



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/05/2010

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
2010/05/07	AL7T 2010/08/05			Index Future	344.1980	344.0590	(0.040)	0.0000	0.0000	58
2010/05/07	ALBI 2010/08/05			Index Future	316.5790	313.6700	(0.919)	0.0000	0.0000	1,212
2010/05/07	ALBI 2010/11/04			Index Future	316.6950	322.4000	1.801	0.0000	0.0000	0
2010/05/07	CRD1 2010/08/05			Index Future	139.5840	138.6550	(0.666)	0.0000	0.0000	2
2010/05/07	CRD1 2010/11/04			Index Future	141.9200	140.9760	(0.665)	0.0000	0.0000	0
2010/05/07	GOVI 2010/08/05			GOVI	318.0060	315.0810	(0.920)	0.0000	0.0000	319
2010/05/07	GOVI 2010/08/05	315.60	Call	GOVI	54,570.0000	38,473.0000	(29.498)	0	0	0
2010/05/07	GOVI 2010/08/05	315.60	Put	GOVI	30,510.0000	43,663.0000	43.110	0	0	0
2010/05/07	GOVI 2010/11/04			GOVI	323.3280	320.3540	(0.920)	0.0000	0.0000	0
2010/05/07	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/07	GOVI 2010/11/04	329.00	Put	GOVI	56,720.0000	86,460.0000	52.433	0	0	0
2010/05/07	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/07	GOVI 2010/11/04	329.01	Put	GOVI	56,820.0000	86,560.0000	52.341	0	0	0
2010/05/07	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/07	GOVI 2010/11/04	328.99	Put	GOVI	56,620.0000	86,360.0000	52.526	0	0	0
2010/05/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/07	ILBI 2010/08/05			Index Future	376.9260	384.3230	1.962	0.0000	0.0000	497
2010/05/07	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/07	JBAF 2010/05/19			Jibar Tradeable Future	6.5200	6.6260	1.626	0.0000	0.0000	0
2010/05/07	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.6150	1.613	0.0000	0.0000	0
2010/05/07	JBAF 2010/07/21			Jibar Tradeable Future	6.4600	6.5960	2.105	0.0000	0.0000	1,000
2010/05/07	JBAF 2010/08/18			Jibar Tradeable Future	6.4500	6.5940	2.233	0.0000	0.0000	1,000
2010/05/07	JBAF 2010/09/15			Jibar Tradeable Future	6.4700	6.6070	2.117	0.0000	0.0000	1,000
2010/05/07	JBAF 2010/10/20			Jibar Tradeable Future	6.4900	6.6300	2.157	0.0000	0.0000	0
2010/05/07	JBAF 2010/12/15			Jibar Tradeable Future	6.5100	6.6450	2.074	0.0000	0.0000	0
2010/05/07	JBAF 2011/03/16			Jibar Tradeable Future	6.6900	6.9320	3.617	0.0000	0.0000	5,500
2010/05/07	JBAF 2011/06/15			Jibar Tradeable Future	6.9300	7.2790	5.036	0.0000	0.0000	4,500
2010/05/07	JBAF 2011/09/21			Jibar Tradeable Future	7.2300	7.6340	5.588	0.0000	0.0000	3,500
2010/05/07	JBAF 2011/12/21			Jibar Tradeable Future	7.5000	7.9420	5.893	0.0000	0.0000	5,000
2010/05/07	JBAF 2012/03/20			Jibar Tradeable Future	7.6800	8.0940	5.391	0.0000	0.0000	0
