



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 13/05/2010

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
2010/05/13	AL7T 2010/08/05			Index Future	346.1370	348.0650	0.557	0.0000	0.0000	58
2010/05/13	ALBI 2010/08/05			Index Future	319.0900	320.8950	0.566	0.0000	0.0000	1,212
2010/05/13	ALBI 2010/11/04			Index Future	324.4310	326.2670	0.566	0.0000	0.0000	0
2010/05/13	CRD1 2010/08/05			Index Future	140.1870	140.6630	0.340	0.0000	0.0000	2
2010/05/13	CRD1 2010/11/04			Index Future	142.5330	143.0180	0.340	0.0000	0.0000	0
2010/05/13	GOVI 2010/08/05			GOVI	320.4060	322.1660	0.549	0.0000	0.0000	321
2010/05/13	GOVI 2010/08/05	315.60	Call	GOVI	68,714.0000	81,168.0000	18.124	0	0	0
2010/05/13	GOVI 2010/08/05	315.60	Put	GOVI	20,654.0000	15,508.0000	(24.915)	0	0	0
2010/05/13	GOVI 2010/11/04			GOVI	325.7690	327.5590	0.549	0.0000	0.0000	0
2010/05/13	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/13	GOVI 2010/11/04	329.00	Put	GOVI	32,310.0000	14,410.0000	(55.401)	0	0	0
2010/05/13	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/13	GOVI 2010/11/04	329.01	Put	GOVI	32,410.0000	14,510.0000	(55.230)	0	0	0
2010/05/13	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/13	GOVI 2010/11/04	328.99	Put	GOVI	32,210.0000	14,310.0000	(55.573)	0	0	0
2010/05/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/13	ILBI 2010/08/05			Index Future	378.5290	380.8430	0.611	0.0000	0.0000	500
2010/05/13	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/13	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/13	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/13	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/13	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/13	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/13	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/13	JBAF 2010/05/19			Jibar Tradeable Future	6.6030	6.5900	(0.197)	0.0000	0.0000	0
2010/05/13	JBAF 2010/06/15			Jibar Tradeable Future	6.5590	6.6090	0.762	0.0000	0.0000	0
2010/05/13	JBAF 2010/07/21			Jibar Tradeable Future	6.5190	6.5680	0.752	0.0000	0.0000	1,000
2010/05/13	JBAF 2010/08/18			Jibar Tradeable Future	6.4910	6.5310	0.616	0.0000	0.0000	1,000
2010/05/13	JBAF 2010/09/15			Jibar Tradeable Future	6.4910	6.5310	0.616	0.0000	0.0000	1,000
2010/05/13	JBAF 2010/10/20			Jibar Tradeable Future	6.4920	6.5320	0.616	0.0000	0.0000	0
2010/05/13	JBAF 2010/12/15			Jibar Tradeable Future	6.4970	6.5370	0.616	0.0000	0.0000	0
2010/05/13	JBAF 2011/03/16			Jibar Tradeable Future	6.7260	6.7470	0.312	0.0000	0.0000	5,500
2010/05/13	JBAF 2011/06/15			Jibar Tradeable Future	7.0680	7.0510	(0.241)	0.0000	0.0000	4,500
