



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 28/05/2010

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
2010/05/28	AL7T 2010/08/05			Index Future	347.1700	347.5080	0.097	0.0000	0.0000	58
2010/05/28	ALBI 2010/08/05			Index Future	319.8420	319.9150	0.023	0.0000	0.0000	1,460
2010/05/28	ALBI 2010/11/04			Index Future	325.1970	325.2710	0.023	0.0000	0.0000	0
2010/05/28	CRD1 2010/08/05			Index Future	140.6680	140.7510	0.059	0.0000	0.0000	2
2010/05/28	CRD1 2010/11/04			Index Future	143.0230	143.1070	0.059	0.0000	0.0000	0
2010/05/28	GOVI 2010/08/05			GOVI	321.1090	321.2000	0.028	0.0000	0.0000	325
2010/05/28	GOVI 2010/08/05	315.60	Call	GOVI	70,483.0000	70,933.0000	0.638	0	0	0
2010/05/28	GOVI 2010/08/05	315.60	Put	GOVI	15,393.0000	14,933.0000	(2.988)	0	0	0
2010/05/28	GOVI 2010/11/04			GOVI	326.4860	326.5790	0.028	0.0000	0.0000	0
2010/05/28	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/28	GOVI 2010/11/04	329.00	Put	GOVI	25,140.0000	24,210.0000	(3.699)	0	0	0
2010/05/28	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/28	GOVI 2010/11/04	329.01	Put	GOVI	25,240.0000	24,310.0000	(3.685)	0	0	0
2010/05/28	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/28	GOVI 2010/11/04	328.99	Put	GOVI	25,040.0000	24,110.0000	(3.714)	0	0	0
2010/05/28	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/28	ILBI 2010/08/05			Index Future	378.8950	378.6160	(0.074)	0.0000	0.0000	501
2010/05/28	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/28	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/28	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/28	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/28	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/28	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/28	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/28	JBAF 2010/06/15			Jibar Tradeable Future	6.6040	6.6050	0.015	0.0000	0.0000	0
2010/05/28	JBAF 2010/07/21			Jibar Tradeable Future	6.5610	6.5450	(0.244)	0.0000	0.0000	1,000
2010/05/28	JBAF 2010/08/18			Jibar Tradeable Future	6.5220	6.5150	(0.107)	0.0000	0.0000	1,000
2010/05/28	JBAF 2010/09/15			Jibar Tradeable Future	6.5110	6.5050	(0.092)	0.0000	0.0000	1,000
2010/05/28	JBAF 2010/10/20			Jibar Tradeable Future	6.5110	6.5050	(0.092)	0.0000	0.0000	0
2010/05/28	JBAF 2010/11/17			Jibar Tradeable Future	6.5120	6.5050	(0.107)	0.0000	0.0000	0
2010/05/28	JBAF 2010/12/15			Jibar Tradeable Future	6.5120	6.5050	(0.107)	0.0000	0.0000	0
2010/05/28	JBAF 2011/03/16			Jibar Tradeable Future	6.6750	6.6750	0.000	0.0000	0.0000	5,500
2010/05/28	JBAF 2011/06/15			Jibar Tradeable Future	6.9290	6.9250	(0.058)	0.0000	0.0000	4,600