2010/05/07	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/07	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/07	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/07	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/07	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/07	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/07	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/07	OTH1 2010/08/05			Index Future	308.3750	305.5560	(0.914)	0.0000	0.0000	3
2010/05/07	OTH1 2010/11/04			Index Future	313.5360	310.6700	(0.914)	0.0000	0.0000	0
2010/05/07	R155 2010/05/06			Bond Future	7.1360	7.1150	(0.294)	0.0000	0.0000	0
2010/05/07	R157 2010/05/06			Bond Future	8.0610	8.0500	(0.136)	0.0000	0.0000	0
2010/05/07	R157 2010/08/05			Bond Future	8.1850	8.3970	2.590	0.0000	0.0000	5,757
2010/05/07	R157 2010/08/05	8.75	Call	Bond Future	2,809.0000	2,027.0000	(27.839)	0	0	0
2010/05/07	R157 2010/08/05	8.75	Put	Bond Future	217.0000	416.0000	91.705	0	0	0
2010/05/07	R157 2010/08/05	8.50	Call	Bond Future	1,914.0000	1,272.0000	(33.542)	0	0	0
2010/05/07	R157 2010/08/05	8.50	Put	Bond Future	460.0000	799.0000	73.696	0	0	500
2010/05/07	R157 2010/08/05	9.00	Call	Bond Future	3,808.0000	2,929.0000	(23.083)	0	0	0
2010/05/07	R157 2010/08/05	9.00	Put	Bond Future	92.0000	194.0000	110.870	0	0	0
2010/05/07	R157 2010/08/05	8.25	Put	Bond Future	879.0000	1,389.0000	58.020	0	0	0
2010/05/07	R157 2010/08/05	8.25	Call	Bond Future	1,181.0000	710.0000	(39.881)	0	0	500
2010/05/07	R157 2010/11/04			Bond Future	8.2200	8.4470	2.762	0.0000	0.0000	0
2010/05/07	R157 2010/11/04	8.50	Call	Bond Future	2,107.0000	1,514.0000	(28.144)	0	0	0
2010/05/07	R157 2010/11/04	8.50	Put	Bond Future	872.0000	1,282.0000	47.018	0	0	0
2010/05/07	R157 2010/11/04	8.55	Call	Bond Future	2,251.0000	1,634.0000	(27.410)	0	0	0
2010/05/07	R157 2010/11/04	8.55	Put	Bond Future	797.0000	1,183.0000	48.432	0	0	0
2010/05/07	R157 2010/11/04	8.45	Call	Bond Future	1,968.0000	1,400.0000	(28.862)	0	0	0
2010/05/07	R157 2010/11/04	8.45	Put	Bond Future	953.0000	1,387.0000	45.540	0	0	0
2010/05/07	R157 2011/02/03			Bond Future	8.2640	8.5070	2.940	0.0000	0.0000	0
2010/05/07	R157 2011/02/03	7.90	Call	Bond Future	1,067.0000	734.0000	(31.209)	0	0	0

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2010/05/07	R157 2011/02/03	7.90	Put	Bond Future	2,615.0000	3,302.0000	26.272	0	0	0
2010/05/07	R157 2011/02/03	7.95	Call	Bond Future	1,147.0000	796.0000	(30.602)	0	0	0
2010/05/07	R157 2011/02/03	7.95	Put	Bond Future	2,481.0000	3,150.0000	26.965	0	0	0
2010/05/07	R157 2011/02/03	7.85	Call	Bond Future	990.0000	676.0000	(31.717)	0	0	0
2010/05/07	R157 2011/02/03	7.85	Put	Bond Future	2,753.0000	3,459.0000	25.645	0	0	0
2010/05/07	R186 2010/05/06			Bond Future	8.9910	8.9700	(0.234)	0.0000	0.0000	0
