



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 31/05/2010

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
2010/05/31	AL7T 2010/08/05			Index Future	347.5080	346.3450	(0.335)	0.0000	0.0000	58
2010/05/31	ALBI 2010/08/05			Index Future	319.9150	318.9070	(0.315)	0.0000	0.0000	1,460
2010/05/31	ALBI 2010/11/04			Index Future	325.2710	324.2470	(0.315)	0.0000	0.0000	0
2010/05/31	CRD1 2010/08/05			Index Future	140.7510	140.5520	(0.141)	0.0000	0.0000	2
2010/05/31	CRD1 2010/11/04			Index Future	143.1070	142.9050	(0.141)	0.0000	0.0000	0
2010/05/31	GOVI 2010/08/05			GOVI	321.2000	320.2200	(0.305)	0.0000	0.0000	325
2010/05/31	GOVI 2010/08/05	315.60	Call	GOVI	70,933.0000	63,201.0000	(10.900)	0	0	0
2010/05/31	GOVI 2010/08/05	315.60	Put	GOVI	14,933.0000	17,001.0000	13.849	0	0	0
2010/05/31	GOVI 2010/11/04			GOVI	326.5790	325.5810	(0.306)	0.0000	0.0000	0
2010/05/31	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/31	GOVI 2010/11/04	329.00	Put	GOVI	24,210.0000	34,190.0000	41.223	0	0	0
2010/05/31	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/31	GOVI 2010/11/04	329.01	Put	GOVI	24,310.0000	34,290.0000	41.053	0	0	0
2010/05/31	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/05/31	GOVI 2010/11/04	328.99	Put	GOVI	24,110.0000	34,090.0000	41.394	0	0	0
2010/05/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/05/31	ILBI 2010/08/05			Index Future	378.6160	379.0770	0.122	0.0000	0.0000	501
2010/05/31	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/05/31	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/05/31	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/05/31	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/05/31	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/05/31	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/05/31	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/05/31	JBAF 2010/06/15			Jibar Tradeable Future	6.6050	6.5950	(0.151)	0.0000	0.0000	0
2010/05/31	JBAF 2010/07/21			Jibar Tradeable Future	6.5450	6.5350	(0.153)	0.0000	0.0000	1,000
2010/05/31	JBAF 2010/08/18			Jibar Tradeable Future	6.5150	6.4950	(0.307)	0.0000	0.0000	1,000
2010/05/31	JBAF 2010/09/15			Jibar Tradeable Future	6.5050	6.4950	(0.154)	0.0000	0.0000	1,000
2010/05/31	JBAF 2010/10/20			Jibar Tradeable Future	6.5050	6.4950	(0.154)	0.0000	0.0000	0
2010/05/31	JBAF 2010/11/17			Jibar Tradeable Future	6.5050	6.4850	(0.307)	0.0000	0.0000	0
2010/05/31	JBAF 2010/12/15			Jibar Tradeable Future	6.5050	6.4750	(0.461)	0.0000	0.0000	0
2010/05/31	JBAF 2011/03/16			Jibar Tradeable Future	6.6750	6.6450	(0.449)	0.0000	0.0000	5,500
2010/05/31	JBAF 2011/06/15			Jibar Tradeable Future	6.9250	6.8850	(0.578)	0.0000	0.0000	4,600
2010/05/31	JBAF 2011/09/21			Jibar Tradeable Future	7.2950	7.2550	(0.548)	0.0000	0.0000	3,500
2010/05/31	JBAF 2011/12/21			Jibar Tradeable Future	7.6050	7.5650	(0.526)	0.0000	0.0000	5,000
2010/05/31	JBAF 2012/03/20			Jibar Tradeable Future	7.8150	7.7750	(0.512)	0.0000	0.0000	0
