



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 24/05/2010

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
2010/05/24	AL7T 2010/08/05			Index Future	343.5080	344.9100	0.408	0.0000	0.0000	58
2010/05/24	ALBI 2010/08/05			Index Future	316.3350	317.9730	0.518	0.0000	0.0000	1,462
2010/05/24	ALBI 2010/11/04			Index Future	321.6310	323.2970	0.518	0.0000	0.0000	0
2010/05/24	CRD1 2010/08/05			Index Future	139.3870	140.1110	0.519	0.0000	0.0000	2
2010/05/24	CRD1 2010/11/04			Index Future	141.7200	142.4560	0.519	0.0000	0.0000	0
2010/05/24	GOVI 2010/08/05			GOVI	317.6980	319.2800	0.498	0.0000	0.0000	325
2010/05/24	GOVI 2010/08/05	315.60	Call	GOVI	49,259.0000	58,446.0000	18.650	0	0	0
2010/05/24	GOVI 2010/08/05	315.60	Put	GOVI	28,279.0000	21,646.0000	(23.456)	0	0	0
2010/05/24	GOVI 2010/11/04			GOVI	323.0160	324.6250	0.498	0.0000	0.0000	0
2010/05/24	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/24	GOVI 2010/11/04	329.00	Put	GOVI	59,840.0000	43,750.0000	(26.888)	0	0	0
2010/05/24	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/24	GOVI 2010/11/04	329.01	Put	GOVI	59,940.0000	43,850.0000	(26.844)	0	0	0
2010/05/24	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/24	GOVI 2010/11/04	328.99	Put	GOVI	59,740.0000	43,650.0000	(26.933)	0	0	0
2010/05/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/24	ILBI 2010/08/05			Index Future	379.4890	379.2130	(0.073)	0.0000	0.0000	501
2010/05/24	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/24	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/24	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/24	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/24	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/24	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/24	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/24	JBAF 2010/06/15			Jibar Tradeable Future	6.6150	6.5960	(0.287)	0.0000	0.0000	0
2010/05/24	JBAF 2010/07/21			Jibar Tradeable Future	6.5950	6.5570	(0.576)	0.0000	0.0000	1,000
2010/05/24	JBAF 2010/08/18			Jibar Tradeable Future	6.5550	6.5270	(0.427)	0.0000	0.0000	1,000
2010/05/24	JBAF 2010/09/15			Jibar Tradeable Future	6.5450	6.5210	(0.367)	0.0000	0.0000	1,000
2010/05/24	JBAF 2010/10/20			Jibar Tradeable Future	6.5450	6.5210	(0.367)	0.0000	0.0000	0
2010/05/24	JBAF 2010/11/17			Jibar Tradeable Future	6.5450	6.5220	(0.351)	0.0000	0.0000	0
2010/05/24	JBAF 2010/12/15			Jibar Tradeable Future	6.5450	6.5220	(0.351)	0.0000	0.0000	0
2010/05/24	JBAF 2011/03/16			Jibar Tradeable Future	6.7450	6.6940	(0.756)	0.0000	0.0000	5,500
2010/05/24	JBAF 2011/06/15			Jibar Tradeable Future	7.0350	6.9520	(1.180)	0.0000	0.0000	4,600
