



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 19/05/2010

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
2010/05/19	AL7T 2010/08/05			Index Future	345.9750	343.2230	(0.795)	0.0000	0.0000	58
2010/05/19	ALBI 2010/08/05			Index Future	318.3940	316.1890	(0.693)	0.0000	0.0000	1,464
2010/05/19	ALBI 2010/11/04			Index Future	323.7240	321.4820	(0.693)	0.0000	0.0000	0
2010/05/19	CRD1 2010/08/05			Index Future	140.0870	139.3870	(0.500)	0.0000	0.0000	2
2010/05/19	CRD1 2010/11/04			Index Future	142.4320	141.7210	(0.499)	0.0000	0.0000	0
2010/05/19	GOVI 2010/08/05			GOVI	319.7620	317.5740	(0.684)	0.0000	0.0000	323
2010/05/19	GOVI 2010/08/05	315.60	Call	GOVI	63,029.0000	49,010.0000	(22.242)	0	0	0
2010/05/19	GOVI 2010/08/05	315.60	Put	GOVI	21,409.0000	29,270.0000	36.718	0	0	0
2010/05/19	GOVI 2010/11/04			GOVI	325.1150	322.8910	(0.684)	0.0000	0.0000	0
2010/05/19	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/19	GOVI 2010/11/04	329.00	Put	GOVI	38,850.0000	61,090.0000	57.246	0	0	0
2010/05/19	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/19	GOVI 2010/11/04	329.01	Put	GOVI	38,950.0000	61,190.0000	57.099	0	0	0
2010/05/19	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/19	GOVI 2010/11/04	328.99	Put	GOVI	38,750.0000	60,990.0000	57.394	0	0	0
2010/05/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/19	ILBI 2010/08/05			Index Future	379.5660	379.9830	0.110	0.0000	0.0000	500
2010/05/19	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/19	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/19	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/19	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/19	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/19	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/19	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/19	JBAF 2010/05/19			Jibar Tradeable Future	6.6150	6.6050	(0.151)	0.0000	0.0000	0
2010/05/19	JBAF 2010/06/15			Jibar Tradeable Future	6.6200	6.6160	(0.060)	0.0000	0.0000	0
2010/05/19	JBAF 2010/07/21			Jibar Tradeable Future	6.5870	6.5920	0.076	0.0000	0.0000	1,000
2010/05/19	JBAF 2010/08/18			Jibar Tradeable Future	6.5410	6.5540	0.199	0.0000	0.0000	1,000
2010/05/19	JBAF 2010/09/15			Jibar Tradeable Future	6.5410	6.5530	0.183	0.0000	0.0000	1,000
2010/05/19	JBAF 2010/10/20			Jibar Tradeable Future	6.5420	6.5540	0.183	0.0000	0.0000	0
2010/05/19	JBAF 2010/12/15			Jibar Tradeable Future	6.5430	6.5540	0.168	0.0000	0.0000	0
2010/05/19	JBAF 2011/03/16			Jibar Tradeable Future	6.7350	6.7470	0.178	0.0000	0.0000	5,500
2010/05/19	JBAF 2011/06/15			Jibar Tradeable Future	7.0150	7.0330	0.257	0.0000	0.0000	4,600
