



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/05/2010

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
2010/05/25	AL7T 2010/08/05			Index Future	344.9100	343.4920	(0.411)	0.0000	0.0000	58
2010/05/25	ALBI 2010/08/05			Index Future	317.9730	316.5220	(0.456)	0.0000	0.0000	1,460
2010/05/25	ALBI 2010/11/04			Index Future	323.2970	321.8210	(0.457)	0.0000	0.0000	0
2010/05/25	CRD1 2010/08/05			Index Future	140.1110	139.7450	(0.261)	0.0000	0.0000	2
2010/05/25	CRD1 2010/11/04			Index Future	142.4560	142.0840	(0.261)	0.0000	0.0000	0
2010/05/25	GOVI 2010/08/05			GOVI	319.2800	317.8630	(0.444)	0.0000	0.0000	325
2010/05/25	GOVI 2010/08/05	315.60	Call	GOVI	58,446.0000	49,263.0000	(15.712)	0	0	0
2010/05/25	GOVI 2010/08/05	315.60	Put	GOVI	21,646.0000	26,633.0000	23.039	0	0	0
2010/05/25	GOVI 2010/11/04			GOVI	324.6250	323.1850	(0.444)	0.0000	0.0000	0
2010/05/25	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/25	GOVI 2010/11/04	329.00	Put	GOVI	43,750.0000	58,150.0000	32.914	0	0	0
2010/05/25	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/25	GOVI 2010/11/04	329.01	Put	GOVI	43,850.0000	58,250.0000	32.839	0	0	0
2010/05/25	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/25	GOVI 2010/11/04	328.99	Put	GOVI	43,650.0000	58,050.0000	32.990	0	0	0
2010/05/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/25	ILBI 2010/08/05			Index Future	379.2130	379.2620	0.013	0.0000	0.0000	501
2010/05/25	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/25	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/25	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/25	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/25	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/25	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/25	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/25	JBAF 2010/06/15			Jibar Tradeable Future	6.5960	6.6050	0.136	0.0000	0.0000	0
2010/05/25	JBAF 2010/07/21			Jibar Tradeable Future	6.5570	6.5650	0.122	0.0000	0.0000	1,000
2010/05/25	JBAF 2010/08/18			Jibar Tradeable Future	6.5270	6.5450	0.276	0.0000	0.0000	1,000
2010/05/25	JBAF 2010/09/15			Jibar Tradeable Future	6.5210	6.5450	0.368	0.0000	0.0000	1,000
2010/05/25	JBAF 2010/10/20			Jibar Tradeable Future	6.5210	6.5450	0.368	0.0000	0.0000	0
2010/05/25	JBAF 2010/11/17			Jibar Tradeable Future	6.5220	6.5450	0.353	0.0000	0.0000	0
2010/05/25	JBAF 2010/12/15			Jibar Tradeable Future	6.5220	6.5450	0.353	0.0000	0.0000	0
2010/05/25	JBAF 2011/03/16			Jibar Tradeable Future	6.6940	6.7150	0.314	93.2600	93.2600	5,500
2010/05/25	JBAF 2011/06/15			Jibar Tradeable Future	6.9520	6.9750	0.331	93.0000	93.0000	4,600
