 2011/09/21			Jibar Tradeable Future	7.3450	7.2850	(0.817)	0.0000	0.0000	3,500
2010/05/26	JBAF 2011/12/21			Jibar Tradeable Future	7.6650	7.5950	(0.913)	0.0000	0.0000	5,000
2010/05/26	JBAF 2012/03/20			Jibar Tradeable Future	7.8750	7.8250	(0.635)	0.0000	0.0000	0
2010/05/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/26	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/26	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/26	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/26	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/26	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/26	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/26	OTH1 2010/08/05			Index Future	308.8140	311.6660	0.924	0.0000	0.0000	3
2010/05/26	OTH1 2010/11/04			Index Future	313.9840	316.8850	0.924	0.0000	0.0000	0
2010/05/26	R157 2010/08/05			Bond Future	8.2640	8.1130	(1.827)	0.0000	0.0000	5,757
2010/05/26	R157 2010/08/05	8.75	Call	Bond Future	2,431.0000	3,038.0000	24.969	0	0	0
2010/05/26	R157 2010/08/05	8.75	Put	Bond Future	206.0000	111.0000	(46.117)	0	0	0
2010/05/26	R157 2010/08/05	8.50	Call	Bond Future	1,558.0000	2,071.0000	32.927	0	0	0
2010/05/26	R157 2010/08/05	8.50	Put	Bond Future	471.0000	282.0000	(40.127)	0	0	2,500
2010/05/26	R157 2010/08/05	9.00	Call	Bond Future	3,427.0000	4,089.0000	19.317	0	0	0
2010/05/26	R157 2010/08/05	9.00	Put	Bond Future	77.0000	37.0000	(51.948)	0	0	0
2010/05/26	R157 2010/08/05	8.25	Put	Bond Future	941.0000	622.0000	(33.900)	0	0	0
2010/05/26	R157 2010/08/05	8.25	Call	Bond Future	876.0000	1,259.0000	43.721	0	0	500
2010/05/26	R157 2010/11/04			Bond Future	8.3600	8.1990	(1.926)	0.0000	0.0000	0
2010/05/26	R157 2010/11/04	8.50	Call	Bond Future	1,656.0000	2,094.0000	26.449	0	0	0
2010/05/26	R157 2010/11/04	8.50	Put	Bond Future	1,041.0000	766.0000	(26.417)	0	0	0
2010/05/26	R157 2010/11/04	8.55	Call	Bond Future	1,786.0000	2,242.0000	25.532	0	0	0
2010/05/26	R157 2010/11/04	8.55	Put	Bond Future	952.0000	695.0000	(26.996)	0	0	0
2010/05/26	R157 2010/11/04	8.45	Call	Bond Future	1,532.0000	1,951.0000	27.350	0	0	0
2010/05/26	R157 2010/11/04	8.45	Put	Bond Future	1,136.0000	842.0000	(25.880)	0	0	0
2010/05/26	R157 2011/02/03			Bond Future	8.4300	8.2580	(2.040)	0.0000	0.0000	0
2010/05/26	R157 2011/02/03	7.90	Call	Bond Future	778.0000	1,016.0000	30.591	0	0	0
2010/05/26	R157 2011/02/03	7.90	Put	Bond Future	3,024.0000	2,539.0000	(16.038)	0	0	0
2010/05/26	R157 2011/02/03	7.95	Call	Bond Future	844.0000	1,095.0000	29.739	0	0	0
2010/05/26	R157 2011/02/03	7.95	Put	Bond Future	2,876.0000	2,404.0000	(16.412)	0	0	0

