



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 18/05/2010

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
2010/05/18	AL7T 2010/08/05			Index Future	346.0550	345.9750	(0.023)	0.0000	0.0000	58
2010/05/18	ALBI 2010/08/05			Index Future	318.5240	318.3940	(0.041)	0.0000	0.0000	1,212
2010/05/18	ALBI 2010/11/04			Index Future	323.8560	323.7240	(0.041)	0.0000	0.0000	0
2010/05/18	CRD1 2010/08/05			Index Future	140.0990	140.0870	(0.009)	0.0000	0.0000	2
2010/05/18	CRD1 2010/11/04			Index Future	142.4450	142.4320	(0.009)	0.0000	0.0000	0
2010/05/18	GOVI 2010/08/05			GOVI	319.8890	319.7620	(0.040)	0.0000	0.0000	323
2010/05/18	GOVI 2010/08/05	315.60	Call	GOVI	64,107.0000	63,029.0000	(1.682)	0	0	0
2010/05/18	GOVI 2010/08/05	315.60	Put	GOVI	21,217.0000	21,409.0000	0.905	0	0	0
2010/05/18	GOVI 2010/11/04			GOVI	325.2440	325.1150	(0.040)	0.0000	0.0000	0
2010/05/18	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/18	GOVI 2010/11/04	329.00	Put	GOVI	37,560.0000	38,850.0000	3.435	0	0	0
2010/05/18	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/18	GOVI 2010/11/04	329.01	Put	GOVI	37,660.0000	38,950.0000	3.425	0	0	0
2010/05/18	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/18	GOVI 2010/11/04	328.99	Put	GOVI	37,460.0000	38,750.0000	3.444	0	0	0
2010/05/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/18	ILBI 2010/08/05			Index Future	379.5300	379.5660	0.009	0.0000	0.0000	500
2010/05/18	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/18	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/18	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/18	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/18	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/18	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/18	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/18	JBAF 2010/05/19			Jibar Tradeable Future	6.6010	6.6150	0.212	0.0000	0.0000	0
2010/05/18	JBAF 2010/06/15			Jibar Tradeable Future	6.6190	6.6200	0.015	0.0000	0.0000	0
2010/05/18	JBAF 2010/07/21			Jibar Tradeable Future	6.5870	6.5870	0.000	0.0000	0.0000	1,000
2010/05/18	JBAF 2010/08/18			Jibar Tradeable Future	6.5410	6.5410	0.000	0.0000	0.0000	1,000
2010/05/18	JBAF 2010/09/15			Jibar Tradeable Future	6.5410	6.5410	0.000	0.0000	0.0000	1,000
2010/05/18	JBAF 2010/10/20			Jibar Tradeable Future	6.5420	6.5420	0.000	0.0000	0.0000	0
2010/05/18	JBAF 2010/12/15			Jibar Tradeable Future	6.5430	6.5430	0.000	0.0000	0.0000	0
2010/05/18	JBAF 2011/03/16			Jibar Tradeable Future	6.7380	6.7350	(0.045)	0.0000	0.0000	5,500
2010/05/18	JBAF 2011/06/15			Jibar Tradeable Future	7.0190	7.0150	(0.057)	93.0100	93.0100	4,600