2010/05/19	JBAF 2011/09/21			Jibar Tradeable Future	7.3850	7.3970	0.162	0.0000	0.0000	3,500
2010/05/19	JBAF 2011/12/21			Jibar Tradeable Future	7.6950	7.7070	0.156	0.0000	0.0000	5,000
2010/05/19	JBAF 2012/03/20			Jibar Tradeable Future	7.8800	7.9030	0.292	0.0000	0.0000	0
2010/05/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/19	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/19	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/19	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/19	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/19	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/19	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/19	OTH1 2010/08/05			Index Future	310.5360	308.4340	(0.677)	0.0000	0.0000	3
2010/05/19	OTH1 2010/11/04			Index Future	315.7340	313.3850	(0.744)	0.0000	0.0000	0
2010/05/19	R157 2010/08/05			Bond Future	8.1010	8.2460	1.790	0.0000	0.0000	5,757
2010/05/19	R157 2010/08/05	8.75	Call	Bond Future	3,111.0000	2,524.0000	(18.869)	0	0	0
2010/05/19	R157 2010/08/05	8.75	Put	Bond Future	128.0000	215.0000	67.969	0	0	0
2010/05/19	R157 2010/08/05	8.50	Call	Bond Future	2,151.0000	1,649.0000	(23.338)	0	0	0
2010/05/19	R157 2010/08/05	8.50	Put	Bond Future	306.0000	478.0000	56.209	0	0	2,500
2010/05/19	R157 2010/08/05	9.00	Call	Bond Future	4,154.0000	3,518.0000	(15.311)	0	0	0
2010/05/19	R157 2010/08/05	9.00	Put	Bond Future	46.0000	85.0000	84.783	0	0	0
2010/05/19	R157 2010/08/05	8.25	Put	Bond Future	648.0000	936.0000	44.444	0	0	0
2010/05/19	R157 2010/08/05	8.25	Call	Bond Future	1,341.0000	955.0000	(28.784)	0	0	500
2010/05/19	R157 2010/11/04			Bond Future	8.1860	8.3410	1.893	0.0000	0.0000	0
2010/05/19	R157 2010/11/04	8.50	Call	Bond Future	2,162.0000	1,728.0000	(20.074)	0	0	0
2010/05/19	R157 2010/11/04	8.50	Put	Bond Future	776.0000	1,029.0000	32.603	0	0	0
2010/05/19	R157 2010/11/04	8.55	Call	Bond Future	2,310.0000	1,860.0000	(19.481)	0	0	0
2010/05/19	R157 2010/11/04	8.55	Put	Bond Future	705.0000	942.0000	33.617	0	0	0
2010/05/19	R157 2010/11/04	8.45	Call	Bond Future	2,019.0000	1,602.0000	(20.654)	0	0	0
2010/05/19	R157 2010/11/04	8.45	Put	Bond Future	852.0000	1,122.0000	31.690	0	0	0
2010/05/19	R157 2011/02/03			Bond Future	8.2440	8.4100	2.014	0.0000	0.0000	0
2010/05/19	R157 2011/02/03	7.90	Call	Bond Future	1,062.0000	821.0000	(22.693)	0	0	0
2010/05/19	R157 2011/02/03	7.90	Put	Bond Future	2,526.0000	2,983.0000	18.092	0	0	0
2010/05/19	R157 2011/02/03	7.95	Call	Bond Future	1,143.0000	889.0000	(22.222)	0	0	0
2010/05/19	R157 2011/02/03	7.95	Put	Bond Future	2,393.0000	2,837.0000	18.554	0	0	0