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2010/05/26	R157 2011/02/03	7.85	Call	Bond Future	716.0000	940.0000	31.285	0	0	0
2010/05/26	R157 2011/02/03	7.85	Put	Bond Future	3,177.0000	2,678.0000	(15.707)	0	0	0
2010/05/26	R186 2010/08/05			Bond Future	9.0860	8.9400	(1.607)	0.0000	0.0000	20,528
2010/05/26	R186 2010/08/05	9.25	Call	Bond Future	2,828.0000	3,729.0000	31.860	0	0	0
2010/05/26	R186 2010/08/05	9.25	Put	Bond Future	1,338.0000	886.0000	(33.782)	0	0	0
2010/05/26	R186 2010/08/05	8.75	Call	Bond Future	796.0000	1,213.0000	52.387	0	0	1,300
2010/05/26	R186 2010/08/05	8.75	Put	Bond Future	3,945.0000	3,010.0000	(23.701)	0	0	0
2010/05/26	R186 2010/08/05	9.75	Call	Bond Future	6,153.0000	7,374.0000	19.844	0	0	0
2010/05/26	R186 2010/08/05	9.75	Put	Bond Future	298.0000	166.0000	(44.295)	0	0	1,300
2010/05/26	R186 2010/08/05	10.00	Call	Bond Future	8,060.0000	9,354.0000	16.055	0	0	0
2010/05/26	R186 2010/08/05	10.00	Put	Bond Future	119.0000	61.0000	(48.739)	0	0	3,000
2010/05/26	R186 2010/11/04			Bond Future	9.1530	9.0020	(1.650)	0.0000	0.0000	0
2010/05/26	R186 2010/11/04	9.25	Call	Bond Future	3,557.0000	4,364.0000	22.688	0	0	0
2010/05/26	R186 2010/11/04	9.25	Put	Bond Future	2,686.0000	2,116.0000	(21.221)	0	0	0
2010/05/26	R186 2010/11/04	9.30	Call	Bond Future	3,807.0000	4,644.0000	21.986	0	0	0
2010/05/26	R186 2010/11/04	9.30	Put	Bond Future	2,490.0000	1,950.0000	(21.687)	0	0	0
2010/05/26	R186 2010/11/04	9.20	Call	Bond Future	3,316.0000	4,092.0000	23.402	0	0	0
2010/05/26	R186 2010/11/04	9.20	Put	Bond Future	2,892.0000	2,291.0000	(20.781)	0	0	0
2010/05/26	R186 2010/11/04	8.75	Put	Bond Future	5,307.0000	4,417.0000	(16.770)	0	0	0
2010/05/26	R186 2010/11/04	8.75	Call	Bond Future	1,575.0000	2,062.0000	30.921	0	0	9,800
2010/05/26	R186 2011/02/03			Bond Future	9.2040	9.0490	(1.684)	0.0000	0.0000	0
2010/05/26	R186 2011/02/03	9.00	Call	Bond Future	3,003.0000	3,651.0000	21.578	0	0	0
2010/05/26	R186 2011/02/03	9.00	Put	Bond Future	4,843.0000	4,097.0000	(15.404)	0	0	0
2010/05/26	R186 2011/02/03	9.05	Call	Bond Future	3,204.0000	3,878.0000	21.036	0	0	0
2010/05/26	R186 2011/02/03	9.05	Put	Bond Future	4,589.0000	3,869.0000	(15.690)	0	0	0
2010/05/26	R186 2011/02/03	8.95	Call	Bond Future	2,813.0000	3,434.0000	22.076	0	0	0
2010/05/26	R186 2011/02/03	8.95	Put	Bond Future	5,111.0000	4,338.0000	(15.124)	0	0	0
2010/05/26	R201 2010/08/05			Bond Future	8.2180	8.0560	(1.971)	0.0000	0.0000	1,174
2010/05/26	R201 2010/08/05	9.00	Call	Bond Future	2,847.0000	3,415.0000	19.951	0	0	0
2010/05/26	R201 2010/08/05	9.00	Put	Bond Future	43.0000	18.0000	(58.140)	0	0	0
2010/05/26	R201 2010/11/04			Bond Future	8.3150	8.1410	(2.093)	0.0000	0.0000	0
