



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 14/05/2010

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
2010/05/14	AL7T 2010/08/05			Index Future	348.0650	346.8020	(0.363)	0.0000	0.0000	58
2010/05/14	ALBI 2010/08/05			Index Future	320.8950	319.8000	(0.341)	0.0000	0.0000	1,212
2010/05/14	ALBI 2010/11/04			Index Future	326.2670	325.1530	(0.341)	0.0000	0.0000	0
2010/05/14	CRD1 2010/08/05			Index Future	140.6630	140.2860	(0.268)	0.0000	0.0000	2
2010/05/14	CRD1 2010/11/04			Index Future	143.0180	142.6350	(0.268)	0.0000	0.0000	0
2010/05/14	GOVI 2010/08/05			GOVI	322.1660	321.0910	(0.334)	0.0000	0.0000	322
2010/05/14	GOVI 2010/08/05	315.60	Call	GOVI	81,168.0000	73,104.0000	(9.935)	0	0	0
2010/05/14	GOVI 2010/08/05	315.60	Put	GOVI	15,508.0000	18,194.0000	17.320	0	0	0
2010/05/14	GOVI 2010/11/04			GOVI	327.5590	326.4660	(0.334)	0.0000	0.0000	0
2010/05/14	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/14	GOVI 2010/11/04	329.00	Put	GOVI	14,410.0000	25,340.0000	75.850	0	0	0
2010/05/14	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/14	GOVI 2010/11/04	329.01	Put	GOVI	14,510.0000	25,440.0000	75.327	0	0	0
2010/05/14	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/14	GOVI 2010/11/04	328.99	Put	GOVI	14,310.0000	25,240.0000	76.380	0	0	0
2010/05/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/14	ILBI 2010/08/05			Index Future	380.8430	379.6350	(0.317)	0.0000	0.0000	500
2010/05/14	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/14	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/14	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/14	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/14	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/14	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/14	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/14	JBAF 2010/05/19			Jibar Tradeable Future	6.5900	6.6000	0.152	0.0000	0.0000	0
2010/05/14	JBAF 2010/06/15			Jibar Tradeable Future	6.6090	6.5990	(0.151)	0.0000	0.0000	0
2010/05/14	JBAF 2010/07/21			Jibar Tradeable Future	6.5680	6.5580	(0.152)	0.0000	0.0000	1,000
2010/05/14	JBAF 2010/08/18			Jibar Tradeable Future	6.5310	6.5110	(0.306)	0.0000	0.0000	1,000
2010/05/14	JBAF 2010/09/15			Jibar Tradeable Future	6.5310	6.5110	(0.306)	0.0000	0.0000	1,000
2010/05/14	JBAF 2010/10/20			Jibar Tradeable Future	6.5320	6.5120	(0.306)	0.0000	0.0000	0
2010/05/14	JBAF 2010/12/15			Jibar Tradeable Future	6.5370	6.5150	(0.337)	0.0000	0.0000	0
2010/05/14	JBAF 2011/03/16			Jibar Tradeable Future	6.7470	6.7180	(0.430)	0.0000	0.0000	5,500
