



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/05/2010

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
2010/05/03	AL7T 2010/05/06			Index Future	343.9330	343.4390	(0.144)	0.0000	0.0000	0
2010/05/03	AL7T 2010/08/05			Index Future	325.0000	349.1440	7.429	0.0000	0.0000	58
2010/05/03	ALBI 2010/05/06			Index Future	316.5720	316.0660	(0.160)	0.0000	0.0000	628
2010/05/03	ALBI 2010/08/05			Index Future	321.8590	321.3450	(0.160)	0.0000	0.0000	1,067
2010/05/03	ALBI 2010/11/04			Index Future	327.6370	327.1450	(0.150)	0.0000	0.0000	0
2010/05/03	CRD1 2010/05/06			Index Future	138.3400	138.5370	0.142	0.0000	0.0000	2
2010/05/03	CRD1 2010/08/05			Index Future	140.6510	140.8510	0.142	0.0000	0.0000	0
2010/05/03	CRD1 2010/11/04			Index Future	143.0300	143.2340	0.143	0.0000	0.0000	0
2010/05/03	GOVI 2010/05/06			GOVI	318.0270	317.5120	(0.162)	0.0000	0.0000	320
2010/05/03	GOVI 2010/05/06	309.80	Call	GOVI	82,280.0000	77,120.0000	(6.271)	0	0	0
2010/05/03	GOVI 2010/05/06	309.80	Put	GOVI	10.0000	0.0000	(100.000)	0	0	0
2010/05/03	GOVI 2010/08/05			GOVI	323.3390	322.8150	(0.162)	0.0000	0.0000	0
2010/05/03	GOVI 2010/08/05	315.60	Call	GOVI	92,431.0000	87,910.0000	(4.891)	0	0	0
2010/05/03	GOVI 2010/08/05	315.60	Put	GOVI	15,041.0000	15,760.0000	4.780	0	0	0
2010/05/03	GOVI 2010/11/04			GOVI	328.8090	328.2770	(0.162)	0.0000	0.0000	0
2010/05/03	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/03	GOVI 2010/11/04	329.00	Put	GOVI	1,910.0000	7,230.0000	278.534	0	0	0
2010/05/03	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/03	GOVI 2010/11/04	329.01	Put	GOVI	2,010.0000	7,330.0000	264.677	0	0	0
2010/05/03	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/03	GOVI 2010/11/04	328.99	Put	GOVI	1,810.0000	7,130.0000	293.923	0	0	0
2010/05/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	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
2010/05/03	ILBI	2010/05/06			Index Future	368.1280	368.8720	0.202	0.0000	0.0000	8
2010/05/03	ILBI	2010/08/05			Index Future	374.5600	375.0770	0.138	0.0000	0.0000	489
2010/05/03	J153	2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/03	J157	2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/03	J186	2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/05/03	J201	2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/03	J203	2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/03	J204	2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/03	J207	2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/03	JBAF	2010/05/19			Jibar Tradeable Future	6.5200	6.5200	0.000	0.0000	0.0000	0
2010/05/03	JBAF	2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/03	JBAF	2010/07/21			Jibar Tradeable Future	6.4600	6.4600	0.000	0.0000	0.0000	1,000
2010/05/03	JBAF	2010/08/18			Jibar Tradeable Future	6.4500	6.4500	0.000	0.0000	0.0000	1,000
