



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/05/2010

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
2010/05/21	AL7T 2010/08/05			Index Future	342.1830	343.5080	0.387	0.0000	0.0000	58
2010/05/21	ALBI 2010/08/05			Index Future	315.0940	316.3350	0.394	0.0000	0.0000	1,679
2010/05/21	ALBI 2010/11/04			Index Future	320.3690	321.6310	0.394	0.0000	0.0000	0
2010/05/21	CRD1 2010/08/05			Index Future	139.0640	139.3870	0.232	0.0000	0.0000	2
2010/05/21	CRD1 2010/11/04			Index Future	141.3920	141.7200	0.232	0.0000	0.0000	0
2010/05/21	GOVI 2010/08/05			GOVI	316.4920	317.6980	0.381	0.0000	0.0000	324
2010/05/21	GOVI 2010/08/05	315.60	Call	GOVI	42,649.0000	49,259.0000	15.499	0	0	0
2010/05/21	GOVI 2010/08/05	315.60	Put	GOVI	33,729.0000	28,279.0000	(16.158)	0	0	0
2010/05/21	GOVI 2010/11/04			GOVI	321.7910	323.0160	0.381	0.0000	0.0000	0
2010/05/21	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/21	GOVI 2010/11/04	329.00	Put	GOVI	72,090.0000	59,840.0000	(16.993)	0	0	0
2010/05/21	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/21	GOVI 2010/11/04	329.01	Put	GOVI	72,190.0000	59,940.0000	(16.969)	0	0	0
2010/05/21	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/21	GOVI 2010/11/04	328.99	Put	GOVI	71,990.0000	59,740.0000	(17.016)	0	0	0
2010/05/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/21	ILBI 2010/08/05			Index Future	379.3940	379.4890	0.025	0.0000	0.0000	501
2010/05/21	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/21	JBAF 2010/06/15			Jibar Tradeable Future	6.6150	6.6150	0.000	0.0000	0.0000	0
2010/05/21	JBAF 2010/07/21			Jibar Tradeable Future	6.5950	6.5950	0.000	0.0000	0.0000	1,000
2010/05/21	JBAF 2010/08/18			Jibar Tradeable Future	6.5550	6.5550	0.000	0.0000	0.0000	1,000
2010/05/21	JBAF 2010/09/15			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	1,000
2010/05/21	JBAF 2010/10/20			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	0
2010/05/21	JBAF 2010/11/17			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	0
2010/05/21	JBAF 2010/12/15			Jibar Tradeable Future	6.5450	6.5450	0.000	0.0000	0.0000	0
2010/05/21	JBAF 2011/03/16			Jibar Tradeable Future	6.7450	6.7450	0.000	0.0000	0.0000	5,500
2010/05/21	JBAF 2011/06/15			Jibar Tradeable Future	7.0350	7.0350	0.000	0.0000	0.0000	4,600
2010/05/21	JBAF 2011/09/21			Jibar Tradeable Future	7.3950	7.3950	0.000	0.0000	0.0000	3,500
2010/05/21	JBAF 2011/12/21			Jibar Tradeable Future	7.7050	7.7050	0.000	0.0000	0.0000	5,000
2010/05/21	JBAF 2012/03/20			Jibar Tradeable Future	7.9050	7.9050	0.000	0.0000	0.0000	0