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2010/05/19	R157 2011/02/03	7.85	Call	Bond Future	984.0000	757.0000	(23.069)	0	0	0
2010/05/19	R157 2011/02/03	7.85	Put	Bond Future	2,663.0000	3,134.0000	17.687	0	0	0
2010/05/19	R186 2010/08/05			Bond Future	9.0190	9.1100	1.009	0.0000	0.0000	20,528
2010/05/19	R186 2010/08/05	9.25	Call	Bond Future	3,316.0000	2,772.0000	(16.405)	0	0	0
2010/05/19	R186 2010/08/05	9.25	Put	Bond Future	1,208.0000	1,501.0000	24.255	0	0	0
2010/05/19	R186 2010/08/05	8.75	Call	Bond Future	1,059.0000	803.0000	(24.174)	0	0	1,300
2010/05/19	R186 2010/08/05	8.75	Put	Bond Future	3,590.0000	4,172.0000	16.212	0	0	0
2010/05/19	R186 2010/08/05	9.75	Call	Bond Future	6,748.0000	6,003.0000	(11.040)	0	0	0
2010/05/19	R186 2010/08/05	9.75	Put	Bond Future	275.0000	368.0000	33.818	0	0	1,300
2010/05/19	R186 2010/08/05	10.00	Call	Bond Future	8,672.0000	7,878.0000	(9.156)	0	0	0
2010/05/19	R186 2010/08/05	10.00	Put	Bond Future	114.0000	157.0000	37.719	0	0	3,000
2010/05/19	R186 2010/11/04			Bond Future	9.0840	9.1770	1.024	0.0000	0.0000	0
2010/05/19	R186 2010/11/04	9.25	Call	Bond Future	3,981.0000	3,494.0000	(12.233)	0	0	0
2010/05/19	R186 2010/11/04	9.25	Put	Bond Future	2,483.0000	2,839.0000	14.337	0	0	0
2010/05/19	R186 2010/11/04	9.30	Call	Bond Future	4,244.0000	3,738.0000	(11.923)	0	0	0
2010/05/19	R186 2010/11/04	9.30	Put	Bond Future	2,301.0000	2,638.0000	14.646	0	0	0
2010/05/19	R186 2010/11/04	9.20	Call	Bond Future	3,727.0000	3,258.0000	(12.584)	0	0	0
2010/05/19	R186 2010/11/04	9.20	Put	Bond Future	2,677.0000	3,051.0000	13.971	0	0	0
2010/05/19	R186 2010/11/04	8.75	Put	Bond Future	4,956.0000	5,504.0000	11.057	0	0	0
2010/05/19	R186 2010/11/04	8.75	Call	Bond Future	1,850.0000	1,555.0000	(15.946)	0	0	9,800
2010/05/19	R186 2011/02/03			Bond Future	9.1330	9.2290	1.051	0.0000	0.0000	0
2010/05/19	R186 2011/02/03	9.00	Call	Bond Future	3,345.0000	2,950.0000	(11.809)	0	0	0
2010/05/19	R186 2011/02/03	9.00	Put	Bond Future	4,550.0000	5,013.0000	10.176	0	0	0
2010/05/19	R186 2011/02/03	9.05	Call	Bond Future	3,557.0000	3,147.0000	(11.527)	0	0	0
2010/05/19	R186 2011/02/03	9.05	Put	Bond Future	4,307.0000	4,755.0000	10.402	0	0	0
2010/05/19	R186 2011/02/03	8.95	Call	Bond Future	3,142.0000	2,763.0000	(12.062)	0	0	0
2010/05/19	R186 2011/02/03	8.95	Put	Bond Future	4,805.0000	5,284.0000	9.969	0	0	0
2010/05/19	R201 2010/08/05			Bond Future	8.0660	8.2110	1.798	0.0000	0.0000	1,174
2010/05/19	R201 2010/08/05	9.00	Call	Bond Future	3,386.0000	2,879.0000	(14.973)	0	0	0
2010/05/19	R201 2010/08/05	9.00	Put	Bond Future	25.0000	49.0000	96.000	0	0	0
2010/05/19	R201 2010/11/04			Bond Future	8.1520	8.3080	1.914	0.0000	0.0000	0