2010/05/18	JBAF 2011/09/21			Jibar Tradeable Future	7.3890	7.3850	(0.054)	0.0000	0.0000	3,500
2010/05/18	JBAF 2011/12/21			Jibar Tradeable Future	7.7000	7.6950	(0.065)	0.0000	0.0000	5,000
2010/05/18	JBAF 2012/03/20			Jibar Tradeable Future	7.8810	7.8800	(0.013)	0.0000	0.0000	0
2010/05/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/18	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/18	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/18	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/18	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/18	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/18	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/18	OTH1 2010/08/05			Index Future	310.6740	310.5360	(0.044)	0.0000	0.0000	3
2010/05/18	OTH1 2010/11/04			Index Future	315.8750	315.7340	(0.045)	0.0000	0.0000	0
2010/05/18	R157 2010/08/05			Bond Future	8.1020	8.1010	(0.012)	0.0000	0.0000	5,757
2010/05/18	R157 2010/08/05	8.75	Call	Bond Future	3,110.0000	3,111.0000	0.032	0	0	0
2010/05/18	R157 2010/08/05	8.75	Put	Bond Future	131.0000	128.0000	(2.290)	0	0	0
2010/05/18	R157 2010/08/05	8.50	Call	Bond Future	2,152.0000	2,151.0000	(0.046)	0	0	0
2010/05/18	R157 2010/08/05	8.50	Put	Bond Future	311.0000	306.0000	(1.608)	0	0	2,500
2010/05/18	R157 2010/08/05	9.00	Call	Bond Future	4,151.0000	4,154.0000	0.072	0	0	0
2010/05/18	R157 2010/08/05	9.00	Put	Bond Future	48.0000	46.0000	(4.167)	0	0	0
2010/05/18	R157 2010/08/05	8.25	Put	Bond Future	655.0000	648.0000	(1.069)	0	0	0
2010/05/18	R157 2010/08/05	8.25	Call	Bond Future	1,344.0000	1,341.0000	(0.223)	0	0	500
2010/05/18	R157 2010/11/04			Bond Future	8.1870	8.1860	(0.012)	0.0000	0.0000	0
2010/05/18	R157 2010/11/04	8.50	Call	Bond Future	2,163.0000	2,162.0000	(0.046)	0	0	0
2010/05/18	R157 2010/11/04	8.50	Put	Bond Future	782.0000	776.0000	(0.767)	0	0	0
2010/05/18	R157 2010/11/04	8.55	Call	Bond Future	2,311.0000	2,310.0000	(0.043)	0	0	0
2010/05/18	R157 2010/11/04	8.55	Put	Bond Future	711.0000	705.0000	(0.844)	0	0	0
2010/05/18	R157 2010/11/04	8.45	Call	Bond Future	2,020.0000	2,019.0000	(0.050)	0	0	0
2010/05/18	R157 2010/11/04	8.45	Put	Bond Future	858.0000	852.0000	(0.699)	0	0	0
2010/05/18	R157 2011/02/03			Bond Future	8.2450	8.2440	(0.012)	0.0000	0.0000	0
2010/05/18	R157 2011/02/03	7.90	Call	Bond Future	1,063.0000	1,062.0000	(0.094)	0	0	0
2010/05/18	R157 2011/02/03	7.90	Put	Bond Future	2,531.0000	2,526.0000	(0.198)	0	0	0
2010/05/18	R157 2011/02/03	7.95	Call	Bond Future	1,145.0000	1,143.0000	(0.175)	0	0	0
2010/05/18	R157 2011/02/03	7.95	Put	Bond Future	2,399.0000	2,393.0000	(0.250)	0	0	0