2010/05/26	R201 2010/11/04	8.50	Call	Bond Future	1,413.0000	1,798.0000	27.247	0	0	0
2010/05/26	R201 2010/11/04	8.50	Put	Bond Future	776.0000	557.0000	(28.222)	0	0	0

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2010/05/26	R201	2010/11/04	8.55	Call	Bond Future	1,519.0000	1,918.0000	26.267	0	0	0
2010/05/26	R201	2010/11/04	8.55	Put	Bond Future	710.0000	505.0000	(28.873)	0	0	0
2010/05/26	R201	2010/11/04	8.45	Call	Bond Future	1,312.0000	1,682.0000	28.201	0	0	0
2010/05/26	R201	2010/11/04	8.45	Put	Bond Future	846.0000	612.0000	(27.660)	0	0	0
2010/05/26	R201	2011/02/03			Bond Future	8.3820	8.1960	(2.219)	0.0000	0.0000	0
2010/05/26	R201	2011/02/03	8.00	Call	Bond Future	674.0000	904.0000	34.125	0	0	0
2010/05/26	R201	2011/02/03	8.00	Put	Bond Future	1,933.0000	1,552.0000	(19.710)	0	0	0
2010/05/26	R201	2011/02/03	8.05	Call	Bond Future	732.0000	976.0000	33.333	0	0	0
2010/05/26	R201	2011/02/03	8.05	Put	Bond Future	1,825.0000	1,458.0000	(20.110)	0	0	0
2010/05/26	R201	2011/02/03	7.95	Call	Bond Future	618.0000	836.0000	35.275	0	0	0
2010/05/26	R201	2011/02/03	7.95	Put	Bond Future	2,043.0000	1,651.0000	(19.187)	0	0	0
2010/05/26	R203	2010/08/05			Bond Future	8.8040	8.6860	(1.340)	0.0000	0.0000	3,317
2010/05/26	R203	2010/08/05	9.25	Call	Bond Future	2,562.0000	3,057.0000	19.321	0	0	0
2010/05/26	R203	2010/08/05	9.25	Put	Bond Future	320.0000	211.0000	(34.063)	0	0	0
2010/05/26	R203	2010/11/04			Bond Future	8.8980	8.7750	(1.382)	0.0000	0.0000	0
2010/05/26	R203	2010/11/04	9.25	Call	Bond Future	2,617.0000	3,040.0000	16.164	0	0	0
2010/05/26	R203	2010/11/04	9.25	Put	Bond Future	896.0000	708.0000	(20.982)	0	0	0
2010/05/26	R203	2010/11/04	9.30	Call	Bond Future	2,783.0000	3,217.0000	15.595	0	0	0
2010/05/26	R203	2010/11/04	9.30	Put	Bond Future	821.0000	644.0000	(21.559)	0	0	0
2010/05/26	R203	2010/11/04	9.20	Call	Bond Future	2,457.0000	2,866.0000	16.646	0	0	0
2010/05/26	R203	2010/11/04	9.20	Put	Bond Future	978.0000	777.0000	(20.552)	0	0	0
2010/05/26	R203	2011/02/03			Bond Future	8.9730	8.8440	(1.438)	0.0000	0.0000	0
2010/05/26	R203	2011/02/03	8.50	Call	Bond Future	1,049.0000	1,266.0000	20.686	0	0	0
2010/05/26	R203	2011/02/03	8.50	Put	Bond Future	3,349.0000	2,945.0000	(12.063)	0	0	0
2010/05/26	R203	2011/02/03	8.55	Call	Bond Future	1,133.0000	1,361.0000	20.124	0	0	0
2010/05/26	R203	2011/02/03	8.55	Put	Bond Future	3,186.0000	2,794.0000	(12.304)	0	0	0
2010/05/26	R203	2011/02/03	8.45	Call	Bond Future	971.0000	1,176.0000	21.112	0	0	0
2010/05/26	R203	2011/02/03	8.45	Put	Bond Future	3,518.0000	3,102.0000	(11.825)	0	0	0
2010/05/26	R204	2010/08/05			Bond Future	8.9000	8.7420	(1.775)	0.0000	0.0000	2,664