2010/05/19	R201 2010/11/04	8.50	Call	Bond Future	1,796.0000	1,447.0000	(19.432)	0	0	0
2010/05/19	R201 2010/11/04	8.50	Put	Bond Future	593.0000	785.0000	32.378	0	0	0

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2010/05/19	R201 2010/11/04	8.55	Call	Bond Future	1,914.0000	1,552.0000	(18.913)	0	0	0
2010/05/19	R201 2010/11/04	8.55	Put	Bond Future	540.0000	719.0000	33.148	0	0	0
2010/05/19	R201 2010/11/04	8.45	Call	Bond Future	1,681.0000	1,345.0000	(19.988)	0	0	0
2010/05/19	R201 2010/11/04	8.45	Put	Bond Future	650.0000	855.0000	31.538	0	0	0
2010/05/19	R201 2011/02/03			Bond Future	8.2070	8.3740	2.035	0.0000	0.0000	0
2010/05/19	R201 2011/02/03	8.00	Call	Bond Future	907.0000	696.0000	(23.264)	0	0	0
2010/05/19	R201 2011/02/03	8.00	Put	Bond Future	1,592.0000	1,929.0000	21.168	0	0	0
2010/05/19	R201 2011/02/03	8.05	Call	Bond Future	979.0000	755.0000	(22.880)	0	0	0
2010/05/19	R201 2011/02/03	8.05	Put	Bond Future	1,498.0000	1,822.0000	21.629	0	0	0
2010/05/19	R201 2011/02/03	7.95	Call	Bond Future	840.0000	639.0000	(23.929)	0	0	0
2010/05/19	R201 2011/02/03	7.95	Put	Bond Future	1,691.0000	2,038.0000	20.520	0	0	0
2010/05/19	R203 2010/08/05			Bond Future	8.6750	8.8080	1.533	0.0000	0.0000	3,317
2010/05/19	R203 2010/08/05	9.25	Call	Bond Future	3,140.0000	2,578.0000	(17.898)	0	0	0
2010/05/19	R203 2010/08/05	9.25	Put	Bond Future	237.0000	356.0000	50.211	0	0	0
2010/05/19	R203 2010/11/04			Bond Future	8.7630	8.9020	1.586	0.0000	0.0000	0
2010/05/19	R203 2010/11/04	9.25	Call	Bond Future	3,116.0000	2,631.0000	(15.565)	0	0	0
2010/05/19	R203 2010/11/04	9.25	Put	Bond Future	725.0000	930.0000	28.276	0	0	0
2010/05/19	R203 2010/11/04	9.30	Call	Bond Future	3,294.0000	2,795.0000	(15.149)	0	0	0
2010/05/19	R203 2010/11/04	9.30	Put	Bond Future	661.0000	852.0000	28.896	0	0	0
2010/05/19	R203 2010/11/04	9.20	Call	Bond Future	2,943.0000	2,472.0000	(16.004)	0	0	0
2010/05/19	R203 2010/11/04	9.20	Put	Bond Future	794.0000	1,013.0000	27.582	0	0	0
2010/05/19	R203 2011/02/03			Bond Future	8.8310	8.9770	1.653	0.0000	0.0000	0
2010/05/19	R203 2011/02/03	8.50	Call	Bond Future	1,319.0000	1,064.0000	(19.333)	0	0	0
2010/05/19	R203 2011/02/03	8.50	Put	Bond Future	2,935.0000	3,383.0000	15.264	0	0	0
2010/05/19	R203 2011/02/03	8.55	Call	Bond Future	1,416.0000	1,148.0000	(18.927)	0	0	0
2010/05/19	R203 2011/02/03	8.55	Put	Bond Future	2,786.0000	3,221.0000	15.614	0	0	0
2010/05/19	R203 2011/02/03	8.45	Call	Bond Future	1,228.0000	985.0000	(19.788)	0	0	0
2010/05/19	R203 2011/02/03	8.45	Put	Bond Future	3,091.0000	3,551.0000	14.882	0	0	0
2010/05/19	R204 2010/08/05			Bond Future	8.7410	8.8840	1.636	0.0000	0.0000	2,664
