



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/05/2010

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
2010/05/11	AL7T 2010/08/05			Index Future	343.9290	344.6230	0.202	0.0000	0.0000	58
2010/05/11	ALBI 2010/08/05			Index Future	317.3070	317.8090	0.158	0.0000	0.0000	1,212
2010/05/11	ALBI 2010/11/04			Index Future	322.5820	323.1290	0.170	0.0000	0.0000	0
2010/05/11	CRD1 2010/08/05			Index Future	139.7310	139.8250	0.067	0.0000	0.0000	2
2010/05/11	CRD1 2010/11/04			Index Future	142.0700	142.1650	0.067	0.0000	0.0000	0
2010/05/11	GOVI 2010/08/05			GOVI	318.6590	319.1420	0.152	0.0000	0.0000	321
2010/05/11	GOVI 2010/08/05	315.60	Call	GOVI	57,672.0000	60,511.0000	4.923	0	0	0
2010/05/11	GOVI 2010/08/05	315.60	Put	GOVI	27,082.0000	25,091.0000	(7.352)	0	0	0
2010/05/11	GOVI 2010/11/04			GOVI	323.9920	324.4840	0.152	0.0000	0.0000	0
2010/05/11	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/11	GOVI 2010/11/04	329.00	Put	GOVI	50,080.0000	45,160.0000	(9.824)	0	0	0
2010/05/11	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/11	GOVI 2010/11/04	329.01	Put	GOVI	50,180.0000	45,260.0000	(9.805)	0	0	0
2010/05/11	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/11	GOVI 2010/11/04	328.99	Put	GOVI	49,980.0000	45,060.0000	(9.844)	0	0	0
2010/05/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/11	ILBI 2010/08/05			Index Future	377.8950	378.2840	0.103	0.0000	0.0000	500
2010/05/11	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/11	JBAF 2010/05/19			Jibar Tradeable Future	6.6050	6.6060	0.015	0.0000	0.0000	0
2010/05/11	JBAF 2010/06/15			Jibar Tradeable Future	6.5760	6.5760	0.000	0.0000	0.0000	0
2010/05/11	JBAF 2010/07/21			Jibar Tradeable Future	6.5410	6.5380	(0.046)	0.0000	0.0000	1,000
2010/05/11	JBAF 2010/08/18			Jibar Tradeable Future	6.5210	6.5110	(0.153)	0.0000	0.0000	1,000
2010/05/11	JBAF 2010/09/15			Jibar Tradeable Future	6.5210	6.5110	(0.153)	0.0000	0.0000	1,000
2010/05/11	JBAF 2010/10/20			Jibar Tradeable Future	6.5220	6.5120	(0.153)	0.0000	0.0000	0
2010/05/11	JBAF 2010/12/15			Jibar Tradeable Future	6.5320	6.5170	(0.230)	0.0000	0.0000	0
2010/05/11	JBAF 2011/03/16			Jibar Tradeable Future	6.7680	6.7540	(0.207)	0.0000	0.0000	5,500
2010/05/11	JBAF 2011/06/15			Jibar Tradeable Future	7.1060	7.0920	(0.197)	0.0000	0.0000	4,500
2010/05/11	JBAF 2011/09/21			Jibar Tradeable Future	7.4750	7.4610	(0.187)	0.0000	0.0000	3,500
2010/05/11	JBAF 2011/12/21			Jibar Tradeable Future	7.7820	7.7660	(0.206)	0.0000	0.0000	5,000
2010/05/11	JBAF 2012/03/20			Jibar Tradeable Future	7.9420	7.9320	(0.126)	0.0000	0.0000	0