2010/05/07	R186 2010/08/05			Bond Future	9.0890	9.2230	1.474	0.0000	0.0000	20,528
2010/05/07	R186 2010/08/05	9.25	Call	Bond Future	3,050.0000	2,342.0000	(23.213)	0	0	0
2010/05/07	R186 2010/08/05	9.25	Put	Bond Future	1,587.0000	2,099.0000	32.262	0	0	0
2010/05/07	R186 2010/08/05	8.75	Call	Bond Future	994.0000	672.0000	(32.394)	0	0	1,300
2010/05/07	R186 2010/08/05	8.75	Put	Bond Future	4,170.0000	5,068.0000	21.535	0	0	0
2010/05/07	R186 2010/08/05	9.75	Call	Bond Future	6,264.0000	5,242.0000	(16.315)	0	0	0
2010/05/07	R186 2010/08/05	9.75	Put	Bond Future	436.0000	634.0000	45.413	0	0	1,300
2010/05/07	R186 2010/08/05	10.00	Call	Bond Future	8,115.0000	7,002.0000	(13.715)	0	0	0
2010/05/07	R186 2010/08/05	10.00	Put	Bond Future	202.0000	308.0000	52.475	0	0	3,000
2010/05/07	R186 2010/11/04			Bond Future	9.1310	9.2690	1.511	0.0000	0.0000	0
2010/05/07	R186 2010/11/04	9.25	Call	Bond Future	3,844.0000	3,170.0000	(17.534)	0	0	0
2010/05/07	R186 2010/11/04	9.25	Put	Bond Future	2,774.0000	3,340.0000	20.404	0	0	0
2010/05/07	R186 2010/11/04	9.30	Call	Bond Future	4,096.0000	3,396.0000	(17.090)	0	0	0
2010/05/07	R186 2010/11/04	9.30	Put	Bond Future	2,580.0000	3,120.0000	20.930	0	0	0
2010/05/07	R186 2010/11/04	9.20	Call	Bond Future	3,599.0000	2,952.0000	(17.977)	0	0	0
2010/05/07	R186 2010/11/04	9.20	Put	Bond Future	2,976.0000	3,569.0000	19.926	0	0	0
2010/05/07	R186 2010/11/04	8.75	Put	Bond Future	5,333.0000	6,171.0000	15.713	0	0	0
2010/05/07	R186 2010/11/04	8.75	Call	Bond Future	1,800.0000	1,398.0000	(22.333)	0	0	9,800
2010/05/07	R186 2011/02/03			Bond Future	9.1750	9.3170	1.548	0.0000	0.0000	0
2010/05/07	R186 2011/02/03	9.00	Call	Bond Future	3,259.0000	2,711.0000	(16.815)	0	0	0
2010/05/07	R186 2011/02/03	9.00	Put	Bond Future	4,840.0000	5,552.0000	14.711	0	0	0
2010/05/07	R186 2011/02/03	9.05	Call	Bond Future	3,465.0000	2,894.0000	(16.479)	0	0	0
2010/05/07	R186 2011/02/03	9.05	Put	Bond Future	4,591.0000	5,279.0000	14.986	0	0	0
2010/05/07	R186 2011/02/03	8.95	Call	Bond Future	3,062.0000	2,537.0000	(17.146)	0	0	0
2010/05/07	R186 2011/02/03	8.95	Put	Bond Future	5,101.0000	5,836.0000	14.409	0	0	0
2010/05/07	R201 2010/05/06			Bond Future	8.0410	8.0300	(0.137)	0.0000	0.0000	0
2010/05/07	R201 2010/08/05			Bond Future	8.1730	8.3850	2.594	0.0000	0.0000	1,174

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2010/05/07	R201 2010/08/05	9.00	Call	Bond Future	3,028.0000	2,328.0000	(23.118)	0	0	0
2010/05/07	R201 2010/08/05	9.00	Put	Bond Future	59.0000	131.0000	122.034	0	0	0
2010/05/07	R201 2010/11/04			Bond Future	8.2070	8.4360	2.790	0.0000	0.0000	0
2010/05/07	R201 2010/11/04	8.50	Call	Bond Future	1,704.0000	1,233.0000	(27.641)	0	0	0