2010/05/19	R204 2010/08/05	9.25	Call	Bond Future	3,133.0000	2,487.0000	(20.619)	0	0	0
2010/05/19	R204 2010/08/05	9.25	Put	Bond Future	295.0000	457.0000	54.915	0	0	780
2010/05/19	R204 2010/08/05	8.70	Call	Bond Future	1,112.0000	762.0000	(31.475)	0	0	0
2010/05/19	R204 2010/08/05	8.70	Put	Bond Future	1,345.0000	1,804.0000	34.126	0	0	650

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2010/05/19	R204 2010/11/04			Bond Future	8.8200	8.9680	1.678	0.0000	0.0000	0
2010/05/19	R204 2010/11/04	9.25	Call	Bond Future	3,298.0000	2,749.0000	(16.646)	0	0	0
2010/05/19	R204 2010/11/04	9.25	Put	Bond Future	954.0000	1,220.0000	27.883	0	0	0
2010/05/19	R204 2010/11/04	9.30	Call	Bond Future	3,487.0000	2,922.0000	(16.203)	0	0	0
2010/05/19	R204 2010/11/04	9.30	Put	Bond Future	875.0000	1,125.0000	28.571	0	0	0
2010/05/19	R204 2010/11/04	9.20	Call	Bond Future	3,114.0000	2,581.0000	(17.116)	0	0	0
2010/05/19	R204 2010/11/04	9.20	Put	Bond Future	1,038.0000	1,321.0000	27.264	0	0	0
2010/05/19	R204 2011/02/03			Bond Future	8.8780	9.0330	1.746	0.0000	0.0000	0
2010/05/19	R204 2011/02/03	8.50	Call	Bond Future	1,382.0000	1,094.0000	(20.839)	0	0	0
2010/05/19	R204 2011/02/03	8.50	Put	Bond Future	3,452.0000	3,997.0000	15.788	0	0	0
2010/05/19	R204 2011/02/03	8.55	Call	Bond Future	1,486.0000	1,183.0000	(20.390)	0	0	0
2010/05/19	R204 2011/02/03	8.55	Put	Bond Future	3,279.0000	3,809.0000	16.163	0	0	0
2010/05/19	R204 2011/02/03	8.45	Call	Bond Future	1,284.0000	1,011.0000	(21.262)	0	0	0
2010/05/19	R204 2011/02/03	8.45	Put	Bond Future	3,632.0000	4,192.0000	15.419	0	0	0
2010/05/19	R206 2010/08/05			Bond Future	8.0520	8.1990	1.826	0.0000	0.0000	0
2010/05/19	R206 2010/08/05	9.00	Call	Bond Future	2,731.0000	2,319.0000	(15.086)	0	0	0
2010/05/19	R206 2010/08/05	9.00	Put	Bond Future	15.0000	30.0000	100.000	0	0	0
2010/05/19	R206 2010/11/04			Bond Future	8.1520	8.3110	1.950	0.0000	0.0000	0
2010/05/19	R206 2010/11/04	8.50	Call	Bond Future	1,386.0000	1,107.0000	(20.130)	0	0	0
2010/05/19	R206 2010/11/04	8.50	Put	Bond Future	443.0000	596.0000	34.537	0	0	0
2010/05/19	R206 2010/11/04	8.55	Call	Bond Future	1,480.0000	1,190.0000	(19.595)	0	0	0
2010/05/19	R206 2010/11/04	8.55	Put	Bond Future	403.0000	545.0000	35.236	0	0	0
2010/05/19	R206 2010/11/04	8.45	Call	Bond Future	1,296.0000	1,027.0000	(20.756)	0	0	0
2010/05/19	R206 2010/11/04	8.45	Put	Bond Future	488.0000	651.0000	33.402	0	0	0
2010/05/19	R206 2011/02/03			Bond Future	8.2170	8.3920	2.130	0.0000	0.0000	0
2010/05/19	R206 2011/02/03	8.00	Call	Bond Future	672.0000	505.0000	(24.851)	0	0	0
2010/05/19	R206 2011/02/03	8.00	Put	Bond Future	1,223.0000	1,498.0000	22.486	0	0	0
