



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/06/2010

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
2010/06/09	AL7T 2010/08/05			Index Future	345.3270	345.8600	0.154	0.0000	0.0000	58
2010/06/09	ALBI 2010/08/05			Index Future	317.9070	319.0720	0.366	0.0000	0.0000	1,460
2010/06/09	ALBI 2010/11/04			Index Future	323.1930	324.3770	0.366	0.0000	0.0000	0
2010/06/09	CRD1 2010/08/05			Index Future	140.4790	140.8890	0.292	0.0000	0.0000	2
2010/06/09	CRD1 2010/11/04			Index Future	142.8150	143.2320	0.292	0.0000	0.0000	0
2010/06/09	GOVI 2010/08/05			GOVI	319.2250	320.3890	0.365	0.0000	0.0000	326
2010/06/09	GOVI 2010/08/05	315.60	Call	GOVI	54,374.0000	62,255.0000	14.494	0	0	0
2010/06/09	GOVI 2010/08/05	315.60	Put	GOVI	18,124.0000	14,365.0000	(20.740)	0	0	0
2010/06/09	GOVI 2010/11/04			GOVI	324.5320	325.7160	0.365	0.0000	0.0000	0
2010/06/09	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/09	GOVI 2010/11/04	329.00	Put	GOVI	44,680.0000	32,840.0000	(26.500)	0	0	0
2010/06/09	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/09	GOVI 2010/11/04	329.01	Put	GOVI	44,780.0000	32,940.0000	(26.440)	0	0	0
2010/06/09	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/09	GOVI 2010/11/04	328.99	Put	GOVI	44,580.0000	32,740.0000	(26.559)	0	0	0
2010/06/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/09	ILBI 2010/08/05			Index Future	381.1940	381.5110	0.083	0.0000	0.0000	501
2010/06/09	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/09	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/09	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/09	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/09	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/09	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/09	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/09	JBAF 2010/06/15			Jibar Tradeable Future	6.6110	6.6180	0.106	0.0000	0.0000	0
2010/06/09	JBAF 2010/07/21			Jibar Tradeable Future	6.5410	6.5330	(0.122)	0.0000	0.0000	1,000
2010/06/09	JBAF 2010/08/18			Jibar Tradeable Future	6.4690	6.4570	(0.186)	0.0000	0.0000	1,000
2010/06/09	JBAF 2010/09/15			Jibar Tradeable Future	6.4410	6.4210	(0.311)	0.0000	0.0000	1,000
2010/06/09	JBAF 2010/10/20			Jibar Tradeable Future	6.4410	6.4210	(0.311)	0.0000	0.0000	0
2010/06/09	JBAF 2010/11/17			Jibar Tradeable Future	6.4420	6.4220	(0.310)	0.0000	0.0000	0
2010/06/09	JBAF 2010/12/15			Jibar Tradeable Future	6.4420	6.4220	(0.310)	0.0000	0.0000	0
2010/06/09	JBAF 2011/03/16			Jibar Tradeable Future	6.5780	6.5530	(0.380)	0.0000	0.0000	5,500
2010/06/09	JBAF 2011/06/15			Jibar Tradeable Future	6.7540	6.6900	(0.948)	0.0000	0.0000	4,600
2010/06/09	JBAF 2011/09/21			Jibar Tradeable Future	7.1290	7.0650	(0.898)	0.0000	0.0000	3,500