2010/05/28	JBAF 2011/09/21			Jibar Tradeable Future	7.2960	7.2950	(0.014)	0.0000	0.0000	3,500
2010/05/28	JBAF 2011/12/21			Jibar Tradeable Future	7.6170	7.6050	(0.158)	0.0000	0.0000	5,000
2010/05/28	JBAF 2012/03/20			Jibar Tradeable Future	7.8290	7.8150	(0.179)	0.0000	0.0000	0
2010/05/28	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/28	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/28	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/28	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/28	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/28	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/28	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/28	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/28	OTH1 2010/08/05			Index Future	312.5700	312.5310	(0.012)	0.0000	0.0000	3
2010/05/28	OTH1 2010/11/04			Index Future	317.8040	317.7640	(0.013)	0.0000	0.0000	0
2010/05/28	R157 2010/08/05			Bond Future	8.0600	8.0380	(0.273)	0.0000	0.0000	5,757
2010/05/28	R157 2010/08/05	8.75	Call	Bond Future	3,261.0000	3,353.0000	2.821	0	0	0
2010/05/28	R157 2010/08/05	8.75	Put	Bond Future	86.0000	75.0000	(12.791)	0	0	0
2010/05/28	R157 2010/08/05	8.50	Call	Bond Future	2,265.0000	2,346.0000	3.576	0	0	0
2010/05/28	R157 2010/08/05	8.50	Put	Bond Future	228.0000	206.0000	(9.649)	0	0	2,500
2010/05/28	R157 2010/08/05	9.00	Call	Bond Future	4,327.0000	4,426.0000	2.288	0	0	0
2010/05/28	R157 2010/08/05	9.00	Put	Bond Future	28.0000	24.0000	(14.286)	0	0	0
2010/05/28	R157 2010/08/05	8.25	Put	Bond Future	525.0000	485.0000	(7.619)	0	0	0
2010/05/28	R157 2010/08/05	8.25	Call	Bond Future	1,410.0000	1,473.0000	4.468	0	0	500
2010/05/28	R157 2010/11/04			Bond Future	8.1420	8.1190	(0.282)	0.0000	0.0000	0
2010/05/28	R157 2010/11/04	8.50	Call	Bond Future	2,261.0000	2,329.0000	3.008	0	0	0
2010/05/28	R157 2010/11/04	8.50	Put	Bond Future	679.0000	645.0000	(5.007)	0	0	0
2010/05/28	R157 2010/11/04	8.55	Call	Bond Future	2,415.0000	2,485.0000	2.899	0	0	0
2010/05/28	R157 2010/11/04	8.55	Put	Bond Future	615.0000	582.0000	(5.366)	0	0	0
2010/05/28	R157 2010/11/04	8.45	Call	Bond Future	2,113.0000	2,178.0000	3.076	0	0	0
2010/05/28	R157 2010/11/04	8.45	Put	Bond Future	751.0000	713.0000	(5.060)	0	0	0
2010/05/28	R157 2011/02/03			Bond Future	8.1980	8.1730	(0.305)	0.0000	0.0000	0
2010/05/28	R157 2011/02/03	7.90	Call	Bond Future	1,108.0000	1,146.0000	3.430	0	0	0
2010/05/28	R157 2011/02/03	7.90	Put	Bond Future	2,377.0000	2,310.0000	(2.819)	0	0	0
2010/05/28	R157 2011/02/03	7.95	Call	Bond Future	1,192.0000	1,233.0000	3.440	0	0	0