2010/05/19	R206 2011/02/03	8.05	Call	Bond Future	725.0000	549.0000	(24.276)	0	0	0
2010/05/19	R206 2011/02/03	8.05	Put	Bond Future	1,149.0000	1,415.0000	23.151	0	0	0
2010/05/19	R206 2011/02/03	7.95	Call	Bond Future	621.0000	464.0000	(25.282)	0	0	0
2010/05/19	R206 2011/02/03	7.95	Put	Bond Future	1,300.0000	1,585.0000	21.923	0	0	0
2010/05/19	R207 2010/08/05			Bond Future	8.8190	8.9300	1.259	0.0000	0.0000	872
2010/05/19	R207 2010/08/05	9.50	Call	Bond Future	4,102.0000	3,533.0000	(13.871)	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
2010/05/19	R207 2010/08/05	9.50	Put	Bond Future	195.0000	279.0000	43.077	0	0	150
2010/05/19	R207 2010/08/05	9.25	Call	Bond Future	2,926.0000	2,430.0000	(16.951)	0	0	0
2010/05/19	R207 2010/08/05	9.25	Put	Bond Future	428.0000	584.0000	36.449	0	0	100
2010/05/19	R207 2010/08/05	8.25	Put	Bond Future	3,686.0000	4,251.0000	15.328	0	0	0
2010/05/19	R207 2010/08/05	8.25	Call	Bond Future	245.0000	158.0000	(35.510)	0	0	250
2010/05/19	R207 2010/11/04			Bond Future	8.8900	9.0060	1.305	0.0000	0.0000	0
2010/05/19	R207 2010/11/04	9.25	Call	Bond Future	3,164.0000	2,727.0000	(13.812)	0	0	0
2010/05/19	R207 2010/11/04	9.25	Put	Bond Future	1,115.0000	1,345.0000	20.628	0	0	0
2010/05/19	R207 2010/11/04	9.30	Call	Bond Future	3,354.0000	2,904.0000	(13.417)	0	0	0
2010/05/19	R207 2010/11/04	9.30	Put	Bond Future	1,025.0000	1,242.0000	21.171	0	0	0
2010/05/19	R207 2010/11/04	9.20	Call	Bond Future	2,979.0000	2,557.0000	(14.166)	0	0	0
2010/05/19	R207 2010/11/04	9.20	Put	Bond Future	1,211.0000	1,456.0000	20.231	0	0	0
2010/05/19	R207 2011/02/03			Bond Future	8.9450	9.0650	1.342	0.0000	0.0000	0
2010/05/19	R207 2011/02/03	8.75	Call	Bond Future	1,933.0000	1,645.0000	(14.899)	0	0	0
2010/05/19	R207 2011/02/03	8.75	Put	Bond Future	3,045.0000	3,432.0000	12.709	0	0	0
2010/05/19	R207 2011/02/03	8.80	Call	Bond Future	2,060.0000	1,760.0000	(14.563)	0	0	0
2010/05/19	R207 2011/02/03	8.80	Put	Bond Future	2,885.0000	3,261.0000	13.033	0	0	0
2010/05/19	R207 2011/02/03	8.70	Call	Bond Future	1,811.0000	1,535.0000	(15.240)	0	0	0
2010/05/19	R207 2011/02/03	8.70	Put	Bond Future	3,211.0000	3,610.0000	12.426	0	0	0
2010/05/19	R208 2010/08/05			Bond Future	8.8620	8.9730	1.253	0.0000	0.0000	6,287
2010/05/19	R208 2010/08/05	9.50	Call	Bond Future	4,061.0000	3,484.0000	(14.208)	0	0	0
2010/05/19	R208 2010/08/05	9.50	Put	Bond Future	255.0000	357.0000	40.000	0	0	0
2010/05/19	R208 2010/11/04			Bond Future	8.9320	9.0470	1.288	0.0000	0.0000	0
2010/05/19	R208 2010/11/04	9.25	Call	Bond Future	3,106.0000	2,665.0000	(14.198)	0	0	0
2010/05/19	R208 2010/11/04	9.25	Put	Bond Future	1,216.0000	1,465.0000	20.477	0	0	0