2010/05/26	R204	2010/08/05	9.25	Call	Bond Future	2,382.0000	3,087.0000	29.597	0	0	0
2010/05/26	R204	2010/08/05	9.25	Put	Bond Future	442.0000	255.0000	(42.308)	0	0	780
2010/05/26	R204	2010/08/05	8.70	Call	Bond Future	685.0000	1,046.0000	52.701	0	0	0
2010/05/26	R204	2010/08/05	8.70	Put	Bond Future	1,817.0000	1,285.0000	(29.279)	0	0	650

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2010/05/26	R204 2010/11/04			Bond Future	8.9860	8.8210	(1.836)	0.0000	0.0000	0
2010/05/26	R204 2010/11/04	9.25	Call	Bond Future	2,654.0000	3,254.0000	22.607	0	0	0
2010/05/26	R204 2010/11/04	9.25	Put	Bond Future	1,223.0000	915.0000	(25.184)	0	0	0
2010/05/26	R204 2010/11/04	9.30	Call	Bond Future	2,826.0000	3,444.0000	21.868	0	0	0
2010/05/26	R204 2010/11/04	9.30	Put	Bond Future	1,128.0000	837.0000	(25.798)	0	0	0
2010/05/26	R204 2010/11/04	9.20	Call	Bond Future	2,488.0000	3,069.0000	23.352	0	0	0
2010/05/26	R204 2010/11/04	9.20	Put	Bond Future	1,326.0000	999.0000	(24.661)	0	0	0
2010/05/26	R204 2011/02/03			Bond Future	9.0520	8.8800	(1.900)	0.0000	0.0000	0
2010/05/26	R204 2011/02/03	8.50	Call	Bond Future	1,040.0000	1,346.0000	29.423	0	0	0
2010/05/26	R204 2011/02/03	8.50	Put	Bond Future	4,044.0000	3,427.0000	(15.257)	0	0	0
2010/05/26	R204 2011/02/03	8.55	Call	Bond Future	1,126.0000	1,448.0000	28.597	0	0	0
2010/05/26	R204 2011/02/03	8.55	Put	Bond Future	3,853.0000	3,252.0000	(15.598)	0	0	0
2010/05/26	R204 2011/02/03	8.45	Call	Bond Future	959.0000	1,248.0000	30.136	0	0	0
2010/05/26	R204 2011/02/03	8.45	Put	Bond Future	4,241.0000	3,607.0000	(14.949)	0	0	0
2010/05/26	R206 2010/08/05			Bond Future	8.2150	8.0290	(2.264)	0.0000	0.0000	0
2010/05/26	R206 2010/08/05	9.00	Call	Bond Future	2,270.0000	2,793.0000	23.040	0	0	0
2010/05/26	R206 2010/08/05	9.00	Put	Bond Future	27.0000	9.0000	(66.667)	0	0	0
2010/05/26	R206 2010/11/04			Bond Future	8.3290	8.1270	(2.425)	0.0000	0.0000	0
2010/05/26	R206 2010/11/04	8.50	Call	Bond Future	1,064.0000	1,415.0000	32.989	0	0	0
2010/05/26	R206 2010/11/04	8.50	Put	Bond Future	602.0000	404.0000	(32.890)	0	0	0
2010/05/26	R206 2010/11/04	8.55	Call	Bond Future	1,146.0000	1,511.0000	31.850	0	0	0
2010/05/26	R206 2010/11/04	8.55	Put	Bond Future	550.0000	365.0000	(33.636)	0	0	0
2010/05/26	R206 2010/11/04	8.45	Call	Bond Future	985.0000	1,323.0000	34.315	0	0	0
2010/05/26	R206 2010/11/04	8.45	Put	Bond Future	658.0000	447.0000	(32.067)	0	0	0
2010/05/26	R206 2011/02/03			Bond Future	8.4110	8.1920	(2.604)	0.0000	0.0000	0
2010/05/26	R206 2011/02/03	8.00	Call	Bond Future	479.0000	684.0000	42.797	0	0	0
2010/05/26	R206 2011/02/03	8.00	Put	Bond Future	1,520.0000	1,172.0000	(22.895)	0	0	0