2010/05/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/21	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/21	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/21	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/21	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/21	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/21	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/21	OTH1 2010/08/05			Index Future	307.0560	308.5050	0.472	0.0000	0.0000	3
2010/05/21	OTH1 2010/11/04			Index Future	312.1970	313.6700	0.472	0.0000	0.0000	0
2010/05/21	R157 2010/08/05			Bond Future	8.3190	8.2550	(0.769)	0.0000	0.0000	5,757
2010/05/21	R157 2010/08/05	8.75	Call	Bond Future	2,244.0000	2,481.0000	10.561	0	0	0
2010/05/21	R157 2010/08/05	8.75	Put	Bond Future	273.0000	214.0000	(21.612)	0	0	0
2010/05/21	R157 2010/08/05	8.50	Call	Bond Future	1,418.0000	1,609.0000	13.470	0	0	0
2010/05/21	R157 2010/08/05	8.50	Put	Bond Future	585.0000	480.0000	(17.949)	0	0	2,500
2010/05/21	R157 2010/08/05	9.00	Call	Bond Future	3,207.0000	3,475.0000	8.357	0	0	0
2010/05/21	R157 2010/08/05	9.00	Put	Bond Future	112.0000	84.0000	(25.000)	0	0	0
2010/05/21	R157 2010/08/05	8.25	Put	Bond Future	1,106.0000	945.0000	(14.557)	0	0	0
2010/05/21	R157 2010/08/05	8.25	Call	Bond Future	787.0000	922.0000	17.154	0	0	500
2010/05/21	R157 2010/11/04			Bond Future	8.4190	8.3510	(0.808)	0.0000	0.0000	0
2010/05/21	R157 2010/11/04	8.50	Call	Bond Future	1,529.0000	1,695.0000	10.857	0	0	0
2010/05/21	R157 2010/11/04	8.50	Put	Bond Future	1,173.0000	1,040.0000	(11.338)	0	0	0
2010/05/21	R157 2010/11/04	8.55	Call	Bond Future	1,653.0000	1,826.0000	10.466	0	0	0
2010/05/21	R157 2010/11/04	8.55	Put	Bond Future	1,079.0000	952.0000	(11.770)	0	0	0
2010/05/21	R157 2010/11/04	8.45	Call	Bond Future	1,412.0000	1,570.0000	11.190	0	0	0
2010/05/21	R157 2010/11/04	8.45	Put	Bond Future	1,276.0000	1,134.0000	(11.129)	0	0	0
2010/05/21	R157 2011/02/03			Bond Future	8.4930	8.4200	(0.860)	0.0000	0.0000	0
2010/05/21	R157 2011/02/03	7.90	Call	Bond Future	716.0000	802.0000	12.011	0	0	0
2010/05/21	R157 2011/02/03	7.90	Put	Bond Future	3,225.0000	3,006.0000	(6.791)	0	0	0
2010/05/21	R157 2011/02/03	7.95	Call	Bond Future	777.0000	870.0000	11.969	0	0	0
2010/05/21	R157 2011/02/03	7.95	Put	Bond Future	3,072.0000	2,860.0000	(6.901)	0	0	0

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2010/05/21	R157 2011/02/03	7.85	Call	Bond Future	657.0000	739.0000	12.481	0	0	0
2010/05/21	R157 2011/02/03	7.85	Put	Bond Future	3,381.0000	3,158.0000	(6.596)	0	0	0
2010/05/21	R186 2010/08/05			Bond Future	9.1700	9.0980	(0.785)	0.0000	0.0000	20,528