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2010/05/18	R157 2011/02/03	7.85	Call	Bond Future	986.0000	984.0000	(0.203)	0	0	0
2010/05/18	R157 2011/02/03	7.85	Put	Bond Future	2,669.0000	2,663.0000	(0.225)	0	0	0
2010/05/18	R186 2010/08/05			Bond Future	9.0000	9.0190	0.211	0.0000	0.0000	20,528
2010/05/18	R186 2010/08/05	9.25	Call	Bond Future	3,446.0000	3,316.0000	(3.772)	0	0	0
2010/05/18	R186 2010/08/05	9.25	Put	Bond Future	1,162.0000	1,208.0000	3.959	0	0	0
2010/05/18	R186 2010/08/05	8.75	Call	Bond Future	1,129.0000	1,059.0000	(6.200)	0	0	1,300
2010/05/18	R186 2010/08/05	8.75	Put	Bond Future	3,484.0000	3,590.0000	3.042	0	0	0
2010/05/18	R186 2010/08/05	9.75	Call	Bond Future	6,912.0000	6,748.0000	(2.373)	0	0	0
2010/05/18	R186 2010/08/05	9.75	Put	Bond Future	263.0000	275.0000	4.563	0	0	1,300
2010/05/18	R186 2010/08/05	10.00	Call	Bond Future	8,843.0000	8,672.0000	(1.934)	0	0	0
2010/05/18	R186 2010/08/05	10.00	Put	Bond Future	108.0000	114.0000	5.556	0	0	3,000
2010/05/18	R186 2010/11/04			Bond Future	9.0640	9.0840	0.221	0.0000	0.0000	0
2010/05/18	R186 2010/11/04	9.25	Call	Bond Future	4,098.0000	3,981.0000	(2.855)	0	0	0
2010/05/18	R186 2010/11/04	9.25	Put	Bond Future	2,418.0000	2,483.0000	2.688	0	0	0
2010/05/18	R186 2010/11/04	9.30	Call	Bond Future	4,365.0000	4,244.0000	(2.772)	0	0	0
2010/05/18	R186 2010/11/04	9.30	Put	Bond Future	2,240.0000	2,301.0000	2.723	0	0	0
2010/05/18	R186 2010/11/04	9.20	Call	Bond Future	3,840.0000	3,727.0000	(2.943)	0	0	0
2010/05/18	R186 2010/11/04	9.20	Put	Bond Future	2,608.0000	2,677.0000	2.646	0	0	0
2010/05/18	R186 2010/11/04	8.75	Put	Bond Future	4,849.0000	4,956.0000	2.207	0	0	0
2010/05/18	R186 2010/11/04	8.75	Call	Bond Future	1,925.0000	1,850.0000	(3.896)	0	0	9,800
2010/05/18	R186 2011/02/03			Bond Future	9.1120	9.1330	0.230	0.0000	0.0000	0
2010/05/18	R186 2011/02/03	9.00	Call	Bond Future	3,441.0000	3,345.0000	(2.790)	0	0	0
2010/05/18	R186 2011/02/03	9.00	Put	Bond Future	4,457.0000	4,550.0000	2.087	0	0	0
2010/05/18	R186 2011/02/03	9.05	Call	Bond Future	3,658.0000	3,557.0000	(2.761)	0	0	0
2010/05/18	R186 2011/02/03	9.05	Put	Bond Future	4,219.0000	4,307.0000	2.086	0	0	0
2010/05/18	R186 2011/02/03	8.95	Call	Bond Future	3,235.0000	3,142.0000	(2.875)	0	0	0
2010/05/18	R186 2011/02/03	8.95	Put	Bond Future	4,709.0000	4,805.0000	2.039	0	0	0
2010/05/18	R201 2010/08/05			Bond Future	8.0670	8.0660	(0.012)	0.0000	0.0000	1,174
2010/05/18	R201 2010/08/05	9.00	Call	Bond Future	3,384.0000	3,386.0000	0.059	0	0	0
2010/05/18	R201 2010/08/05	9.00	Put	Bond Future	27.0000	25.0000	(7.407)	0	0	0
2010/05/18	R201 2010/11/04			Bond Future	8.1530	8.1520	(0.012)	0.0000	0.0000	0