2010/05/24	JBAF 2011/09/21			Jibar Tradeable Future	7.3950	7.3240	(0.960)	0.0000	0.0000	3,500
2010/05/24	JBAF 2011/12/21			Jibar Tradeable Future	7.7050	7.6390	(0.857)	0.0000	0.0000	5,000
2010/05/24	JBAF 2012/03/20			Jibar Tradeable Future	7.9050	7.8400	(0.822)	0.0000	0.0000	0
2010/05/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/24	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/24	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/24	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/24	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/24	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/24	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/24	OTH1 2010/08/05			Index Future	308.5050	310.4740	0.638	0.0000	0.0000	3
2010/05/24	OTH1 2010/11/04			Index Future	313.6700	315.6720	0.638	0.0000	0.0000	0
2010/05/24	R157 2010/08/05			Bond Future	8.2550	8.1800	(0.909)	0.0000	0.0000	5,757
2010/05/24	R157 2010/08/05	8.75	Call	Bond Future	2,481.0000	2,767.0000	11.528	0	0	0
2010/05/24	R157 2010/08/05	8.75	Put	Bond Future	214.0000	152.0000	(28.972)	0	0	0
2010/05/24	R157 2010/08/05	8.50	Call	Bond Future	1,609.0000	1,842.0000	14.481	0	0	0
2010/05/24	R157 2010/08/05	8.50	Put	Bond Future	480.0000	365.0000	(23.958)	0	0	2,500
2010/05/24	R157 2010/08/05	9.00	Call	Bond Future	3,475.0000	3,795.0000	9.209	0	0	0
2010/05/24	R157 2010/08/05	9.00	Put	Bond Future	84.0000	55.0000	(34.524)	0	0	0
2010/05/24	R157 2010/08/05	8.25	Put	Bond Future	945.0000	763.0000	(19.259)	0	0	0
2010/05/24	R157 2010/08/05	8.25	Call	Bond Future	922.0000	1,088.0000	18.004	0	0	500
2010/05/24	R157 2010/11/04			Bond Future	8.3510	8.2710	(0.958)	0.0000	0.0000	0
2010/05/24	R157 2010/11/04	8.50	Call	Bond Future	1,695.0000	1,896.0000	11.858	0	0	0
2010/05/24	R157 2010/11/04	8.50	Put	Bond Future	1,040.0000	887.0000	(14.712)	0	0	0
2010/05/24	R157 2010/11/04	8.55	Call	Bond Future	1,826.0000	2,036.0000	11.501	0	0	0
2010/05/24	R157 2010/11/04	8.55	Put	Bond Future	952.0000	809.0000	(15.021)	0	0	0
2010/05/24	R157 2010/11/04	8.45	Call	Bond Future	1,570.0000	1,762.0000	12.229	0	0	0
2010/05/24	R157 2010/11/04	8.45	Put	Bond Future	1,134.0000	973.0000	(14.198)	0	0	0
2010/05/24	R157 2011/02/03			Bond Future	8.4200	8.3340	(1.021)	0.0000	0.0000	0
2010/05/24	R157 2011/02/03	7.90	Call	Bond Future	802.0000	910.0000	13.466	0	0	0
2010/05/24	R157 2011/02/03	7.90	Put	Bond Future	3,006.0000	2,753.0000	(8.417)	0	0	0
2010/05/24	R157 2011/02/03	7.95	Call	Bond Future	870.0000	983.0000	12.989	0	0	0
2010/05/24	R157 2011/02/03	7.95	Put	Bond Future	2,860.0000	2,612.0000	(8.671)	0	0	0