2010/05/28	R157 2011/02/03	7.95	Put	Bond Future	2,247.0000	2,182.0000	(2.893)	0	0	0

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2010/05/28	R157 2011/02/03	7.85	Call	Bond Future	1,027.0000	1,063.0000	3.505	0	0	0
2010/05/28	R157 2011/02/03	7.85	Put	Bond Future	2,511.0000	2,441.0000	(2.788)	0	0	0
2010/05/28	R186 2010/08/05			Bond Future	8.9080	8.9280	0.225	0.0000	0.0000	20,528
2010/05/28	R186 2010/08/05	9.25	Call	Bond Future	3,937.0000	3,787.0000	(3.810)	0	0	0
2010/05/28	R186 2010/08/05	9.25	Put	Bond Future	795.0000	832.0000	4.654	0	0	0
2010/05/28	R186 2010/08/05	8.75	Call	Bond Future	1,313.0000	1,228.0000	(6.474)	0	0	1,300
2010/05/28	R186 2010/08/05	8.75	Put	Bond Future	2,810.0000	2,912.0000	3.630	0	0	0
2010/05/28	R186 2010/08/05	9.75	Call	Bond Future	7,649.0000	7,469.0000	(2.353)	0	0	0
2010/05/28	R186 2010/08/05	9.75	Put	Bond Future	142.0000	149.0000	4.930	0	0	1,300
2010/05/28	R186 2010/08/05	10.00	Call	Bond Future	9,643.0000	9,458.0000	(1.918)	0	0	0
2010/05/28	R186 2010/08/05	10.00	Put	Bond Future	50.0000	53.0000	6.000	0	0	3,000
2010/05/28	R186 2010/11/04			Bond Future	8.9690	8.9900	0.234	0.0000	0.0000	0
2010/05/28	R186 2010/11/04	9.25	Call	Bond Future	4,547.0000	4,415.0000	(2.903)	0	0	0
2010/05/28	R186 2010/11/04	9.25	Put	Bond Future	1,994.0000	2,056.0000	3.109	0	0	0
2010/05/28	R186 2010/11/04	9.30	Call	Bond Future	4,834.0000	4,697.0000	(2.834)	0	0	0
2010/05/28	R186 2010/11/04	9.30	Put	Bond Future	1,836.0000	1,893.0000	3.105	0	0	0
2010/05/28	R186 2010/11/04	9.20	Call	Bond Future	4,268.0000	4,140.0000	(2.999)	0	0	0
2010/05/28	R186 2010/11/04	9.20	Put	Bond Future	2,163.0000	2,229.0000	3.051	0	0	0
2010/05/28	R186 2010/11/04	8.75	Put	Bond Future	4,225.0000	4,332.0000	2.533	0	0	0
2010/05/28	R186 2010/11/04	8.75	Call	Bond Future	2,174.0000	2,087.0000	(4.002)	0	0	9,800
2010/05/28	R186 2011/02/03			Bond Future	9.0150	9.0360	0.233	0.0000	0.0000	0
2010/05/28	R186 2011/02/03	9.00	Call	Bond Future	3,800.0000	3,695.0000	(2.763)	0	0	0
2010/05/28	R186 2011/02/03	9.00	Put	Bond Future	3,937.0000	4,023.0000	2.184	0	0	0
2010/05/28	R186 2011/02/03	9.05	Call	Bond Future	4,032.0000	3,924.0000	(2.679)	0	0	0
2010/05/28	R186 2011/02/03	9.05	Put	Bond Future	3,714.0000	3,797.0000	2.235	0	0	0
2010/05/28	R186 2011/02/03	8.95	Call	Bond Future	3,577.0000	3,476.0000	(2.824)	0	0	0
2010/05/28	R186 2011/02/03	8.95	Put	Bond Future	4,172.0000	4,262.0000	2.157	0	0	0
2010/05/28	R201 2010/08/05			Bond Future	8.0020	7.9800	(0.275)	0.0000	0.0000	1,174
2010/05/28	R201 2010/08/05	9.00	Call	Bond Future	3,609.0000	3,688.0000	2.189	0	0	0
2010/05/28	R201 2010/08/05	9.00	Put	Bond Future	13.0000	11.0000	(15.385)	0	0	0