2010/05/03	JBAF	2010/09/15			Jibar Tradeable Future	6.4700	6.4700	0.000	0.0000	0.0000	1,000
2010/05/03	JBAF	2010/10/20			Jibar Tradeable Future	6.4900	6.4900	0.000	0.0000	0.0000	0
2010/05/03	JBAF	2010/12/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/05/03	JBAF	2011/03/16			Jibar Tradeable Future	6.6900	6.6900	0.000	0.0000	0.0000	5,500
2010/05/03	JBAF	2011/06/15			Jibar Tradeable Future	6.9300	6.9300	0.000	0.0000	0.0000	4,500
2010/05/03	JBAF	2011/09/21			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	3,500
2010/05/03	JBAF	2011/12/21			Jibar Tradeable Future	7.5000	7.5000	0.000	0.0000	0.0000	7,500
2010/05/03	JBAF	2012/03/20			Jibar Tradeable Future	7.6800	7.6800	0.000	0.0000	0.0000	0
2010/05/03	JFRA	2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/05/03	JFRA	2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/03	JFRA	2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/03	JN02	2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/03	JN02	2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02	2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	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
2010/05/03	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/03	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/03	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/03	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/03	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	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
2010/05/03	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/03	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/03	OTH1 2010/05/06			Index Future	308.2550	307.8020	(0.147)	0.0000	0.0000	3
2010/05/03	OTH1 2010/08/05			Index Future	313.4040	312.9430	(0.147)	0.0000	0.0000	0
2010/05/03	OTH1 2010/11/04			Index Future	318.7060	318.2380	(0.147)	0.0000	0.0000	0
2010/05/03	R155 2010/05/06			Bond Future	6.8660	6.9060	0.583	0.0000	0.0000	0
2010/05/03	R155 2010/05/06	7.50	Call	Bond Future	818.0000	766.0000	(6.357)	0	0	0
2010/05/03	R155 2010/05/06	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/05/03	R155 2010/05/06	7.55	Call	Bond Future	882.0000	830.0000	(5.896)	0	0	0
2010/05/03	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R155 2010/05/06	7.45	Call	Bond Future	753.0000	702.0000	(6.773)	0	0	0
2010/05/03	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R157 2010/05/06			Bond Future	7.7940	7.8340	0.513	0.0000	0.0000	850
2010/05/03	R157 2010/05/06	8.50	Call	Bond Future	3,437.0000	3,239.0000	(5.761)	0	0	0
2010/05/03	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R157 2010/05/06	8.00	Call	Bond Future	1,028.0000	823.0000	(19.942)	0	0	0
2010/05/03	R157 2010/05/06	8.00	Put	Bond Future	12.0000	5.0000	(58.333)	0	0	0
2010/05/03	R157 2010/05/06	7.90	Call	Bond Future	590.0000	382.0000	(35.254)	0	0	10