2010/06/09	JBAF 2011/12/21			Jibar Tradeable Future	7.4560	7.3930	(0.845)	0.0000	0.0000	5,000
2010/06/09	JBAF 2012/03/20			Jibar Tradeable Future	7.6970	7.6360	(0.793)	0.0000	0.0000	0
2010/06/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/09	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/09	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/09	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/09	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/09	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/09	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/09	OTH1 2010/08/05			Index Future	310.3370	311.5080	0.377	0.0000	0.0000	3
2010/06/09	OTH1 2010/11/04			Index Future	315.4970	316.6880	0.377	0.0000	0.0000	0
2010/06/09	R157 2010/08/05			Bond Future	8.1050	8.0510	(0.666)	0.0000	0.0000	5,757
2010/06/09	R157 2010/08/05	8.75	Call	Bond Future	3,065.0000	3,294.0000	7.471	0	0	0
2010/06/09	R157 2010/08/05	8.75	Put	Bond Future	100.0000	77.0000	(23.000)	0	0	0
2010/06/09	R157 2010/08/05	8.50	Call	Bond Future	2,080.0000	2,281.0000	9.663	0	0	0
2010/06/09	R157 2010/08/05	8.50	Put	Bond Future	253.0000	202.0000	(20.158)	0	0	2,500
2010/06/09	R157 2010/08/05	9.00	Call	Bond Future	4,125.0000	4,367.0000	5.867	0	0	0
2010/06/09	R157 2010/08/05	9.00	Put	Bond Future	36.0000	25.0000	(30.556)	0	0	0
2010/06/09	R157 2010/08/05	8.25	Put	Bond Future	564.0000	469.0000	(16.844)	0	0	0
2010/06/09	R157 2010/08/05	8.25	Call	Bond Future	1,239.0000	1,396.0000	12.672	0	0	500
2010/06/09	R157 2010/08/05	7.50	Put	Bond Future	2,936.0000	2,703.0000	(7.936)	0	0	0
2010/06/09	R157 2010/08/05	7.50	Call	Bond Future	69.0000	88.0000	27.536	0	0	500
2010/06/09	R157 2010/11/04			Bond Future	8.1940	8.1350	(0.720)	0.0000	0.0000	0
2010/06/09	R157 2010/11/04	8.50	Call	Bond Future	2,179.0000	2,351.0000	7.894	0	0	0
2010/06/09	R157 2010/11/04	8.50	Put	Bond Future	829.0000	738.0000	(10.977)	0	0	0
2010/06/09	R157 2010/11/04	8.55	Call	Bond Future	2,330.0000	2,507.0000	7.597	0	0	0
2010/06/09	R157 2010/11/04	8.55	Put	Bond Future	761.0000	675.0000	(11.301)	0	0	0
2010/06/09	R157 2010/11/04	8.45	Call	Bond Future	2,033.0000	2,199.0000	8.165	0	0	0
2010/06/09	R157 2010/11/04	8.45	Put	Bond Future	902.0000	805.0000	(10.754)	0	0	0
2010/06/09	R157 2010/11/04	7.50	Put	Bond Future	3,411.0000	3,193.0000	(6.391)	0	0	0
2010/06/09	R157 2010/11/04	7.50	Call	Bond Future	276.0000	320.0000	15.942	0	0	500
2010/06/09	R157 2011/02/03			Bond Future	8.2580	8.1950	(0.763)	0.0000	0.0000	0

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2010/06/09	R157 2011/02/03	7.90	Call	Bond Future	962.0000	1,058.0000	9.979	0	0	0
2010/06/09	R157 2011/02/03	7.90	Put	Bond Future	2,485.0000	2,315.0000	(6.841)	0	0	0