2010/05/21	R186 2010/08/05	9.25	Call	Bond Future	2,438.0000	2,813.0000	15.381	0	0	0
2010/05/21	R186 2010/08/05	9.25	Put	Bond Future	1,715.0000	1,433.0000	(16.443)	0	0	0
2010/05/21	R186 2010/08/05	8.75	Call	Bond Future	657.0000	810.0000	23.288	0	0	1,300
2010/05/21	R186 2010/08/05	8.75	Put	Bond Future	4,573.0000	4,069.0000	(11.021)	0	0	0
2010/05/21	R186 2010/08/05	9.75	Call	Bond Future	5,527.0000	6,084.0000	10.078	0	0	0
2010/05/21	R186 2010/08/05	9.75	Put	Bond Future	439.0000	339.0000	(22.779)	0	0	1,300
2010/05/21	R186 2010/08/05	10.00	Call	Bond Future	7,366.0000	7,973.0000	8.241	0	0	0
2010/05/21	R186 2010/08/05	10.00	Put	Bond Future	192.0000	142.0000	(26.042)	0	0	3,000
2010/05/21	R186 2010/11/04			Bond Future	9.2400	9.1650	(0.812)	0.0000	0.0000	0
2010/05/21	R186 2010/11/04	9.25	Call	Bond Future	3,183.0000	3,535.0000	11.059	0	0	0
2010/05/21	R186 2010/11/04	9.25	Put	Bond Future	3,094.0000	2,772.0000	(10.407)	0	0	0
2010/05/21	R186 2010/11/04	9.30	Call	Bond Future	3,415.0000	3,782.0000	10.747	0	0	0
2010/05/21	R186 2010/11/04	9.30	Put	Bond Future	2,880.0000	2,574.0000	(10.625)	0	0	0
2010/05/21	R186 2010/11/04	9.20	Call	Bond Future	2,960.0000	3,296.0000	11.351	0	0	0
2010/05/21	R186 2010/11/04	9.20	Put	Bond Future	3,319.0000	2,981.0000	(10.184)	0	0	0
2010/05/21	R186 2010/11/04	8.75	Put	Bond Future	5,887.0000	5,414.0000	(8.035)	0	0	0
2010/05/21	R186 2010/11/04	8.75	Call	Bond Future	1,373.0000	1,573.0000	14.567	0	0	9,800
2010/05/21	R186 2011/02/03			Bond Future	9.2940	9.2170	(0.828)	0.0000	0.0000	0
2010/05/21	R186 2011/02/03	9.00	Call	Bond Future	2,701.0000	2,982.0000	10.404	0	0	0
2010/05/21	R186 2011/02/03	9.00	Put	Bond Future	5,339.0000	4,938.0000	(7.511)	0	0	0
2010/05/21	R186 2011/02/03	9.05	Call	Bond Future	2,887.0000	3,181.0000	10.184	0	0	0
2010/05/21	R186 2011/02/03	9.05	Put	Bond Future	5,070.0000	4,682.0000	(7.653)	0	0	0
2010/05/21	R186 2011/02/03	8.95	Call	Bond Future	2,524.0000	2,793.0000	10.658	0	0	0
2010/05/21	R186 2011/02/03	8.95	Put	Bond Future	5,620.0000	5,207.0000	(7.349)	0	0	0
2010/05/21	R201 2010/08/05			Bond Future	8.2840	8.2200	(0.773)	0.0000	0.0000	1,174
2010/05/21	R201 2010/08/05	9.00	Call	Bond Future	2,630.0000	2,845.0000	8.175	0	0	0
2010/05/21	R201 2010/08/05	9.00	Put	Bond Future	66.0000	48.0000	(27.273)	0	0	0
2010/05/21	R201 2010/11/04			Bond Future	8.3860	8.3170	(0.823)	0.0000	0.0000	0
2010/05/21	R201 2010/11/04	8.50	Call	Bond Future	1,287.0000	1,422.0000	10.490	0	0	0
2010/05/21	R201 2010/11/04	8.50	Put	Bond Future	895.0000	792.0000	(11.508)	0	0	0