2010/05/07	R201 2010/11/04	8.50	Put	Bond Future	692.0000	1,013.0000	46.387	0	0	0
2010/05/07	R201 2010/11/04	8.55	Call	Bond Future	1,817.0000	1,327.0000	(26.968)	0	0	0
2010/05/07	R201 2010/11/04	8.55	Put	Bond Future	634.0000	936.0000	47.634	0	0	0
2010/05/07	R201 2010/11/04	8.45	Call	Bond Future	1,595.0000	1,142.0000	(28.401)	0	0	0
2010/05/07	R201 2010/11/04	8.45	Put	Bond Future	755.0000	1,094.0000	44.901	0	0	0
2010/05/07	R201 2011/02/03			Bond Future	8.2490	8.4940	2.970	0.0000	0.0000	0
2010/05/07	R201 2011/02/03	8.00	Call	Bond Future	878.0000	593.0000	(32.460)	0	0	0
2010/05/07	R201 2011/02/03	8.00	Put	Bond Future	1,701.0000	2,217.0000	30.335	0	0	0
2010/05/07	R201 2011/02/03	8.05	Call	Bond Future	946.0000	645.0000	(31.818)	0	0	0
2010/05/07	R201 2011/02/03	8.05	Put	Bond Future	1,603.0000	2,103.0000	31.192	0	0	0
2010/05/07	R201 2011/02/03	7.95	Call	Bond Future	813.0000	543.0000	(33.210)	0	0	0
2010/05/07	R201 2011/02/03	7.95	Put	Bond Future	1,802.0000	2,334.0000	29.523	0	0	0
2010/05/07	R203 2010/05/06			Bond Future	8.6510	8.6350	(0.185)	0.0000	0.0000	0
2010/05/07	R203 2010/08/05			Bond Future	8.7790	8.9770	2.255	0.0000	0.0000	3,317
2010/05/07	R203 2010/08/05	9.25	Call	Bond Future	2,762.0000	2,020.0000	(26.865)	0	0	0
2010/05/07	R203 2010/08/05	9.25	Put	Bond Future	392.0000	655.0000	67.092	0	0	0
2010/05/07	R203 2010/11/04			Bond Future	8.8330	9.0410	2.355	0.0000	0.0000	0
2010/05/07	R203 2010/11/04	9.25	Call	Bond Future	2,919.0000	2,250.0000	(22.919)	0	0	0
2010/05/07	R203 2010/11/04	9.25	Put	Bond Future	876.0000	1,233.0000	40.753	0	0	0
2010/05/07	R203 2010/11/04	9.30	Call	Bond Future	3,089.0000	2,399.0000	(22.337)	0	0	0
2010/05/07	R203 2010/11/04	9.30	Put	Bond Future	805.0000	1,141.0000	41.739	0	0	0
2010/05/07	R203 2010/11/04	9.20	Call	Bond Future	2,754.0000	2,107.0000	(23.493)	0	0	0
2010/05/07	R203 2010/11/04	9.20	Put	Bond Future	953.0000	1,332.0000	39.769	0	0	0
2010/05/07	R203 2011/02/03			Bond Future	8.8930	9.1110	2.451	0.0000	0.0000	0
2010/05/07	R203 2011/02/03	8.50	Call	Bond Future	1,250.0000	905.0000	(27.600)	0	0	0
2010/05/07	R203 2011/02/03	8.50	Put	Bond Future	3,165.0000	3,863.0000	22.054	0	0	0
2010/05/07	R203 2011/02/03	8.55	Call	Bond Future	1,342.0000	979.0000	(27.049)	0	0	0
2010/05/07	R203 2011/02/03	8.55	Put	Bond Future	3,011.0000	3,691.0000	22.584	0	0	0
2010/05/07	R203 2011/02/03	8.45	Call	Bond Future	1,164.0000	836.0000	(28.179)	0	0	0
2010/05/07	R203 2011/02/03	8.45	Put	Bond Future	3,327.0000	4,041.0000	21.461	0	0	0

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2010/05/07	R204 2010/05/06			Bond Future	8.7410	8.7150	(0.297)	0.0000	0.0000	0