2010/05/19	R208 2010/11/04	9.30	Call	Bond Future	3,300.0000	2,845.0000	(13.788)	0	0	0
2010/05/19	R208 2010/11/04	9.30	Put	Bond Future	1,118.0000	1,353.0000	21.020	0	0	0
2010/05/19	R208 2010/11/04	9.20	Call	Bond Future	2,919.0000	2,493.0000	(14.594)	0	0	0
2010/05/19	R208 2010/11/04	9.20	Put	Bond Future	1,323.0000	1,587.0000	19.955	0	0	0
2010/05/19	R208 2011/02/03			Bond Future	8.9840	9.1040	1.336	0.0000	0.0000	0
2010/05/19	R208 2011/02/03	8.75	Call	Bond Future	1,940.0000	1,648.0000	(15.052)	0	0	0
2010/05/19	R208 2011/02/03	8.75	Put	Bond Future	3,341.0000	3,756.0000	12.421	0	0	0
2010/05/19	R208 2011/02/03	8.80	Call	Bond Future	2,070.0000	1,764.0000	(14.783)	0	0	0
2010/05/19	R208 2011/02/03	8.80	Put	Bond Future	3,169.0000	3,570.0000	12.654	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
2010/05/19	R208 2011/02/03	8.70	Call	Bond Future	1,817.0000	1,537.0000	(15.410)	0	0	0
2010/05/19	R208 2011/02/03	8.70	Put	Bond Future	3,521.0000	3,948.0000	12.127	0	0	0
2010/05/19	R209 2010/08/05			Bond Future	8.9750	9.0650	1.003	0.0000	0.0000	1,821
2010/05/19	R209 2010/08/05	8.75	Call	Bond Future	1,048.0000	811.0000	(22.615)	0	0	0
2010/05/19	R209 2010/08/05	8.75	Put	Bond Future	2,821.0000	3,274.0000	16.058	0	0	0
2010/05/19	R209 2010/11/04			Bond Future	9.0240	9.1170	1.031	0.0000	0.0000	0
2010/05/19	R209 2010/11/04	9.00	Call	Bond Future	2,502.0000	2,153.0000	(13.949)	0	0	0
2010/05/19	R209 2010/11/04	9.00	Put	Bond Future	2,686.0000	3,043.0000	13.291	0	0	0
2010/05/19	R209 2010/11/04	9.05	Call	Bond Future	2,695.0000	2,328.0000	(13.618)	0	0	0
2010/05/19	R209 2010/11/04	9.05	Put	Bond Future	2,496.0000	2,836.0000	13.622	0	0	0
2010/05/19	R209 2010/11/04	8.95	Call	Bond Future	2,319.0000	1,986.0000	(14.360)	0	0	0
2010/05/19	R209 2010/11/04	8.95	Put	Bond Future	2,889.0000	3,262.0000	12.911	0	0	0
2010/05/19	R209 2011/02/03			Bond Future	9.0610	9.1560	1.048	0.0000	0.0000	0
2010/05/19	R209 2011/02/03	9.00	Call	Bond Future	3,239.0000	2,885.0000	(10.929)	0	0	0
2010/05/19	R209 2011/02/03	9.00	Put	Bond Future	3,705.0000	4,067.0000	9.771	0	0	0
2010/05/19	R209 2011/02/03	9.05	Call	Bond Future	3,427.0000	3,061.0000	(10.680)	0	0	0
2010/05/19	R209 2011/02/03	9.05	Put	Bond Future	3,511.0000	3,861.0000	9.969	0	0	0
2010/05/19	R209 2011/02/03	8.95	Call	Bond Future	3,058.0000	2,717.0000	(11.151)	0	0	0
2010/05/19	R209 2011/02/03	8.95	Put	Bond Future	3,909.0000	4,284.0000	9.593	0	0	0
2010/05/19	TRT1 2010/08/05			Index Future	315.8910	313.7300	(0.684)	0.0000	0.0000	100
2010/05/19	TRT1 2010/11/04			Index Future	321.1790	318.9820	(0.684)	0.0000	0.0000	0
Total										86800.00