2010/05/28	R201 2010/11/04			Bond Future	8.0840	8.0600	(0.297)	0.0000	0.0000	0
2010/05/28	R201 2010/11/04	8.50	Call	Bond Future	1,934.0000	1,991.0000	2.947	0	0	0
2010/05/28	R201 2010/11/04	8.50	Put	Bond Future	494.0000	467.0000	(5.466)	0	0	0

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2010/05/28	R201 2010/11/04	8.55	Call	Bond Future	2,058.0000	2,117.0000	2.867	0	0	0
2010/05/28	R201 2010/11/04	8.55	Put	Bond Future	446.0000	422.0000	(5.381)	0	0	0
2010/05/28	R201 2010/11/04	8.45	Call	Bond Future	1,813.0000	1,869.0000	3.089	0	0	0
2010/05/28	R201 2010/11/04	8.45	Put	Bond Future	545.0000	517.0000	(5.138)	0	0	0
2010/05/28	R201 2011/02/03			Bond Future	8.1350	8.1090	(0.320)	0.0000	0.0000	0
2010/05/28	R201 2011/02/03	8.00	Call	Bond Future	989.0000	1,026.0000	3.741	0	0	0
2010/05/28	R201 2011/02/03	8.00	Put	Bond Future	1,436.0000	1,387.0000	(3.412)	0	0	0
2010/05/28	R201 2011/02/03	8.05	Call	Bond Future	1,065.0000	1,104.0000	3.662	0	0	0
2010/05/28	R201 2011/02/03	8.05	Put	Bond Future	1,346.0000	1,299.0000	(3.492)	0	0	0
2010/05/28	R201 2011/02/03	7.95	Call	Bond Future	917.0000	951.0000	3.708	0	0	0
2010/05/28	R201 2011/02/03	7.95	Put	Bond Future	1,530.0000	1,478.0000	(3.399)	0	0	0
2010/05/28	R203 2010/08/05			Bond Future	8.6440	8.6220	(0.255)	0.0000	0.0000	3,317
2010/05/28	R203 2010/08/05	9.25	Call	Bond Future	3,239.0000	3,335.0000	2.964	0	0	0
2010/05/28	R203 2010/08/05	9.25	Put	Bond Future	176.0000	159.0000	(9.659)	0	0	0
2010/05/28	R203 2010/11/04			Bond Future	8.7300	8.7080	(0.252)	0.0000	0.0000	0
2010/05/28	R203 2010/11/04	9.25	Call	Bond Future	3,200.0000	3,279.0000	2.469	0	0	0
2010/05/28	R203 2010/11/04	9.25	Put	Bond Future	644.0000	613.0000	(4.814)	0	0	0
2010/05/28	R203 2010/11/04	9.30	Call	Bond Future	3,383.0000	3,463.0000	2.365	0	0	0
2010/05/28	R203 2010/11/04	9.30	Put	Bond Future	585.0000	555.0000	(5.128)	0	0	0
2010/05/28	R203 2010/11/04	9.20	Call	Bond Future	3,023.0000	3,099.0000	2.514	0	0	0
2010/05/28	R203 2010/11/04	9.20	Put	Bond Future	709.0000	675.0000	(4.795)	0	0	0
2010/05/28	R203 2011/02/03			Bond Future	8.7970	8.7740	(0.261)	0.0000	0.0000	0
2010/05/28	R203 2011/02/03	8.50	Call	Bond Future	1,350.0000	1,390.0000	2.963	0	0	0
2010/05/28	R203 2011/02/03	8.50	Put	Bond Future	2,802.0000	2,730.0000	(2.570)	0	0	0
2010/05/28	R203 2011/02/03	8.55	Call	Bond Future	1,449.0000	1,492.0000	2.968	0	0	0
2010/05/28	R203 2011/02/03	8.55	Put	Bond Future	2,655.0000	2,586.0000	(2.599)	0	0	0
2010/05/28	R203 2011/02/03	8.45	Call	Bond Future	1,256.0000	1,294.0000	3.025	0	0	0
2010/05/28	R203 2011/02/03	8.45	Put	Bond Future	2,955.0000	2,882.0000	(2.470)	0	0	0
