



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 04/06/2010

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
2010/06/04	AL7T 2010/08/05			Index Future	346.8520	344.3150	(0.731)	0.0000	0.0000	58
2010/06/04	ALBI 2010/08/05			Index Future	319.2770	316.9020	(0.744)	0.0000	0.0000	1,460
2010/06/04	ALBI 2010/11/04			Index Future	324.5850	322.1710	(0.744)	0.0000	0.0000	0
2010/06/04	CRD1 2010/08/05			Index Future	140.7520	140.1950	(0.396)	0.0000	0.0000	2
2010/06/04	CRD1 2010/11/04			Index Future	143.0920	142.5260	(0.396)	0.0000	0.0000	0
2010/06/04	GOVI 2010/08/05			GOVI	320.5990	318.2740	(0.725)	0.0000	0.0000	326
2010/06/04	GOVI 2010/08/05	315.60	Call	GOVI	65,202.0000	49,235.0000	(24.489)	0	0	0
2010/06/04	GOVI 2010/08/05	315.60	Put	GOVI	15,212.0000	22,495.0000	47.877	0	0	0
2010/06/04	GOVI 2010/11/04			GOVI	325.9290	323.5660	(0.725)	0.0000	0.0000	0
2010/06/04	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/04	GOVI 2010/11/04	329.00	Put	GOVI	30,710.0000	54,340.0000	76.946	0	0	0
2010/06/04	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/04	GOVI 2010/11/04	329.01	Put	GOVI	30,810.0000	54,440.0000	76.696	0	0	0
2010/06/04	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/04	GOVI 2010/11/04	328.99	Put	GOVI	30,610.0000	54,240.0000	77.197	0	0	0
2010/06/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/04	ILBI 2010/08/05			Index Future	379.9330	380.7140	0.206	0.0000	0.0000	501
2010/06/04	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/04	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/04	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/04	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/04	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/04	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/04	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/04	JBAF 2010/06/15			Jibar Tradeable Future	6.5850	6.6050	0.304	0.0000	0.0000	0
2010/06/04	JBAF 2010/07/21			Jibar Tradeable Future	6.5110	6.5250	0.215	0.0000	0.0000	1,000
2010/06/04	JBAF 2010/08/18			Jibar Tradeable Future	6.4560	6.4750	0.294	0.0000	0.0000	1,000
2010/06/04	JBAF 2010/09/15			Jibar Tradeable Future	6.4410	6.4550	0.217	0.0000	0.0000	1,000
2010/06/04	JBAF 2010/10/20			Jibar Tradeable Future	6.4410	6.4550	0.217	0.0000	0.0000	0
2010/06/04	JBAF 2010/11/17			Jibar Tradeable Future	6.4420	6.4450	0.047	0.0000	0.0000	0
2010/06/04	JBAF 2010/12/15			Jibar Tradeable Future	6.4420	6.4450	0.047	0.0000	0.0000	0
2010/06/04	JBAF 2011/03/16			Jibar Tradeable Future	6.5880	6.5750	(0.197)	0.0000	0.0000	5,500
2010/06/04	JBAF 2011/06/15			Jibar Tradeable Future	6.7820	6.7850	0.044	0.0000	0.0000	4,600