2010/05/03	R157 2010/05/06	7.90	Put	Bond Future	66.0000	56.0000	(15.152)	0	0	0
2010/05/03	R157 2010/08/05			Bond Future	7.8590	7.9010	0.534	0.0000	0.0000	5,255
2010/05/03	R157 2010/08/05	8.75	Call	Bond Future	4,195.0000	4,004.0000	(4.553)	0	0	0
2010/05/03	R157 2010/08/05	8.75	Put	Bond Future	75.0000	82.0000	9.333	0	0	0
2010/05/03	R157 2010/08/05	8.50	Call	Bond Future	3,161.0000	2,980.0000	(5.726)	0	0	0
2010/05/03	R157 2010/08/05	8.50	Put	Bond Future	179.0000	196.0000	9.497	0	0	500
2010/05/03	R157 2010/08/05	9.00	Call	Bond Future	5,272.0000	5,077.0000	(3.699)	0	0	0
2010/05/03	R157 2010/08/05	9.00	Put	Bond Future	27.0000	31.0000	14.815	0	0	0
2010/05/03	R157 2010/08/05	8.25	Put	Bond Future	389.0000	425.0000	9.254	0	0	0
2010/05/03	R157 2010/08/05	8.25	Call	Bond Future	2,219.0000	2,057.0000	(7.301)	0	0	500
2010/05/03	R157 2010/11/04			Bond Future	7.8710	7.9160	0.572	0.0000	0.0000	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
2010/05/03	R157 2010/11/04	8.50	Call	Bond Future	3,247.0000	3,081.0000	(5.112)	0	0	0
2010/05/03	R157 2010/11/04	8.50	Put	Bond Future	450.0000	487.0000	8.222	0	0	0
2010/05/03	R157 2010/11/04	8.55	Call	Bond Future	3,422.0000	3,252.0000	(4.968)	0	0	0
2010/05/03	R157 2010/11/04	8.55	Put	Bond Future	406.0000	439.0000	8.128	0	0	0
2010/05/03	R157 2010/11/04	8.45	Call	Bond Future	3,077.0000	2,914.0000	(5.297)	0	0	0
2010/05/03	R157 2010/11/04	8.45	Put	Bond Future	500.0000	539.0000	7.800	0	0	0
2010/05/03	R157 2011/02/03			Bond Future	7.8910	7.9390	0.608	0.0000	0.0000	0
2010/05/03	R157 2011/02/03	7.90	Call	Bond Future	1,781.0000	1,669.0000	(6.289)	0	0	0
2010/05/03	R157 2011/02/03	7.90	Put	Bond Future	1,742.0000	1,836.0000	5.396	0	0	0
2010/05/03	R157 2011/02/03	7.95	Call	Bond Future	1,892.0000	1,776.0000	(6.131)	0	0	0
2010/05/03	R157 2011/02/03	7.95	Put	Bond Future	1,639.0000	1,729.0000	5.491	0	0	0
2010/05/03	R157 2011/02/03	7.85	Call	Bond Future	1,674.0000	1,566.0000	(6.452)	0	0	0
2010/05/03	R157 2011/02/03	7.85	Put	Bond Future	1,850.0000	1,948.0000	5.297	0	0	0
2010/05/03	R186 2010/05/06			Bond Future	8.7440	8.7830	0.446	0.0000	0.0000	8,665
2010/05/03	R186 2010/05/06	9.00	Call	Bond Future	2,457.0000	2,064.0000	(15.995)	0	0	0
2010/05/03	R186 2010/05/06	9.00	Put	Bond Future	25.0000	8.0000	(68.000)	0	0	0
2010/05/03	R186 2010/08/05			Bond Future	8.8040	8.8450	0.466	0.0000	0.0000	11,863
2010/05/03	R186 2010/08/05	9.25	Call	Bond Future	4,960.0000	4,636.0000	(6.532)	0	0	0
2010/05/03	R186 2010/08/05	9.25	Put	Bond Future	836.0000	900.0000	7.656	0	0	0
2010/05/03	R186 2010/08/05	8.75	Call	Bond Future	2,083.0000	1,867.0000	(10.370)	0	0	1,300
2010/05/03	R186 2010/08/05	8.75	Put	Bond Future	2,598.0000	2,771.0000	6.659	0	0	0
2010/05/03	R186 2010/08/05	9.75	Call	Bond Future	8,683.0000	8,310.0000	(4.296)	0	0	0