2010/05/28	R204 2010/08/05			Bond Future	8.6900	8.6680	(0.253)	0.0000	0.0000	2,664
2010/05/28	R204 2010/08/05	9.25	Call	Bond Future	3,334.0000	3,439.0000	3.149	0	0	0
2010/05/28	R204 2010/08/05	9.25	Put	Bond Future	206.0000	185.0000	(10.194)	0	0	780
2010/05/28	R204 2010/08/05	8.70	Call	Bond Future	1,184.0000	1,241.0000	4.814	0	0	0
2010/05/28	R204 2010/08/05	8.70	Put	Bond Future	1,127.0000	1,058.0000	(6.122)	0	0	650

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2010/05/28	R204 2010/11/04			Bond Future	8.7660	8.7440	(0.251)	0.0000	0.0000	0
2010/05/28	R204 2010/11/04	9.25	Call	Bond Future	3,467.0000	3,551.0000	2.423	0	0	0
2010/05/28	R204 2010/11/04	9.25	Put	Bond Future	823.0000	784.0000	(4.739)	0	0	0
2010/05/28	R204 2010/11/04	9.30	Call	Bond Future	3,663.0000	3,750.0000	2.375	0	0	0
2010/05/28	R204 2010/11/04	9.30	Put	Bond Future	751.0000	716.0000	(4.660)	0	0	0
2010/05/28	R204 2010/11/04	9.20	Call	Bond Future	3,275.0000	3,357.0000	2.504	0	0	0
2010/05/28	R204 2010/11/04	9.20	Put	Bond Future	900.0000	859.0000	(4.556)	0	0	0
2010/05/28	R204 2011/02/03			Bond Future	8.8230	8.8000	(0.261)	0.0000	0.0000	0
2010/05/28	R204 2011/02/03	8.50	Call	Bond Future	1,457.0000	1,502.0000	3.089	0	0	0
2010/05/28	R204 2011/02/03	8.50	Put	Bond Future	3,230.0000	3,150.0000	(2.477)	0	0	0
2010/05/28	R204 2011/02/03	8.55	Call	Bond Future	1,566.0000	1,613.0000	3.001	0	0	0
2010/05/28	R204 2011/02/03	8.55	Put	Bond Future	3,061.0000	2,984.0000	(2.516)	0	0	0
2010/05/28	R204 2011/02/03	8.45	Call	Bond Future	1,354.0000	1,397.0000	3.176	0	0	0
2010/05/28	R204 2011/02/03	8.45	Put	Bond Future	3,405.0000	3,323.0000	(2.408)	0	0	0
2010/05/28	R206 2010/08/05			Bond Future	7.9640	7.9420	(0.276)	0.0000	0.0000	0
2010/05/28	R206 2010/08/05	9.00	Call	Bond Future	2,979.0000	3,043.0000	2.148	0	0	0
2010/05/28	R206 2010/08/05	9.00	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/05/28	R206 2010/11/04			Bond Future	8.0560	8.0320	(0.298)	0.0000	0.0000	0
2010/05/28	R206 2010/11/04	8.50	Call	Bond Future	1,551.0000	1,597.0000	2.966	0	0	0
2010/05/28	R206 2010/11/04	8.50	Put	Bond Future	346.0000	326.0000	(5.780)	0	0	0
2010/05/28	R206 2010/11/04	8.55	Call	Bond Future	1,651.0000	1,698.0000	2.847	0	0	0
2010/05/28	R206 2010/11/04	8.55	Put	Bond Future	312.0000	293.0000	(6.090)	0	0	0
2010/05/28	R206 2010/11/04	8.45	Call	Bond Future	1,454.0000	1,499.0000	3.095	0	0	0
2010/05/28	R206 2010/11/04	8.45	Put	Bond Future	384.0000	363.0000	(5.469)	0	0	0
2010/05/28	R206 2011/02/03			Bond Future	8.1140	8.0880	(0.320)	0.0000	0.0000	0
2010/05/28	R206 2011/02/03	8.00	Call	Bond Future	769.0000	797.0000	3.641	0	0	0