2010/05/13	JBAF 2011/09/21			Jibar Tradeable Future	7.4340	7.4180	(0.215)	0.0000	0.0000	3,500
2010/05/13	JBAF 2011/12/21			Jibar Tradeable Future	7.7410	7.7310	(0.129)	0.0000	0.0000	5,000
2010/05/13	JBAF 2012/03/20			Jibar Tradeable Future	7.9110	7.9010	(0.126)	0.0000	0.0000	0
2010/05/13	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/13	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/13	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/13	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/13	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/13	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/13	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/13	OTH1 2010/08/05			Index Future	311.5320	313.6050	0.665	0.0000	0.0000	3
2010/05/13	OTH1 2010/11/04			Index Future	316.7460	318.8540	0.666	0.0000	0.0000	0
2010/05/13	R157 2010/08/05			Bond Future	8.0830	7.9870	(1.188)	0.0000	0.0000	5,757
2010/05/13	R157 2010/08/05	8.75	Call	Bond Future	3,203.0000	3,608.0000	12.644	0	0	0
2010/05/13	R157 2010/08/05	8.75	Put	Bond Future	135.0000	91.0000	(32.593)	0	0	0
2010/05/13	R157 2010/08/05	8.50	Call	Bond Future	2,244.0000	2,604.0000	16.043	0	0	0
2010/05/13	R157 2010/08/05	8.50	Put	Bond Future	315.0000	225.0000	(28.571)	0	0	500
2010/05/13	R157 2010/08/05	9.00	Call	Bond Future	4,244.0000	4,674.0000	10.132	0	0	0
2010/05/13	R157 2010/08/05	9.00	Put	Bond Future	52.0000	32.0000	(38.462)	0	0	0
2010/05/13	R157 2010/08/05	8.25	Put	Bond Future	650.0000	492.0000	(24.308)	0	0	0
2010/05/13	R157 2010/08/05	8.25	Call	Bond Future	1,427.0000	1,719.0000	20.463	0	0	500
2010/05/13	R157 2010/11/04			Bond Future	8.1670	8.0640	(1.261)	0.0000	0.0000	0
2010/05/13	R157 2010/11/04	8.50	Call	Bond Future	2,240.0000	2,555.0000	14.063	0	0	0
2010/05/13	R157 2010/11/04	8.50	Put	Bond Future	770.0000	625.0000	(18.831)	0	0	0
2010/05/13	R157 2010/11/04	8.55	Call	Bond Future	2,390.0000	2,715.0000	13.598	0	0	0
2010/05/13	R157 2010/11/04	8.55	Put	Bond Future	701.0000	566.0000	(19.258)	0	0	0
2010/05/13	R157 2010/11/04	8.45	Call	Bond Future	2,095.0000	2,400.0000	14.558	0	0	0
2010/05/13	R157 2010/11/04	8.45	Put	Bond Future	844.0000	690.0000	(18.246)	0	0	0
2010/05/13	R157 2011/02/03			Bond Future	8.2230	8.1130	(1.338)	0.0000	0.0000	0
2010/05/13	R157 2011/02/03	7.90	Call	Bond Future	1,114.0000	1,298.0000	16.517	0	0	0
2010/05/13	R157 2011/02/03	7.90	Put	Bond Future	2,489.0000	2,207.0000	(11.330)	0	0	0
2010/05/13	R157 2011/02/03	7.95	Call	Bond Future	1,197.0000	1,390.0000	16.124	0	0	0
2010/05/13	R157 2011/02/03	7.95	Put	Bond Future	2,358.0000	2,085.0000	(11.578)	0	0	0