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2010/05/21	R201 2010/11/04	8.55	Call	Bond Future	1,386.0000	1,527.0000	10.173	0	0	0
2010/05/21	R201 2010/11/04	8.55	Put	Bond Future	822.0000	725.0000	(11.800)	0	0	0
2010/05/21	R201 2010/11/04	8.45	Call	Bond Future	1,192.0000	1,321.0000	10.822	0	0	0
2010/05/21	R201 2010/11/04	8.45	Put	Bond Future	972.0000	862.0000	(11.317)	0	0	0
2010/05/21	R201 2011/02/03			Bond Future	8.4580	8.3840	(0.875)	0.0000	0.0000	0
2010/05/21	R201 2011/02/03	8.00	Call	Bond Future	603.0000	680.0000	12.769	0	0	0
2010/05/21	R201 2011/02/03	8.00	Put	Bond Future	2,110.0000	1,945.0000	(7.820)	0	0	0
2010/05/21	R201 2011/02/03	8.05	Call	Bond Future	657.0000	739.0000	12.481	0	0	0
2010/05/21	R201 2011/02/03	8.05	Put	Bond Future	1,998.0000	1,839.0000	(7.958)	0	0	0
2010/05/21	R201 2011/02/03	7.95	Call	Bond Future	552.0000	625.0000	13.225	0	0	0
2010/05/21	R201 2011/02/03	7.95	Put	Bond Future	2,225.0000	2,057.0000	(7.551)	0	0	0
2010/05/21	R203 2010/08/05			Bond Future	8.8590	8.7950	(0.722)	0.0000	0.0000	3,317
2010/05/21	R203 2010/08/05	9.25	Call	Bond Future	2,372.0000	2,620.0000	10.455	0	0	0
2010/05/21	R203 2010/08/05	9.25	Put	Bond Future	410.0000	332.0000	(19.024)	0	0	0
2010/05/21	R203 2010/11/04			Bond Future	8.9560	8.8890	(0.748)	0.0000	0.0000	0
2010/05/21	R203 2010/11/04	9.25	Call	Bond Future	2,451.0000	2,665.0000	8.731	0	0	0
2010/05/21	R203 2010/11/04	9.25	Put	Bond Future	1,016.0000	900.0000	(11.417)	0	0	0
2010/05/21	R203 2010/11/04	9.30	Call	Bond Future	2,610.0000	2,831.0000	8.467	0	0	0
2010/05/21	R203 2010/11/04	9.30	Put	Bond Future	934.0000	824.0000	(11.777)	0	0	0
2010/05/21	R203 2010/11/04	9.20	Call	Bond Future	2,298.0000	2,504.0000	8.964	0	0	0
2010/05/21	R203 2010/11/04	9.20	Put	Bond Future	1,105.0000	981.0000	(11.222)	0	0	0
2010/05/21	R203 2011/02/03			Bond Future	9.0330	8.9630	(0.775)	0.0000	0.0000	0
2010/05/21	R203 2011/02/03	8.50	Call	Bond Future	974.0000	1,079.0000	10.780	0	0	0
2010/05/21	R203 2011/02/03	8.50	Put	Bond Future	3,561.0000	3,331.0000	(6.459)	0	0	0
2010/05/21	R203 2011/02/03	8.55	Call	Bond Future	1,053.0000	1,164.0000	10.541	0	0	0
2010/05/21	R203 2011/02/03	8.55	Put	Bond Future	3,393.0000	3,169.0000	(6.602)	0	0	0
2010/05/21	R203 2011/02/03	8.45	Call	Bond Future	900.0000	1,000.0000	11.111	0	0	0
2010/05/21	R203 2011/02/03	8.45	Put	Bond Future	3,734.0000	3,499.0000	(6.294)	0	0	0
2010/05/21	R204 2010/08/05			Bond Future	8.9550	8.8920	(0.704)	0.0000	0.0000	2,664
2010/05/21	R204 2010/08/05	9.25	Call	Bond Future	2,189.0000	2,441.0000	11.512	0	0	0
2010/05/21	R204 2010/08/05	9.25	Put	Bond Future	558.0000	456.0000	(18.280)	0	0	780