2010/05/07	R204 2010/08/05			Bond Future	8.8550	9.0520	2.225	0.0000	0.0000	2,664
2010/05/07	R204 2010/08/05	9.25	Call	Bond Future	2,688.0000	1,913.0000	(28.832)	0	0	0
2010/05/07	R204 2010/08/05	9.25	Put	Bond Future	495.0000	822.0000	66.061	0	0	780
2010/05/07	R204 2010/11/04			Bond Future	8.9040	9.1100	2.314	0.0000	0.0000	0
2010/05/07	R204 2010/11/04	9.25	Call	Bond Future	3,043.0000	2,345.0000	(22.938)	0	0	0
2010/05/07	R204 2010/11/04	9.25	Put	Bond Future	1,162.0000	1,590.0000	36.833	0	0	0
2010/05/07	R204 2010/11/04	9.30	Call	Bond Future	3,222.0000	2,501.0000	(22.377)	0	0	0
2010/05/07	R204 2010/11/04	9.30	Put	Bond Future	1,074.0000	1,478.0000	37.616	0	0	0
2010/05/07	R204 2010/11/04	9.20	Call	Bond Future	2,870.0000	2,195.0000	(23.519)	0	0	0
2010/05/07	R204 2010/11/04	9.20	Put	Bond Future	1,258.0000	1,709.0000	35.851	0	0	0
2010/05/07	R204 2011/02/03			Bond Future	8.9560	9.1710	2.401	0.0000	0.0000	0
2010/05/07	R204 2011/02/03	8.50	Call	Bond Future	1,280.0000	922.0000	(27.969)	0	0	0
2010/05/07	R204 2011/02/03	8.50	Put	Bond Future	3,770.0000	4,559.0000	20.928	0	0	0
2010/05/07	R204 2011/02/03	8.55	Call	Bond Future	1,377.0000	999.0000	(27.451)	0	0	0
2010/05/07	R204 2011/02/03	8.55	Put	Bond Future	3,590.0000	4,358.0000	21.393	0	0	0
2010/05/07	R204 2011/02/03	8.45	Call	Bond Future	1,188.0000	850.0000	(28.451)	0	0	0
2010/05/07	R204 2011/02/03	8.45	Put	Bond Future	3,957.0000	4,765.0000	20.420	0	0	0
2010/05/07	R206 2010/05/06			Bond Future	8.0210	8.0050	(0.199)	0.0000	0.0000	0
2010/05/07	R206 2010/08/05			Bond Future	8.1620	8.3890	2.781	0.0000	0.0000	0
2010/05/07	R206 2010/08/05	9.00	Call	Bond Future	2,433.0000	1,832.0000	(24.702)	0	0	0
2010/05/07	R206 2010/08/05	9.00	Put	Bond Future	37.0000	92.0000	148.649	0	0	0
2010/05/07	R206 2010/11/04			Bond Future	8.2000	8.4460	3.000	0.0000	0.0000	0
2010/05/07	R206 2010/11/04	8.50	Call	Bond Future	1,326.0000	929.0000	(29.940)	0	0	0
2010/05/07	R206 2010/11/04	8.50	Put	Bond Future	514.0000	783.0000	52.335	0	0	0
2010/05/07	R206 2010/11/04	8.55	Call	Bond Future	1,416.0000	1,003.0000	(29.167)	0	0	0
2010/05/07	R206 2010/11/04	8.55	Put	Bond Future	469.0000	723.0000	54.158	0	0	0
2010/05/07	R206 2010/11/04	8.45	Call	Bond Future	1,239.0000	859.0000	(30.670)	0	0	0
2010/05/07	R206 2010/11/04	8.45	Put	Bond Future	562.0000	848.0000	50.890	0	0	0
2010/05/07	R206 2011/02/03			Bond Future	8.2480	8.5170	3.261	0.0000	0.0000	0
2010/05/07	R206 2011/02/03	8.00	Call	Bond Future	660.0000	425.0000	(35.606)	0	0	0
2010/05/07	R206 2011/02/03	8.00	Put	Bond Future	1,290.0000	1,733.0000	34.341	0	0	0
2010/05/07	R206 2011/02/03	8.05	Call	Bond Future	712.0000	463.0000	(34.972)	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