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2010/05/13	R157 2011/02/03	7.85	Call	Bond Future	1,034.0000	1,209.0000	16.925	0	0	0
2010/05/13	R157 2011/02/03	7.85	Put	Bond Future	2,624.0000	2,333.0000	(11.090)	0	0	0
2010/05/13	R186 2010/08/05			Bond Future	8.9300	8.8260	(1.165)	0.0000	0.0000	20,528
2010/05/13	R186 2010/08/05	9.25	Call	Bond Future	3,957.0000	4,673.0000	18.095	0	0	0
2010/05/13	R186 2010/08/05	9.25	Put	Bond Future	1,021.0000	757.0000	(25.857)	0	0	0
2010/05/13	R186 2010/08/05	8.75	Call	Bond Future	1,425.0000	1,825.0000	28.070	0	0	1,300
2010/05/13	R186 2010/08/05	8.75	Put	Bond Future	3,128.0000	2,549.0000	(18.510)	0	0	0
2010/05/13	R186 2010/08/05	9.75	Call	Bond Future	7,532.0000	8,434.0000	11.976	0	0	0
2010/05/13	R186 2010/08/05	9.75	Put	Bond Future	231.0000	153.0000	(33.766)	0	0	1,300
2010/05/13	R186 2010/08/05	10.00	Call	Bond Future	9,482.0000	10,426.0000	9.956	0	0	0
2010/05/13	R186 2010/08/05	10.00	Put	Bond Future	95.0000	60.0000	(36.842)	0	0	3,000
2010/05/13	R186 2010/11/04			Bond Future	8.9910	8.8840	(1.190)	0.0000	0.0000	0
2010/05/13	R186 2010/11/04	9.25	Call	Bond Future	4,553.0000	5,189.0000	13.969	0	0	0
2010/05/13	R186 2010/11/04	9.25	Put	Bond Future	2,203.0000	1,847.0000	(16.160)	0	0	0
2010/05/13	R186 2010/11/04	9.30	Call	Bond Future	4,833.0000	5,490.0000	13.594	0	0	0
2010/05/13	R186 2010/11/04	9.30	Put	Bond Future	2,038.0000	1,703.0000	(16.438)	0	0	0
2010/05/13	R186 2010/11/04	9.20	Call	Bond Future	4,281.0000	4,897.0000	14.389	0	0	0
2010/05/13	R186 2010/11/04	9.20	Put	Bond Future	2,379.0000	2,003.0000	(15.805)	0	0	0
2010/05/13	R186 2010/11/04	8.75	Put	Bond Future	4,482.0000	3,904.0000	(12.896)	0	0	0
2010/05/13	R186 2010/11/04	8.75	Call	Bond Future	2,228.0000	2,643.0000	18.627	0	0	9,800
2010/05/13	R186 2011/02/03			Bond Future	9.0370	8.9270	(1.217)	0.0000	0.0000	0
2010/05/13	R186 2011/02/03	9.00	Call	Bond Future	3,811.0000	4,331.0000	13.645	0	0	0
2010/05/13	R186 2011/02/03	9.00	Put	Bond Future	4,148.0000	3,661.0000	(11.741)	0	0	0
2010/05/13	R186 2011/02/03	9.05	Call	Bond Future	4,040.0000	4,579.0000	13.342	0	0	0
2010/05/13	R186 2011/02/03	9.05	Put	Bond Future	3,922.0000	3,454.0000	(11.933)	0	0	0
2010/05/13	R186 2011/02/03	8.95	Call	Bond Future	3,592.0000	4,094.0000	13.976	0	0	0
2010/05/13	R186 2011/02/03	8.95	Put	Bond Future	4,387.0000	3,882.0000	(11.511)	0	0	0
2010/05/13	R201 2010/08/05			Bond Future	8.0590	7.9630	(1.191)	0.0000	0.0000	1,174
2010/05/13	R201 2010/08/05	9.00	Call	Bond Future	3,417.0000	3,758.0000	9.980	0	0	0
2010/05/13	R201 2010/08/05	9.00	Put	Bond Future	31.0000	18.0000	(41.935)	0	0	0