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2010/05/24	R157 2011/02/03	7.85	Call	Bond Future	739.0000	840.0000	13.667	0	0	0
2010/05/24	R157 2011/02/03	7.85	Put	Bond Future	3,158.0000	2,898.0000	(8.233)	0	0	0
2010/05/24	R186 2010/08/05			Bond Future	9.0980	9.0040	(1.033)	0.0000	0.0000	20,528
2010/05/24	R186 2010/08/05	9.25	Call	Bond Future	2,813.0000	3,335.0000	18.557	0	0	0
2010/05/24	R186 2010/08/05	9.25	Put	Bond Future	1,433.0000	1,088.0000	(24.075)	0	0	0
2010/05/24	R186 2010/08/05	8.75	Call	Bond Future	810.0000	1,032.0000	27.407	0	0	1,300
2010/05/24	R186 2010/08/05	8.75	Put	Bond Future	4,069.0000	3,424.0000	(15.852)	0	0	0
2010/05/24	R186 2010/08/05	9.75	Call	Bond Future	6,084.0000	6,837.0000	12.377	0	0	0
2010/05/24	R186 2010/08/05	9.75	Put	Bond Future	339.0000	225.0000	(33.628)	0	0	1,300
2010/05/24	R186 2010/08/05	10.00	Call	Bond Future	7,973.0000	8,785.0000	10.184	0	0	0
2010/05/24	R186 2010/08/05	10.00	Put	Bond Future	142.0000	88.0000	(38.028)	0	0	3,000
2010/05/24	R186 2010/11/04			Bond Future	9.1650	9.0690	(1.047)	0.0000	0.0000	0
2010/05/24	R186 2010/11/04	9.25	Call	Bond Future	3,535.0000	4,007.0000	13.352	0	0	0
2010/05/24	R186 2010/11/04	9.25	Put	Bond Future	2,772.0000	2,373.0000	(14.394)	0	0	0
2010/05/24	R186 2010/11/04	9.30	Call	Bond Future	3,782.0000	4,273.0000	12.983	0	0	0
2010/05/24	R186 2010/11/04	9.30	Put	Bond Future	2,574.0000	2,193.0000	(14.802)	0	0	0
2010/05/24	R186 2010/11/04	9.20	Call	Bond Future	3,296.0000	3,749.0000	13.744	0	0	0
2010/05/24	R186 2010/11/04	9.20	Put	Bond Future	2,981.0000	2,563.0000	(14.022)	0	0	0
2010/05/24	R186 2010/11/04	8.75	Put	Bond Future	5,414.0000	4,816.0000	(11.045)	0	0	0
2010/05/24	R186 2010/11/04	8.75	Call	Bond Future	1,573.0000	1,847.0000	17.419	0	0	9,800
2010/05/24	R186 2011/02/03			Bond Future	9.2170	9.1170	(1.085)	0.0000	0.0000	0
2010/05/24	R186 2011/02/03	9.00	Call	Bond Future	2,982.0000	3,367.0000	12.911	0	0	0
2010/05/24	R186 2011/02/03	9.00	Put	Bond Future	4,938.0000	4,428.0000	(10.328)	0	0	0
2010/05/24	R186 2011/02/03	9.05	Call	Bond Future	3,181.0000	3,583.0000	12.638	0	0	0
2010/05/24	R186 2011/02/03	9.05	Put	Bond Future	4,682.0000	4,189.0000	(10.530)	0	0	0
2010/05/24	R186 2011/02/03	8.95	Call	Bond Future	2,793.0000	3,162.0000	13.212	0	0	0
2010/05/24	R186 2011/02/03	8.95	Put	Bond Future	5,207.0000	4,681.0000	(10.102)	0	0	0
2010/05/24	R201 2010/08/05			Bond Future	8.2200	8.1550	(0.791)	0.0000	0.0000	1,174
2010/05/24	R201 2010/08/05	9.00	Call	Bond Future	2,845.0000	3,067.0000	7.803	0	0	0
2010/05/24	R201 2010/08/05	9.00	Put	Bond Future	48.0000	33.0000	(31.250)	0	0	0
2010/05/24	R201 2010/11/04			Bond Future	8.3170	8.2480	(0.830)	0.0000	0.0000	0