2010/05/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/11	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/11	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/11	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/11	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/11	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/11	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/11	OTH1 2010/08/05			Index Future	309.5410	310.1560	0.199	0.0000	0.0000	3
2010/05/11	OTH1 2010/11/04			Index Future	314.7220	315.3470	0.199	0.0000	0.0000	0
2010/05/11	R155 2010/05/06			Bond Future	7.1360	7.1150	(0.294)	0.0000	0.0000	0
2010/05/11	R157 2010/05/06			Bond Future	8.0610	8.0500	(0.136)	0.0000	0.0000	0
2010/05/11	R157 2010/08/05			Bond Future	8.1830	8.1710	(0.147)	0.0000	0.0000	5,757
2010/05/11	R157 2010/08/05	8.75	Call	Bond Future	2,803.0000	2,847.0000	1.570	0	0	0
2010/05/11	R157 2010/08/05	8.75	Put	Bond Future	202.0000	190.0000	(5.941)	0	0	0
2010/05/11	R157 2010/08/05	8.50	Call	Bond Future	1,902.0000	1,937.0000	1.840	0	0	0
2010/05/11	R157 2010/08/05	8.50	Put	Bond Future	439.0000	418.0000	(4.784)	0	0	500
2010/05/11	R157 2010/08/05	9.00	Call	Bond Future	3,808.0000	3,858.0000	1.313	0	0	0
2010/05/11	R157 2010/08/05	9.00	Put	Bond Future	82.0000	77.0000	(6.098)	0	0	0
2010/05/11	R157 2010/08/05	8.25	Put	Bond Future	852.0000	822.0000	(3.521)	0	0	0
2010/05/11	R157 2010/08/05	8.25	Call	Bond Future	1,163.0000	1,189.0000	2.236	0	0	500
2010/05/11	R157 2010/11/04			Bond Future	8.2190	8.2610	0.511	0.0000	0.0000	0
2010/05/11	R157 2010/11/04	8.50	Call	Bond Future	2,095.0000	1,973.0000	(5.823)	0	0	0
2010/05/11	R157 2010/11/04	8.50	Put	Bond Future	856.0000	920.0000	7.477	0	0	0
2010/05/11	R157 2010/11/04	8.55	Call	Bond Future	2,240.0000	2,114.0000	(5.625)	0	0	0
2010/05/11	R157 2010/11/04	8.55	Put	Bond Future	782.0000	842.0000	7.673	0	0	0
2010/05/11	R157 2010/11/04	8.45	Call	Bond Future	1,956.0000	1,839.0000	(5.982)	0	0	0
2010/05/11	R157 2010/11/04	8.45	Put	Bond Future	936.0000	1,005.0000	7.372	0	0	0
2010/05/11	R157 2011/02/03			Bond Future	8.2630	8.3230	0.726	0.0000	0.0000	0
2010/05/11	R157 2011/02/03	7.90	Call	Bond Future	1,056.0000	964.0000	(8.712)	0	0	0

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2010/05/11	R157 2011/02/03	7.90	Put	Bond Future	2,600.0000	2,761.0000	6.192	0	0	0
2010/05/11	R157 2011/02/03	7.95	Call	Bond Future	1,137.0000	1,039.0000	(8.619)	0	0	0
2010/05/11	R157 2011/02/03	7.95	Put	Bond Future	2,467.0000	2,622.0000	6.283	0	0	0
2010/05/11	R157 2011/02/03	7.85	Call	Bond Future	980.0000	892.0000	(8.980)	0	0	0
2010/05/11	R157 2011/02/03	7.85	Put	Bond Future	2,739.0000	2,904.0000	6.024	0	0	0
2010/05/11	R186 2010/05/06			Bond Future	8.9910	8.9700	(0.234)	0.0000	0.0000	0