2010/05/14	JBAF 2011/06/15			Jibar Tradeable Future	7.0510	7.0040	(0.667)	0.0000	0.0000	4,500
2010/05/14	JBAF 2011/09/21			Jibar Tradeable Future	7.4180	7.3780	(0.539)	0.0000	0.0000	3,500
2010/05/14	JBAF 2011/12/21			Jibar Tradeable Future	7.7310	7.6890	(0.543)	0.0000	0.0000	5,000
2010/05/14	JBAF 2012/03/20			Jibar Tradeable Future	7.9010	7.8610	(0.506)	0.0000	0.0000	0
2010/05/14	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/14	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/14	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/14	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/14	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/14	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/14	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/14	OTH1 2010/08/05			Index Future	313.6050	312.3870	(0.388)	0.0000	0.0000	3
2010/05/14	OTH1 2010/11/04			Index Future	318.8540	317.6160	(0.388)	0.0000	0.0000	0
2010/05/14	R157 2010/08/05			Bond Future	7.9870	8.0500	0.789	0.0000	0.0000	5,757
2010/05/14	R157 2010/08/05	8.75	Call	Bond Future	3,608.0000	3,336.0000	(7.539)	0	0	0
2010/05/14	R157 2010/08/05	8.75	Put	Bond Future	91.0000	114.0000	25.275	0	0	0
2010/05/14	R157 2010/08/05	8.50	Call	Bond Future	2,604.0000	2,358.0000	(9.447)	0	0	0
2010/05/14	R157 2010/08/05	8.50	Put	Bond Future	225.0000	274.0000	21.778	0	0	500
2010/05/14	R157 2010/08/05	9.00	Call	Bond Future	4,674.0000	4,388.0000	(6.119)	0	0	0
2010/05/14	R157 2010/08/05	9.00	Put	Bond Future	32.0000	42.0000	31.250	0	0	0
2010/05/14	R157 2010/08/05	8.25	Put	Bond Future	492.0000	583.0000	18.496	0	0	0
2010/05/14	R157 2010/08/05	8.25	Call	Bond Future	1,719.0000	1,515.0000	(11.867)	0	0	500
2010/05/14	R157 2010/11/04			Bond Future	8.0640	8.1320	0.843	0.0000	0.0000	0
2010/05/14	R157 2010/11/04	8.50	Call	Bond Future	2,555.0000	2,339.0000	(8.454)	0	0	0
2010/05/14	R157 2010/11/04	8.50	Put	Bond Future	625.0000	713.0000	14.080	0	0	0
2010/05/14	R157 2010/11/04	8.55	Call	Bond Future	2,715.0000	2,492.0000	(8.214)	0	0	0
2010/05/14	R157 2010/11/04	8.55	Put	Bond Future	566.0000	647.0000	14.311	0	0	0
2010/05/14	R157 2010/11/04	8.45	Call	Bond Future	2,400.0000	2,190.0000	(8.750)	0	0	0
2010/05/14	R157 2010/11/04	8.45	Put	Bond Future	690.0000	783.0000	13.478	0	0	0
2010/05/14	R157 2011/02/03			Bond Future	8.1130	8.1850	0.887	0.0000	0.0000	0
2010/05/14	R157 2011/02/03	7.90	Call	Bond Future	1,298.0000	1,170.0000	(9.861)	0	0	0
2010/05/14	R157 2011/02/03	7.90	Put	Bond Future	2,207.0000	2,384.0000	8.020	0	0	0
2010/05/14	R157 2011/02/03	7.95	Call	Bond Future	1,390.0000	1,256.0000	(9.640)	0	0	0