2010/06/04	JBAF 2011/09/21			Jibar Tradeable Future	7.1500	7.1250	(0.350)	0.0000	0.0000	3,500
2010/06/04	JBAF 2011/12/21			Jibar Tradeable Future	7.4750	7.4550	(0.268)	0.0000	0.0000	5,000
2010/06/04	JBAF 2012/03/20			Jibar Tradeable Future	7.7070	7.6850	(0.285)	0.0000	0.0000	0
2010/06/04	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/04	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/04	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/04	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/04	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/04	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/04	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/04	OTH1 2010/08/05			Index Future	311.6810	309.0180	(0.854)	0.0000	0.0000	3
2010/06/04	OTH1 2010/11/04			Index Future	316.8630	314.1550	(0.855)	0.0000	0.0000	0
2010/06/04	R157 2010/08/05			Bond Future	8.0350	8.1600	1.556	0.0000	0.0000	5,757
2010/06/04	R157 2010/08/05	8.75	Call	Bond Future	3,380.0000	2,851.0000	(15.651)	0	0	0
2010/06/04	R157 2010/08/05	8.75	Put	Bond Future	88.0000	143.0000	62.500	0	0	0
2010/06/04	R157 2010/08/05	8.50	Call	Bond Future	2,372.0000	1,903.0000	(19.772)	0	0	0
2010/06/04	R157 2010/08/05	8.50	Put	Bond Future	218.0000	333.0000	52.752	0	0	2,500
2010/06/04	R157 2010/08/05	9.00	Call	Bond Future	4,448.0000	3,887.0000	(12.612)	0	0	0
2010/06/04	R157 2010/08/05	9.00	Put	Bond Future	32.0000	54.0000	68.750	0	0	0
2010/06/04	R157 2010/08/05	8.25	Put	Bond Future	484.0000	695.0000	43.595	0	0	0
2010/06/04	R157 2010/08/05	8.25	Call	Bond Future	1,486.0000	1,113.0000	(25.101)	0	0	500
2010/06/04	R157 2010/08/05	7.50	Put	Bond Future	2,654.0000	3,183.0000	19.932	0	0	0
2010/06/04	R157 2010/08/05	7.50	Call	Bond Future	114.0000	59.0000	(48.246)	0	0	0
2010/06/04	R157 2010/11/04			Bond Future	8.1190	8.2520	1.638	0.0000	0.0000	0
2010/06/04	R157 2010/11/04	8.50	Call	Bond Future	2,425.0000	2,032.0000	(16.206)	0	0	0
2010/06/04	R157 2010/11/04	8.50	Put	Bond Future	741.0000	939.0000	26.721	0	0	0
2010/06/04	R157 2010/11/04	8.55	Call	Bond Future	2,582.0000	2,177.0000	(15.686)	0	0	0
2010/06/04	R157 2010/11/04	8.55	Put	Bond Future	679.0000	865.0000	27.393	0	0	0
2010/06/04	R157 2010/11/04	8.45	Call	Bond Future	2,272.0000	1,892.0000	(16.725)	0	0	0
2010/06/04	R157 2010/11/04	8.45	Put	Bond Future	807.0000	1,018.0000	26.146	0	0	0
2010/06/04	R157 2010/11/04	7.50	Put	Bond Future	3,152.0000	3,639.0000	15.451	0	0	0
2010/06/04	R157 2010/11/04	7.50	Call	Bond Future	351.0000	246.0000	(29.915)	0	0	500
2010/06/04	R157 2011/02/03			Bond Future	8.1770	8.3190	1.737	0.0000	0.0000	0

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2010/06/04	R157 2011/02/03	7.90	Call	Bond Future	1,107.0000	885.0000	(20.054)	0	0	0