2010/05/25	JBAF 2011/09/21			Jibar Tradeable Future	7.3240	7.3450	0.287	0.0000	0.0000	3,500
2010/05/25	JBAF 2011/12/21			Jibar Tradeable Future	7.6390	7.6650	0.340	0.0000	0.0000	5,000
2010/05/25	JBAF 2012/03/20			Jibar Tradeable Future	7.8400	7.8750	0.446	0.0000	0.0000	0
2010/05/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/25	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/25	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/25	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/25	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/25	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/25	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/25	OTH1 2010/08/05			Index Future	310.4740	308.8140	(0.535)	0.0000	0.0000	3
2010/05/25	OTH1 2010/11/04			Index Future	315.6720	313.9840	(0.535)	0.0000	0.0000	0
2010/05/25	R157 2010/08/05			Bond Future	8.1800	8.2640	1.027	0.0000	0.0000	5,757
2010/05/25	R157 2010/08/05	8.75	Call	Bond Future	2,767.0000	2,431.0000	(12.143)	0	0	0
2010/05/25	R157 2010/08/05	8.75	Put	Bond Future	152.0000	206.0000	35.526	0	0	0
2010/05/25	R157 2010/08/05	8.50	Call	Bond Future	1,842.0000	1,558.0000	(15.418)	0	0	0
2010/05/25	R157 2010/08/05	8.50	Put	Bond Future	365.0000	471.0000	29.041	0	0	2,500
2010/05/25	R157 2010/08/05	9.00	Call	Bond Future	3,795.0000	3,427.0000	(9.697)	0	0	0
2010/05/25	R157 2010/08/05	9.00	Put	Bond Future	55.0000	77.0000	40.000	0	0	0
2010/05/25	R157 2010/08/05	8.25	Put	Bond Future	763.0000	941.0000	23.329	0	0	0
2010/05/25	R157 2010/08/05	8.25	Call	Bond Future	1,088.0000	876.0000	(19.485)	0	0	500
2010/05/25	R157 2010/11/04			Bond Future	8.2710	8.3600	1.076	0.0000	0.0000	0
2010/05/25	R157 2010/11/04	8.50	Call	Bond Future	1,896.0000	1,656.0000	(12.658)	0	0	0
2010/05/25	R157 2010/11/04	8.50	Put	Bond Future	887.0000	1,041.0000	17.362	0	0	0
2010/05/25	R157 2010/11/04	8.55	Call	Bond Future	2,036.0000	1,786.0000	(12.279)	0	0	0
2010/05/25	R157 2010/11/04	8.55	Put	Bond Future	809.0000	952.0000	17.676	0	0	0
2010/05/25	R157 2010/11/04	8.45	Call	Bond Future	1,762.0000	1,532.0000	(13.053)	0	0	0
2010/05/25	R157 2010/11/04	8.45	Put	Bond Future	973.0000	1,136.0000	16.752	0	0	0
2010/05/25	R157 2011/02/03			Bond Future	8.3340	8.4300	1.152	0.0000	0.0000	0
2010/05/25	R157 2011/02/03	7.90	Call	Bond Future	910.0000	778.0000	(14.505)	0	0	0
2010/05/25	R157 2011/02/03	7.90	Put	Bond Future	2,753.0000	3,024.0000	9.844	0	0	0
2010/05/25	R157 2011/02/03	7.95	Call	Bond Future	983.0000	844.0000	(14.140)	0	0	0
2010/05/25	R157 2011/02/03	7.95	Put	Bond Future	2,612.0000	2,876.0000	10.107	0	0	0