2010/05/24	R201 2010/11/04	8.50	Call	Bond Future	1,422.0000	1,559.0000	9.634	0	0	0
2010/05/24	R201 2010/11/04	8.50	Put	Bond Future	792.0000	690.0000	(12.879)	0	0	0

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2010/05/24	R201 2010/11/04	8.55	Call	Bond Future	1,527.0000	1,670.0000	9.365	0	0	0
2010/05/24	R201 2010/11/04	8.55	Put	Bond Future	725.0000	629.0000	(13.241)	0	0	0
2010/05/24	R201 2010/11/04	8.45	Call	Bond Future	1,321.0000	1,452.0000	9.917	0	0	0
2010/05/24	R201 2010/11/04	8.45	Put	Bond Future	862.0000	754.0000	(12.529)	0	0	0
2010/05/24	R201 2011/02/03			Bond Future	8.3840	8.3100	(0.883)	0.0000	0.0000	0
2010/05/24	R201 2011/02/03	8.00	Call	Bond Future	680.0000	760.0000	11.765	0	0	0
2010/05/24	R201 2011/02/03	8.00	Put	Bond Future	1,945.0000	1,783.0000	(8.329)	0	0	0
2010/05/24	R201 2011/02/03	8.05	Call	Bond Future	739.0000	824.0000	11.502	0	0	0
2010/05/24	R201 2011/02/03	8.05	Put	Bond Future	1,839.0000	1,681.0000	(8.592)	0	0	0
2010/05/24	R201 2011/02/03	7.95	Call	Bond Future	625.0000	700.0000	12.000	0	0	0
2010/05/24	R201 2011/02/03	7.95	Put	Bond Future	2,057.0000	1,889.0000	(8.167)	0	0	0
2010/05/24	R203 2010/08/05			Bond Future	8.7950	8.7210	(0.841)	0.0000	0.0000	3,317
2010/05/24	R203 2010/08/05	9.25	Call	Bond Future	2,620.0000	2,914.0000	11.221	0	0	0
2010/05/24	R203 2010/08/05	9.25	Put	Bond Future	332.0000	247.0000	(25.602)	0	0	0
2010/05/24	R203 2010/11/04			Bond Future	8.8890	8.8120	(0.866)	0.0000	0.0000	0
2010/05/24	R203 2010/11/04	9.25	Call	Bond Future	2,665.0000	2,916.0000	9.418	0	0	0
2010/05/24	R203 2010/11/04	9.25	Put	Bond Future	900.0000	769.0000	(14.556)	0	0	0
2010/05/24	R203 2010/11/04	9.30	Call	Bond Future	2,831.0000	3,090.0000	9.149	0	0	0
2010/05/24	R203 2010/11/04	9.30	Put	Bond Future	824.0000	701.0000	(14.927)	0	0	0
2010/05/24	R203 2010/11/04	9.20	Call	Bond Future	2,504.0000	2,747.0000	9.704	0	0	0
2010/05/24	R203 2010/11/04	9.20	Put	Bond Future	981.0000	842.0000	(14.169)	0	0	0
2010/05/24	R203 2011/02/03			Bond Future	8.9630	8.8820	(0.904)	0.0000	0.0000	0
2010/05/24	R203 2011/02/03	8.50	Call	Bond Future	1,079.0000	1,205.0000	11.677	0	0	0
2010/05/24	R203 2011/02/03	8.50	Put	Bond Future	3,331.0000	3,067.0000	(7.926)	0	0	0
2010/05/24	R203 2011/02/03	8.55	Call	Bond Future	1,164.0000	1,297.0000	11.426	0	0	0
2010/05/24	R203 2011/02/03	8.55	Put	Bond Future	3,169.0000	2,913.0000	(8.078)	0	0	0
2010/05/24	R203 2011/02/03	8.45	Call	Bond Future	1,000.0000	1,119.0000	11.900	0	0	0
2010/05/24	R203 2011/02/03	8.45	Put	Bond Future	3,499.0000	3,229.0000	(7.716)	0	0	0
2010/05/24	R204 2010/08/05			Bond Future	8.8920	8.8180	(0.832)	0.0000	0.0000	2,664