2010/05/03	R186 2010/08/05	9.75	Put	Bond Future	194.0000	209.0000	7.732	0	0	1,300
2010/05/03	R186 2010/08/05	10.00	Call	Bond Future	10,658.0000	10,276.0000	(3.584)	0	0	0
2010/05/03	R186 2010/08/05	10.00	Put	Bond Future	83.0000	90.0000	8.434	0	0	3,000
2010/05/03	R186 2010/11/04			Bond Future	8.8360	8.8790	0.487	0.0000	0.0000	0
2010/05/03	R186 2010/11/04	9.25	Call	Bond Future	5,603.0000	5,305.0000	(5.319)	0	0	0
2010/05/03	R186 2010/11/04	9.25	Put	Bond Future	1,811.0000	1,916.0000	5.798	0	0	0
2010/05/03	R186 2010/11/04	9.30	Call	Bond Future	5,909.0000	5,604.0000	(5.162)	0	0	0
2010/05/03	R186 2010/11/04	9.30	Put	Bond Future	1,672.0000	1,770.0000	5.861	0	0	0
2010/05/03	R186 2010/11/04	9.20	Call	Bond Future	5,303.0000	5,013.0000	(5.469)	0	0	0
2010/05/03	R186 2010/11/04	9.20	Put	Bond Future	1,959.0000	2,072.0000	5.768	0	0	0
2010/05/03	R186 2010/11/04	8.75	Put	Bond Future	3,781.0000	3,969.0000	4.972	0	0	0
2010/05/03	R186 2010/11/04	8.75	Call	Bond Future	2,969.0000	2,754.0000	(7.241)	0	0	9,800

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
2010/05/03	R186 2011/02/03			Bond Future	8.8710	8.9140	0.485	0.0000	0.0000	0
2010/05/03	R186 2011/02/03	9.00	Call	Bond Future	4,714.0000	4,471.0000	(5.155)	0	0	0
2010/05/03	R186 2011/02/03	9.00	Put	Bond Future	3,527.0000	3,682.0000	4.395	0	0	0
2010/05/03	R186 2011/02/03	9.05	Call	Bond Future	4,970.0000	4,720.0000	(5.030)	0	0	0
2010/05/03	R186 2011/02/03	9.05	Put	Bond Future	3,328.0000	3,475.0000	4.417	0	0	0
2010/05/03	R186 2011/02/03	8.95	Call	Bond Future	4,467.0000	4,231.0000	(5.283)	0	0	0
2010/05/03	R186 2011/02/03	8.95	Put	Bond Future	3,738.0000	3,900.0000	4.334	0	0	0
2010/05/03	R201 2010/05/06			Bond Future	7.7750	7.8040	0.373	0.0000	0.0000	0
2010/05/03	R201 2010/05/06	8.50	Call	Bond Future	2,783.0000	2,670.0000	(4.060)	0	0	0
2010/05/03	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R201 2010/08/05			Bond Future	7.8460	7.8770	0.395	0.0000	0.0000	1,174
2010/05/03	R201 2010/08/05	9.00	Call	Bond Future	4,189.0000	4,075.0000	(2.721)	0	0	0
2010/05/03	R201 2010/08/05	9.00	Put	Bond Future	16.0000	17.0000	6.250	0	0	0
2010/05/03	R201 2010/11/04			Bond Future	7.8550	7.8890	0.433	0.0000	0.0000	0
2010/05/03	R201 2010/11/04	8.50	Call	Bond Future	2,605.0000	2,505.0000	(3.839)	0	0	0
2010/05/03	R201 2010/11/04	8.50	Put	Bond Future	361.0000	381.0000	5.540	0	0	0
2010/05/03	R201 2010/11/04	8.55	Call	Bond Future	2,742.0000	2,639.0000	(3.756)	0	0	0
2010/05/03	R201 2010/11/04	8.55	Put	Bond Future	327.0000	344.0000	5.199	0	0	0
2010/05/03	R201 2010/11/04	8.45	Call	Bond Future	2,471.0000	2,373.0000	(3.966)	0	0	0
2010/05/03	R201 2010/11/04	8.45	Put	Bond Future	399.0000	421.0000	5.514	0	0	0
2010/05/03	R201 2011/02/03			Bond Future	7.8710	7.9080	0.470	0.0000	0.0000	0
2010/05/03	R201 2011/02/03	8.00	Call	Bond Future	1,494.0000	1,419.0000	(5.020)	0	0	0