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2010/05/25	R157 2011/02/03	7.85	Call	Bond Future	840.0000	716.0000	(14.762)	0	0	0
2010/05/25	R157 2011/02/03	7.85	Put	Bond Future	2,898.0000	3,177.0000	9.627	0	0	0
2010/05/25	R186 2010/08/05			Bond Future	9.0040	9.0860	0.911	0.0000	0.0000	20,528
2010/05/25	R186 2010/08/05	9.25	Call	Bond Future	3,335.0000	2,828.0000	(15.202)	0	0	0
2010/05/25	R186 2010/08/05	9.25	Put	Bond Future	1,088.0000	1,338.0000	22.978	0	0	0
2010/05/25	R186 2010/08/05	8.75	Call	Bond Future	1,032.0000	796.0000	(22.868)	0	0	1,300
2010/05/25	R186 2010/08/05	8.75	Put	Bond Future	3,424.0000	3,945.0000	15.216	0	0	0
2010/05/25	R186 2010/08/05	9.75	Call	Bond Future	6,837.0000	6,153.0000	(10.004)	0	0	0
2010/05/25	R186 2010/08/05	9.75	Put	Bond Future	225.0000	298.0000	32.444	0	0	1,300
2010/05/25	R186 2010/08/05	10.00	Call	Bond Future	8,785.0000	8,060.0000	(8.253)	0	0	0
2010/05/25	R186 2010/08/05	10.00	Put	Bond Future	88.0000	119.0000	35.227	0	0	3,000
2010/05/25	R186 2010/11/04			Bond Future	9.0690	9.1530	0.926	0.0000	0.0000	0
2010/05/25	R186 2010/11/04	9.25	Call	Bond Future	4,007.0000	3,557.0000	(11.230)	0	0	0
2010/05/25	R186 2010/11/04	9.25	Put	Bond Future	2,373.0000	2,686.0000	13.190	0	0	0
2010/05/25	R186 2010/11/04	9.30	Call	Bond Future	4,273.0000	3,807.0000	(10.906)	0	0	0
2010/05/25	R186 2010/11/04	9.30	Put	Bond Future	2,193.0000	2,490.0000	13.543	0	0	0
2010/05/25	R186 2010/11/04	9.20	Call	Bond Future	3,749.0000	3,316.0000	(11.550)	0	0	0
2010/05/25	R186 2010/11/04	9.20	Put	Bond Future	2,563.0000	2,892.0000	12.837	0	0	0
2010/05/25	R186 2010/11/04	8.75	Put	Bond Future	4,816.0000	5,307.0000	10.195	0	0	0
2010/05/25	R186 2010/11/04	8.75	Call	Bond Future	1,847.0000	1,575.0000	(14.727)	0	0	9,800
2010/05/25	R186 2011/02/03			Bond Future	9.1170	9.2040	0.954	0.0000	0.0000	0
2010/05/25	R186 2011/02/03	9.00	Call	Bond Future	3,367.0000	3,003.0000	(10.811)	0	0	0
2010/05/25	R186 2011/02/03	9.00	Put	Bond Future	4,428.0000	4,843.0000	9.372	0	0	0
2010/05/25	R186 2011/02/03	9.05	Call	Bond Future	3,583.0000	3,204.0000	(10.578)	0	0	0
2010/05/25	R186 2011/02/03	9.05	Put	Bond Future	4,189.0000	4,589.0000	9.549	0	0	0
2010/05/25	R186 2011/02/03	8.95	Call	Bond Future	3,162.0000	2,813.0000	(11.037)	0	0	0
2010/05/25	R186 2011/02/03	8.95	Put	Bond Future	4,681.0000	5,111.0000	9.186	0	0	0
2010/05/25	R201 2010/08/05			Bond Future	8.1550	8.2180	0.773	0.0000	0.0000	1,174
2010/05/25	R201 2010/08/05	9.00	Call	Bond Future	3,067.0000	2,847.0000	(7.173)	0	0	0
2010/05/25	R201 2010/08/05	9.00	Put	Bond Future	33.0000	43.0000	30.303	0	0	0
2010/05/25	R201 2010/11/04			Bond Future	8.2480	8.3150	0.812	0.0000	0.0000	0