2010/06/04	R157 2011/02/03	7.90	Put	Bond Future	2,288.0000	2,665.0000	16.477	0	0	0
2010/06/04	R157 2011/02/03	7.95	Call	Bond Future	1,199.0000	965.0000	(19.516)	0	0	0
2010/06/04	R157 2011/02/03	7.95	Put	Bond Future	2,165.0000	2,531.0000	16.905	0	0	0
2010/06/04	R157 2011/02/03	7.85	Call	Bond Future	1,018.0000	809.0000	(20.530)	0	0	0
2010/06/04	R157 2011/02/03	7.85	Put	Bond Future	2,413.0000	2,804.0000	16.204	0	0	0
2010/06/04	R186 2010/08/05			Bond Future	8.9760	9.0980	1.359	0.0000	0.0000	20,528
2010/06/04	R186 2010/08/05	9.25	Call	Bond Future	3,477.0000	2,718.0000	(21.829)	0	0	0
2010/06/04	R186 2010/08/05	9.25	Put	Bond Future	970.0000	1,338.0000	37.938	0	0	0
2010/06/04	R186 2010/08/05	8.75	Call	Bond Future	1,033.0000	690.0000	(33.204)	0	0	1,300
2010/06/04	R186 2010/08/05	8.75	Put	Bond Future	3,165.0000	3,949.0000	24.771	0	0	0
2010/06/04	R186 2010/08/05	9.75	Call	Bond Future	7,083.0000	6,065.0000	(14.372)	0	0	0
2010/06/04	R186 2010/08/05	9.75	Put	Bond Future	211.0000	320.0000	51.659	0	0	1,300
2010/06/04	R186 2010/08/05	10.00	Call	Bond Future	9,046.0000	7,971.0000	(11.884)	0	0	0
2010/06/04	R186 2010/08/05	10.00	Put	Bond Future	88.0000	140.0000	59.091	0	0	3,000
2010/06/04	R186 2010/11/04			Bond Future	9.0410	9.1670	1.394	0.0000	0.0000	0
2010/06/04	R186 2010/11/04	9.25	Call	Bond Future	4,408.0000	3,737.0000	(15.222)	0	0	0
2010/06/04	R186 2010/11/04	9.25	Put	Bond Future	2,518.0000	2,992.0000	18.824	0	0	0
2010/06/04	R186 2010/11/04	9.30	Call	Bond Future	4,679.0000	3,985.0000	(14.832)	0	0	0
2010/06/04	R186 2010/11/04	9.30	Put	Bond Future	2,343.0000	2,795.0000	19.292	0	0	0
2010/06/04	R186 2010/11/04	9.20	Call	Bond Future	4,140.0000	3,492.0000	(15.652)	0	0	0
2010/06/04	R186 2010/11/04	9.20	Put	Bond Future	2,698.0000	3,195.0000	18.421	0	0	0
2010/06/04	R186 2010/11/04	8.75	Put	Bond Future	4,810.0000	5,537.0000	15.114	0	0	0
2010/06/04	R186 2010/11/04	8.75	Call	Bond Future	2,097.0000	1,678.0000	(19.981)	0	0	9,800
2010/06/04	R186 2011/02/03			Bond Future	9.0900	9.2200	1.430	0.0000	0.0000	0
2010/06/04	R186 2011/02/03	9.00	Call	Bond Future	3,684.0000	3,136.0000	(14.875)	0	0	0
2010/06/04	R186 2011/02/03	9.00	Put	Bond Future	4,501.0000	5,119.0000	13.730	0	0	0
2010/06/04	R186 2011/02/03	9.05	Call	Bond Future	3,916.0000	3,347.0000	(14.530)	0	0	0
2010/06/04	R186 2011/02/03	9.05	Put	Bond Future	4,278.0000	4,875.0000	13.955	0	0	0
2010/06/04	R186 2011/02/03	8.95	Call	Bond Future	3,462.0000	2,935.0000	(15.222)	0	0	0
2010/06/04	R186 2011/02/03	8.95	Put	Bond Future	4,737.0000	5,376.0000	13.490	0	0	0
2010/06/04	R201 2010/08/05			Bond Future	7.9880	8.0910	1.289	0.0000	0.0000	1,174