2010/05/03	R201 2011/02/03	8.00	Put	Bond Future	1,065.0000	1,113.0000	4.507	0	0	0
2010/05/03	R201 2011/02/03	8.05	Call	Bond Future	1,588.0000	1,511.0000	(4.849)	0	0	0
2010/05/03	R201 2011/02/03	8.05	Put	Bond Future	993.0000	1,039.0000	4.632	0	0	0
2010/05/03	R201 2011/02/03	7.95	Call	Bond Future	1,402.0000	1,330.0000	(5.136)	0	0	0
2010/05/03	R201 2011/02/03	7.95	Put	Bond Future	1,139.0000	1,190.0000	4.478	0	0	0
2010/05/03	R203 2010/05/06			Bond Future	8.3850	8.4140	0.346	0.0000	0.0000	1,710
2010/05/03	R203 2010/05/06	9.00	Call	Bond Future	3,240.0000	3,084.0000	(4.815)	0	0	0
2010/05/03	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R203 2010/08/05			Bond Future	8.4590	8.4900	0.366	0.0000	0.0000	1,607
2010/05/03	R203 2010/08/05	9.25	Call	Bond Future	4,184.0000	4,030.0000	(3.681)	0	0	0
2010/05/03	R203 2010/08/05	9.25	Put	Bond Future	162.0000	169.0000	4.321	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
2010/05/03	R203 2010/11/04			Bond Future	8.4960	8.5280	0.377	0.0000	0.0000	0
2010/05/03	R203 2010/11/04	9.25	Call	Bond Future	4,216.0000	4,075.0000	(3.344)	0	0	0
2010/05/03	R203 2010/11/04	9.25	Put	Bond Future	481.0000	503.0000	4.574	0	0	0
2010/05/03	R203 2010/11/04	9.30	Call	Bond Future	4,413.0000	4,271.0000	(3.218)	0	0	0
2010/05/03	R203 2010/11/04	9.30	Put	Bond Future	437.0000	457.0000	4.577	0	0	0
2010/05/03	R203 2010/11/04	9.20	Call	Bond Future	4,021.0000	3,883.0000	(3.432)	0	0	0
2010/05/03	R203 2010/11/04	9.20	Put	Bond Future	528.0000	553.0000	4.735	0	0	0
2010/05/03	R203 2011/02/03			Bond Future	8.5400	8.5740	0.398	0.0000	0.0000	0
2010/05/03	R203 2011/02/03	8.50	Call	Bond Future	2,012.0000	1,919.0000	(4.622)	0	0	0
2010/05/03	R203 2011/02/03	8.50	Put	Bond Future	2,209.0000	2,283.0000	3.350	0	0	0
2010/05/03	R203 2011/02/03	8.55	Call	Bond Future	2,136.0000	2,040.0000	(4.494)	0	0	0
2010/05/03	R203 2011/02/03	8.55	Put	Bond Future	2,087.0000	2,158.0000	3.402	0	0	0
2010/05/03	R203 2011/02/03	8.45	Call	Bond Future	1,893.0000	1,803.0000	(4.754)	0	0	0
2010/05/03	R203 2011/02/03	8.45	Put	Bond Future	2,337.0000	2,414.0000	3.295	0	0	0
2010/05/03	R204 2010/05/06			Bond Future	8.4650	8.5040	0.461	0.0000	0.0000	0
2010/05/03	R204 2010/05/06	9.00	Call	Bond Future	3,103.0000	2,872.0000	(7.444)	0	0	200
2010/05/03	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R204 2010/05/06	9.50	Call	Bond Future	5,889.0000	5,658.0000	(3.923)	0	0	0
2010/05/03	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/05/03	R204 2010/05/06	8.50	Put	Bond Future	240.0000	248.0000	3.333	0	0	0
2010/05/03	R204 2010/05/06	8.50	Call	Bond Future	447.0000	224.0000	(49.888)	0	0	200
2010/05/03	R204 2010/08/05			Bond Future	8.5360	8.5770	0.480	0.0000	0.0000	2,664
2010/05/03	R204 2010/08/05	9.25	Call	Bond Future	4,215.0000	3,997.0000	(5.172)	0	0	0
2010/05/03	R204 2010/08/05	9.25	Put	Bond Future	203.0000	221.0000	8.867	0	0	780