2010/05/28	R206 2011/02/03	8.00	Put	Bond Future	1,059.0000	1,021.0000	(3.588)	0	0	0
2010/05/28	R206 2011/02/03	8.05	Call	Bond Future	827.0000	857.0000	3.628	0	0	0
2010/05/28	R206 2011/02/03	8.05	Put	Bond Future	990.0000	954.0000	(3.636)	0	0	0
2010/05/28	R206 2011/02/03	7.95	Call	Bond Future	713.0000	740.0000	3.787	0	0	0
2010/05/28	R206 2011/02/03	7.95	Put	Bond Future	1,131.0000	1,092.0000	(3.448)	0	0	0
2010/05/28	R207 2010/08/05			Bond Future	8.7370	8.7150	(0.252)	0.0000	0.0000	3,861
2010/05/28	R207 2010/08/05	9.50	Call	Bond Future	4,507.0000	4,625.0000	2.618	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
2010/05/28	R207 2010/08/05	9.50	Put	Bond Future	115.0000	102.0000	(11.304)	0	0	150
2010/05/28	R207 2010/08/05	9.25	Call	Bond Future	3,265.0000	3,370.0000	3.216	0	0	0
2010/05/28	R207 2010/08/05	9.25	Put	Bond Future	281.0000	255.0000	(9.253)	0	0	100
2010/05/28	R207 2010/08/05	8.25	Put	Bond Future	3,232.0000	3,119.0000	(3.496)	0	0	0
2010/05/28	R207 2010/08/05	8.25	Call	Bond Future	277.0000	295.0000	6.498	0	0	250
2010/05/28	R207 2010/11/04			Bond Future	8.8050	8.7830	(0.250)	0.0000	0.0000	0
2010/05/28	R207 2010/11/04	9.25	Call	Bond Future	3,457.0000	3,543.0000	2.488	0	0	0
2010/05/28	R207 2010/11/04	9.25	Put	Bond Future	915.0000	873.0000	(4.590)	0	0	0
2010/05/28	R207 2010/11/04	9.30	Call	Bond Future	3,658.0000	3,747.0000	2.433	0	0	0
2010/05/28	R207 2010/11/04	9.30	Put	Bond Future	836.0000	797.0000	(4.665)	0	0	0
2010/05/28	R207 2010/11/04	9.20	Call	Bond Future	3,261.0000	3,344.0000	2.545	0	0	0
2010/05/28	R207 2010/11/04	9.20	Put	Bond Future	1,000.0000	955.0000	(4.500)	0	0	0
2010/05/28	R207 2011/02/03			Bond Future	8.8570	8.8340	(0.260)	0.0000	0.0000	0
2010/05/28	R207 2011/02/03	8.75	Call	Bond Future	2,119.0000	2,177.0000	2.737	0	0	0
2010/05/28	R207 2011/02/03	8.75	Put	Bond Future	2,731.0000	2,658.0000	(2.673)	0	0	0
2010/05/28	R207 2011/02/03	8.80	Call	Bond Future	2,256.0000	2,316.0000	2.660	0	0	0
2010/05/28	R207 2011/02/03	8.80	Put	Bond Future	2,582.0000	2,510.0000	(2.789)	0	0	0
2010/05/28	R207 2011/02/03	8.70	Call	Bond Future	1,988.0000	2,043.0000	2.767	0	0	0
2010/05/28	R207 2011/02/03	8.70	Put	Bond Future	2,888.0000	2,812.0000	(2.632)	0	0	0
2010/05/28	R208 2010/08/05			Bond Future	8.7820	8.7710	(0.125)	0.0000	0.0000	9,147
2010/05/28	R208 2010/08/05	9.50	Call	Bond Future	4,455.0000	4,513.0000	1.302	0	0	0
2010/05/28	R208 2010/08/05	9.50	Put	Bond Future	156.0000	146.0000	(6.410)	0	0	0
2010/05/28	R208 2010/11/04			Bond Future	8.8490	8.8370	(0.136)	0.0000	0.0000	0
2010/05/28	R208 2010/11/04	9.25	Call	Bond Future	3,396.0000	3,442.0000	1.355	0	0	0