2010/05/24	R204 2010/08/05	9.25	Call	Bond Future	2,441.0000	2,746.0000	12.495	0	0	0
2010/05/24	R204 2010/08/05	9.25	Put	Bond Future	456.0000	344.0000	(24.561)	0	0	780
2010/05/24	R204 2010/08/05	8.70	Call	Bond Future	731.0000	870.0000	19.015	0	0	0
2010/05/24	R204 2010/08/05	8.70	Put	Bond Future	1,818.0000	1,540.0000	(15.292)	0	0	650

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2010/05/24	R204 2010/11/04			Bond Future	8.9770	8.9010	(0.847)	0.0000	0.0000	0
2010/05/24	R204 2010/11/04	9.25	Call	Bond Future	2,707.0000	2,962.0000	9.420	0	0	0
2010/05/24	R204 2010/11/04	9.25	Put	Bond Future	1,227.0000	1,065.0000	(13.203)	0	0	0
2010/05/24	R204 2010/11/04	9.30	Call	Bond Future	2,879.0000	3,144.0000	9.205	0	0	0
2010/05/24	R204 2010/11/04	9.30	Put	Bond Future	1,131.0000	979.0000	(13.439)	0	0	0
2010/05/24	R204 2010/11/04	9.20	Call	Bond Future	2,540.0000	2,786.0000	9.685	0	0	0
2010/05/24	R204 2010/11/04	9.20	Put	Bond Future	1,329.0000	1,158.0000	(12.867)	0	0	0
2010/05/24	R204 2011/02/03			Bond Future	9.0430	8.9630	(0.885)	0.0000	0.0000	0
2010/05/24	R204 2011/02/03	8.50	Call	Bond Future	1,070.0000	1,197.0000	11.869	0	0	0
2010/05/24	R204 2011/02/03	8.50	Put	Bond Future	4,026.0000	3,725.0000	(7.476)	0	0	0
2010/05/24	R204 2011/02/03	8.55	Call	Bond Future	1,157.0000	1,291.0000	11.582	0	0	0
2010/05/24	R204 2011/02/03	8.55	Put	Bond Future	3,836.0000	3,542.0000	(7.664)	0	0	0
2010/05/24	R204 2011/02/03	8.45	Call	Bond Future	988.0000	1,107.0000	12.045	0	0	0
2010/05/24	R204 2011/02/03	8.45	Put	Bond Future	4,222.0000	3,913.0000	(7.319)	0	0	0
2010/05/24	R206 2010/08/05			Bond Future	8.2180	8.1410	(0.937)	0.0000	0.0000	0
2010/05/24	R206 2010/08/05	9.00	Call	Bond Future	2,265.0000	2,476.0000	9.316	0	0	0
2010/05/24	R206 2010/08/05	9.00	Put	Bond Future	31.0000	19.0000	(38.710)	0	0	0
2010/05/24	R206 2010/11/04			Bond Future	8.3320	8.2490	(0.996)	0.0000	0.0000	0
2010/05/24	R206 2010/11/04	8.50	Call	Bond Future	1,069.0000	1,199.0000	12.161	0	0	0
2010/05/24	R206 2010/11/04	8.50	Put	Bond Future	615.0000	520.0000	(15.447)	0	0	0
2010/05/24	R206 2010/11/04	8.55	Call	Bond Future	1,150.0000	1,287.0000	11.913	0	0	0
2010/05/24	R206 2010/11/04	8.55	Put	Bond Future	562.0000	474.0000	(15.658)	0	0	0
2010/05/24	R206 2010/11/04	8.45	Call	Bond Future	990.0000	1,115.0000	12.626	0	0	0
2010/05/24	R206 2010/11/04	8.45	Put	Bond Future	671.0000	571.0000	(14.903)	0	0	0
2010/05/24	R206 2011/02/03			Bond Future	8.4140	8.3240	(1.070)	0.0000	0.0000	0
2010/05/24	R206 2011/02/03	8.00	Call	Bond Future	483.0000	557.0000	15.321	0	0	0
2010/05/24	R206 2011/02/03	8.00	Put	Bond Future	1,532.0000	1,379.0000	(9.987)	0	0	0