2010/05/03	R204 2010/11/04			Bond Future	8.5710	8.6140	0.502	0.0000	0.0000	0
2010/05/03	R204 2010/11/04	9.25	Call	Bond Future	4,409.0000	4,209.0000	(4.536)	0	0	0
2010/05/03	R204 2010/11/04	9.25	Put	Bond Future	672.0000	715.0000	6.399	0	0	0
2010/05/03	R204 2010/11/04	9.30	Call	Bond Future	4,619.0000	4,417.0000	(4.373)	0	0	0
2010/05/03	R204 2010/11/04	9.30	Put	Bond Future	615.0000	655.0000	6.504	0	0	0
2010/05/03	R204 2010/11/04	9.20	Call	Bond Future	4,202.0000	4,006.0000	(4.664)	0	0	0
2010/05/03	R204 2010/11/04	9.20	Put	Bond Future	734.0000	780.0000	6.267	0	0	0
2010/05/03	R204 2011/02/03			Bond Future	8.6090	8.6540	0.523	0.0000	0.0000	0
2010/05/03	R204 2011/02/03	8.50	Call	Bond Future	2,074.0000	1,947.0000	(6.123)	0	0	0
2010/05/03	R204 2011/02/03	8.50	Put	Bond Future	2,677.0000	2,797.0000	4.483	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
2010/05/03	R204 2011/02/03	8.55	Call	Bond Future	2,206.0000	2,074.0000	(5.984)	0	0	0
2010/05/03	R204 2011/02/03	8.55	Put	Bond Future	2,532.0000	2,647.0000	4.542	0	0	0
2010/05/03	R204 2011/02/03	8.45	Call	Bond Future	1,948.0000	1,825.0000	(6.314)	0	0	0
2010/05/03	R204 2011/02/03	8.45	Put	Bond Future	2,829.0000	2,953.0000	4.383	0	0	0
2010/05/03	R206 2010/05/06			Bond Future	7.7260	7.7650	0.505	0.0000	0.0000	0
2010/05/03	R206 2010/05/06	8.75	Call	Bond Future	3,152.0000	3,029.0000	(3.902)	0	0	0
2010/05/03	R206 2010/05/06	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/05/03	R206 2010/08/05			Bond Future	7.8100	7.8530	0.551	0.0000	0.0000	0
2010/05/03	R206 2010/08/05	9.00	Call	Bond Future	3,433.0000	3,308.0000	(3.641)	0	0	0
2010/05/03	R206 2010/08/05	9.00	Put	Bond Future	8.0000	9.0000	12.500	0	0	0
2010/05/03	R206 2010/11/04			Bond Future	7.8150	7.8610	0.589	0.0000	0.0000	0
2010/05/03	R206 2010/11/04	8.50	Call	Bond Future	2,110.0000	2,003.0000	(5.071)	0	0	0
2010/05/03	R206 2010/11/04	8.50	Put	Bond Future	243.0000	263.0000	8.230	0	0	0
2010/05/03	R206 2010/11/04	8.55	Call	Bond Future	2,219.0000	2,111.0000	(4.867)	0	0	0
2010/05/03	R206 2010/11/04	8.55	Put	Bond Future	218.0000	237.0000	8.716	0	0	0
2010/05/03	R206 2010/11/04	8.45	Call	Bond Future	2,002.0000	1,898.0000	(5.195)	0	0	0
2010/05/03	R206 2010/11/04	8.45	Put	Bond Future	270.0000	293.0000	8.519	0	0	0
2010/05/03	R206 2011/02/03			Bond Future	7.8280	7.8780	0.639	0.0000	0.0000	0
2010/05/03	R206 2011/02/03	8.00	Call	Bond Future	1,193.0000	1,115.0000	(6.538)	0	0	0
2010/05/03	R206 2011/02/03	8.00	Put	Bond Future	753.0000	803.0000	6.640	0	0	0
2010/05/03	R206 2011/02/03	8.05	Call	Bond Future	1,267.0000	1,187.0000	(6.314)	0	0	0
2010/05/03	R206 2011/02/03	8.05	Put	Bond Future	700.0000	748.0000	6.857	0	0	0
2010/05/03	R206 2011/02/03	7.95	Call	Bond Future	1,121.0000	1,046.0000	(6.690)	0	0	0
2010/05/03	R206 2011/02/03	7.95	Put	Bond Future	809.0000	862.0000	6.551	0	0	0