2010/05/26	R206 2011/02/03	8.05	Call	Bond Future	522.0000	738.0000	41.379	0	0	0
2010/05/26	R206 2011/02/03	8.05	Put	Bond Future	1,436.0000	1,099.0000	(23.468)	0	0	0
2010/05/26	R206 2011/02/03	7.95	Call	Bond Future	439.0000	632.0000	43.964	0	0	0
2010/05/26	R206 2011/02/03	7.95	Put	Bond Future	1,608.0000	1,248.0000	(22.388)	0	0	0
2010/05/26	R207 2010/08/05			Bond Future	8.9260	8.7890	(1.535)	0.0000	0.0000	872
2010/05/26	R207 2010/08/05	9.50	Call	Bond Future	3,523.0000	4,228.0000	20.011	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
2010/05/26	R207 2010/08/05	9.50	Put	Bond Future	245.0000	144.0000	(41.224)	0	0	150
2010/05/26	R207 2010/08/05	9.25	Call	Bond Future	2,403.0000	3,018.0000	25.593	0	0	0
2010/05/26	R207 2010/08/05	9.25	Put	Bond Future	533.0000	342.0000	(35.835)	0	0	100
2010/05/26	R207 2010/08/05	8.25	Put	Bond Future	4,207.0000	3,496.0000	(16.900)	0	0	0
2010/05/26	R207 2010/08/05	8.25	Call	Bond Future	138.0000	233.0000	68.841	0	0	250
2010/05/26	R207 2010/11/04			Bond Future	9.0020	8.8600	(1.577)	0.0000	0.0000	0
2010/05/26	R207 2010/11/04	9.25	Call	Bond Future	2,708.0000	3,239.0000	19.609	0	0	0
2010/05/26	R207 2010/11/04	9.25	Put	Bond Future	1,303.0000	1,016.0000	(22.026)	0	0	0
2010/05/26	R207 2010/11/04	9.30	Call	Bond Future	2,886.0000	3,434.0000	18.988	0	0	0
2010/05/26	R207 2010/11/04	9.30	Put	Bond Future	1,201.0000	931.0000	(22.481)	0	0	0
2010/05/26	R207 2010/11/04	9.20	Call	Bond Future	2,536.0000	3,050.0000	20.268	0	0	0
2010/05/26	R207 2010/11/04	9.20	Put	Bond Future	1,412.0000	1,108.0000	(21.530)	0	0	0
2010/05/26	R207 2011/02/03			Bond Future	9.0610	8.9130	(1.633)	0.0000	0.0000	0
2010/05/26	R207 2011/02/03	8.75	Call	Bond Future	1,627.0000	1,976.0000	21.451	0	0	0
2010/05/26	R207 2011/02/03	8.75	Put	Bond Future	3,392.0000	2,907.0000	(14.298)	0	0	0
2010/05/26	R207 2011/02/03	8.80	Call	Bond Future	1,742.0000	2,107.0000	20.953	0	0	0
2010/05/26	R207 2011/02/03	8.80	Put	Bond Future	3,220.0000	2,751.0000	(14.565)	0	0	0
2010/05/26	R207 2011/02/03	8.70	Call	Bond Future	1,517.0000	1,851.0000	22.017	0	0	0
2010/05/26	R207 2011/02/03	8.70	Put	Bond Future	3,570.0000	3,070.0000	(14.006)	0	0	0
2010/05/26	R208 2010/08/05			Bond Future	8.9600	8.8130	(1.641)	0.0000	0.0000	6,287
2010/05/26	R208 2010/08/05	9.50	Call	Bond Future	3,513.0000	4,288.0000	22.061	0	0	0
2010/05/26	R208 2010/08/05	9.50	Put	Bond Future	307.0000	181.0000	(41.042)	0	0	0
2010/05/26	R208 2010/11/04			Bond Future	9.0330	8.8810	(1.683)	0.0000	0.0000	0
2010/05/26	R208 2010/11/04	9.25	Call	Bond Future	2,681.0000	3,268.0000	21.895	0	0	0
2010/05/26	R208 2010/11/04	9.25	Put	Bond Future	1,398.0000	1,070.0000	(23.462)	0	0	0