2010/06/04	R201 2010/08/05	9.00	Call	Bond Future	3,662.0000	3,292.0000	(10.104)	0	0	0

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2010/06/04	R201 2010/08/05	9.00	Put	Bond Future	14.0000	23.0000	64.286	0	0	0
2010/06/04	R201 2010/11/04			Bond Future	8.0710	8.1830	1.388	0.0000	0.0000	0
2010/06/04	R201 2010/11/04	8.50	Call	Bond Future	2,043.0000	1,774.0000	(13.167)	0	0	0
2010/06/04	R201 2010/11/04	8.50	Put	Bond Future	557.0000	679.0000	21.903	0	0	0
2010/06/04	R201 2010/11/04	8.55	Call	Bond Future	2,168.0000	1,893.0000	(12.685)	0	0	0
2010/06/04	R201 2010/11/04	8.55	Put	Bond Future	511.0000	626.0000	22.505	0	0	0
2010/06/04	R201 2010/11/04	8.45	Call	Bond Future	1,920.0000	1,660.0000	(13.542)	0	0	0
2010/06/04	R201 2010/11/04	8.45	Put	Bond Future	606.0000	737.0000	21.617	0	0	0
2010/06/04	R201 2011/02/03			Bond Future	8.1260	8.2450	1.464	0.0000	0.0000	0
2010/06/04	R201 2011/02/03	8.00	Call	Bond Future	1,070.0000	899.0000	(15.981)	0	0	0
2010/06/04	R201 2011/02/03	8.00	Put	Bond Future	1,487.0000	1,709.0000	14.929	0	0	0
2010/06/04	R201 2011/02/03	8.05	Call	Bond Future	1,153.0000	973.0000	(15.611)	0	0	0
2010/06/04	R201 2011/02/03	8.05	Put	Bond Future	1,404.0000	1,617.0000	15.171	0	0	0
2010/06/04	R201 2011/02/03	7.95	Call	Bond Future	991.0000	828.0000	(16.448)	0	0	0
2010/06/04	R201 2011/02/03	7.95	Put	Bond Future	1,575.0000	1,804.0000	14.540	0	0	0
2010/06/04	R203 2010/08/05			Bond Future	8.6500	8.7930	1.653	0.0000	0.0000	3,767
2010/06/04	R203 2010/08/05	9.25	Call	Bond Future	3,208.0000	2,585.0000	(19.420)	0	0	0
2010/06/04	R203 2010/08/05	9.25	Put	Bond Future	176.0000	287.0000	63.068	0	0	0
2010/06/04	R203 2010/11/04			Bond Future	8.7390	8.8890	1.716	0.0000	0.0000	0
2010/06/04	R203 2010/11/04	9.25	Call	Bond Future	3,309.0000	2,787.0000	(15.775)	0	0	0
2010/06/04	R203 2010/11/04	9.25	Put	Bond Future	798.0000	1,022.0000	28.070	0	0	0
2010/06/04	R203 2010/11/04	9.30	Call	Bond Future	3,489.0000	2,954.0000	(15.334)	0	0	0
2010/06/04	R203 2010/11/04	9.30	Put	Bond Future	736.0000	947.0000	28.668	0	0	0
2010/06/04	R203 2010/11/04	9.20	Call	Bond Future	3,132.0000	2,625.0000	(16.188)	0	0	0
2010/06/04	R203 2010/11/04	9.20	Put	Bond Future	863.0000	1,102.0000	27.694	0	0	0
2010/06/04	R203 2011/02/03			Bond Future	8.8090	8.9670	1.794	0.0000	0.0000	0
2010/06/04	R203 2011/02/03	8.50	Call	Bond Future	1,401.0000	1,118.0000	(20.200)	0	0	0
2010/06/04	R203 2011/02/03	8.50	Put	Bond Future	2,911.0000	3,389.0000	16.420	0	0	0
2010/06/04	R203 2011/02/03	8.55	Call	Bond Future	1,508.0000	1,211.0000	(19.695)	0	0	0
2010/06/04	R203 2011/02/03	8.55	Put	Bond Future	2,772.0000	3,236.0000	16.739	0	0	0
2010/06/04	R203 2011/02/03	8.45	Call	Bond Future	1,300.0000	1,031.0000	(20.692)	0	0	0