2010/06/09	R157 2011/02/03	7.95	Call	Bond Future	1,047.0000	1,149.0000	9.742	0	0	0
2010/06/09	R157 2011/02/03	7.95	Put	Bond Future	2,356.0000	2,192.0000	(6.961)	0	0	0
2010/06/09	R157 2011/02/03	7.85	Call	Bond Future	881.0000	971.0000	10.216	0	0	0
2010/06/09	R157 2011/02/03	7.85	Put	Bond Future	2,619.0000	2,442.0000	(6.758)	0	0	0
2010/06/09	R186 2010/08/05			Bond Future	9.0140	8.9710	(0.477)	0.0000	0.0000	20,749
2010/06/09	R186 2010/08/05	9.25	Call	Bond Future	3,162.0000	3,426.0000	8.349	0	0	0
2010/06/09	R186 2010/08/05	9.25	Put	Bond Future	1,008.0000	872.0000	(13.492)	0	0	0
2010/06/09	R186 2010/08/05	8.75	Call	Bond Future	852.0000	964.0000	13.146	0	0	1,300
2010/06/09	R186 2010/08/05	8.75	Put	Bond Future	3,337.0000	3,050.0000	(8.601)	0	0	0
2010/06/09	R186 2010/08/05	9.75	Call	Bond Future	6,727.0000	7,088.0000	5.366	0	0	0
2010/06/09	R186 2010/08/05	9.75	Put	Bond Future	208.0000	169.0000	(18.750)	0	0	1,444
2010/06/09	R186 2010/08/05	10.00	Call	Bond Future	8,689.0000	9,070.0000	4.385	0	0	0
2010/06/09	R186 2010/08/05	10.00	Put	Bond Future	84.0000	66.0000	(21.429)	0	0	3,000
2010/06/09	R186 2010/08/05	9.00	Call	Bond Future	1,799.0000	1,988.0000	10.506	0	0	48
2010/06/09	R186 2010/08/05	9.00	Put	Bond Future	1,929.0000	1,718.0000	(10.938)	0	0	48
2010/06/09	R186 2010/08/05	8.50	Put	Bond Future	5,234.0000	4,887.0000	(6.630)	0	0	0
2010/06/09	R186 2010/08/05	8.50	Call	Bond Future	320.0000	372.0000	16.250	0	0	144
2010/06/09	R186 2010/11/04			Bond Future	9.0800	9.0360	(0.485)	0.0000	0.0000	0
2010/06/09	R186 2010/11/04	9.25	Call	Bond Future	4,142.0000	4,371.0000	5.529	0	0	0
2010/06/09	R186 2010/11/04	9.25	Put	Bond Future	2,608.0000	2,435.0000	(6.633)	0	0	0
2010/06/09	R186 2010/11/04	9.30	Call	Bond Future	4,407.0000	4,644.0000	5.378	0	0	0
2010/06/09	R186 2010/11/04	9.30	Put	Bond Future	2,428.0000	2,263.0000	(6.796)	0	0	0
2010/06/09	R186 2010/11/04	9.20	Call	Bond Future	3,880.0000	4,101.0000	5.696	0	0	0
2010/06/09	R186 2010/11/04	9.20	Put	Bond Future	2,794.0000	2,613.0000	(6.478)	0	0	0
2010/06/09	R186 2010/11/04	8.75	Put	Bond Future	4,983.0000	4,720.0000	(5.278)	0	0	0
2010/06/09	R186 2010/11/04	8.75	Call	Bond Future	1,913.0000	2,053.0000	7.318	0	0	9,800
2010/06/09	R186 2011/02/03			Bond Future	9.1310	9.0860	(0.493)	0.0000	0.0000	0
2010/06/09	R186 2011/02/03	9.00	Call	Bond Future	3,466.0000	3,652.0000	5.366	0	0	0
2010/06/09	R186 2011/02/03	9.00	Put	Bond Future	4,653.0000	4,433.0000	(4.728)	0	0	0
2010/06/09	R186 2011/02/03	9.05	Call	Bond Future	3,691.0000	3,884.0000	5.229	0	0	0
2010/06/09	R186 2011/02/03	9.05	Put	Bond Future	4,423.0000	4,210.0000	(4.816)	0	0	0
2010/06/09	R186 2011/02/03	8.95	Call	Bond Future	3,250.0000	3,429.0000	5.508	0	0	0