2010/05/11	R186 2010/08/05			Bond Future	9.0360	9.0040	(0.354)	0.0000	0.0000	20,528
2010/05/11	R186 2010/08/05	9.25	Call	Bond Future	3,310.0000	3,493.0000	5.529	0	0	0
2010/05/11	R186 2010/08/05	9.25	Put	Bond Future	1,359.0000	1,246.0000	(8.315)	0	0	0
2010/05/11	R186 2010/08/05	8.75	Call	Bond Future	1,100.0000	1,187.0000	7.909	0	0	1,300
2010/05/11	R186 2010/08/05	8.75	Put	Bond Future	3,788.0000	3,579.0000	(5.517)	0	0	0
2010/05/11	R186 2010/08/05	9.75	Call	Bond Future	6,660.0000	6,915.0000	3.829	0	0	0
2010/05/11	R186 2010/08/05	9.75	Put	Bond Future	344.0000	303.0000	(11.919)	0	0	1,300
2010/05/11	R186 2010/08/05	10.00	Call	Bond Future	8,553.0000	8,829.0000	3.227	0	0	0
2010/05/11	R186 2010/08/05	10.00	Put	Bond Future	152.0000	132.0000	(13.158)	0	0	3,000
2010/05/11	R186 2010/11/04			Bond Future	9.0770	9.0680	(0.099)	0.0000	0.0000	0
2010/05/11	R186 2010/11/04	9.25	Call	Bond Future	4,091.0000	4,131.0000	0.978	0	0	0
2010/05/11	R186 2010/11/04	9.25	Put	Bond Future	2,530.0000	2,488.0000	(1.660)	0	0	0
2010/05/11	R186 2010/11/04	9.30	Call	Bond Future	4,355.0000	4,396.0000	0.941	0	0	0
2010/05/11	R186 2010/11/04	9.30	Put	Bond Future	2,348.0000	2,307.0000	(1.746)	0	0	0
2010/05/11	R186 2010/11/04	9.20	Call	Bond Future	3,836.0000	3,874.0000	0.991	0	0	0
2010/05/11	R186 2010/11/04	9.20	Put	Bond Future	2,723.0000	2,678.0000	(1.653)	0	0	0
2010/05/11	R186 2010/11/04	8.75	Put	Bond Future	4,983.0000	4,923.0000	(1.204)	0	0	0
2010/05/11	R186 2010/11/04	8.75	Call	Bond Future	1,941.0000	1,963.0000	1.133	0	0	9,800
2010/05/11	R186 2011/02/03			Bond Future	9.1180	9.1160	(0.022)	0.0000	0.0000	0
2010/05/11	R186 2011/02/03	9.00	Call	Bond Future	3,467.0000	3,469.0000	0.058	0	0	0
2010/05/11	R186 2011/02/03	9.00	Put	Bond Future	4,537.0000	4,521.0000	(0.353)	0	0	0
2010/05/11	R186 2011/02/03	9.05	Call	Bond Future	3,683.0000	3,684.0000	0.027	0	0	0
2010/05/11	R186 2011/02/03	9.05	Put	Bond Future	4,298.0000	4,281.0000	(0.396)	0	0	0
2010/05/11	R186 2011/02/03	8.95	Call	Bond Future	3,262.0000	3,262.0000	0.000	0	0	0
2010/05/11	R186 2011/02/03	8.95	Put	Bond Future	4,790.0000	4,772.0000	(0.376)	0	0	0
2010/05/11	R201 2010/05/06			Bond Future	8.0410	8.0300	(0.137)	0.0000	0.0000	0
2010/05/11	R201 2010/08/05			Bond Future	8.1600	8.1480	(0.147)	0.0000	0.0000	1,174

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2010/05/11	R201	2010/08/05	9.00	Call	Bond Future	3,067.0000	3,107.0000	1.304	0	0	0
2010/05/11	R201	2010/08/05	9.00	Put	Bond Future	51.0000	47.0000	(7.843)	0	0	0
2010/05/11	R201	2010/11/04			Bond Future	8.1940	8.2400	0.561	0.0000	0.0000	0
2010/05/11	R201	2010/11/04	8.50	Call	Bond Future	1,722.0000	1,616.0000	(6.156)	0	0	0