2010/05/14	R157 2011/02/03	7.95	Put	Bond Future	2,085.0000	2,256.0000	8.201	0	0	0

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2010/05/14	R157 2011/02/03	7.85	Call	Bond Future	1,209.0000	1,087.0000	(10.091)	0	0	0
2010/05/14	R157 2011/02/03	7.85	Put	Bond Future	2,333.0000	2,516.0000	7.844	0	0	0
2010/05/14	R186 2010/08/05			Bond Future	8.8260	8.8870	0.691	0.0000	0.0000	20,528
2010/05/14	R186 2010/08/05	9.25	Call	Bond Future	4,673.0000	4,228.0000	(9.523)	0	0	0
2010/05/14	R186 2010/08/05	9.25	Put	Bond Future	757.0000	888.0000	17.305	0	0	0
2010/05/14	R186 2010/08/05	8.75	Call	Bond Future	1,825.0000	1,561.0000	(14.466)	0	0	1,300
2010/05/14	R186 2010/08/05	8.75	Put	Bond Future	2,549.0000	2,861.0000	12.240	0	0	0
2010/05/14	R186 2010/08/05	9.75	Call	Bond Future	8,434.0000	7,893.0000	(6.415)	0	0	0
2010/05/14	R186 2010/08/05	9.75	Put	Bond Future	153.0000	188.0000	22.876	0	0	1,300
2010/05/14	R186 2010/08/05	10.00	Call	Bond Future	10,426.0000	9,865.0000	(5.381)	0	0	0
2010/05/14	R186 2010/08/05	10.00	Put	Bond Future	60.0000	75.0000	25.000	0	0	3,000
2010/05/14	R186 2010/11/04			Bond Future	8.8840	8.9470	0.709	0.0000	0.0000	0
2010/05/14	R186 2010/11/04	9.25	Call	Bond Future	5,189.0000	4,795.0000	(7.593)	0	0	0
2010/05/14	R186 2010/11/04	9.25	Put	Bond Future	1,847.0000	2,039.0000	10.395	0	0	0
2010/05/14	R186 2010/11/04	9.30	Call	Bond Future	5,490.0000	5,083.0000	(7.413)	0	0	0
2010/05/14	R186 2010/11/04	9.30	Put	Bond Future	1,703.0000	1,881.0000	10.452	0	0	0
2010/05/14	R186 2010/11/04	9.20	Call	Bond Future	4,897.0000	4,513.0000	(7.842)	0	0	0
2010/05/14	R186 2010/11/04	9.20	Put	Bond Future	2,003.0000	2,205.0000	10.085	0	0	0
2010/05/14	R186 2010/11/04	8.75	Put	Bond Future	3,904.0000	4,225.0000	8.222	0	0	0
2010/05/14	R186 2010/11/04	8.75	Call	Bond Future	2,643.0000	2,378.0000	(10.026)	0	0	9,800
2010/05/14	R186 2011/02/03			Bond Future	8.9270	8.9920	0.728	0.0000	0.0000	0
2010/05/14	R186 2011/02/03	9.00	Call	Bond Future	4,331.0000	4,006.0000	(7.504)	0	0	0
2010/05/14	R186 2011/02/03	9.00	Put	Bond Future	3,661.0000	3,933.0000	7.430	0	0	0
2010/05/14	R186 2011/02/03	9.05	Call	Bond Future	4,579.0000	4,243.0000	(7.338)	0	0	0
2010/05/14	R186 2011/02/03	9.05	Put	Bond Future	3,454.0000	3,715.0000	7.556	0	0	0
2010/05/14	R186 2011/02/03	8.95	Call	Bond Future	4,094.0000	3,780.0000	(7.670)	0	0	0
2010/05/14	R186 2011/02/03	8.95	Put	Bond Future	3,882.0000	4,165.0000	7.290	0	0	0
2010/05/14	R201 2010/08/05			Bond Future	7.9630	8.0250	0.779	0.0000	0.0000	1,174
2010/05/14	R201 2010/08/05	9.00	Call	Bond Future	3,758.0000	3,536.0000	(5.907)	0	0	0
2010/05/14	R201 2010/08/05	9.00	Put	Bond Future	18.0000	25.0000	38.889	0	0	0