2010/05/13	R201 2010/11/04			Bond Future	8.1450	8.0410	(1.277)	0.0000	0.0000	0
2010/05/13	R201 2010/11/04	8.50	Call	Bond Future	1,829.0000	2,080.0000	13.723	0	0	0
2010/05/13	R201 2010/11/04	8.50	Put	Bond Future	602.0000	489.0000	(18.771)	0	0	0

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2010/05/13	R201 2010/11/04	8.55	Call	Bond Future	1,947.0000	2,206.0000	13.303	0	0	0
2010/05/13	R201 2010/11/04	8.55	Put	Bond Future	548.0000	444.0000	(18.978)	0	0	0
2010/05/13	R201 2010/11/04	8.45	Call	Bond Future	1,715.0000	1,958.0000	14.169	0	0	0
2010/05/13	R201 2010/11/04	8.45	Put	Bond Future	659.0000	539.0000	(18.209)	0	0	0
2010/05/13	R201 2011/02/03			Bond Future	8.1990	8.0870	(1.366)	0.0000	0.0000	0
2010/05/13	R201 2011/02/03	8.00	Call	Bond Future	932.0000	1,094.0000	17.382	0	0	0
2010/05/13	R201 2011/02/03	8.00	Put	Bond Future	1,590.0000	1,382.0000	(13.082)	0	0	0
2010/05/13	R201 2011/02/03	8.05	Call	Bond Future	1,004.0000	1,174.0000	16.932	0	0	0
2010/05/13	R201 2011/02/03	8.05	Put	Bond Future	1,496.0000	1,297.0000	(13.302)	0	0	0
2010/05/13	R201 2011/02/03	7.95	Call	Bond Future	864.0000	1,018.0000	17.824	0	0	0
2010/05/13	R201 2011/02/03	7.95	Put	Bond Future	1,688.0000	1,473.0000	(12.737)	0	0	0
2010/05/13	R203 2010/08/05			Bond Future	8.6680	8.5730	(1.096)	0.0000	0.0000	3,317
2010/05/13	R203 2010/08/05	9.25	Call	Bond Future	3,197.0000	3,615.0000	13.075	0	0	0
2010/05/13	R203 2010/08/05	9.25	Put	Bond Future	258.0000	185.0000	(28.295)	0	0	0
2010/05/13	R203 2010/11/04			Bond Future	8.7560	8.6560	(1.142)	0.0000	0.0000	0
2010/05/13	R203 2010/11/04	9.25	Call	Bond Future	3,166.0000	3,535.0000	11.655	0	0	0
2010/05/13	R203 2010/11/04	9.25	Put	Bond Future	740.0000	608.0000	(17.838)	0	0	0
2010/05/13	R203 2010/11/04	9.30	Call	Bond Future	3,344.0000	3,721.0000	11.274	0	0	0
2010/05/13	R203 2010/11/04	9.30	Put	Bond Future	676.0000	553.0000	(18.195)	0	0	0
2010/05/13	R203 2010/11/04	9.20	Call	Bond Future	2,993.0000	3,352.0000	11.995	0	0	0
2010/05/13	R203 2010/11/04	9.20	Put	Bond Future	809.0000	667.0000	(17.553)	0	0	0
2010/05/13	R203 2011/02/03			Bond Future	8.8230	8.7190	(1.179)	0.0000	0.0000	0
2010/05/13	R203 2011/02/03	8.50	Call	Bond Future	1,356.0000	1,558.0000	14.897	0	0	0
2010/05/13	R203 2011/02/03	8.50	Put	Bond Future	2,934.0000	2,631.0000	(10.327)	0	0	0
2010/05/13	R203 2011/02/03	8.55	Call	Bond Future	1,454.0000	1,666.0000	14.580	0	0	0
2010/05/13	R203 2011/02/03	8.55	Put	Bond Future	2,785.0000	2,493.0000	(10.485)	0	0	0
2010/05/13	R203 2011/02/03	8.45	Call	Bond Future	1,264.0000	1,457.0000	15.269	0	0	0
2010/05/13	R203 2011/02/03	8.45	Put	Bond Future	3,089.0000	2,777.0000	(10.100)	0	0	0