2010/05/21	R204 2010/08/05	8.70	Call	Bond Future	617.0000	731.0000	18.476	0	0	0
2010/05/21	R204 2010/08/05	8.70	Put	Bond Future	2,057.0000	1,818.0000	(11.619)	0	0	650

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2010/05/21	R204 2010/11/04			Bond Future	9.0430	8.9770	(0.730)	0.0000	0.0000	0
2010/05/21	R204 2010/11/04	9.25	Call	Bond Future	2,490.0000	2,707.0000	8.715	0	0	0
2010/05/21	R204 2010/11/04	9.25	Put	Bond Future	1,371.0000	1,227.0000	(10.503)	0	0	0
2010/05/21	R204 2010/11/04	9.30	Call	Bond Future	2,654.0000	2,879.0000	8.478	0	0	0
2010/05/21	R204 2010/11/04	9.30	Put	Bond Future	1,267.0000	1,131.0000	(10.734)	0	0	0
2010/05/21	R204 2010/11/04	9.20	Call	Bond Future	2,331.0000	2,540.0000	8.966	0	0	0
2010/05/21	R204 2010/11/04	9.20	Put	Bond Future	1,481.0000	1,329.0000	(10.263)	0	0	0
2010/05/21	R204 2011/02/03			Bond Future	9.1110	9.0430	(0.746)	0.0000	0.0000	0
2010/05/21	R204 2011/02/03	8.50	Call	Bond Future	965.0000	1,070.0000	10.881	0	0	0
2010/05/21	R204 2011/02/03	8.50	Put	Bond Future	4,283.0000	4,026.0000	(6.000)	0	0	0
2010/05/21	R204 2011/02/03	8.55	Call	Bond Future	1,046.0000	1,157.0000	10.612	0	0	0
2010/05/21	R204 2011/02/03	8.55	Put	Bond Future	4,087.0000	3,836.0000	(6.141)	0	0	0
2010/05/21	R204 2011/02/03	8.45	Call	Bond Future	889.0000	988.0000	11.136	0	0	0
2010/05/21	R204 2011/02/03	8.45	Put	Bond Future	4,486.0000	4,222.0000	(5.885)	0	0	0
2010/05/21	R206 2010/08/05			Bond Future	8.2830	8.2180	(0.785)	0.0000	0.0000	0
2010/05/21	R206 2010/08/05	9.00	Call	Bond Future	2,090.0000	2,265.0000	8.373	0	0	0
2010/05/21	R206 2010/08/05	9.00	Put	Bond Future	44.0000	31.0000	(29.545)	0	0	0
2010/05/21	R206 2010/11/04			Bond Future	8.4030	8.3320	(0.845)	0.0000	0.0000	0
2010/05/21	R206 2010/11/04	8.50	Call	Bond Future	961.0000	1,069.0000	11.238	0	0	0
2010/05/21	R206 2010/11/04	8.50	Put	Bond Future	699.0000	615.0000	(12.017)	0	0	0
2010/05/21	R206 2010/11/04	8.55	Call	Bond Future	1,038.0000	1,150.0000	10.790	0	0	0
2010/05/21	R206 2010/11/04	8.55	Put	Bond Future	642.0000	562.0000	(12.461)	0	0	0
2010/05/21	R206 2010/11/04	8.45	Call	Bond Future	887.0000	990.0000	11.612	0	0	0
2010/05/21	R206 2010/11/04	8.45	Put	Bond Future	760.0000	671.0000	(11.711)	0	0	0
2010/05/21	R206 2011/02/03			Bond Future	8.4920	8.4140	(0.919)	0.0000	0.0000	0
2010/05/21	R206 2011/02/03	8.00	Call	Bond Future	424.0000	483.0000	13.915	0	0	0
2010/05/21	R206 2011/02/03	8.00	Put	Bond Future	1,669.0000	1,532.0000	(8.209)	0	0	0
2010/05/21	R206 2011/02/03	8.05	Call	Bond Future	462.0000	526.0000	13.853	0	0	0