2010/05/14	R201 2010/11/04			Bond Future	8.0410	8.1090	0.846	0.0000	0.0000	0
2010/05/14	R201 2010/11/04	8.50	Call	Bond Future	2,080.0000	1,909.0000	(8.221)	0	0	0
2010/05/14	R201 2010/11/04	8.50	Put	Bond Future	489.0000	556.0000	13.701	0	0	0

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2010/05/14	R201 2010/11/04	8.55	Call	Bond Future	2,206.0000	2,030.0000	(7.978)	0	0	0
2010/05/14	R201 2010/11/04	8.55	Put	Bond Future	444.0000	506.0000	13.964	0	0	0
2010/05/14	R201 2010/11/04	8.45	Call	Bond Future	1,958.0000	1,792.0000	(8.478)	0	0	0
2010/05/14	R201 2010/11/04	8.45	Put	Bond Future	539.0000	611.0000	13.358	0	0	0
2010/05/14	R201 2011/02/03			Bond Future	8.0870	8.1600	0.903	0.0000	0.0000	0
2010/05/14	R201 2011/02/03	8.00	Call	Bond Future	1,094.0000	983.0000	(10.146)	0	0	0
2010/05/14	R201 2011/02/03	8.00	Put	Bond Future	1,382.0000	1,513.0000	9.479	0	0	0
2010/05/14	R201 2011/02/03	8.05	Call	Bond Future	1,174.0000	1,057.0000	(9.966)	0	0	0
2010/05/14	R201 2011/02/03	8.05	Put	Bond Future	1,297.0000	1,421.0000	9.561	0	0	0
2010/05/14	R201 2011/02/03	7.95	Call	Bond Future	1,018.0000	912.0000	(10.413)	0	0	0
2010/05/14	R201 2011/02/03	7.95	Put	Bond Future	1,473.0000	1,608.0000	9.165	0	0	0
2010/05/14	R203 2010/08/05			Bond Future	8.5730	8.6250	0.607	0.0000	0.0000	3,317
2010/05/14	R203 2010/08/05	9.25	Call	Bond Future	3,615.0000	3,377.0000	(6.584)	0	0	0
2010/05/14	R203 2010/08/05	9.25	Put	Bond Future	185.0000	216.0000	16.757	0	0	0
2010/05/14	R203 2010/11/04			Bond Future	8.6560	8.7100	0.624	0.0000	0.0000	0
2010/05/14	R203 2010/11/04	9.25	Call	Bond Future	3,535.0000	3,327.0000	(5.884)	0	0	0
2010/05/14	R203 2010/11/04	9.25	Put	Bond Future	608.0000	671.0000	10.362	0	0	0
2010/05/14	R203 2010/11/04	9.30	Call	Bond Future	3,721.0000	3,509.0000	(5.697)	0	0	0
2010/05/14	R203 2010/11/04	9.30	Put	Bond Future	553.0000	611.0000	10.488	0	0	0
2010/05/14	R203 2010/11/04	9.20	Call	Bond Future	3,352.0000	3,149.0000	(6.056)	0	0	0
2010/05/14	R203 2010/11/04	9.20	Put	Bond Future	667.0000	735.0000	10.195	0	0	0
2010/05/14	R203 2011/02/03			Bond Future	8.7190	8.7750	0.642	0.0000	0.0000	0
2010/05/14	R203 2011/02/03	8.50	Call	Bond Future	1,558.0000	1,441.0000	(7.510)	0	0	0
2010/05/14	R203 2011/02/03	8.50	Put	Bond Future	2,631.0000	2,786.0000	5.891	0	0	0
2010/05/14	R203 2011/02/03	8.55	Call	Bond Future	1,666.0000	1,543.0000	(7.383)	0	0	0
2010/05/14	R203 2011/02/03	8.55	Put	Bond Future	2,493.0000	2,642.0000	5.977	0	0	0
2010/05/14	R203 2011/02/03	8.45	Call	Bond Future	1,457.0000	1,345.0000	(7.687)	0	0	0