2010/05/07	R206 2011/02/03	8.05	Put	Bond Future	1,215.0000	1,643.0000	35.226	0	0	0
2010/05/07	R206 2011/02/03	7.95	Call	Bond Future	611.0000	389.0000	(36.334)	0	0	0
2010/05/07	R206 2011/02/03	7.95	Put	Bond Future	1,369.0000	1,824.0000	33.236	0	0	0
2010/05/07	R207 2010/05/06			Bond Future	8.8310	8.7850	(0.521)	0.0000	0.0000	0
2010/05/07	R207 2010/08/05			Bond Future	8.9210	9.0970	1.973	0.0000	0.0000	872
2010/05/07	R207 2010/08/05	9.50	Call	Bond Future	3,644.0000	2,830.0000	(22.338)	0	0	0
2010/05/07	R207 2010/08/05	9.50	Put	Bond Future	337.0000	545.0000	61.721	0	0	150
2010/05/07	R207 2010/08/05	9.25	Call	Bond Future	2,557.0000	1,875.0000	(26.672)	0	0	0
2010/05/07	R207 2010/08/05	9.25	Put	Bond Future	658.0000	998.0000	51.672	0	0	100
2010/05/07	R207 2010/08/05	8.25	Put	Bond Future	4,254.0000	5,172.0000	21.580	0	0	150
2010/05/07	R207 2010/08/05	8.25	Call	Bond Future	214.0000	109.0000	(49.065)	0	0	250
2010/05/07	R207 2010/11/04			Bond Future	8.9660	9.1490	2.041	0.0000	0.0000	0
2010/05/07	R207 2010/11/04	9.25	Call	Bond Future	2,942.0000	2,315.0000	(21.312)	0	0	0
2010/05/07	R207 2010/11/04	9.25	Put	Bond Future	1,330.0000	1,746.0000	31.278	0	0	0
2010/05/07	R207 2010/11/04	9.30	Call	Bond Future	3,122.0000	2,474.0000	(20.756)	0	0	0
2010/05/07	R207 2010/11/04	9.30	Put	Bond Future	1,230.0000	1,625.0000	32.114	0	0	0
2010/05/07	R207 2010/11/04	9.20	Call	Bond Future	2,768.0000	2,163.0000	(21.857)	0	0	0
2010/05/07	R207 2010/11/04	9.20	Put	Bond Future	1,437.0000	1,875.0000	30.480	0	0	0
2010/05/07	R207 2011/02/03			Bond Future	9.0140	9.2040	2.108	0.0000	0.0000	0
2010/05/07	R207 2011/02/03	8.75	Call	Bond Future	1,820.0000	1,406.0000	(22.747)	0	0	0
2010/05/07	R207 2011/02/03	8.75	Put	Bond Future	3,321.0000	3,968.0000	19.482	0	0	0
2010/05/07	R207 2011/02/03	8.80	Call	Bond Future	1,941.0000	1,508.0000	(22.308)	0	0	0
2010/05/07	R207 2011/02/03	8.80	Put	Bond Future	3,155.0000	3,783.0000	19.905	0	0	0
2010/05/07	R207 2011/02/03	8.70	Call	Bond Future	1,704.0000	1,309.0000	(23.181)	0	0	0
2010/05/07	R207 2011/02/03	8.70	Put	Bond Future	3,493.0000	4,159.0000	19.067	0	0	0
2010/05/07	R208 2010/05/06			Bond Future	8.9010	8.8750	(0.292)	0.0000	0.0000	0
2010/05/07	R208 2010/08/05			Bond Future	9.0050	9.1600	1.721	0.0000	0.0000	6,287
2010/05/07	R208 2010/08/05	9.50	Call	Bond Future	3,407.0000	2,700.0000	(20.751)	0	0	0
2010/05/07	R208 2010/08/05	9.50	Put	Bond Future	474.0000	700.0000	47.679	0	0	0
2010/05/07	R208 2010/11/04			Bond Future	9.0510	9.2120	1.779	0.0000	0.0000	0
2010/05/07	R208 2010/11/04	9.25	Call	Bond Future	2,725.0000	2,180.0000	(20.000)	0	0	0
2010/05/07	R208 2010/11/04	9.25	Put	Bond Future	1,549.0000	1,957.0000	26.340	0	0	0