2010/05/18	R201 2010/11/04	8.50	Call	Bond Future	1,796.0000	1,796.0000	0.000	0	0	0
2010/05/18	R201 2010/11/04	8.50	Put	Bond Future	596.0000	593.0000	(0.503)	0	0	0

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2010/05/18	R201 2010/11/04	8.55	Call	Bond Future	1,914.0000	1,914.0000	0.000	0	0	0
2010/05/18	R201 2010/11/04	8.55	Put	Bond Future	543.0000	540.0000	(0.552)	0	0	0
2010/05/18	R201 2010/11/04	8.45	Call	Bond Future	1,682.0000	1,681.0000	(0.059)	0	0	0
2010/05/18	R201 2010/11/04	8.45	Put	Bond Future	654.0000	650.0000	(0.612)	0	0	0
2010/05/18	R201 2011/02/03			Bond Future	8.2080	8.2070	(0.012)	0.0000	0.0000	0
2010/05/18	R201 2011/02/03	8.00	Call	Bond Future	908.0000	907.0000	(0.110)	0	0	0
2010/05/18	R201 2011/02/03	8.00	Put	Bond Future	1,596.0000	1,592.0000	(0.251)	0	0	0
2010/05/18	R201 2011/02/03	8.05	Call	Bond Future	979.0000	979.0000	0.000	0	0	0
2010/05/18	R201 2011/02/03	8.05	Put	Bond Future	1,501.0000	1,498.0000	(0.200)	0	0	0
2010/05/18	R201 2011/02/03	7.95	Call	Bond Future	841.0000	840.0000	(0.119)	0	0	0
2010/05/18	R201 2011/02/03	7.95	Put	Bond Future	1,695.0000	1,691.0000	(0.236)	0	0	0
2010/05/18	R203 2010/08/05			Bond Future	8.6760	8.6750	(0.012)	0.0000	0.0000	3,317
2010/05/18	R203 2010/08/05	9.25	Call	Bond Future	3,140.0000	3,140.0000	0.000	0	0	0
2010/05/18	R203 2010/08/05	9.25	Put	Bond Future	242.0000	237.0000	(2.066)	0	0	0
2010/05/18	R203 2010/11/04			Bond Future	8.7640	8.7630	(0.011)	0.0000	0.0000	0
2010/05/18	R203 2010/11/04	9.25	Call	Bond Future	3,117.0000	3,116.0000	(0.032)	0	0	0
2010/05/18	R203 2010/11/04	9.25	Put	Bond Future	731.0000	725.0000	(0.821)	0	0	0
2010/05/18	R203 2010/11/04	9.30	Call	Bond Future	3,294.0000	3,294.0000	0.000	0	0	0
2010/05/18	R203 2010/11/04	9.30	Put	Bond Future	666.0000	661.0000	(0.751)	0	0	0
2010/05/18	R203 2010/11/04	9.20	Call	Bond Future	2,944.0000	2,943.0000	(0.034)	0	0	0
2010/05/18	R203 2010/11/04	9.20	Put	Bond Future	800.0000	794.0000	(0.750)	0	0	0
2010/05/18	R203 2011/02/03			Bond Future	8.8320	8.8310	(0.011)	0.0000	0.0000	0
2010/05/18	R203 2011/02/03	8.50	Call	Bond Future	1,321.0000	1,319.0000	(0.151)	0	0	0
2010/05/18	R203 2011/02/03	8.50	Put	Bond Future	2,942.0000	2,935.0000	(0.238)	0	0	0
2010/05/18	R203 2011/02/03	8.55	Call	Bond Future	1,418.0000	1,416.0000	(0.141)	0	0	0
2010/05/18	R203 2011/02/03	8.55	Put	Bond Future	2,793.0000	2,786.0000	(0.251)	0	0	0
2010/05/18	R203 2011/02/03	8.45	Call	Bond Future	1,230.0000	1,228.0000	(0.163)	0	0	0
2010/05/18	R203 2011/02/03	8.45	Put	Bond Future	3,098.0000	3,091.0000	(0.226)	0	0	0
2010/05/18	R204 2010/08/05			Bond Future	8.7320	8.7410	0.103	0.0000	0.0000	2,664