2010/05/03	R207 2010/05/06			Bond Future	8.5750	8.6040	0.338	0.0000	0.0000	137
2010/05/03	R207 2010/05/06	9.25	Call	Bond Future	4,016.0000	3,838.0000	(4.432)	0	0	0
2010/05/03	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R207 2010/08/05			Bond Future	8.6450	8.6760	0.359	0.0000	0.0000	700
2010/05/03	R207 2010/08/05	9.50	Call	Bond Future	5,097.0000	4,919.0000	(3.492)	0	0	0
2010/05/03	R207 2010/08/05	9.50	Put	Bond Future	156.0000	163.0000	4.487	0	0	0
2010/05/03	R207 2010/08/05	9.25	Call	Bond Future	3,863.0000	3,694.0000	(4.375)	0	0	0
2010/05/03	R207 2010/08/05	9.25	Put	Bond Future	330.0000	346.0000	4.848	0	0	100
2010/05/03	R207 2010/08/05	8.25	Put	Bond Future	2,961.0000	3,082.0000	4.086	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
2010/05/03	R207 2010/08/05	8.25	Call	Bond Future	555.0000	490.0000	(11.712)	0	0	100
2010/05/03	R207 2010/11/04			Bond Future	8.6780	8.7100	0.369	0.0000	0.0000	0
2010/05/03	R207 2010/11/04	9.25	Call	Bond Future	4,128.0000	3,976.0000	(3.682)	0	0	0
2010/05/03	R207 2010/11/04	9.25	Put	Bond Future	843.0000	879.0000	4.270	0	0	0
2010/05/03	R207 2010/11/04	9.30	Call	Bond Future	4,339.0000	4,184.0000	(3.572)	0	0	0
2010/05/03	R207 2010/11/04	9.30	Put	Bond Future	774.0000	807.0000	4.264	0	0	0
2010/05/03	R207 2010/11/04	9.20	Call	Bond Future	3,923.0000	3,773.0000	(3.824)	0	0	0
2010/05/03	R207 2010/11/04	9.20	Put	Bond Future	919.0000	957.0000	4.135	0	0	0
2010/05/03	R207 2011/02/03			Bond Future	8.7160	8.7480	0.367	0.0000	0.0000	0
2010/05/03	R207 2011/02/03	8.75	Call	Bond Future	2,649.0000	2,539.0000	(4.153)	0	0	0
2010/05/03	R207 2011/02/03	8.75	Put	Bond Future	2,453.0000	2,528.0000	3.057	0	0	0
2010/05/03	R207 2011/02/03	8.80	Call	Bond Future	2,801.0000	2,688.0000	(4.034)	0	0	0
2010/05/03	R207 2011/02/03	8.80	Put	Bond Future	2,319.0000	2,390.0000	3.062	0	0	0
2010/05/03	R207 2011/02/03	8.70	Call	Bond Future	2,502.0000	2,396.0000	(4.237)	0	0	0
2010/05/03	R207 2011/02/03	8.70	Put	Bond Future	2,594.0000	2,672.0000	3.007	0	0	0
2010/05/03	R208 2010/05/06			Bond Future	8.6340	8.6640	0.347	0.0000	0.0000	0
2010/05/03	R208 2010/05/06	9.25	Call	Bond Future	3,803.0000	3,612.0000	(5.022)	0	0	0
2010/05/03	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/05/03	R208 2010/08/05			Bond Future	8.6980	8.7290	0.356	0.0000	0.0000	6,287
2010/05/03	R208 2010/08/05	9.50	Call	Bond Future	5,032.0000	4,849.0000	(3.637)	0	0	0
2010/05/03	R208 2010/08/05	9.50	Put	Bond Future	211.0000	221.0000	4.739	0	0	0
2010/05/03	R208 2010/11/04			Bond Future	8.7330	8.7650	0.366	0.0000	0.0000	0
2010/05/03	R208 2010/11/04	9.25	Call	Bond Future	4,040.0000	3,883.0000	(3.886)	0	0	0
2010/05/03	R208 2010/11/04	9.25	Put	Bond Future	939.0000	979.0000	4.260	0	0	0
2010/05/03	R208 2010/11/04	9.30	Call	Bond Future	4,254.0000	4,095.0000	(3.738)	0	0	0