2010/05/14	R203 2011/02/03	8.45	Put	Bond Future	2,777.0000	2,937.0000	5.762	0	0	0
2010/05/14	R204 2010/08/05			Bond Future	8.6400	8.6910	0.590	0.0000	0.0000	2,664
2010/05/14	R204 2010/08/05	9.25	Call	Bond Future	3,643.0000	3,390.0000	(6.945)	0	0	0
2010/05/14	R204 2010/08/05	9.25	Put	Bond Future	229.0000	267.0000	16.594	0	0	780
2010/05/14	R204 2010/11/04			Bond Future	8.7140	8.7680	0.620	0.0000	0.0000	0
2010/05/14	R204 2010/11/04	9.25	Call	Bond Future	3,744.0000	3,521.0000	(5.956)	0	0	0

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2010/05/14	R204 2010/11/04	9.25	Put	Bond Future	810.0000	888.0000	9.630	0	0	0
2010/05/14	R204 2010/11/04	9.30	Call	Bond Future	3,944.0000	3,716.0000	(5.781)	0	0	0
2010/05/14	R204 2010/11/04	9.30	Put	Bond Future	742.0000	815.0000	9.838	0	0	0
2010/05/14	R204 2010/11/04	9.20	Call	Bond Future	3,549.0000	3,332.0000	(6.114)	0	0	0
2010/05/14	R204 2010/11/04	9.20	Put	Bond Future	884.0000	968.0000	9.502	0	0	0
2010/05/14	R204 2011/02/03			Bond Future	8.7680	8.8240	0.639	0.0000	0.0000	0
2010/05/14	R204 2011/02/03	8.50	Call	Bond Future	1,635.0000	1,509.0000	(7.706)	0	0	0
2010/05/14	R204 2011/02/03	8.50	Put	Bond Future	3,109.0000	3,287.0000	5.725	0	0	0
2010/05/14	R204 2011/02/03	8.55	Call	Bond Future	1,751.0000	1,619.0000	(7.539)	0	0	0
2010/05/14	R204 2011/02/03	8.55	Put	Bond Future	2,948.0000	3,120.0000	5.834	0	0	0
2010/05/14	R204 2011/02/03	8.45	Call	Bond Future	1,526.0000	1,406.0000	(7.864)	0	0	0
2010/05/14	R204 2011/02/03	8.45	Put	Bond Future	3,278.0000	3,462.0000	5.613	0	0	0
2010/05/14	R206 2010/08/05			Bond Future	7.9590	8.0220	0.792	0.0000	0.0000	0
2010/05/14	R206 2010/08/05	9.00	Call	Bond Future	2,999.0000	2,819.0000	(6.002)	0	0	0
2010/05/14	R206 2010/08/05	9.00	Put	Bond Future	11.0000	15.0000	36.364	0	0	0
2010/05/14	R206 2010/11/04			Bond Future	8.0500	8.1200	0.870	0.0000	0.0000	0
2010/05/14	R206 2010/11/04	8.50	Call	Bond Future	1,592.0000	1,455.0000	(8.606)	0	0	0
2010/05/14	R206 2010/11/04	8.50	Put	Bond Future	371.0000	425.0000	14.555	0	0	0
2010/05/14	R206 2010/11/04	8.55	Call	Bond Future	1,691.0000	1,550.0000	(8.338)	0	0	0
2010/05/14	R206 2010/11/04	8.55	Put	Bond Future	335.0000	385.0000	14.925	0	0	0
2010/05/14	R206 2010/11/04	8.45	Call	Bond Future	1,496.0000	1,363.0000	(8.890)	0	0	0
2010/05/14	R206 2010/11/04	8.45	Put	Bond Future	409.0000	468.0000	14.425	0	0	0
2010/05/14	R206 2011/02/03			Bond Future	8.1060	8.1820	0.938	0.0000	0.0000	0
2010/05/14	R206 2011/02/03	8.00	Call	Bond Future	802.0000	715.0000	(10.848)	0	0	0
2010/05/14	R206 2011/02/03	8.00	Put	Bond Future	1,072.0000	1,178.0000	9.888	0	0	0