2010/05/18	R204 2010/08/05	9.25	Call	Bond Future	3,180.0000	3,133.0000	(1.478)	0	0	0
2010/05/18	R204 2010/08/05	9.25	Put	Bond Future	291.0000	295.0000	1.375	0	0	780
2010/05/18	R204 2010/08/05	8.70	Call	Bond Future	0.0000	1,112.0000	100.000	0	0	0
2010/05/18	R204 2010/08/05	8.70	Put	Bond Future	0.0000	1,345.0000	100.000	0	0	650

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2010/05/18	R204 2010/11/04			Bond Future	8.8100	8.8200	0.114	0.0000	0.0000	0
2010/05/18	R204 2010/11/04	9.25	Call	Bond Future	3,342.0000	3,298.0000	(1.317)	0	0	0
2010/05/18	R204 2010/11/04	9.25	Put	Bond Future	942.0000	954.0000	1.274	0	0	0
2010/05/18	R204 2010/11/04	9.30	Call	Bond Future	3,532.0000	3,487.0000	(1.274)	0	0	0
2010/05/18	R204 2010/11/04	9.30	Put	Bond Future	864.0000	875.0000	1.273	0	0	0
2010/05/18	R204 2010/11/04	9.20	Call	Bond Future	3,156.0000	3,114.0000	(1.331)	0	0	0
2010/05/18	R204 2010/11/04	9.20	Put	Bond Future	1,025.0000	1,038.0000	1.268	0	0	0
2010/05/18	R204 2011/02/03			Bond Future	8.8680	8.8780	0.113	0.0000	0.0000	0
2010/05/18	R204 2011/02/03	8.50	Call	Bond Future	1,406.0000	1,382.0000	(1.707)	0	0	0
2010/05/18	R204 2011/02/03	8.50	Put	Bond Future	3,422.0000	3,452.0000	0.877	0	0	0
2010/05/18	R204 2011/02/03	8.55	Call	Bond Future	1,511.0000	1,486.0000	(1.655)	0	0	0
2010/05/18	R204 2011/02/03	8.55	Put	Bond Future	3,250.0000	3,279.0000	0.892	0	0	0
2010/05/18	R204 2011/02/03	8.45	Call	Bond Future	1,307.0000	1,284.0000	(1.760)	0	0	0
2010/05/18	R204 2011/02/03	8.45	Put	Bond Future	3,601.0000	3,632.0000	0.861	0	0	0
2010/05/18	R206 2010/08/05			Bond Future	8.0750	8.0520	(0.285)	0.0000	0.0000	0
2010/05/18	R206 2010/08/05	9.00	Call	Bond Future	2,667.0000	2,731.0000	2.400	0	0	0
2010/05/18	R206 2010/08/05	9.00	Put	Bond Future	18.0000	15.0000	(16.667)	0	0	0
2010/05/18	R206 2010/11/04			Bond Future	8.1770	8.1520	(0.306)	0.0000	0.0000	0
2010/05/18	R206 2010/11/04	8.50	Call	Bond Future	1,343.0000	1,386.0000	3.202	0	0	0
2010/05/18	R206 2010/11/04	8.50	Put	Bond Future	468.0000	443.0000	(5.342)	0	0	0
2010/05/18	R206 2010/11/04	8.55	Call	Bond Future	1,434.0000	1,480.0000	3.208	0	0	0
2010/05/18	R206 2010/11/04	8.55	Put	Bond Future	425.0000	403.0000	(5.176)	0	0	0
2010/05/18	R206 2010/11/04	8.45	Call	Bond Future	1,254.0000	1,296.0000	3.349	0	0	0
2010/05/18	R206 2010/11/04	8.45	Put	Bond Future	514.0000	488.0000	(5.058)	0	0	0
2010/05/18	R206 2011/02/03			Bond Future	8.2440	8.2170	(0.328)	0.0000	0.0000	0
2010/05/18	R206 2011/02/03	8.00	Call	Bond Future	646.0000	672.0000	4.025	0	0	0
2010/05/18	R206 2011/02/03	8.00	Put	Bond Future	1,266.0000	1,223.0000	(3.397)	0	0	0