2010/05/24	R206 2011/02/03	8.05	Call	Bond Future	526.0000	604.0000	14.829	0	0	0
2010/05/24	R206 2011/02/03	8.05	Put	Bond Future	1,447.0000	1,299.0000	(10.228)	0	0	0
2010/05/24	R206 2011/02/03	7.95	Call	Bond Future	443.0000	512.0000	15.576	0	0	0
2010/05/24	R206 2011/02/03	7.95	Put	Bond Future	1,619.0000	1,462.0000	(9.697)	0	0	0
2010/05/24	R207 2010/08/05			Bond Future	8.9180	8.8440	(0.830)	0.0000	0.0000	872
2010/05/24	R207 2010/08/05	9.50	Call	Bond Future	3,583.0000	3,946.0000	10.131	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
2010/05/24	R207 2010/08/05	9.50	Put	Bond Future	258.0000	187.0000	(27.519)	0	0	150
2010/05/24	R207 2010/08/05	9.25	Call	Bond Future	2,466.0000	2,773.0000	12.449	0	0	0
2010/05/24	R207 2010/08/05	9.25	Put	Bond Future	550.0000	422.0000	(23.273)	0	0	100
2010/05/24	R207 2010/08/05	8.25	Put	Bond Future	4,181.0000	3,785.0000	(9.471)	0	0	0
2010/05/24	R207 2010/08/05	8.25	Call	Bond Future	158.0000	197.0000	24.684	0	0	250
2010/05/24	R207 2010/11/04			Bond Future	8.9930	8.9170	(0.845)	0.0000	0.0000	0
2010/05/24	R207 2010/11/04	9.25	Call	Bond Future	2,763.0000	3,027.0000	9.555	0	0	0
2010/05/24	R207 2010/11/04	9.25	Put	Bond Future	1,306.0000	1,133.0000	(13.247)	0	0	0
2010/05/24	R207 2010/11/04	9.30	Call	Bond Future	2,941.0000	3,215.0000	9.317	0	0	0
2010/05/24	R207 2010/11/04	9.30	Put	Bond Future	1,204.0000	1,042.0000	(13.455)	0	0	0
2010/05/24	R207 2010/11/04	9.20	Call	Bond Future	2,590.0000	2,846.0000	9.884	0	0	0
2010/05/24	R207 2010/11/04	9.20	Put	Bond Future	1,414.0000	1,233.0000	(12.801)	0	0	0
2010/05/24	R207 2011/02/03			Bond Future	9.0510	8.9730	(0.862)	0.0000	0.0000	0
2010/05/24	R207 2011/02/03	8.75	Call	Bond Future	1,667.0000	1,836.0000	10.138	0	0	0
2010/05/24	R207 2011/02/03	8.75	Put	Bond Future	3,376.0000	3,106.0000	(7.998)	0	0	0
2010/05/24	R207 2011/02/03	8.80	Call	Bond Future	1,784.0000	1,961.0000	9.922	0	0	0
2010/05/24	R207 2011/02/03	8.80	Put	Bond Future	3,206.0000	2,944.0000	(8.172)	0	0	0
2010/05/24	R207 2011/02/03	8.70	Call	Bond Future	1,556.0000	1,717.0000	10.347	0	0	0
2010/05/24	R207 2011/02/03	8.70	Put	Bond Future	3,553.0000	3,275.0000	(7.824)	0	0	0
2010/05/24	R208 2010/08/05			Bond Future	8.9510	8.8780	(0.816)	0.0000	0.0000	6,287
2010/05/24	R208 2010/08/05	9.50	Call	Bond Future	3,582.0000	3,945.0000	10.134	0	0	0
2010/05/24	R208 2010/08/05	9.50	Put	Bond Future	321.0000	238.0000	(25.857)	0	0	0
2010/05/24	R208 2010/11/04			Bond Future	9.0240	8.9490	(0.831)	0.0000	0.0000	0
2010/05/24	R208 2010/11/04	9.25	Call	Bond Future	2,738.0000	3,006.0000	9.788	0	0	0
2010/05/24	R208 2010/11/04	9.25	Put	Bond Future	1,401.0000	1,219.0000	(12.991)	0	0	0