2010/05/11	R201	2010/11/04	8.50	Put	Bond Future	665.0000	719.0000	8.120	0	0	0
2010/05/11	R201	2010/11/04	8.55	Call	Bond Future	1,836.0000	1,727.0000	(5.937)	0	0	0
2010/05/11	R201	2010/11/04	8.55	Put	Bond Future	608.0000	658.0000	8.224	0	0	0
2010/05/11	R201	2010/11/04	8.45	Call	Bond Future	1,611.0000	1,509.0000	(6.331)	0	0	0
2010/05/11	R201	2010/11/04	8.45	Put	Bond Future	726.0000	784.0000	7.989	0	0	0
2010/05/11	R201	2011/02/03			Bond Future	8.2350	8.3000	0.789	0.0000	0.0000	0
2010/05/11	R201	2011/02/03	8.00	Call	Bond Future	888.0000	801.0000	(9.797)	0	0	0
2010/05/11	R201	2011/02/03	8.00	Put	Bond Future	1,665.0000	1,791.0000	7.568	0	0	0
2010/05/11	R201	2011/02/03	8.05	Call	Bond Future	957.0000	866.0000	(9.509)	0	0	0
2010/05/11	R201	2011/02/03	8.05	Put	Bond Future	1,568.0000	1,690.0000	7.781	0	0	0
2010/05/11	R201	2011/02/03	7.95	Call	Bond Future	822.0000	740.0000	(9.976)	0	0	0
2010/05/11	R201	2011/02/03	7.95	Put	Bond Future	1,765.0000	1,896.0000	7.422	0	0	0
2010/05/11	R203	2010/05/06			Bond Future	8.6510	8.6350	(0.185)	0.0000	0.0000	0
2010/05/11	R203	2010/08/05			Bond Future	8.7770	8.7650	(0.137)	0.0000	0.0000	3,317
2010/05/11	R203	2010/08/05	9.25	Call	Bond Future	2,750.0000	2,794.0000	1.600	0	0	0
2010/05/11	R203	2010/08/05	9.25	Put	Bond Future	370.0000	353.0000	(4.595)	0	0	0
2010/05/11	R203	2010/11/04			Bond Future	8.8310	8.8580	0.306	0.0000	0.0000	0
2010/05/11	R203	2010/11/04	9.25	Call	Bond Future	2,909.0000	2,813.0000	(3.300)	0	0	0
2010/05/11	R203	2010/11/04	9.25	Put	Bond Future	856.0000	894.0000	4.439	0	0	0
2010/05/11	R203	2010/11/04	9.30	Call	Bond Future	3,080.0000	2,981.0000	(3.214)	0	0	0
2010/05/11	R203	2010/11/04	9.30	Put	Bond Future	786.0000	821.0000	4.453	0	0	0
2010/05/11	R203	2010/11/04	9.20	Call	Bond Future	2,744.0000	2,650.0000	(3.426)	0	0	0
2010/05/11	R203	2010/11/04	9.20	Put	Bond Future	933.0000	973.0000	4.287	0	0	0
2010/05/11	R203	2011/02/03			Bond Future	8.8910	8.9300	0.439	0.0000	0.0000	0
2010/05/11	R203	2011/02/03	8.50	Call	Bond Future	1,240.0000	1,169.0000	(5.726)	0	0	0
2010/05/11	R203	2011/02/03	8.50	Put	Bond Future	3,146.0000	3,262.0000	3.687	0	0	0
2010/05/11	R203	2011/02/03	8.55	Call	Bond Future	1,332.0000	1,257.0000	(5.631)	0	0	0
2010/05/11	R203	2011/02/03	8.55	Put	Bond Future	2,992.0000	3,104.0000	3.743	0	0	0
2010/05/11	R203	2011/02/03	8.45	Call	Bond Future	1,153.0000	1,086.0000	(5.811)	0	0	0
2010/05/11	R203	2011/02/03	8.45	Put	Bond Future	3,306.0000	3,426.0000	3.630	0	0	0

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2010/05/11	R204 2010/05/06			Bond Future	8.7410	8.7150	(0.297)	0.0000	0.0000	0
2010/05/11	R204 2010/08/05			Bond Future	8.8530	8.8210	(0.361)	0.0000	0.0000	2,664