2010/05/21	R206 2011/02/03	8.05	Put	Bond Future	1,579.0000	1,447.0000	(8.360)	0	0	0
2010/05/21	R206 2011/02/03	7.95	Call	Bond Future	387.0000	443.0000	14.470	0	0	0
2010/05/21	R206 2011/02/03	7.95	Put	Bond Future	1,759.0000	1,619.0000	(7.959)	0	0	0
2010/05/21	R207 2010/08/05			Bond Future	8.9810	8.9180	(0.701)	0.0000	0.0000	872
2010/05/21	R207 2010/08/05	9.50	Call	Bond Future	3,280.0000	3,583.0000	9.238	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
2010/05/21	R207 2010/08/05	9.50	Put	Bond Future	323.0000	258.0000	(20.124)	0	0	150
2010/05/21	R207 2010/08/05	9.25	Call	Bond Future	2,212.0000	2,466.0000	11.483	0	0	0
2010/05/21	R207 2010/08/05	9.25	Put	Bond Future	663.0000	550.0000	(17.044)	0	0	100
2010/05/21	R207 2010/08/05	8.25	Put	Bond Future	4,516.0000	4,181.0000	(7.418)	0	0	0
2010/05/21	R207 2010/08/05	8.25	Call	Bond Future	126.0000	158.0000	25.397	0	0	250
2010/05/21	R207 2010/11/04			Bond Future	9.0590	8.9930	(0.729)	0.0000	0.0000	0
2010/05/21	R207 2010/11/04	9.25	Call	Bond Future	2,537.0000	2,763.0000	8.908	0	0	0
2010/05/21	R207 2010/11/04	9.25	Put	Bond Future	1,457.0000	1,306.0000	(10.364)	0	0	0
2010/05/21	R207 2010/11/04	9.30	Call	Bond Future	2,707.0000	2,941.0000	8.644	0	0	0
2010/05/21	R207 2010/11/04	9.30	Put	Bond Future	1,347.0000	1,204.0000	(10.616)	0	0	0
2010/05/21	R207 2010/11/04	9.20	Call	Bond Future	2,373.0000	2,590.0000	9.145	0	0	0
2010/05/21	R207 2010/11/04	9.20	Put	Bond Future	1,574.0000	1,414.0000	(10.165)	0	0	0
2010/05/21	R207 2011/02/03			Bond Future	9.1190	9.0510	(0.746)	0.0000	0.0000	0
2010/05/21	R207 2011/02/03	8.75	Call	Bond Future	1,523.0000	1,667.0000	9.455	0	0	0
2010/05/21	R207 2011/02/03	8.75	Put	Bond Future	3,612.0000	3,376.0000	(6.534)	0	0	0
2010/05/21	R207 2011/02/03	8.80	Call	Bond Future	1,633.0000	1,784.0000	9.247	0	0	0
2010/05/21	R207 2011/02/03	8.80	Put	Bond Future	3,436.0000	3,206.0000	(6.694)	0	0	0
2010/05/21	R207 2011/02/03	8.70	Call	Bond Future	1,419.0000	1,556.0000	9.655	0	0	0
2010/05/21	R207 2011/02/03	8.70	Put	Bond Future	3,796.0000	3,553.0000	(6.401)	0	0	0
2010/05/21	R208 2010/08/05			Bond Future	9.0240	8.9510	(0.809)	0.0000	0.0000	6,287
2010/05/21	R208 2010/08/05	9.50	Call	Bond Future	3,227.0000	3,582.0000	11.001	0	0	0
2010/05/21	R208 2010/08/05	9.50	Put	Bond Future	409.0000	321.0000	(21.516)	0	0	0
2010/05/21	R208 2010/11/04			Bond Future	9.1000	9.0240	(0.835)	0.0000	0.0000	0
2010/05/21	R208 2010/11/04	9.25	Call	Bond Future	2,472.0000	2,738.0000	10.761	0	0	0
2010/05/21	R208 2010/11/04	9.25	Put	Bond Future	1,588.0000	1,401.0000	(11.776)	0	0	0