2010/06/04	R203 2011/02/03	8.45	Put	Bond Future	3,057.0000	3,549.0000	16.094	0	0	0
2010/06/04	R204 2010/08/05			Bond Future	8.6950	8.8490	1.771	0.0000	0.0000	2,664

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2010/06/04	R204 2010/08/05	9.25	Call	Bond Future	3,338.0000	2,618.0000	(21.570)	0	0	0
2010/06/04	R204 2010/08/05	9.25	Put	Bond Future	238.0000	391.0000	64.286	0	0	780
2010/06/04	R204 2010/08/05	8.70	Call	Bond Future	1,166.0000	764.0000	(34.477)	0	0	0
2010/06/04	R204 2010/08/05	8.70	Put	Bond Future	1,137.0000	1,609.0000	41.513	0	0	650
2010/06/04	R204 2010/11/04			Bond Future	8.7740	8.9340	1.824	0.0000	0.0000	0
2010/06/04	R204 2010/11/04	9.25	Call	Bond Future	3,501.0000	2,893.0000	(17.366)	0	0	0
2010/06/04	R204 2010/11/04	9.25	Put	Bond Future	901.0000	1,177.0000	30.633	0	0	0
2010/06/04	R204 2010/11/04	9.30	Call	Bond Future	3,699.0000	3,074.0000	(16.896)	0	0	0
2010/06/04	R204 2010/11/04	9.30	Put	Bond Future	832.0000	1,091.0000	31.130	0	0	0
2010/06/04	R204 2010/11/04	9.20	Call	Bond Future	3,313.0000	2,722.0000	(17.839)	0	0	0
2010/06/04	R204 2010/11/04	9.20	Put	Bond Future	982.0000	1,275.0000	29.837	0	0	0
2010/06/04	R204 2011/02/03			Bond Future	8.8340	9.0010	1.890	0.0000	0.0000	0
2010/06/04	R204 2011/02/03	8.50	Call	Bond Future	1,517.0000	1,190.0000	(21.556)	0	0	0
2010/06/04	R204 2011/02/03	8.50	Put	Bond Future	3,349.0000	3,922.0000	17.110	0	0	0
2010/06/04	R204 2011/02/03	8.55	Call	Bond Future	1,633.0000	1,290.0000	(21.004)	0	0	0
2010/06/04	R204 2011/02/03	8.55	Put	Bond Future	3,188.0000	3,745.0000	17.472	0	0	0
2010/06/04	R204 2011/02/03	8.45	Call	Bond Future	1,406.0000	1,096.0000	(22.048)	0	0	0
2010/06/04	R204 2011/02/03	8.45	Put	Bond Future	3,516.0000	4,106.0000	16.780	0	0	0
2010/06/04	R206 2010/08/05			Bond Future	7.9270	8.0430	1.463	0.0000	0.0000	0
2010/06/04	R206 2010/08/05	9.00	Call	Bond Future	3,092.0000	2,760.0000	(10.737)	0	0	0
2010/06/04	R206 2010/08/05	9.00	Put	Bond Future	10.0000	17.0000	70.000	0	0	0
2010/06/04	R206 2010/11/04			Bond Future	8.0200	8.1460	1.571	0.0000	0.0000	0
2010/06/04	R206 2010/11/04	8.50	Call	Bond Future	1,693.0000	1,450.0000	(14.353)	0	0	0
2010/06/04	R206 2010/11/04	8.50	Put	Bond Future	390.0000	491.0000	25.897	0	0	0
2010/06/04	R206 2010/11/04	8.55	Call	Bond Future	1,795.0000	1,545.0000	(13.928)	0	0	0
2010/06/04	R206 2010/11/04	8.55	Put	Bond Future	357.0000	451.0000	26.331	0	0	0
2010/06/04	R206 2010/11/04	8.45	Call	Bond Future	1,593.0000	1,358.0000	(14.752)	0	0	0
2010/06/04	R206 2010/11/04	8.45	Put	Bond Future	424.0000	534.0000	25.943	0	0	0
2010/06/04	R206 2011/02/03			Bond Future	8.0810	8.2180	1.695	0.0000	0.0000	0
2010/06/04	R206 2011/02/03	8.00	Call	Bond Future	888.0000	732.0000	(17.568)	0	0	0