2010/05/11	R204 2010/08/05	9.25	Call	Bond Future	2,673.0000	2,806.0000	4.976	0	0	0
2010/05/11	R204 2010/08/05	9.25	Put	Bond Future	469.0000	421.0000	(10.235)	0	0	780
2010/05/11	R204 2010/11/04			Bond Future	8.9020	8.9030	0.011	0.0000	0.0000	0
2010/05/11	R204 2010/11/04	9.25	Call	Bond Future	3,031.0000	3,022.0000	(0.297)	0	0	0
2010/05/11	R204 2010/11/04	9.25	Put	Bond Future	1,139.0000	1,136.0000	(0.263)	0	0	0
2010/05/11	R204 2010/11/04	9.30	Call	Bond Future	3,210.0000	3,201.0000	(0.280)	0	0	0
2010/05/11	R204 2010/11/04	9.30	Put	Bond Future	1,051.0000	1,047.0000	(0.381)	0	0	0
2010/05/11	R204 2010/11/04	9.20	Call	Bond Future	2,856.0000	2,847.0000	(0.315)	0	0	0
2010/05/11	R204 2010/11/04	9.20	Put	Bond Future	1,233.0000	1,230.0000	(0.243)	0	0	0
2010/05/11	R204 2011/02/03			Bond Future	8.9540	8.9640	0.112	0.0000	0.0000	0
2010/05/11	R204 2011/02/03	8.50	Call	Bond Future	1,268.0000	1,246.0000	(1.735)	0	0	0
2010/05/11	R204 2011/02/03	8.50	Put	Bond Future	3,748.0000	3,779.0000	0.827	0	0	0
2010/05/11	R204 2011/02/03	8.55	Call	Bond Future	1,365.0000	1,342.0000	(1.685)	0	0	0
2010/05/11	R204 2011/02/03	8.55	Put	Bond Future	3,568.0000	3,598.0000	0.841	0	0	0
2010/05/11	R204 2011/02/03	8.45	Call	Bond Future	1,177.0000	1,155.0000	(1.869)	0	0	0
2010/05/11	R204 2011/02/03	8.45	Put	Bond Future	3,935.0000	3,967.0000	0.813	0	0	0
2010/05/11	R206 2010/05/06			Bond Future	8.0210	8.0050	(0.199)	0.0000	0.0000	0
2010/05/11	R206 2010/08/05			Bond Future	8.1700	8.1470	(0.282)	0.0000	0.0000	0
2010/05/11	R206 2010/08/05	9.00	Call	Bond Future	2,408.0000	2,470.0000	2.575	0	0	0
2010/05/11	R206 2010/08/05	9.00	Put	Bond Future	35.0000	30.0000	(14.286)	0	0	0
2010/05/11	R206 2010/11/04			Bond Future	8.2090	8.2560	0.573	0.0000	0.0000	0
2010/05/11	R206 2010/11/04	8.50	Call	Bond Future	1,301.0000	1,217.0000	(6.457)	0	0	0
2010/05/11	R206 2010/11/04	8.50	Put	Bond Future	513.0000	557.0000	8.577	0	0	0
2010/05/11	R206 2010/11/04	8.55	Call	Bond Future	1,390.0000	1,304.0000	(6.187)	0	0	0
2010/05/11	R206 2010/11/04	8.55	Put	Bond Future	468.0000	510.0000	8.974	0	0	0
2010/05/11	R206 2010/11/04	8.45	Call	Bond Future	1,215.0000	1,134.0000	(6.667)	0	0	0
2010/05/11	R206 2010/11/04	8.45	Put	Bond Future	562.0000	609.0000	8.363	0	0	0
2010/05/11	R206 2011/02/03			Bond Future	8.2580	8.3290	0.860	0.0000	0.0000	0
2010/05/11	R206 2011/02/03	8.00	Call	Bond Future	643.0000	574.0000	(10.731)	0	0	0
2010/05/11	R206 2011/02/03	8.00	Put	Bond Future	1,298.0000	1,409.0000	8.552	0	0	0
2010/05/11	R206 2011/02/03	8.05	Call	Bond Future	694.0000	621.0000	(10.519)	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