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2010/06/09	R186 2011/02/03	8.95	Put	Bond Future	4,895.0000	4,668.0000	(4.637)	0	0	0
2010/06/09	R201 2010/08/05			Bond Future	8.0260	7.9290	(1.209)	0.0000	0.0000	1,388
2010/06/09	R201 2010/08/05	9.00	Call	Bond Future	3,521.0000	3,872.0000	9.969	0	0	0
2010/06/09	R201 2010/08/05	9.00	Put	Bond Future	13.0000	7.0000	(46.154)	0	0	0
2010/06/09	R201 2010/11/04			Bond Future	8.1130	8.0090	(1.282)	0.0000	0.0000	0
2010/06/09	R201 2010/11/04	8.50	Call	Bond Future	1,924.0000	2,179.0000	13.254	0	0	0
2010/06/09	R201 2010/11/04	8.50	Put	Bond Future	585.0000	476.0000	(18.632)	0	0	0
2010/06/09	R201 2010/11/04	8.55	Call	Bond Future	2,048.0000	2,309.0000	12.744	0	0	0
2010/06/09	R201 2010/11/04	8.55	Put	Bond Future	538.0000	435.0000	(19.145)	0	0	0
2010/06/09	R201 2010/11/04	8.45	Call	Bond Future	1,804.0000	2,051.0000	13.692	0	0	0
2010/06/09	R201 2010/11/04	8.45	Put	Bond Future	637.0000	520.0000	(18.367)	0	0	0
2010/06/09	R201 2011/02/03			Bond Future	8.1700	8.0590	(1.359)	0.0000	0.0000	0
2010/06/09	R201 2011/02/03	8.00	Call	Bond Future	992.0000	1,158.0000	16.734	0	0	0
2010/06/09	R201 2011/02/03	8.00	Put	Bond Future	1,555.0000	1,354.0000	(12.926)	0	0	0
2010/06/09	R201 2011/02/03	8.05	Call	Bond Future	1,072.0000	1,245.0000	16.138	0	0	0
2010/06/09	R201 2011/02/03	8.05	Put	Bond Future	1,469.0000	1,275.0000	(13.206)	0	0	0
2010/06/09	R201 2011/02/03	7.95	Call	Bond Future	916.0000	1,074.0000	17.249	0	0	0
2010/06/09	R201 2011/02/03	7.95	Put	Bond Future	1,645.0000	1,436.0000	(12.705)	0	0	0
2010/06/09	R203 2010/08/05			Bond Future	8.7290	8.6750	(0.619)	0.0000	0.0000	3,767
2010/06/09	R203 2010/08/05	9.25	Call	Bond Future	2,834.0000	3,068.0000	8.257	0	0	0
2010/06/09	R203 2010/08/05	9.25	Put	Bond Future	208.0000	165.0000	(20.673)	0	0	0
2010/06/09	R203 2010/11/04			Bond Future	8.8220	8.7650	(0.646)	0.0000	0.0000	0
2010/06/09	R203 2010/11/04	9.25	Call	Bond Future	2,991.0000	3,186.0000	6.520	0	0	0
2010/06/09	R203 2010/11/04	9.25	Put	Bond Future	893.0000	805.0000	(9.854)	0	0	0
2010/06/09	R203 2010/11/04	9.30	Call	Bond Future	3,165.0000	3,364.0000	6.288	0	0	0
2010/06/09	R203 2010/11/04	9.30	Put	Bond Future	826.0000	741.0000	(10.291)	0	0	0
2010/06/09	R203 2010/11/04	9.20	Call	Bond Future	2,822.0000	3,011.0000	6.697	0	0	0
2010/06/09	R203 2010/11/04	9.20	Put	Bond Future	966.0000	872.0000	(9.731)	0	0	0
2010/06/09	R203 2011/02/03			Bond Future	8.8970	8.8370	(0.674)	0.0000	0.0000	0
2010/06/09	R203 2011/02/03	8.50	Call	Bond Future	1,221.0000	1,324.0000	8.436	0	0	0
2010/06/09	R203 2011/02/03	8.50	Put	Bond Future	3,156.0000	2,969.0000	(5.925)	0	0	0
2010/06/09	R203 2011/02/03	8.55	Call	Bond Future	1,319.0000	1,428.0000	8.264	0	0	0