2010/05/03	R208 2010/11/04	9.30	Put	Bond Future	861.0000	899.0000	4.413	0	0	0
2010/05/03	R208 2010/11/04	9.20	Call	Bond Future	3,830.0000	3,677.0000	(3.995)	0	0	0
2010/05/03	R208 2010/11/04	9.20	Put	Bond Future	1,023.0000	1,066.0000	4.203	0	0	0
2010/05/03	R208 2011/02/03			Bond Future	8.7700	8.8030	0.376	0.0000	0.0000	0
2010/05/03	R208 2011/02/03	8.75	Call	Bond Future	2,627.0000	2,513.0000	(4.340)	0	0	0
2010/05/03	R208 2011/02/03	8.75	Put	Bond Future	2,748.0000	2,833.0000	3.093	0	0	0
2010/05/03	R208 2011/02/03	8.80	Call	Bond Future	2,780.0000	2,662.0000	(4.245)	0	0	0
2010/05/03	R208 2011/02/03	8.80	Put	Bond Future	2,599.0000	2,680.0000	3.117	0	0	0
2010/05/03	R208 2011/02/03	8.70	Call	Bond Future	2,480.0000	2,369.0000	(4.476)	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
2010/05/03	R208 2011/02/03	8.70	Put	Bond Future	2,904.0000	2,992.0000	3.030	0	0	0
2010/05/03	R209 2010/05/06			Bond Future	8.7430	8.7730	0.343	0.0000	0.0000	0
2010/05/03	R209 2010/05/06	8.50	Call	Bond Future	20.0000	1.0000	(95.000)	0	0	0
2010/05/03	R209 2010/05/06	8.50	Put	Bond Future	2,021.0000	2,243.0000	10.985	0	0	0
2010/05/03	R209 2010/08/05			Bond Future	8.7890	8.8190	0.341	0.0000	0.0000	1,821
2010/05/03	R209 2010/08/05	8.75	Call	Bond Future	1,859.0000	1,713.0000	(7.854)	0	0	0
2010/05/03	R209 2010/08/05	8.75	Put	Bond Future	2,171.0000	2,264.0000	4.284	0	0	0
2010/05/03	R209 2010/11/04			Bond Future	8.8140	8.8450	0.352	0.0000	0.0000	0
2010/05/03	R209 2010/11/04	9.00	Call	Bond Future	3,545.0000	3,377.0000	(4.739)	0	0	0
2010/05/03	R209 2010/11/04	9.00	Put	Bond Future	2,092.0000	2,170.0000	3.728	0	0	0
2010/05/03	R209 2010/11/04	9.05	Call	Bond Future	3,773.0000	3,600.0000	(4.585)	0	0	0
2010/05/03	R209 2010/11/04	9.05	Put	Bond Future	1,937.0000	2,010.0000	3.769	0	0	0
2010/05/03	R209 2010/11/04	8.95	Call	Bond Future	3,324.0000	3,162.0000	(4.874)	0	0	0
2010/05/03	R209 2010/11/04	8.95	Put	Bond Future	2,257.0000	2,341.0000	3.722	0	0	0
2010/05/03	R209 2011/02/03			Bond Future	8.8400	8.8720	0.362	0.0000	0.0000	0
2010/05/03	R209 2011/02/03	9.00	Call	Bond Future	4,282.0000	4,119.0000	(3.807)	0	0	0
2010/05/03	R209 2011/02/03	9.00	Put	Bond Future	3,037.0000	3,125.0000	2.898	0	0	0
2010/05/03	R209 2011/02/03	9.05	Call	Bond Future	4,499.0000	4,331.0000	(3.734)	0	0	0
2010/05/03	R209 2011/02/03	9.05	Put	Bond Future	2,871.0000	2,955.0000	2.926	0	0	0
2010/05/03	R209 2011/02/03	8.95	Call	Bond Future	4,072.0000	3,913.0000	(3.905)	0	0	0
2010/05/03	R209 2011/02/03	8.95	Put	Bond Future	3,212.0000	3,305.0000	2.895	0	0	0
2010/05/03	TRT1 2010/05/06			Index Future	314.1400	313.6410	(0.159)	0.0000	0.0000	100
2010/05/03	TRT1 2010/08/05			Index Future	319.3870	318.8790	(0.159)	0.0000	0.0000	0
2010/05/03	TRT1 2010/11/04			Index Future	324.7900	324.2740	(0.159)	0.0000	0.0000	0
Total										87398.00