2010/05/11	R206 2011/02/03	8.05	Put	Bond Future	1,222.0000	1,328.0000	8.674	0	0	0
2010/05/11	R206 2011/02/03	7.95	Call	Bond Future	595.0000	529.0000	(11.092)	0	0	0
2010/05/11	R206 2011/02/03	7.95	Put	Bond Future	1,378.0000	1,491.0000	8.200	0	0	0
2010/05/11	R207 2010/05/06			Bond Future	8.8310	8.7850	(0.521)	0.0000	0.0000	0
2010/05/11	R207 2010/08/05			Bond Future	8.8990	8.8560	(0.483)	0.0000	0.0000	872
2010/05/11	R207 2010/08/05	9.50	Call	Bond Future	3,732.0000	3,942.0000	5.627	0	0	0
2010/05/11	R207 2010/08/05	9.50	Put	Bond Future	296.0000	254.0000	(14.189)	0	0	150
2010/05/11	R207 2010/08/05	9.25	Call	Bond Future	2,623.0000	2,803.0000	6.862	0	0	0
2010/05/11	R207 2010/08/05	9.25	Put	Bond Future	595.0000	523.0000	(12.101)	0	0	100
2010/05/11	R207 2010/08/05	8.25	Put	Bond Future	4,125.0000	3,904.0000	(5.358)	0	0	0
2010/05/11	R207 2010/08/05	8.25	Call	Bond Future	214.0000	245.0000	14.486	0	0	250
2010/05/11	R207 2010/11/04			Bond Future	8.9430	8.9290	(0.157)	0.0000	0.0000	0
2010/05/11	R207 2010/11/04	9.25	Call	Bond Future	3,005.0000	3,052.0000	1.564	0	0	0
2010/05/11	R207 2010/11/04	9.25	Put	Bond Future	1,261.0000	1,228.0000	(2.617)	0	0	0
2010/05/11	R207 2010/11/04	9.30	Call	Bond Future	3,189.0000	3,237.0000	1.505	0	0	0
2010/05/11	R207 2010/11/04	9.30	Put	Bond Future	1,165.0000	1,133.0000	(2.747)	0	0	0
2010/05/11	R207 2010/11/04	9.20	Call	Bond Future	2,828.0000	2,873.0000	1.591	0	0	0
2010/05/11	R207 2010/11/04	9.20	Put	Bond Future	1,365.0000	1,330.0000	(2.564)	0	0	0
2010/05/11	R207 2011/02/03			Bond Future	8.9900	8.9850	(0.056)	0.0000	0.0000	0
2010/05/11	R207 2011/02/03	8.75	Call	Bond Future	1,859.0000	1,867.0000	0.430	0	0	0
2010/05/11	R207 2011/02/03	8.75	Put	Bond Future	3,225.0000	3,205.0000	(0.620)	0	0	0
2010/05/11	R207 2011/02/03	8.80	Call	Bond Future	1,982.0000	1,990.0000	0.404	0	0	0
2010/05/11	R207 2011/02/03	8.80	Put	Bond Future	3,061.0000	3,041.0000	(0.653)	0	0	0
2010/05/11	R207 2011/02/03	8.70	Call	Bond Future	1,741.0000	1,748.0000	0.402	0	0	0
2010/05/11	R207 2011/02/03	8.70	Put	Bond Future	3,395.0000	3,374.0000	(0.619)	0	0	0
2010/05/11	R208 2010/05/06			Bond Future	8.9010	8.8750	(0.292)	0.0000	0.0000	0
2010/05/11	R208 2010/08/05			Bond Future	8.9720	8.9400	(0.357)	0.0000	0.0000	6,287
2010/05/11	R208 2010/08/05	9.50	Call	Bond Future	3,542.0000	3,695.0000	4.320	0	0	0
2010/05/11	R208 2010/08/05	9.50	Put	Bond Future	409.0000	367.0000	(10.269)	0	0	0
2010/05/11	R208 2010/11/04			Bond Future	9.0180	9.0130	(0.055)	0.0000	0.0000	0
2010/05/11	R208 2010/11/04	9.25	Call	Bond Future	2,822.0000	2,835.0000	0.461	0	0	0
2010/05/11	R208 2010/11/04	9.25	Put	Bond Future	1,449.0000	1,432.0000	(1.173)	0	0	0