2010/05/14	R206 2011/02/03	8.05	Call	Bond Future	862.0000	771.0000	(10.557)	0	0	0
2010/05/14	R206 2011/02/03	8.05	Put	Bond Future	1,004.0000	1,106.0000	10.159	0	0	0
2010/05/14	R206 2011/02/03	7.95	Call	Bond Future	746.0000	663.0000	(11.126)	0	0	0
2010/05/14	R206 2011/02/03	7.95	Put	Bond Future	1,143.0000	1,253.0000	9.624	0	0	0
2010/05/14	R207 2010/08/05			Bond Future	8.6970	8.7690	0.828	0.0000	0.0000	872
2010/05/14	R207 2010/08/05	9.50	Call	Bond Future	4,772.0000	4,381.0000	(8.194)	0	0	0
2010/05/14	R207 2010/08/05	9.50	Put	Bond Future	142.0000	179.0000	26.056	0	0	150
2010/05/14	R207 2010/08/05	9.25	Call	Bond Future	3,539.0000	3,184.0000	(10.031)	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
2010/05/14	R207 2010/08/05	9.25	Put	Bond Future	317.0000	390.0000	23.028	0	0	100
2010/05/14	R207 2010/08/05	8.25	Put	Bond Future	3,120.0000	3,459.0000	10.865	0	0	0
2010/05/14	R207 2010/08/05	8.25	Call	Bond Future	403.0000	314.0000	(22.084)	0	0	250
2010/05/14	R207 2010/11/04			Bond Future	8.7640	8.8390	0.856	0.0000	0.0000	0
2010/05/14	R207 2010/11/04	9.25	Call	Bond Future	3,698.0000	3,385.0000	(8.464)	0	0	0
2010/05/14	R207 2010/11/04	9.25	Put	Bond Future	917.0000	1,040.0000	13.413	0	0	0
2010/05/14	R207 2010/11/04	9.30	Call	Bond Future	3,902.0000	3,581.0000	(8.227)	0	0	0
2010/05/14	R207 2010/11/04	9.30	Put	Bond Future	841.0000	956.0000	13.674	0	0	0
2010/05/14	R207 2010/11/04	9.20	Call	Bond Future	3,500.0000	3,195.0000	(8.714)	0	0	0
2010/05/14	R207 2010/11/04	9.20	Put	Bond Future	1,000.0000	1,131.0000	13.100	0	0	0
2010/05/14	R207 2011/02/03			Bond Future	8.8130	8.8910	0.885	0.0000	0.0000	0
2010/05/14	R207 2011/02/03	8.75	Call	Bond Future	2,306.0000	2,090.0000	(9.367)	0	0	0
2010/05/14	R207 2011/02/03	8.75	Put	Bond Future	2,667.0000	2,896.0000	8.586	0	0	0
2010/05/14	R207 2011/02/03	8.80	Call	Bond Future	2,448.0000	2,223.0000	(9.191)	0	0	0
2010/05/14	R207 2011/02/03	8.80	Put	Bond Future	2,522.0000	2,742.0000	8.723	0	0	0
2010/05/14	R207 2011/02/03	8.70	Call	Bond Future	2,170.0000	1,961.0000	(9.631)	0	0	0
2010/05/14	R207 2011/02/03	8.70	Put	Bond Future	2,819.0000	3,055.0000	8.372	0	0	0
2010/05/14	R208 2010/08/05			Bond Future	8.7510	8.8120	0.697	0.0000	0.0000	6,287
2010/05/14	R208 2010/08/05	9.50	Call	Bond Future	4,686.0000	4,348.0000	(7.213)	0	0	0
2010/05/14	R208 2010/08/05	9.50	Put	Bond Future	195.0000	235.0000	20.513	0	0	0
2010/05/14	R208 2010/11/04			Bond Future	8.8170	8.8800	0.715	0.0000	0.0000	0
2010/05/14	R208 2010/11/04	9.25	Call	Bond Future	3,607.0000	3,338.0000	(7.458)	0	0	0
2010/05/14	R208 2010/11/04	9.25	Put	Bond Future	1,020.0000	1,134.0000	11.176	0	0	0