2010/06/04	R206 2011/02/03	8.00	Put	Bond Future	1,094.0000	1,286.0000	17.550	0	0	0
2010/06/04	R206 2011/02/03	8.05	Call	Bond Future	952.0000	788.0000	(17.227)	0	0	0
2010/06/04	R206 2011/02/03	8.05	Put	Bond Future	1,031.0000	1,215.0000	17.847	0	0	0
2010/06/04	R206 2011/02/03	7.95	Call	Bond Future	827.0000	678.0000	(18.017)	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
2010/06/04	R206 2011/02/03	7.95	Put	Bond Future	1,161.0000	1,360.0000	17.140	0	0	0
2010/06/04	R207 2010/08/05			Bond Future	8.7420	8.8850	1.636	0.0000	0.0000	3,941
2010/06/04	R207 2010/08/05	9.50	Call	Bond Future	4,475.0000	3,709.0000	(17.117)	0	0	0
2010/06/04	R207 2010/08/05	9.50	Put	Bond Future	112.0000	191.0000	70.536	0	0	150
2010/06/04	R207 2010/08/05	9.25	Call	Bond Future	3,224.0000	2,539.0000	(21.247)	0	0	0
2010/06/04	R207 2010/08/05	9.25	Put	Bond Future	270.0000	429.0000	58.889	0	0	100
2010/06/04	R207 2010/08/05	8.25	Put	Bond Future	3,197.0000	3,938.0000	23.178	0	0	0
2010/06/04	R207 2010/08/05	8.25	Call	Bond Future	212.0000	109.0000	(48.585)	0	0	250
2010/06/04	R207 2010/11/04			Bond Future	8.8130	8.9620	1.691	0.0000	0.0000	0
2010/06/04	R207 2010/11/04	9.25	Call	Bond Future	3,543.0000	2,963.0000	(16.370)	0	0	0
2010/06/04	R207 2010/11/04	9.25	Put	Bond Future	1,047.0000	1,328.0000	26.839	0	0	0
2010/06/04	R207 2010/11/04	9.30	Call	Bond Future	3,744.0000	3,148.0000	(15.919)	0	0	0
2010/06/04	R207 2010/11/04	9.30	Put	Bond Future	968.0000	1,233.0000	27.376	0	0	0
2010/06/04	R207 2010/11/04	9.20	Call	Bond Future	3,346.0000	2,783.0000	(16.826)	0	0	0
2010/06/04	R207 2010/11/04	9.20	Put	Bond Future	1,131.0000	1,429.0000	26.348	0	0	0
2010/06/04	R207 2011/02/03			Bond Future	8.8670	9.0210	1.737	0.0000	0.0000	0
2010/06/04	R207 2011/02/03	8.75	Call	Bond Future	2,132.0000	1,743.0000	(18.246)	0	0	0
2010/06/04	R207 2011/02/03	8.75	Put	Bond Future	2,801.0000	3,284.0000	17.244	0	0	0
2010/06/04	R207 2011/02/03	8.80	Call	Bond Future	2,276.0000	1,870.0000	(17.838)	0	0	0
2010/06/04	R207 2011/02/03	8.80	Put	Bond Future	2,658.0000	3,124.0000	17.532	0	0	0
2010/06/04	R207 2011/02/03	8.70	Call	Bond Future	1,994.0000	1,621.0000	(18.706)	0	0	0
2010/06/04	R207 2011/02/03	8.70	Put	Bond Future	2,951.0000	3,449.0000	16.876	0	0	0
2010/06/04	R208 2010/08/05			Bond Future	8.8290	8.9820	1.733	0.0000	0.0000	10,448
2010/06/04	R208 2010/08/05	9.50	Call	Bond Future	4,172.0000	3,352.0000	(19.655)	0	0	0
2010/06/04	R208 2010/08/05	9.50	Put	Bond Future	163.0000	280.0000	71.779	0	0	0
2010/06/04	R208 2010/11/04			Bond Future	8.8990	9.0580	1.787	0.0000	0.0000	0
2010/06/04	R208 2010/11/04	9.25	Call	Bond Future	3,359.0000	2,751.0000	(18.101)	0	0	0