2010/05/28	R208 2010/11/04	9.25	Put	Bond Future	1,004.0000	977.0000	(2.689)	0	0	0
2010/05/28	R208 2010/11/04	9.30	Call	Bond Future	3,602.0000	3,649.0000	1.305	0	0	0
2010/05/28	R208 2010/11/04	9.30	Put	Bond Future	918.0000	892.0000	(2.832)	0	0	0
2010/05/28	R208 2010/11/04	9.20	Call	Bond Future	3,197.0000	3,241.0000	1.376	0	0	0
2010/05/28	R208 2010/11/04	9.20	Put	Bond Future	1,098.0000	1,070.0000	(2.550)	0	0	0
2010/05/28	R208 2011/02/03			Bond Future	8.8990	8.8870	(0.135)	0.0000	0.0000	0
2010/05/28	R208 2011/02/03	8.75	Call	Bond Future	2,120.0000	2,148.0000	1.321	0	0	0
2010/05/28	R208 2011/02/03	8.75	Put	Bond Future	3,015.0000	2,972.0000	(1.426)	0	0	0
2010/05/28	R208 2011/02/03	8.80	Call	Bond Future	2,259.0000	2,288.0000	1.284	0	0	0
2010/05/28	R208 2011/02/03	8.80	Put	Bond Future	2,853.0000	2,810.0000	(1.507)	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
2010/05/28	R208 2011/02/03	8.70	Call	Bond Future	1,988.0000	2,015.0000	1.358	0	0	0
2010/05/28	R208 2011/02/03	8.70	Put	Bond Future	3,187.0000	3,142.0000	(1.412)	0	0	0
2010/05/28	R209 2010/08/05			Bond Future	8.8160	8.8360	0.227	0.0000	0.0000	1,821
2010/05/28	R209 2010/08/05	8.75	Call	Bond Future	1,455.0000	1,371.0000	(5.773)	0	0	0
2010/05/28	R209 2010/08/05	8.75	Put	Bond Future	1,982.0000	2,057.0000	3.784	0	0	0
2010/05/28	R209 2010/11/04			Bond Future	8.8610	8.8810	0.226	0.0000	0.0000	0
2010/05/28	R209 2010/11/04	9.00	Call	Bond Future	3,123.0000	3,024.0000	(3.170)	0	0	0
2010/05/28	R209 2010/11/04	9.00	Put	Bond Future	2,042.0000	2,100.0000	2.840	0	0	0
2010/05/28	R209 2010/11/04	9.05	Call	Bond Future	3,345.0000	3,243.0000	(3.049)	0	0	0
2010/05/28	R209 2010/11/04	9.05	Put	Bond Future	1,881.0000	1,936.0000	2.924	0	0	0
2010/05/28	R209 2010/11/04	8.95	Call	Bond Future	2,909.0000	2,814.0000	(3.266)	0	0	0
2010/05/28	R209 2010/11/04	8.95	Put	Bond Future	2,214.0000	2,276.0000	2.800	0	0	0
2010/05/28	R209 2011/02/03			Bond Future	8.8940	8.9150	0.236	0.0000	0.0000	0
2010/05/28	R209 2011/02/03	9.00	Call	Bond Future	3,862.0000	3,764.0000	(2.538)	0	0	0
2010/05/28	R209 2011/02/03	9.00	Put	Bond Future	3,041.0000	3,107.0000	2.170	0	0	0
2010/05/28	R209 2011/02/03	9.05	Call	Bond Future	4,073.0000	3,972.0000	(2.480)	0	0	0
2010/05/28	R209 2011/02/03	9.05	Put	Bond Future	2,869.0000	2,932.0000	2.196	0	0	0
2010/05/28	R209 2011/02/03	8.95	Call	Bond Future	3,659.0000	3,564.0000	(2.596)	0	0	0
2010/05/28	R209 2011/02/03	8.95	Put	Bond Future	3,223.0000	3,292.0000	2.141	0	0	0
2010/05/28	TRT1 2010/08/05			Index Future	317.2440	317.3310	0.027	0.0000	0.0000	100
2010/05/28	TRT1 2010/11/04			Index Future	322.5550	322.6440	0.028	0.0000	0.0000	0
Total										92648.00