2010/05/25	R201 2010/11/04	8.50	Call	Bond Future	1,559.0000	1,413.0000	(9.365)	0	0	0
2010/05/25	R201 2010/11/04	8.50	Put	Bond Future	690.0000	776.0000	12.464	0	0	0

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2010/05/25	R201	2010/11/04	8.55	Call	Bond Future	1,670.0000	1,519.0000	(9.042)	0	0	0
2010/05/25	R201	2010/11/04	8.55	Put	Bond Future	629.0000	710.0000	12.878	0	0	0
2010/05/25	R201	2010/11/04	8.45	Call	Bond Future	1,452.0000	1,312.0000	(9.642)	0	0	0
2010/05/25	R201	2010/11/04	8.45	Put	Bond Future	754.0000	846.0000	12.202	0	0	0
2010/05/25	R201	2011/02/03			Bond Future	8.3100	8.3820	0.866	0.0000	0.0000	0
2010/05/25	R201	2011/02/03	8.00	Call	Bond Future	760.0000	674.0000	(11.316)	0	0	0
2010/05/25	R201	2011/02/03	8.00	Put	Bond Future	1,783.0000	1,933.0000	8.413	0	0	0
2010/05/25	R201	2011/02/03	8.05	Call	Bond Future	824.0000	732.0000	(11.165)	0	0	0
2010/05/25	R201	2011/02/03	8.05	Put	Bond Future	1,681.0000	1,825.0000	8.566	0	0	0
2010/05/25	R201	2011/02/03	7.95	Call	Bond Future	700.0000	618.0000	(11.714)	0	0	0
2010/05/25	R201	2011/02/03	7.95	Put	Bond Future	1,889.0000	2,043.0000	8.152	0	0	0
2010/05/25	R203	2010/08/05			Bond Future	8.7210	8.8040	0.952	0.0000	0.0000	3,317
2010/05/25	R203	2010/08/05	9.25	Call	Bond Future	2,914.0000	2,562.0000	(12.080)	0	0	0
2010/05/25	R203	2010/08/05	9.25	Put	Bond Future	247.0000	320.0000	29.555	0	0	0
2010/05/25	R203	2010/11/04			Bond Future	8.8120	8.8980	0.976	0.0000	0.0000	0
2010/05/25	R203	2010/11/04	9.25	Call	Bond Future	2,916.0000	2,617.0000	(10.254)	0	0	0
2010/05/25	R203	2010/11/04	9.25	Put	Bond Future	769.0000	896.0000	16.515	0	0	0
2010/05/25	R203	2010/11/04	9.30	Call	Bond Future	3,090.0000	2,783.0000	(9.935)	0	0	0
2010/05/25	R203	2010/11/04	9.30	Put	Bond Future	701.0000	821.0000	17.118	0	0	0
2010/05/25	R203	2010/11/04	9.20	Call	Bond Future	2,747.0000	2,457.0000	(10.557)	0	0	0
2010/05/25	R203	2010/11/04	9.20	Put	Bond Future	842.0000	978.0000	16.152	0	0	0
2010/05/25	R203	2011/02/03			Bond Future	8.8820	8.9730	1.025	0.0000	0.0000	0
2010/05/25	R203	2011/02/03	8.50	Call	Bond Future	1,205.0000	1,049.0000	(12.946)	0	0	0
2010/05/25	R203	2011/02/03	8.50	Put	Bond Future	3,067.0000	3,349.0000	9.195	0	0	0
2010/05/25	R203	2011/02/03	8.55	Call	Bond Future	1,297.0000	1,133.0000	(12.645)	0	0	0
2010/05/25	R203	2011/02/03	8.55	Put	Bond Future	2,913.0000	3,186.0000	9.372	0	0	0
2010/05/25	R203	2011/02/03	8.45	Call	Bond Future	1,119.0000	971.0000	(13.226)	0	0	0
2010/05/25	R203	2011/02/03	8.45	Put	Bond Future	3,229.0000	3,518.0000	8.950	0	0	0
2010/05/25	R204	2010/08/05			Bond Future	8.8180	8.9000	0.930	0.0000	0.0000	2,664