2010/05/13	R204 2010/08/05			Bond Future	8.7340	8.6400	(1.076)	0.0000	0.0000	2,664
2010/05/13	R204 2010/08/05	9.25	Call	Bond Future	3,195.0000	3,643.0000	14.022	0	0	0
2010/05/13	R204 2010/08/05	9.25	Put	Bond Future	317.0000	229.0000	(27.760)	0	0	780
2010/05/13	R204 2010/11/04			Bond Future	8.8130	8.7140	(1.123)	0.0000	0.0000	0
2010/05/13	R204 2010/11/04	9.25	Call	Bond Future	3,354.0000	3,744.0000	11.628	0	0	0

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2010/05/13	R204 2010/11/04	9.25	Put	Bond Future	971.0000	810.0000	(16.581)	0	0	0
2010/05/13	R204 2010/11/04	9.30	Call	Bond Future	3,544.0000	3,944.0000	11.287	0	0	0
2010/05/13	R204 2010/11/04	9.30	Put	Bond Future	893.0000	742.0000	(16.909)	0	0	0
2010/05/13	R204 2010/11/04	9.20	Call	Bond Future	3,170.0000	3,549.0000	11.956	0	0	0
2010/05/13	R204 2010/11/04	9.20	Put	Bond Future	1,056.0000	884.0000	(16.288)	0	0	0
2010/05/13	R204 2011/02/03			Bond Future	8.8710	8.7680	(1.161)	0.0000	0.0000	0
2010/05/13	R204 2011/02/03	8.50	Call	Bond Future	1,421.0000	1,635.0000	15.060	0	0	0
2010/05/13	R204 2011/02/03	8.50	Put	Bond Future	3,453.0000	3,109.0000	(9.962)	0	0	0
2010/05/13	R204 2011/02/03	8.55	Call	Bond Future	1,525.0000	1,751.0000	14.820	0	0	0
2010/05/13	R204 2011/02/03	8.55	Put	Bond Future	3,280.0000	2,948.0000	(10.122)	0	0	0
2010/05/13	R204 2011/02/03	8.45	Call	Bond Future	1,321.0000	1,526.0000	15.519	0	0	0
2010/05/13	R204 2011/02/03	8.45	Put	Bond Future	3,632.0000	3,278.0000	(9.747)	0	0	0
2010/05/13	R206 2010/08/05			Bond Future	8.0570	7.9590	(1.216)	0.0000	0.0000	0
2010/05/13	R206 2010/08/05	9.00	Call	Bond Future	2,721.0000	2,999.0000	10.217	0	0	0
2010/05/13	R206 2010/08/05	9.00	Put	Bond Future	19.0000	11.0000	(42.105)	0	0	0
2010/05/13	R206 2010/11/04			Bond Future	8.1570	8.0500	(1.312)	0.0000	0.0000	0
2010/05/13	R206 2010/11/04	8.50	Call	Bond Future	1,390.0000	1,592.0000	14.532	0	0	0
2010/05/13	R206 2010/11/04	8.50	Put	Bond Future	461.0000	371.0000	(19.523)	0	0	0
2010/05/13	R206 2010/11/04	8.55	Call	Bond Future	1,483.0000	1,691.0000	14.026	0	0	0
2010/05/13	R206 2010/11/04	8.55	Put	Bond Future	419.0000	335.0000	(20.048)	0	0	0
2010/05/13	R206 2010/11/04	8.45	Call	Bond Future	1,301.0000	1,496.0000	14.988	0	0	0
2010/05/13	R206 2010/11/04	8.45	Put	Bond Future	507.0000	409.0000	(19.329)	0	0	0
2010/05/13	R206 2011/02/03			Bond Future	8.2230	8.1060	(1.423)	0.0000	0.0000	0
2010/05/13	R206 2011/02/03	8.00	Call	Bond Future	676.0000	802.0000	18.639	0	0	0
2010/05/13	R206 2011/02/03	8.00	Put	Bond Future	1,243.0000	1,072.0000	(13.757)	0	0	0