2010/05/14	R208 2010/11/04	9.30	Call	Bond Future	3,814.0000	3,538.0000	(7.236)	0	0	0
2010/05/14	R208 2010/11/04	9.30	Put	Bond Future	935.0000	1,042.0000	11.444	0	0	0
2010/05/14	R208 2010/11/04	9.20	Call	Bond Future	3,405.0000	3,144.0000	(7.665)	0	0	0
2010/05/14	R208 2010/11/04	9.20	Put	Bond Future	1,112.0000	1,234.0000	10.971	0	0	0
2010/05/14	R208 2011/02/03			Bond Future	8.8650	8.9310	0.745	0.0000	0.0000	0
2010/05/14	R208 2011/02/03	8.75	Call	Bond Future	2,284.0000	2,098.0000	(8.144)	0	0	0
2010/05/14	R208 2011/02/03	8.75	Put	Bond Future	2,976.0000	3,184.0000	6.989	0	0	0
2010/05/14	R208 2011/02/03	8.80	Call	Bond Future	2,427.0000	2,233.0000	(7.993)	0	0	0
2010/05/14	R208 2011/02/03	8.80	Put	Bond Future	2,817.0000	3,017.0000	7.100	0	0	0
2010/05/14	R208 2011/02/03	8.70	Call	Bond Future	2,147.0000	1,968.0000	(8.337)	0	0	0
2010/05/14	R208 2011/02/03	8.70	Put	Bond Future	3,142.0000	3,357.0000	6.843	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
2010/05/14	R209 2010/08/05			Bond Future	8.7610	8.8120	0.582	0.0000	0.0000	1,821
2010/05/14	R209 2010/08/05	8.75	Call	Bond Future	1,830.0000	1,621.0000	(11.421)	0	0	0
2010/05/14	R209 2010/08/05	8.75	Put	Bond Future	1,918.0000	2,117.0000	10.375	0	0	0
2010/05/14	R209 2010/11/04			Bond Future	8.8050	8.8570	0.591	0.0000	0.0000	0
2010/05/14	R209 2010/11/04	9.00	Call	Bond Future	3,493.0000	3,240.0000	(7.243)	0	0	0
2010/05/14	R209 2010/11/04	9.00	Put	Bond Future	1,969.0000	2,127.0000	8.024	0	0	0
2010/05/14	R209 2010/11/04	9.05	Call	Bond Future	3,724.0000	3,463.0000	(7.009)	0	0	0
2010/05/14	R209 2010/11/04	9.05	Put	Bond Future	1,817.0000	1,968.0000	8.310	0	0	0
2010/05/14	R209 2010/11/04	8.95	Call	Bond Future	3,270.0000	3,027.0000	(7.431)	0	0	0
2010/05/14	R209 2010/11/04	8.95	Put	Bond Future	2,132.0000	2,300.0000	7.880	0	0	0
2010/05/14	R209 2011/02/03			Bond Future	8.8360	8.8900	0.611	0.0000	0.0000	0
2010/05/14	R209 2011/02/03	9.00	Call	Bond Future	4,216.0000	3,967.0000	(5.906)	0	0	0
2010/05/14	R209 2011/02/03	9.00	Put	Bond Future	2,939.0000	3,114.0000	5.954	0	0	0
2010/05/14	R209 2011/02/03	9.05	Call	Bond Future	4,434.0000	4,178.0000	(5.774)	0	0	0
2010/05/14	R209 2011/02/03	9.05	Put	Bond Future	2,775.0000	2,943.0000	6.054	0	0	0
2010/05/14	R209 2011/02/03	8.95	Call	Bond Future	4,005.0000	3,763.0000	(6.042)	0	0	0
2010/05/14	R209 2011/02/03	8.95	Put	Bond Future	3,113.0000	3,296.0000	5.879	0	0	0
2010/05/14	TRT1 2010/08/05			Index Future	318.2790	317.2140	(0.335)	0.0000	0.0000	100
2010/05/14	TRT1 2010/11/04			Index Future	323.6060	322.5230	(0.335)	0.0000	0.0000	0
<b>Total</b>										<b>83797.00</b>