2010/06/04	R208 2010/11/04	9.25	Put	Bond Future	1,270.0000	1,617.0000	27.323	0	0	0
2010/06/04	R208 2010/11/04	9.30	Call	Bond Future	3,558.0000	2,932.0000	(17.594)	0	0	0
2010/06/04	R208 2010/11/04	9.30	Put	Bond Future	1,177.0000	1,506.0000	27.952	0	0	0
2010/06/04	R208 2010/11/04	9.20	Call	Bond Future	3,164.0000	2,575.0000	(18.616)	0	0	0
2010/06/04	R208 2010/11/04	9.20	Put	Bond Future	1,369.0000	1,734.0000	26.662	0	0	0
2010/06/04	R208 2011/02/03			Bond Future	8.9530	9.1170	1.832	0.0000	0.0000	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
2010/06/04	R208 2011/02/03	8.75	Call	Bond Future	2,041.0000	1,638.0000	(19.745)	0	0	0
2010/06/04	R208 2011/02/03	8.75	Put	Bond Future	3,258.0000	3,822.0000	17.311	0	0	0
2010/06/04	R208 2011/02/03	8.80	Call	Bond Future	2,182.0000	1,762.0000	(19.248)	0	0	0
2010/06/04	R208 2011/02/03	8.80	Put	Bond Future	3,097.0000	3,644.0000	17.662	0	0	0
2010/06/04	R208 2011/02/03	8.70	Call	Bond Future	1,904.0000	1,520.0000	(20.168)	0	0	0
2010/06/04	R208 2011/02/03	8.70	Put	Bond Future	3,424.0000	4,007.0000	17.027	0	0	0
2010/06/04	R209 2010/08/05			Bond Future	8.9050	9.0160	1.246	0.0000	0.0000	1,821
2010/06/04	R209 2010/08/05	8.75	Call	Bond Future	1,071.0000	758.0000	(29.225)	0	0	0
2010/06/04	R209 2010/08/05	8.75	Put	Bond Future	2,300.0000	2,847.0000	23.783	0	0	0
2010/06/04	R209 2010/11/04			Bond Future	8.9530	9.0680	1.284	0.0000	0.0000	0
2010/06/04	R209 2010/11/04	9.00	Call	Bond Future	2,970.0000	2,507.0000	(15.589)	0	0	0
2010/06/04	R209 2010/11/04	9.00	Put	Bond Future	2,607.0000	3,027.0000	16.110	0	0	0
2010/06/04	R209 2010/11/04	9.05	Call	Bond Future	3,180.0000	2,698.0000	(15.157)	0	0	0
2010/06/04	R209 2010/11/04	9.05	Put	Bond Future	2,435.0000	2,835.0000	16.427	0	0	0
2010/06/04	R209 2010/11/04	8.95	Call	Bond Future	2,767.0000	2,324.0000	(16.010)	0	0	0
2010/06/04	R209 2010/11/04	8.95	Put	Bond Future	2,790.0000	3,230.0000	15.771	0	0	0
2010/06/04	R209 2011/02/03			Bond Future	8.9900	9.1070	1.301	0.0000	0.0000	0
2010/06/04	R209 2011/02/03	9.00	Call	Bond Future	3,471.0000	3,014.0000	(13.166)	0	0	0
2010/06/04	R209 2011/02/03	9.00	Put	Bond Future	3,394.0000	3,828.0000	12.787	0	0	0
2010/06/04	R209 2011/02/03	9.05	Call	Bond Future	3,678.0000	3,204.0000	(12.887)	0	0	0
2010/06/04	R209 2011/02/03	9.05	Put	Bond Future	3,219.0000	3,636.0000	12.954	0	0	0
2010/06/04	R209 2011/02/03	8.95	Call	Bond Future	3,272.0000	2,830.0000	(13.509)	0	0	0
2010/06/04	R209 2011/02/03	8.95	Put	Bond Future	3,581.0000	4,030.0000	12.538	0	0	0
2010/06/04	TRT1 2010/08/05			Index Future	316.7340	314.4340	(0.726)	0.0000	0.0000	100
2010/06/04	TRT1 2010/11/04			Index Future	322.0000	319.6620	(0.726)	0.0000	0.0000	0
<b>Total</b>										<b>94980.00</b>