2010/06/09	R203 2011/02/03	8.55	Put	Bond Future	3,007.0000	2,827.0000	(5.986)	0	0	0

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2010/06/09	R203 2011/02/03	8.45	Call	Bond Future	1,127.0000	1,226.0000	8.784	0	0	0
2010/06/09	R203 2011/02/03	8.45	Put	Bond Future	3,309.0000	3,118.0000	(5.772)	0	0	0
2010/06/09	R204 2010/08/05			Bond Future	8.7850	8.7510	(0.387)	0.0000	0.0000	2,664
2010/06/09	R204 2010/08/05	9.25	Call	Bond Future	2,879.0000	3,033.0000	5.349	0	0	0
2010/06/09	R204 2010/08/05	9.25	Put	Bond Future	291.0000	252.0000	(13.402)	0	0	780
2010/06/09	R204 2010/08/05	8.70	Call	Bond Future	877.0000	954.0000	8.780	0	0	0
2010/06/09	R204 2010/08/05	8.70	Put	Bond Future	1,360.0000	1,244.0000	(8.529)	0	0	650
2010/06/09	R204 2010/11/04			Bond Future	8.8670	8.8320	(0.395)	0.0000	0.0000	0
2010/06/09	R204 2010/11/04	9.25	Call	Bond Future	3,115.0000	3,242.0000	4.077	0	0	0
2010/06/09	R204 2010/11/04	9.25	Put	Bond Future	1,030.0000	964.0000	(6.408)	0	0	0
2010/06/09	R204 2010/11/04	9.30	Call	Bond Future	3,303.0000	3,434.0000	3.966	0	0	0
2010/06/09	R204 2010/11/04	9.30	Put	Bond Future	951.0000	888.0000	(6.625)	0	0	0
2010/06/09	R204 2010/11/04	9.20	Call	Bond Future	2,935.0000	3,058.0000	4.191	0	0	0
2010/06/09	R204 2010/11/04	9.20	Put	Bond Future	1,119.0000	1,049.0000	(6.256)	0	0	0
2010/06/09	R204 2011/02/03			Bond Future	8.9310	8.8950	(0.403)	0.0000	0.0000	0
2010/06/09	R204 2011/02/03	8.50	Call	Bond Future	1,301.0000	1,366.0000	4.996	0	0	0
2010/06/09	R204 2011/02/03	8.50	Put	Bond Future	3,657.0000	3,528.0000	(3.527)	0	0	0
2010/06/09	R204 2011/02/03	8.55	Call	Bond Future	1,407.0000	1,475.0000	4.833	0	0	0
2010/06/09	R204 2011/02/03	8.55	Put	Bond Future	3,486.0000	3,360.0000	(3.614)	0	0	0
2010/06/09	R204 2011/02/03	8.45	Call	Bond Future	1,201.0000	1,262.0000	5.079	0	0	0
2010/06/09	R204 2011/02/03	8.45	Put	Bond Future	3,835.0000	3,702.0000	(3.468)	0	0	0
2010/06/09	R206 2010/08/05			Bond Future	7.9560	7.8360	(1.508)	0.0000	0.0000	0
2010/06/09	R206 2010/08/05	9.00	Call	Bond Future	3,006.0000	3,353.0000	11.544	0	0	0
2010/06/09	R206 2010/08/05	9.00	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2010/06/09	R206 2010/11/04			Bond Future	8.0510	7.9210	(1.615)	0.0000	0.0000	0
2010/06/09	R206 2010/11/04	8.50	Call	Bond Future	1,619.0000	1,881.0000	16.183	0	0	0
2010/06/09	R206 2010/11/04	8.50	Put	Bond Future	400.0000	306.0000	(23.500)	0	0	0
2010/06/09	R206 2010/11/04	8.55	Call	Bond Future	1,720.0000	1,988.0000	15.581	0	0	0
2010/06/09	R206 2010/11/04	8.55	Put	Bond Future	367.0000	279.0000	(23.978)	0	0	0
2010/06/09	R206 2010/11/04	8.45	Call	Bond Future	1,521.0000	1,776.0000	16.765	0	0	0
2010/06/09	R206 2010/11/04	8.45	Put	Bond Future	437.0000	336.0000	(23.112)	0	0	0