2010/05/18	R206 2011/02/03	8.05	Call	Bond Future	697.0000	725.0000	4.017	0	0	0
2010/05/18	R206 2011/02/03	8.05	Put	Bond Future	1,189.0000	1,149.0000	(3.364)	0	0	0
2010/05/18	R206 2011/02/03	7.95	Call	Bond Future	597.0000	621.0000	4.020	0	0	0
2010/05/18	R206 2011/02/03	7.95	Put	Bond Future	1,344.0000	1,300.0000	(3.274)	0	0	0
2010/05/18	R207 2010/08/05			Bond Future	8.8200	8.8190	(0.011)	0.0000	0.0000	872
2010/05/18	R207 2010/08/05	9.50	Call	Bond Future	4,101.0000	4,102.0000	0.024	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
2010/05/18	R207 2010/08/05	9.50	Put	Bond Future	200.0000	195.0000	(2.500)	0	0	150
2010/05/18	R207 2010/08/05	9.25	Call	Bond Future	2,928.0000	2,926.0000	(0.068)	0	0	0
2010/05/18	R207 2010/08/05	9.25	Put	Bond Future	436.0000	428.0000	(1.835)	0	0	100
2010/05/18	R207 2010/08/05	8.25	Put	Bond Future	3,696.0000	3,686.0000	(0.271)	0	0	0
2010/05/18	R207 2010/08/05	8.25	Call	Bond Future	249.0000	245.0000	(1.606)	0	0	250
2010/05/18	R207 2010/11/04			Bond Future	8.8910	8.8900	(0.011)	0.0000	0.0000	0
2010/05/18	R207 2010/11/04	9.25	Call	Bond Future	3,165.0000	3,164.0000	(0.032)	0	0	0
2010/05/18	R207 2010/11/04	9.25	Put	Bond Future	1,121.0000	1,115.0000	(0.535)	0	0	0
2010/05/18	R207 2010/11/04	9.30	Call	Bond Future	3,355.0000	3,354.0000	(0.030)	0	0	0
2010/05/18	R207 2010/11/04	9.30	Put	Bond Future	1,032.0000	1,025.0000	(0.678)	0	0	0
2010/05/18	R207 2010/11/04	9.20	Call	Bond Future	2,981.0000	2,979.0000	(0.067)	0	0	0
2010/05/18	R207 2010/11/04	9.20	Put	Bond Future	1,218.0000	1,211.0000	(0.575)	0	0	0
2010/05/18	R207 2011/02/03			Bond Future	8.9450	8.9450	0.000	0.0000	0.0000	0
2010/05/18	R207 2011/02/03	8.75	Call	Bond Future	1,937.0000	1,933.0000	(0.207)	0	0	0
2010/05/18	R207 2011/02/03	8.75	Put	Bond Future	3,049.0000	3,045.0000	(0.131)	0	0	0
2010/05/18	R207 2011/02/03	8.80	Call	Bond Future	2,065.0000	2,060.0000	(0.242)	0	0	0
2010/05/18	R207 2011/02/03	8.80	Put	Bond Future	2,890.0000	2,885.0000	(0.173)	0	0	0
2010/05/18	R207 2011/02/03	8.70	Call	Bond Future	1,815.0000	1,811.0000	(0.220)	0	0	0
2010/05/18	R207 2011/02/03	8.70	Put	Bond Future	3,215.0000	3,211.0000	(0.124)	0	0	0
2010/05/18	R208 2010/08/05			Bond Future	8.8630	8.8620	(0.011)	0.0000	0.0000	6,287
2010/05/18	R208 2010/08/05	9.50	Call	Bond Future	4,060.0000	4,061.0000	0.025	0	0	0
2010/05/18	R208 2010/08/05	9.50	Put	Bond Future	261.0000	255.0000	(2.299)	0	0	0
2010/05/18	R208 2010/11/04			Bond Future	8.9330	8.9320	(0.011)	0.0000	0.0000	0
2010/05/18	R208 2010/11/04	9.25	Call	Bond Future	3,108.0000	3,106.0000	(0.064)	0	0	0
2010/05/18	R208 2010/11/04	9.25	Put	Bond Future	1,224.0000	1,216.0000	(0.654)	0	0	0