2010/05/13	R206 2011/02/03	8.05	Call	Bond Future	728.0000	862.0000	18.407	0	0	0
2010/05/13	R206 2011/02/03	8.05	Put	Bond Future	1,167.0000	1,004.0000	(13.967)	0	0	0
2010/05/13	R206 2011/02/03	7.95	Call	Bond Future	625.0000	746.0000	19.360	0	0	0
2010/05/13	R206 2011/02/03	7.95	Put	Bond Future	1,319.0000	1,143.0000	(13.343)	0	0	0
2010/05/13	R207 2010/08/05			Bond Future	8.7910	8.6970	(1.069)	0.0000	0.0000	872
2010/05/13	R207 2010/08/05	9.50	Call	Bond Future	4,273.0000	4,772.0000	11.678	0	0	0
2010/05/13	R207 2010/08/05	9.50	Put	Bond Future	201.0000	142.0000	(29.353)	0	0	150
2010/05/13	R207 2010/08/05	9.25	Call	Bond Future	3,093.0000	3,539.0000	14.420	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
2010/05/13	R207 2010/08/05	9.25	Put	Bond Future	429.0000	317.0000	(26.107)	0	0	100
2010/05/13	R207 2010/08/05	8.25	Put	Bond Future	3,576.0000	3,120.0000	(12.752)	0	0	0
2010/05/13	R207 2010/08/05	8.25	Call	Bond Future	301.0000	403.0000	33.887	0	0	250
2010/05/13	R207 2010/11/04			Bond Future	8.8620	8.7640	(1.106)	0.0000	0.0000	0
2010/05/13	R207 2010/11/04	9.25	Call	Bond Future	3,305.0000	3,698.0000	11.891	0	0	0
2010/05/13	R207 2010/11/04	9.25	Put	Bond Future	1,094.0000	917.0000	(16.179)	0	0	0
2010/05/13	R207 2010/11/04	9.30	Call	Bond Future	3,497.0000	3,902.0000	11.581	0	0	0
2010/05/13	R207 2010/11/04	9.30	Put	Bond Future	1,006.0000	841.0000	(16.402)	0	0	0
2010/05/13	R207 2010/11/04	9.20	Call	Bond Future	3,117.0000	3,500.0000	12.287	0	0	0
2010/05/13	R207 2010/11/04	9.20	Put	Bond Future	1,187.0000	1,000.0000	(15.754)	0	0	0
2010/05/13	R207 2011/02/03			Bond Future	8.9150	8.8130	(1.144)	0.0000	0.0000	0
2010/05/13	R207 2011/02/03	8.75	Call	Bond Future	2,036.0000	2,306.0000	13.261	0	0	0
2010/05/13	R207 2011/02/03	8.75	Put	Bond Future	2,978.0000	2,667.0000	(10.443)	0	0	0
2010/05/13	R207 2011/02/03	8.80	Call	Bond Future	2,167.0000	2,448.0000	12.967	0	0	0
2010/05/13	R207 2011/02/03	8.80	Put	Bond Future	2,822.0000	2,522.0000	(10.631)	0	0	0
2010/05/13	R207 2011/02/03	8.70	Call	Bond Future	1,911.0000	2,170.0000	13.553	0	0	0
2010/05/13	R207 2011/02/03	8.70	Put	Bond Future	3,141.0000	2,819.0000	(10.252)	0	0	0
2010/05/13	R208 2010/08/05			Bond Future	8.8450	8.7510	(1.063)	0.0000	0.0000	6,287
2010/05/13	R208 2010/08/05	9.50	Call	Bond Future	4,180.0000	4,686.0000	12.105	0	0	0
2010/05/13	R208 2010/08/05	9.50	Put	Bond Future	270.0000	195.0000	(27.778)	0	0	0
2010/05/13	R208 2010/11/04			Bond Future	8.9140	8.8170	(1.088)	0.0000	0.0000	0
2010/05/13	R208 2010/11/04	9.25	Call	Bond Future	3,211.0000	3,607.0000	12.333	0	0	0
2010/05/13	R208 2010/11/04	9.25	Put	Bond Future	1,213.0000	1,020.0000	(15.911)	0	0	0