2010/06/09	R206 2011/02/03			Bond Future	8.1150	7.9740	(1.738)	0.0000	0.0000	0
2010/06/09	R206 2011/02/03	8.00	Call	Bond Future	838.0000	1,011.0000	20.644	0	0	0

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2010/06/09	R206 2011/02/03	8.00	Put	Bond Future	1,131.0000	945.0000	(16.446)	0	0	0
2010/06/09	R206 2011/02/03	8.05	Call	Bond Future	899.0000	1,080.0000	20.133	0	0	0
2010/06/09	R206 2011/02/03	8.05	Put	Bond Future	1,064.0000	886.0000	(16.729)	0	0	0
2010/06/09	R206 2011/02/03	7.95	Call	Bond Future	779.0000	944.0000	21.181	0	0	0
2010/06/09	R206 2011/02/03	7.95	Put	Bond Future	1,199.0000	1,005.0000	(16.180)	0	0	0
2010/06/09	R207 2010/08/05			Bond Future	8.8320	8.7990	(0.374)	0.0000	0.0000	3,941
2010/06/09	R207 2010/08/05	9.50	Call	Bond Future	3,968.0000	4,141.0000	4.360	0	0	0
2010/06/09	R207 2010/08/05	9.50	Put	Bond Future	138.0000	116.0000	(15.942)	0	0	150
2010/06/09	R207 2010/08/05	9.25	Call	Bond Future	2,754.0000	2,905.0000	5.483	0	0	0
2010/06/09	R207 2010/08/05	9.25	Put	Bond Future	332.0000	288.0000	(13.253)	0	0	100
2010/06/09	R207 2010/08/05	8.25	Put	Bond Future	3,641.0000	3,463.0000	(4.889)	0	0	0
2010/06/09	R207 2010/08/05	8.25	Call	Bond Future	124.0000	140.0000	12.903	0	0	250
2010/06/09	R207 2010/11/04			Bond Future	8.9060	8.8710	(0.393)	0.0000	0.0000	0
2010/06/09	R207 2010/11/04	9.25	Call	Bond Future	3,147.0000	3,276.0000	4.099	0	0	0
2010/06/09	R207 2010/11/04	9.25	Put	Bond Future	1,190.0000	1,117.0000	(6.134)	0	0	0
2010/06/09	R207 2010/11/04	9.30	Call	Bond Future	3,338.0000	3,471.0000	3.984	0	0	0
2010/06/09	R207 2010/11/04	9.30	Put	Bond Future	1,101.0000	1,032.0000	(6.267)	0	0	0
2010/06/09	R207 2010/11/04	9.20	Call	Bond Future	2,960.0000	3,084.0000	4.189	0	0	0
2010/06/09	R207 2010/11/04	9.20	Put	Bond Future	1,284.0000	1,206.0000	(6.075)	0	0	0
2010/06/09	R207 2011/02/03			Bond Future	8.9640	8.9280	(0.402)	0.0000	0.0000	0
2010/06/09	R207 2011/02/03	8.75	Call	Bond Future	1,859.0000	1,944.0000	4.572	0	0	0
2010/06/09	R207 2011/02/03	8.75	Put	Bond Future	3,078.0000	2,960.0000	(3.834)	0	0	0
2010/06/09	R207 2011/02/03	8.80	Call	Bond Future	1,992.0000	2,081.0000	4.468	0	0	0
2010/06/09	R207 2011/02/03	8.80	Put	Bond Future	2,925.0000	2,810.0000	(3.932)	0	0	0
2010/06/09	R207 2011/02/03	8.70	Call	Bond Future	1,731.0000	1,812.0000	4.679	0	0	0
2010/06/09	R207 2011/02/03	8.70	Put	Bond Future	3,238.0000	3,116.0000	(3.768)	0	0	0
2010/06/09	R208 2010/08/05			Bond Future	8.8980	8.8650	(0.371)	0.0000	0.0000	11,317
2010/06/09	R208 2010/08/05	9.50	Call	Bond Future	3,769.0000	3,944.0000	4.643	0	0	0
2010/06/09	R208 2010/08/05	9.50	Put	Bond Future	184.0000	157.0000	(14.674)	0	0	0
2010/06/09	R208 2010/11/04			Bond Future	8.9710	8.9370	(0.379)	0.0000	0.0000	0