2010/05/25	R204	2010/08/05	9.25	Call	Bond Future	2,746.0000	2,382.0000	(13.256)	0	0	0
2010/05/25	R204	2010/08/05	9.25	Put	Bond Future	344.0000	442.0000	28.488	0	0	780
2010/05/25	R204	2010/08/05	8.70	Call	Bond Future	870.0000	685.0000	(21.264)	0	0	0
2010/05/25	R204	2010/08/05	8.70	Put	Bond Future	1,540.0000	1,817.0000	17.987	0	0	650

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2010/05/25	R204 2010/11/04			Bond Future	8.9010	8.9860	0.955	0.0000	0.0000	0
2010/05/25	R204 2010/11/04	9.25	Call	Bond Future	2,962.0000	2,654.0000	(10.398)	0	0	0
2010/05/25	R204 2010/11/04	9.25	Put	Bond Future	1,065.0000	1,223.0000	14.836	0	0	0
2010/05/25	R204 2010/11/04	9.30	Call	Bond Future	3,144.0000	2,826.0000	(10.115)	0	0	0
2010/05/25	R204 2010/11/04	9.30	Put	Bond Future	979.0000	1,128.0000	15.220	0	0	0
2010/05/25	R204 2010/11/04	9.20	Call	Bond Future	2,786.0000	2,488.0000	(10.696)	0	0	0
2010/05/25	R204 2010/11/04	9.20	Put	Bond Future	1,158.0000	1,326.0000	14.508	0	0	0
2010/05/25	R204 2011/02/03			Bond Future	8.9630	9.0520	0.993	0.0000	0.0000	0
2010/05/25	R204 2011/02/03	8.50	Call	Bond Future	1,197.0000	1,040.0000	(13.116)	0	0	0
2010/05/25	R204 2011/02/03	8.50	Put	Bond Future	3,725.0000	4,044.0000	8.564	0	0	0
2010/05/25	R204 2011/02/03	8.55	Call	Bond Future	1,291.0000	1,126.0000	(12.781)	0	0	0
2010/05/25	R204 2011/02/03	8.55	Put	Bond Future	3,542.0000	3,853.0000	8.780	0	0	0
2010/05/25	R204 2011/02/03	8.45	Call	Bond Future	1,107.0000	959.0000	(13.369)	0	0	0
2010/05/25	R204 2011/02/03	8.45	Put	Bond Future	3,913.0000	4,241.0000	8.382	0	0	0
2010/05/25	R206 2010/08/05			Bond Future	8.1410	8.2150	0.909	0.0000	0.0000	0
2010/05/25	R206 2010/08/05	9.00	Call	Bond Future	2,476.0000	2,270.0000	(8.320)	0	0	0
2010/05/25	R206 2010/08/05	9.00	Put	Bond Future	19.0000	27.0000	42.105	0	0	0
2010/05/25	R206 2010/11/04			Bond Future	8.2490	8.3290	0.970	0.0000	0.0000	0
2010/05/25	R206 2010/11/04	8.50	Call	Bond Future	1,199.0000	1,064.0000	(11.259)	0	0	0
2010/05/25	R206 2010/11/04	8.50	Put	Bond Future	520.0000	602.0000	15.769	0	0	0
2010/05/25	R206 2010/11/04	8.55	Call	Bond Future	1,287.0000	1,146.0000	(10.956)	0	0	0
2010/05/25	R206 2010/11/04	8.55	Put	Bond Future	474.0000	550.0000	16.034	0	0	0
2010/05/25	R206 2010/11/04	8.45	Call	Bond Future	1,115.0000	985.0000	(11.659)	0	0	0
2010/05/25	R206 2010/11/04	8.45	Put	Bond Future	571.0000	658.0000	15.236	0	0	0
2010/05/25	R206 2011/02/03			Bond Future	8.3240	8.4110	1.045	0.0000	0.0000	0
2010/05/25	R206 2011/02/03	8.00	Call	Bond Future	557.0000	479.0000	(14.004)	0	0	0
2010/05/25	R206 2011/02/03	8.00	Put	Bond Future	1,379.0000	1,520.0000	10.225	0	0	0