2010/05/07	R208 2010/11/04	9.30	Call	Bond Future	2,902.0000	2,337.0000	(19.469)	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
2010/05/07	R208 2010/11/04	9.30	Put	Bond Future	1,434.0000	1,822.0000	27.057	0	0	0
2010/05/07	R208 2010/11/04	9.20	Call	Bond Future	2,553.0000	2,030.0000	(20.486)	0	0	0
2010/05/07	R208 2010/11/04	9.20	Put	Bond Future	1,670.0000	2,101.0000	25.808	0	0	0
2010/05/07	R208 2011/02/03			Bond Future	9.1000	9.2660	1.824	0.0000	0.0000	0
2010/05/07	R208 2011/02/03	8.75	Call	Bond Future	1,717.0000	1,363.0000	(20.617)	0	0	0
2010/05/07	R208 2011/02/03	8.75	Put	Bond Future	3,802.0000	4,414.0000	16.097	0	0	0
2010/05/07	R208 2011/02/03	8.80	Call	Bond Future	1,835.0000	1,464.0000	(20.218)	0	0	0
2010/05/07	R208 2011/02/03	8.80	Put	Bond Future	3,618.0000	4,213.0000	16.446	0	0	0
2010/05/07	R208 2011/02/03	8.70	Call	Bond Future	1,605.0000	1,268.0000	(20.997)	0	0	0
2010/05/07	R208 2011/02/03	8.70	Put	Bond Future	3,993.0000	4,622.0000	15.753	0	0	0
2010/05/07	R209 2010/05/06			Bond Future	8.9510	8.9200	(0.346)	0.0000	0.0000	0
2010/05/07	R209 2010/08/05			Bond Future	9.0220	9.1240	1.131	0.0000	0.0000	1,821
2010/05/07	R209 2010/08/05	8.75	Call	Bond Future	1,043.0000	792.0000	(24.065)	0	0	0
2010/05/07	R209 2010/08/05	8.75	Put	Bond Future	3,178.0000	3,702.0000	16.488	0	0	0
2010/05/07	R209 2010/11/04			Bond Future	9.0530	9.1580	1.160	0.0000	0.0000	0
2010/05/07	R209 2010/11/04	9.00	Call	Bond Future	2,481.0000	2,101.0000	(15.316)	0	0	0
2010/05/07	R209 2010/11/04	9.00	Put	Bond Future	2,887.0000	3,299.0000	14.271	0	0	0
2010/05/07	R209 2010/11/04	9.05	Call	Bond Future	2,669.0000	2,271.0000	(14.912)	0	0	0
2010/05/07	R209 2010/11/04	9.05	Put	Bond Future	2,692.0000	3,086.0000	14.636	0	0	0
2010/05/07	R209 2010/11/04	8.95	Call	Bond Future	2,303.0000	1,941.0000	(15.719)	0	0	0
2010/05/07	R209 2010/11/04	8.95	Put	Bond Future	3,094.0000	3,525.0000	13.930	0	0	0
2010/05/07	R209 2011/02/03			Bond Future	9.0850	9.1930	1.189	0.0000	0.0000	0
2010/05/07	R209 2011/02/03	9.00	Call	Bond Future	3,227.0000	2,835.0000	(12.148)	0	0	0
2010/05/07	R209 2011/02/03	9.00	Put	Bond Future	3,875.0000	4,293.0000	10.787	0	0	0
2010/05/07	R209 2011/02/03	9.05	Call	Bond Future	3,412.0000	3,006.0000	(11.899)	0	0	0
2010/05/07	R209 2011/02/03	9.05	Put	Bond Future	3,678.0000	4,081.0000	10.957	0	0	0
2010/05/07	R209 2011/02/03	8.95	Call	Bond Future	3,049.0000	2,671.0000	(12.398)	0	0	0
2010/05/07	R209 2011/02/03	8.95	Put	Bond Future	4,082.0000	4,514.0000	10.583	0	0	0
2010/05/07	TRT1 2010/08/05			Index Future	314.1480	311.2660	(0.917)	0.0000	0.0000	100
2010/05/07	TRT1 2010/11/04			Index Future	319.4060	316.4760	(0.917)	0.0000	0.0000	0
Total										83941.00