2010/05/11	R208 2010/11/04	9.30	Call	Bond Future	3,005.0000	3,018.0000	0.433	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
2010/05/11	R208 2010/11/04	9.30	Put	Bond Future	1,340.0000	1,323.0000	(1.269)	0	0	0
2010/05/11	R208 2010/11/04	9.20	Call	Bond Future	2,646.0000	2,659.0000	0.491	0	0	0
2010/05/11	R208 2010/11/04	9.20	Put	Bond Future	1,566.0000	1,549.0000	(1.086)	0	0	0
2010/05/11	R208 2011/02/03			Bond Future	9.0650	9.0680	0.033	0.0000	0.0000	0
2010/05/11	R208 2011/02/03	8.75	Call	Bond Future	1,780.0000	1,768.0000	(0.674)	0	0	0
2010/05/11	R208 2011/02/03	8.75	Put	Bond Future	3,659.0000	3,665.0000	0.164	0	0	0
2010/05/11	R208 2011/02/03	8.80	Call	Bond Future	1,901.0000	1,889.0000	(0.631)	0	0	0
2010/05/11	R208 2011/02/03	8.80	Put	Bond Future	3,478.0000	3,484.0000	0.173	0	0	0
2010/05/11	R208 2011/02/03	8.70	Call	Bond Future	1,665.0000	1,653.0000	(0.721)	0	0	0
2010/05/11	R208 2011/02/03	8.70	Put	Bond Future	3,847.0000	3,853.0000	0.156	0	0	0
2010/05/11	R209 2010/05/06			Bond Future	8.9510	8.9200	(0.346)	0.0000	0.0000	0
2010/05/11	R209 2010/08/05			Bond Future	8.9490	8.9170	(0.358)	0.0000	0.0000	1,821
2010/05/11	R209 2010/08/05	8.75	Call	Bond Future	1,206.0000	1,293.0000	7.214	0	0	0
2010/05/11	R209 2010/08/05	8.75	Put	Bond Future	2,778.0000	2,616.0000	(5.832)	0	0	0
2010/05/11	R209 2010/11/04			Bond Future	8.9780	8.9650	(0.145)	0.0000	0.0000	0
2010/05/11	R209 2010/11/04	9.00	Call	Bond Future	2,746.0000	2,792.0000	1.675	0	0	0
2010/05/11	R209 2010/11/04	9.00	Put	Bond Future	2,577.0000	2,522.0000	(2.134)	0	0	0
2010/05/11	R209 2010/11/04	9.05	Call	Bond Future	2,946.0000	2,994.0000	1.629	0	0	0
2010/05/11	R209 2010/11/04	9.05	Put	Bond Future	2,394.0000	2,342.0000	(2.172)	0	0	0
2010/05/11	R209 2010/11/04	8.95	Call	Bond Future	2,554.0000	2,597.0000	1.684	0	0	0
2010/05/11	R209 2010/11/04	8.95	Put	Bond Future	2,771.0000	2,713.0000	(2.093)	0	0	0
2010/05/11	R209 2011/02/03			Bond Future	9.0090	9.0000	(0.100)	0.0000	0.0000	0
2010/05/11	R209 2011/02/03	9.00	Call	Bond Future	3,495.0000	3,524.0000	0.830	0	0	0
2010/05/11	R209 2011/02/03	9.00	Put	Bond Future	3,564.0000	3,524.0000	(1.122)	0	0	0
2010/05/11	R209 2011/02/03	9.05	Call	Bond Future	3,690.0000	3,720.0000	0.813	0	0	0
2010/05/11	R209 2011/02/03	9.05	Put	Bond Future	3,377.0000	3,338.0000	(1.155)	0	0	0
2010/05/11	R209 2011/02/03	8.95	Call	Bond Future	3,307.0000	3,335.0000	0.847	0	0	0
2010/05/11	R209 2011/02/03	8.95	Put	Bond Future	3,762.0000	3,721.0000	(1.090)	0	0	0
2010/05/11	TRT1 2010/08/05			Index Future	314.8060	315.2860	0.152	0.0000	0.0000	100
2010/05/11	TRT1 2010/11/04			Index Future	320.0750	320.5630	0.152	0.0000	0.0000	0

Total

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