2010/05/25	R206 2011/02/03	8.05	Call	Bond Future	604.0000	522.0000	(13.576)	0	0	0
2010/05/25	R206 2011/02/03	8.05	Put	Bond Future	1,299.0000	1,436.0000	10.547	0	0	0
2010/05/25	R206 2011/02/03	7.95	Call	Bond Future	512.0000	439.0000	(14.258)	0	0	0
2010/05/25	R206 2011/02/03	7.95	Put	Bond Future	1,462.0000	1,608.0000	9.986	0	0	0
2010/05/25	R207 2010/08/05			Bond Future	8.8440	8.9260	0.927	0.0000	0.0000	872
2010/05/25	R207 2010/08/05	9.50	Call	Bond Future	3,946.0000	3,523.0000	(10.720)	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
2010/05/25	R207 2010/08/05	9.50	Put	Bond Future	187.0000	245.0000	31.016	0	0	150
2010/05/25	R207 2010/08/05	9.25	Call	Bond Future	2,773.0000	2,403.0000	(13.343)	0	0	0
2010/05/25	R207 2010/08/05	9.25	Put	Bond Future	422.0000	533.0000	26.303	0	0	100
2010/05/25	R207 2010/08/05	8.25	Put	Bond Future	3,785.0000	4,207.0000	11.149	0	0	0
2010/05/25	R207 2010/08/05	8.25	Call	Bond Future	197.0000	138.0000	(29.949)	0	0	250
2010/05/25	R207 2010/11/04			Bond Future	8.9170	9.0020	0.953	0.0000	0.0000	0
2010/05/25	R207 2010/11/04	9.25	Call	Bond Future	3,027.0000	2,708.0000	(10.538)	0	0	0
2010/05/25	R207 2010/11/04	9.25	Put	Bond Future	1,133.0000	1,303.0000	15.004	0	0	0
2010/05/25	R207 2010/11/04	9.30	Call	Bond Future	3,215.0000	2,886.0000	(10.233)	0	0	0
2010/05/25	R207 2010/11/04	9.30	Put	Bond Future	1,042.0000	1,201.0000	15.259	0	0	0
2010/05/25	R207 2010/11/04	9.20	Call	Bond Future	2,846.0000	2,536.0000	(10.892)	0	0	0
2010/05/25	R207 2010/11/04	9.20	Put	Bond Future	1,233.0000	1,412.0000	14.517	0	0	0
2010/05/25	R207 2011/02/03			Bond Future	8.9730	9.0610	0.981	0.0000	0.0000	0
2010/05/25	R207 2011/02/03	8.75	Call	Bond Future	1,836.0000	1,627.0000	(11.383)	0	0	0
2010/05/25	R207 2011/02/03	8.75	Put	Bond Future	3,106.0000	3,392.0000	9.208	0	0	0
2010/05/25	R207 2011/02/03	8.80	Call	Bond Future	1,961.0000	1,742.0000	(11.168)	0	0	0
2010/05/25	R207 2011/02/03	8.80	Put	Bond Future	2,944.0000	3,220.0000	9.375	0	0	0
2010/05/25	R207 2011/02/03	8.70	Call	Bond Future	1,717.0000	1,517.0000	(11.648)	0	0	0
2010/05/25	R207 2011/02/03	8.70	Put	Bond Future	3,275.0000	3,570.0000	9.008	0	0	0
2010/05/25	R208 2010/08/05			Bond Future	8.8780	8.9600	0.924	0.0000	0.0000	6,287
2010/05/25	R208 2010/08/05	9.50	Call	Bond Future	3,945.0000	3,513.0000	(10.951)	0	0	0
2010/05/25	R208 2010/08/05	9.50	Put	Bond Future	238.0000	307.0000	28.992	0	0	0
2010/05/25	R208 2010/11/04			Bond Future	8.9490	9.0330	0.939	0.0000	0.0000	0
2010/05/25	R208 2010/11/04	9.25	Call	Bond Future	3,006.0000	2,681.0000	(10.812)	0	0	0
2010/05/25	R208 2010/11/04	9.25	Put	Bond Future	1,219.0000	1,398.0000	14.684	0	0	0