2010/05/26	R208 2010/11/04	9.30	Call	Bond Future	2,863.0000	3,469.0000	21.167	0	0	0
2010/05/26	R208 2010/11/04	9.30	Put	Bond Future	1,287.0000	979.0000	(23.932)	0	0	0
2010/05/26	R208 2010/11/04	9.20	Call	Bond Future	2,506.0000	3,073.0000	22.626	0	0	0
2010/05/26	R208 2010/11/04	9.20	Put	Bond Future	1,516.0000	1,169.0000	(22.889)	0	0	0
2010/05/26	R208 2011/02/03			Bond Future	9.0890	8.9320	(1.727)	0.0000	0.0000	0
2010/05/26	R208 2011/02/03	8.75	Call	Bond Future	1,654.0000	2,036.0000	23.096	0	0	0
2010/05/26	R208 2011/02/03	8.75	Put	Bond Future	3,674.0000	3,128.0000	(14.861)	0	0	0
2010/05/26	R208 2011/02/03	8.80	Call	Bond Future	1,771.0000	2,171.0000	22.586	0	0	0
2010/05/26	R208 2011/02/03	8.80	Put	Bond Future	3,489.0000	2,961.0000	(15.133)	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
2010/05/26	R208 2011/02/03	8.70	Call	Bond Future	1,542.0000	1,908.0000	23.735	0	0	0
2010/05/26	R208 2011/02/03	8.70	Put	Bond Future	3,865.0000	3,303.0000	(14.541)	0	0	0
2010/05/26	R209 2010/08/05			Bond Future	9.0220	8.8670	(1.718)	0.0000	0.0000	1,821
2010/05/26	R209 2010/08/05	8.75	Call	Bond Future	852.0000	1,288.0000	51.174	0	0	0
2010/05/26	R209 2010/08/05	8.75	Put	Bond Future	2,987.0000	2,219.0000	(25.711)	0	0	0
2010/05/26	R209 2010/11/04			Bond Future	9.0730	8.9140	(1.752)	0.0000	0.0000	0
2010/05/26	R209 2010/11/04	9.00	Call	Bond Future	2,264.0000	2,893.0000	27.783	0	0	0
2010/05/26	R209 2010/11/04	9.00	Put	Bond Future	2,822.0000	2,227.0000	(21.084)	0	0	0
2010/05/26	R209 2010/11/04	9.05	Call	Bond Future	2,447.0000	3,106.0000	26.931	0	0	0
2010/05/26	R209 2010/11/04	9.05	Put	Bond Future	2,622.0000	2,057.0000	(21.548)	0	0	0
2010/05/26	R209 2010/11/04	8.95	Call	Bond Future	2,090.0000	2,689.0000	28.660	0	0	0
2010/05/26	R209 2010/11/04	8.95	Put	Bond Future	3,034.0000	2,409.0000	(20.600)	0	0	0
2010/05/26	R209 2011/02/03			Bond Future	9.1110	8.9480	(1.789)	0.0000	0.0000	0
2010/05/26	R209 2011/02/03	9.00	Call	Bond Future	3,006.0000	3,638.0000	21.025	0	0	0
2010/05/26	R209 2011/02/03	9.00	Put	Bond Future	3,850.0000	3,237.0000	(15.922)	0	0	0
2010/05/26	R209 2011/02/03	9.05	Call	Bond Future	3,187.0000	3,841.0000	20.521	0	0	0
2010/05/26	R209 2011/02/03	9.05	Put	Bond Future	3,649.0000	3,058.0000	(16.196)	0	0	0
2010/05/26	R209 2011/02/03	8.95	Call	Bond Future	2,832.0000	3,442.0000	21.540	0	0	0
2010/05/26	R209 2011/02/03	8.95	Put	Bond Future	4,062.0000	3,427.0000	(15.633)	0	0	0
2010/05/26	TRT1 2010/08/05			Index Future	314.0290	316.4600	0.774	0.0000	0.0000	100
2010/05/26	TRT1 2010/11/04			Index Future	319.2860	321.7580	0.774	0.0000	0.0000	0
Total										86799.00