2010/06/09	R208 2010/11/04	9.25	Call	Bond Future	3,044.0000	3,169.0000	4.106	0	0	0
2010/06/09	R208 2010/11/04	9.25	Put	Bond Future	1,389.0000	1,309.0000	(5.760)	0	0	0
2010/06/09	R208 2010/11/04	9.30	Call	Bond Future	3,236.0000	3,364.0000	3.956	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
2010/06/09	R208 2010/11/04	9.30	Put	Bond Future	1,289.0000	1,212.0000	(5.974)	0	0	0
2010/06/09	R208 2010/11/04	9.20	Call	Bond Future	2,857.0000	2,978.0000	4.235	0	0	0
2010/06/09	R208 2010/11/04	9.20	Put	Bond Future	1,496.0000	1,412.0000	(5.615)	0	0	0
2010/06/09	R208 2011/02/03			Bond Future	9.0270	8.9920	(0.388)	0.0000	0.0000	0
2010/06/09	R208 2011/02/03	8.75	Call	Bond Future	1,828.0000	1,909.0000	4.431	0	0	0
2010/06/09	R208 2011/02/03	8.75	Put	Bond Future	3,483.0000	3,357.0000	(3.618)	0	0	0
2010/06/09	R208 2011/02/03	8.80	Call	Bond Future	1,961.0000	2,046.0000	4.335	0	0	0
2010/06/09	R208 2011/02/03	8.80	Put	Bond Future	3,314.0000	3,192.0000	(3.681)	0	0	0
2010/06/09	R208 2011/02/03	8.70	Call	Bond Future	1,700.0000	1,778.0000	4.588	0	0	0
2010/06/09	R208 2011/02/03	8.70	Put	Bond Future	3,658.0000	3,530.0000	(3.499)	0	0	0
2010/06/09	R209 2010/08/05			Bond Future	8.9330	8.9010	(0.358)	0.0000	0.0000	2,417
2010/06/09	R209 2010/08/05	8.75	Call	Bond Future	927.0000	1,008.0000	8.738	0	0	0
2010/06/09	R209 2010/08/05	8.75	Put	Bond Future	2,375.0000	2,206.0000	(7.116)	0	0	0
2010/06/09	R209 2010/11/04			Bond Future	8.9830	8.9500	(0.367)	0.0000	0.0000	0
2010/06/09	R209 2010/11/04	9.00	Call	Bond Future	2,801.0000	2,928.0000	4.534	0	0	0
2010/06/09	R209 2010/11/04	9.00	Put	Bond Future	2,670.0000	2,542.0000	(4.794)	0	0	0
2010/06/09	R209 2010/11/04	9.05	Call	Bond Future	3,006.0000	3,139.0000	4.424	0	0	0
2010/06/09	R209 2010/11/04	9.05	Put	Bond Future	2,492.0000	2,370.0000	(4.896)	0	0	0
2010/06/09	R209 2010/11/04	8.95	Call	Bond Future	2,603.0000	2,724.0000	4.648	0	0	0
2010/06/09	R209 2010/11/04	8.95	Put	Bond Future	2,858.0000	2,724.0000	(4.689)	0	0	0
2010/06/09	R209 2011/02/03			Bond Future	9.0200	8.9860	(0.377)	0.0000	0.0000	0
2010/06/09	R209 2011/02/03	9.00	Call	Bond Future	3,316.0000	3,445.0000	3.890	0	0	0
2010/06/09	R209 2011/02/03	9.00	Put	Bond Future	3,469.0000	3,337.0000	(3.805)	0	0	0
2010/06/09	R209 2011/02/03	9.05	Call	Bond Future	3,519.0000	3,652.0000	3.779	0	0	0
2010/06/09	R209 2011/02/03	9.05	Put	Bond Future	3,290.0000	3,162.0000	(3.891)	0	0	0
2010/06/09	R209 2011/02/03	8.95	Call	Bond Future	3,121.0000	3,245.0000	3.973	0	0	0
2010/06/09	R209 2011/02/03	8.95	Put	Bond Future	3,660.0000	3,523.0000	(3.743)	0	0	0
2010/06/09	TRT1 2010/08/05			Index Future	315.3830	316.5320	0.364	0.0000	0.0000	100
2010/06/09	TRT1 2010/11/04			Index Future	320.6260	321.7950	0.365	0.0000	0.0000	0
Total										97764.00