2010/05/25	R208 2010/11/04	9.30	Call	Bond Future	3,198.0000	2,863.0000	(10.475)	0	0	0
2010/05/25	R208 2010/11/04	9.30	Put	Bond Future	1,119.0000	1,287.0000	15.013	0	0	0
2010/05/25	R208 2010/11/04	9.20	Call	Bond Future	2,820.0000	2,506.0000	(11.135)	0	0	0
2010/05/25	R208 2010/11/04	9.20	Put	Bond Future	1,326.0000	1,516.0000	14.329	0	0	0
2010/05/25	R208 2011/02/03			Bond Future	9.0020	9.0890	0.966	0.0000	0.0000	0
2010/05/25	R208 2011/02/03	8.75	Call	Bond Future	1,866.0000	1,654.0000	(11.361)	0	0	0
2010/05/25	R208 2011/02/03	8.75	Put	Bond Future	3,373.0000	3,674.0000	8.924	0	0	0
2010/05/25	R208 2011/02/03	8.80	Call	Bond Future	1,993.0000	1,771.0000	(11.139)	0	0	0
2010/05/25	R208 2011/02/03	8.80	Put	Bond Future	3,199.0000	3,489.0000	9.065	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
2010/05/25	R208 2011/02/03	8.70	Call	Bond Future	1,745.0000	1,542.0000	(11.633)	0	0	0
2010/05/25	R208 2011/02/03	8.70	Put	Bond Future	3,556.0000	3,865.0000	8.690	0	0	0
2010/05/25	R209 2010/08/05			Bond Future	8.9000	9.0220	1.371	0.0000	0.0000	1,821
2010/05/25	R209 2010/08/05	8.75	Call	Bond Future	1,204.0000	852.0000	(29.236)	0	0	0
2010/05/25	R209 2010/08/05	8.75	Put	Bond Future	2,394.0000	2,987.0000	24.770	0	0	0
2010/05/25	R209 2010/11/04			Bond Future	8.9410	9.0730	1.476	0.0000	0.0000	0
2010/05/25	R209 2010/11/04	9.00	Call	Bond Future	2,793.0000	2,264.0000	(18.940)	0	0	0
2010/05/25	R209 2010/11/04	9.00	Put	Bond Future	2,337.0000	2,822.0000	20.753	0	0	0
2010/05/25	R209 2010/11/04	9.05	Call	Bond Future	3,000.0000	2,447.0000	(18.433)	0	0	0
2010/05/25	R209 2010/11/04	9.05	Put	Bond Future	2,162.0000	2,622.0000	21.277	0	0	0
2010/05/25	R209 2010/11/04	8.95	Call	Bond Future	2,594.0000	2,090.0000	(19.429)	0	0	0
2010/05/25	R209 2010/11/04	8.95	Put	Bond Future	2,524.0000	3,034.0000	20.206	0	0	0
2010/05/25	R209 2011/02/03			Bond Future	8.9890	9.1110	1.357	0.0000	0.0000	0
2010/05/25	R209 2011/02/03	9.00	Call	Bond Future	3,482.0000	3,006.0000	(13.670)	0	0	0
2010/05/25	R209 2011/02/03	9.00	Put	Bond Future	3,397.0000	3,850.0000	13.335	0	0	0
2010/05/25	R209 2011/02/03	9.05	Call	Bond Future	3,680.0000	3,187.0000	(13.397)	0	0	0
2010/05/25	R209 2011/02/03	9.05	Put	Bond Future	3,213.0000	3,649.0000	13.570	0	0	0
2010/05/25	R209 2011/02/03	8.95	Call	Bond Future	3,292.0000	2,832.0000	(13.973)	0	0	0
2010/05/25	R209 2011/02/03	8.95	Put	Bond Future	3,593.0000	4,062.0000	13.053	0	0	0
2010/05/25	TRT1 2010/08/05			Index Future	315.4320	314.0290	(0.445)	0.0000	0.0000	100
2010/05/25	TRT1 2010/11/04			Index Future	320.7130	319.2860	(0.445)	0.0000	0.0000	0
Total										86799.00