2010/05/21	R208 2010/11/04	9.30	Call	Bond Future	2,644.0000	2,920.0000	10.439	0	0	0
2010/05/21	R208 2010/11/04	9.30	Put	Bond Future	1,467.0000	1,291.0000	(11.997)	0	0	0
2010/05/21	R208 2010/11/04	9.20	Call	Bond Future	2,307.0000	2,562.0000	11.053	0	0	0
2010/05/21	R208 2010/11/04	9.20	Put	Bond Future	1,716.0000	1,518.0000	(11.538)	0	0	0
2010/05/21	R208 2011/02/03			Bond Future	9.1580	9.0800	(0.852)	0.0000	0.0000	0
2010/05/21	R208 2011/02/03	8.75	Call	Bond Future	1,524.0000	1,693.0000	11.089	0	0	0
2010/05/21	R208 2011/02/03	8.75	Put	Bond Future	3,948.0000	3,660.0000	(7.295)	0	0	0
2010/05/21	R208 2011/02/03	8.80	Call	Bond Future	1,635.0000	1,812.0000	10.826	0	0	0
2010/05/21	R208 2011/02/03	8.80	Put	Bond Future	3,757.0000	3,477.0000	(7.453)	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
2010/05/21	R208 2011/02/03	8.70	Call	Bond Future	1,420.0000	1,580.0000	11.268	0	0	0
2010/05/21	R208 2011/02/03	8.70	Put	Bond Future	4,147.0000	3,850.0000	(7.162)	0	0	0
2010/05/21	R209 2010/08/05			Bond Future	9.1260	9.0440	(0.899)	0.0000	0.0000	1,821
2010/05/21	R209 2010/08/05	8.75	Call	Bond Future	672.0000	840.0000	25.000	0	0	0
2010/05/21	R209 2010/08/05	8.75	Put	Bond Future	3,597.0000	3,143.0000	(12.622)	0	0	0
2010/05/21	R209 2010/11/04			Bond Future	9.1790	9.0950	(0.915)	0.0000	0.0000	0
2010/05/21	R209 2010/11/04	9.00	Call	Bond Future	1,937.0000	2,215.0000	14.352	0	0	0
2010/05/21	R209 2010/11/04	9.00	Put	Bond Future	3,292.0000	2,939.0000	(10.723)	0	0	0
2010/05/21	R209 2010/11/04	9.05	Call	Bond Future	2,102.0000	2,395.0000	13.939	0	0	0
2010/05/21	R209 2010/11/04	9.05	Put	Bond Future	3,074.0000	2,737.0000	(10.963)	0	0	0
2010/05/21	R209 2010/11/04	8.95	Call	Bond Future	1,781.0000	2,045.0000	14.823	0	0	0
2010/05/21	R209 2010/11/04	8.95	Put	Bond Future	3,522.0000	3,155.0000	(10.420)	0	0	0
2010/05/21	R209 2011/02/03			Bond Future	9.2200	9.1330	(0.944)	0.0000	0.0000	0
2010/05/21	R209 2011/02/03	9.00	Call	Bond Future	2,661.0000	2,953.0000	10.973	0	0	0
2010/05/21	R209 2011/02/03	9.00	Put	Bond Future	4,319.0000	3,963.0000	(8.243)	0	0	0
2010/05/21	R209 2011/02/03	9.05	Call	Bond Future	2,828.0000	3,132.0000	10.750	0	0	0
2010/05/21	R209 2011/02/03	9.05	Put	Bond Future	4,103.0000	3,759.0000	(8.384)	0	0	0
2010/05/21	R209 2011/02/03	8.95	Call	Bond Future	2,501.0000	2,782.0000	11.236	0	0	0
2010/05/21	R209 2011/02/03	8.95	Put	Bond Future	4,544.0000	4,177.0000	(8.077)	0	0	0
2010/05/21	TRT1 2010/08/05			Index Future	312.6600	313.8550	0.382	0.0000	0.0000	100
2010/05/21	TRT1 2010/11/04			Index Future	317.8940	319.1100	0.383	0.0000	0.0000	0
Total										87017.00