2010/05/24	R208 2010/11/04	9.30	Call	Bond Future	2,920.0000	3,198.0000	9.521	0	0	0
2010/05/24	R208 2010/11/04	9.30	Put	Bond Future	1,291.0000	1,119.0000	(13.323)	0	0	0
2010/05/24	R208 2010/11/04	9.20	Call	Bond Future	2,562.0000	2,820.0000	10.070	0	0	0
2010/05/24	R208 2010/11/04	9.20	Put	Bond Future	1,518.0000	1,326.0000	(12.648)	0	0	0
2010/05/24	R208 2011/02/03			Bond Future	9.0800	9.0020	(0.859)	0.0000	0.0000	0
2010/05/24	R208 2011/02/03	8.75	Call	Bond Future	1,693.0000	1,866.0000	10.219	0	0	0
2010/05/24	R208 2011/02/03	8.75	Put	Bond Future	3,660.0000	3,373.0000	(7.842)	0	0	0
2010/05/24	R208 2011/02/03	8.80	Call	Bond Future	1,812.0000	1,993.0000	9.989	0	0	0
2010/05/24	R208 2011/02/03	8.80	Put	Bond Future	3,477.0000	3,199.0000	(7.995)	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
2010/05/24	R208 2011/02/03	8.70	Call	Bond Future	1,580.0000	1,745.0000	10.443	0	0	0
2010/05/24	R208 2011/02/03	8.70	Put	Bond Future	3,850.0000	3,556.0000	(7.636)	0	0	0
2010/05/24	R209 2010/08/05			Bond Future	9.0440	8.9000	(1.592)	0.0000	0.0000	1,821
2010/05/24	R209 2010/08/05	8.75	Call	Bond Future	840.0000	1,204.0000	43.333	0	0	0
2010/05/24	R209 2010/08/05	8.75	Put	Bond Future	3,143.0000	2,394.0000	(23.831)	0	0	0
2010/05/24	R209 2010/11/04			Bond Future	9.0950	8.9410	(1.693)	0.0000	0.0000	0
2010/05/24	R209 2010/11/04	9.00	Call	Bond Future	2,215.0000	2,793.0000	26.095	0	0	0
2010/05/24	R209 2010/11/04	9.00	Put	Bond Future	2,939.0000	2,337.0000	(20.483)	0	0	0
2010/05/24	R209 2010/11/04	9.05	Call	Bond Future	2,395.0000	3,000.0000	25.261	0	0	0
2010/05/24	R209 2010/11/04	9.05	Put	Bond Future	2,737.0000	2,162.0000	(21.008)	0	0	0
2010/05/24	R209 2010/11/04	8.95	Call	Bond Future	2,045.0000	2,594.0000	26.846	0	0	0
2010/05/24	R209 2010/11/04	8.95	Put	Bond Future	3,155.0000	2,524.0000	(20.000)	0	0	0
2010/05/24	R209 2011/02/03			Bond Future	9.1330	8.9890	(1.577)	0.0000	0.0000	0
2010/05/24	R209 2011/02/03	9.00	Call	Bond Future	2,953.0000	3,482.0000	17.914	0	0	0
2010/05/24	R209 2011/02/03	9.00	Put	Bond Future	3,963.0000	3,397.0000	(14.282)	0	0	0
2010/05/24	R209 2011/02/03	9.05	Call	Bond Future	3,132.0000	3,680.0000	17.497	0	0	0
2010/05/24	R209 2011/02/03	9.05	Put	Bond Future	3,759.0000	3,213.0000	(14.525)	0	0	0
2010/05/24	R209 2011/02/03	8.95	Call	Bond Future	2,782.0000	3,292.0000	18.332	0	0	0
2010/05/24	R209 2011/02/03	8.95	Put	Bond Future	4,177.0000	3,593.0000	(13.981)	0	0	0
2010/05/24	TRT1 2010/08/05			Index Future	313.8550	315.4320	0.502	0.0000	0.0000	100
2010/05/24	TRT1 2010/11/04			Index Future	319.1100	320.7130	0.502	0.0000	0.0000	0
Total										86801.00