2010/05/13	R208 2010/11/04	9.30	Call	Bond Future	3,406.0000	3,814.0000	11.979	0	0	0
2010/05/13	R208 2010/11/04	9.30	Put	Bond Future	1,116.0000	935.0000	(16.219)	0	0	0
2010/05/13	R208 2010/11/04	9.20	Call	Bond Future	3,021.0000	3,405.0000	12.711	0	0	0
2010/05/13	R208 2010/11/04	9.20	Put	Bond Future	1,316.0000	1,112.0000	(15.502)	0	0	0
2010/05/13	R208 2011/02/03			Bond Future	8.9650	8.8650	(1.115)	0.0000	0.0000	0
2010/05/13	R208 2011/02/03	8.75	Call	Bond Future	2,018.0000	2,284.0000	13.181	0	0	0
2010/05/13	R208 2011/02/03	8.75	Put	Bond Future	3,306.0000	2,976.0000	(9.982)	0	0	0
2010/05/13	R208 2011/02/03	8.80	Call	Bond Future	2,149.0000	2,427.0000	12.936	0	0	0
2010/05/13	R208 2011/02/03	8.80	Put	Bond Future	3,135.0000	2,817.0000	(10.144)	0	0	0
2010/05/13	R208 2011/02/03	8.70	Call	Bond Future	1,892.0000	2,147.0000	13.478	0	0	0
2010/05/13	R208 2011/02/03	8.70	Put	Bond Future	3,483.0000	3,142.0000	(9.790)	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
2010/05/13	R209 2010/08/05			Bond Future	8.8640	8.7610	(1.162)	0.0000	0.0000	1,821
2010/05/13	R209 2010/08/05	8.75	Call	Bond Future	1,457.0000	1,830.0000	25.601	0	0	0
2010/05/13	R209 2010/08/05	8.75	Put	Bond Future	2,364.0000	1,918.0000	(18.866)	0	0	0
2010/05/13	R209 2010/11/04			Bond Future	8.9110	8.8050	(1.190)	0.0000	0.0000	0
2010/05/13	R209 2010/11/04	9.00	Call	Bond Future	3,013.0000	3,493.0000	15.931	0	0	0
2010/05/13	R209 2010/11/04	9.00	Put	Bond Future	2,324.0000	1,969.0000	(15.275)	0	0	0
2010/05/13	R209 2010/11/04	9.05	Call	Bond Future	3,226.0000	3,724.0000	15.437	0	0	0
2010/05/13	R209 2010/11/04	9.05	Put	Bond Future	2,154.0000	1,817.0000	(15.645)	0	0	0
2010/05/13	R209 2010/11/04	8.95	Call	Bond Future	2,810.0000	3,270.0000	16.370	0	0	0
2010/05/13	R209 2010/11/04	8.95	Put	Bond Future	2,507.0000	2,132.0000	(14.958)	0	0	0
2010/05/13	R209 2011/02/03			Bond Future	8.9450	8.8360	(1.219)	0.0000	0.0000	0
2010/05/13	R209 2011/02/03	9.00	Call	Bond Future	3,744.0000	4,216.0000	12.607	0	0	0
2010/05/13	R209 2011/02/03	9.00	Put	Bond Future	3,320.0000	2,939.0000	(11.476)	0	0	0
2010/05/13	R209 2011/02/03	9.05	Call	Bond Future	3,947.0000	4,434.0000	12.338	0	0	0
2010/05/13	R209 2011/02/03	9.05	Put	Bond Future	3,140.0000	2,775.0000	(11.624)	0	0	0
2010/05/13	R209 2011/02/03	8.95	Call	Bond Future	3,547.0000	4,005.0000	12.912	0	0	0
2010/05/13	R209 2011/02/03	8.95	Put	Bond Future	3,508.0000	3,113.0000	(11.260)	0	0	0
2010/05/13	TRT1 2010/08/05			Index Future	316.5350	318.2790	0.551	0.0000	0.0000	100
2010/05/13	TRT1 2010/11/04			Index Future	321.8340	323.6060	0.551	0.0000	0.0000	0
<b>Total</b>										<b>83796.00</b>