2010/05/18	R208 2010/11/04	9.30	Call	Bond Future	3,302.0000	3,300.0000	(0.061)	0	0	0
2010/05/18	R208 2010/11/04	9.30	Put	Bond Future	1,126.0000	1,118.0000	(0.710)	0	0	0
2010/05/18	R208 2010/11/04	9.20	Call	Bond Future	2,920.0000	2,919.0000	(0.034)	0	0	0
2010/05/18	R208 2010/11/04	9.20	Put	Bond Future	1,330.0000	1,323.0000	(0.526)	0	0	0
2010/05/18	R208 2011/02/03			Bond Future	8.9850	8.9840	(0.011)	0.0000	0.0000	0
2010/05/18	R208 2011/02/03	8.75	Call	Bond Future	1,942.0000	1,940.0000	(0.103)	0	0	0
2010/05/18	R208 2011/02/03	8.75	Put	Bond Future	3,349.0000	3,341.0000	(0.239)	0	0	0
2010/05/18	R208 2011/02/03	8.80	Call	Bond Future	2,072.0000	2,070.0000	(0.097)	0	0	0
2010/05/18	R208 2011/02/03	8.80	Put	Bond Future	3,177.0000	3,169.0000	(0.252)	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
2010/05/18	R208 2011/02/03	8.70	Call	Bond Future	1,819.0000	1,817.0000	(0.110)	0	0	0
2010/05/18	R208 2011/02/03	8.70	Put	Bond Future	3,529.0000	3,521.0000	(0.227)	0	0	0
2010/05/18	R209 2010/08/05			Bond Future	8.9550	8.9750	0.223	0.0000	0.0000	1,821
2010/05/18	R209 2010/08/05	8.75	Call	Bond Future	1,116.0000	1,048.0000	(6.093)	0	0	0
2010/05/18	R209 2010/08/05	8.75	Put	Bond Future	2,734.0000	2,821.0000	3.182	0	0	0
2010/05/18	R209 2010/11/04			Bond Future	9.0040	9.0240	0.222	0.0000	0.0000	0
2010/05/18	R209 2010/11/04	9.00	Call	Bond Future	2,588.0000	2,502.0000	(3.323)	0	0	0
2010/05/18	R209 2010/11/04	9.00	Put	Bond Future	2,619.0000	2,686.0000	2.558	0	0	0
2010/05/18	R209 2010/11/04	9.05	Call	Bond Future	2,784.0000	2,695.0000	(3.197)	0	0	0
2010/05/18	R209 2010/11/04	9.05	Put	Bond Future	2,432.0000	2,496.0000	2.632	0	0	0
2010/05/18	R209 2010/11/04	8.95	Call	Bond Future	2,401.0000	2,319.0000	(3.415)	0	0	0
2010/05/18	R209 2010/11/04	8.95	Put	Bond Future	2,818.0000	2,889.0000	2.520	0	0	0
2010/05/18	R209 2011/02/03			Bond Future	9.0400	9.0610	0.232	0.0000	0.0000	0
2010/05/18	R209 2011/02/03	9.00	Call	Bond Future	3,327.0000	3,239.0000	(2.645)	0	0	0
2010/05/18	R209 2011/02/03	9.00	Put	Bond Future	3,633.0000	3,705.0000	1.982	0	0	0
2010/05/18	R209 2011/02/03	9.05	Call	Bond Future	3,517.0000	3,427.0000	(2.559)	0	0	0
2010/05/18	R209 2011/02/03	9.05	Put	Bond Future	3,441.0000	3,511.0000	2.034	0	0	0
2010/05/18	R209 2011/02/03	8.95	Call	Bond Future	3,143.0000	3,058.0000	(2.704)	0	0	0
2010/05/18	R209 2011/02/03	8.95	Put	Bond Future	3,835.0000	3,909.0000	1.930	0	0	0
2010/05/18	TRT1 2010/08/05			Index Future	316.0170	315.8910	(0.040)	0.0000	0.0000	100
2010/05/18	TRT1 2010/11/04			Index Future	321.3070	321.1790	(0.040)	0.0000	0.0000	0
<b>Total</b>										<b>86548.00</b>