2010/05/31	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/05/31	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/05/31	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/31	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/31	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/05/31	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/05/31	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/05/31	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/05/31	OTH1 2010/08/05			Index Future	312.5310	311.3640	(0.373)	0.0000	0.0000	3
2010/05/31	OTH1 2010/11/04			Index Future	317.7640	316.5780	(0.373)	0.0000	0.0000	0
2010/05/31	R157 2010/08/05			Bond Future	8.0380	8.1000	0.771	0.0000	0.0000	5,757
2010/05/31	R157 2010/08/05	8.75	Call	Bond Future	3,353.0000	3,113.0000	(7.158)	0	0	0
2010/05/31	R157 2010/08/05	8.75	Put	Bond Future	75.0000	125.0000	66.667	0	0	0
2010/05/31	R157 2010/08/05	8.50	Call	Bond Future	2,346.0000	2,141.0000	(8.738)	0	0	0
2010/05/31	R157 2010/08/05	8.50	Put	Bond Future	206.0000	291.0000	41.262	0	0	2,500
2010/05/31	R157 2010/08/05	9.00	Call	Bond Future	4,426.0000	4,161.0000	(5.987)	0	0	0
2010/05/31	R157 2010/08/05	9.00	Put	Bond Future	24.0000	49.0000	104.167	0	0	0
2010/05/31	R157 2010/08/05	8.25	Put	Bond Future	485.0000	611.0000	25.979	0	0	0
2010/05/31	R157 2010/08/05	8.25	Call	Bond Future	1,473.0000	1,309.0000	(11.134)	0	0	500
2010/05/31	R157 2010/11/04			Bond Future	8.1190	8.1850	0.813	0.0000	0.0000	0
2010/05/31	R157 2010/11/04	8.50	Call	Bond Future	2,329.0000	2,240.0000	(3.821)	0	0	0
2010/05/31	R157 2010/11/04	8.50	Put	Bond Future	645.0000	850.0000	31.783	0	0	0
2010/05/31	R157 2010/11/04	8.55	Call	Bond Future	2,485.0000	2,391.0000	(3.783)	0	0	0
2010/05/31	R157 2010/11/04	8.55	Put	Bond Future	582.0000	782.0000	34.364	0	0	0
2010/05/31	R157 2010/11/04	8.45	Call	Bond Future	2,178.0000	2,094.0000	(3.857)	0	0	0
2010/05/31	R157 2010/11/04	8.45	Put	Bond Future	713.0000	923.0000	29.453	0	0	0
2010/05/31	R157 2011/02/03			Bond Future	8.1730	8.2440	0.869	0.0000	0.0000	0
2010/05/31	R157 2011/02/03	7.90	Call	Bond Future	1,146.0000	1,008.0000	(12.042)	0	0	0
2010/05/31	R157 2011/02/03	7.90	Put	Bond Future	2,310.0000	2,472.0000	7.013	0	0	0
2010/05/31	R157 2011/02/03	7.95	Call	Bond Future	1,233.0000	1,096.0000	(11.111)	0	0	0
2010/05/31	R157 2011/02/03	7.95	Put	Bond Future	2,182.0000	2,346.0000	7.516	0	0	0

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2010/05/31	R157 2011/02/03	7.85	Call	Bond Future	1,063.0000	926.0000	(12.888)	0	0	0
2010/05/31	R157 2011/02/03	7.85	Put	Bond Future	2,441.0000	2,605.0000	6.719	0	0	0
2010/05/31	R186 2010/08/05			Bond Future	8.9280	8.9890	0.683	0.0000	0.0000	20,528
2010/05/31	R186 2010/08/05	9.25	Call	Bond Future	3,787.0000	3,435.0000	(9.295)	0	0	0
2010/05/31	R186 2010/08/05	9.25	Put	Bond Future	832.0000	1,049.0000	26.082	0	0	0
2010/05/31	R186 2010/08/05	8.75	Call	Bond Future	1,228.0000	1,034.0000	(15.798)	0	0	1,300
2010/05/31	R186 2010/08/05	8.75	Put	Bond Future	2,912.0000	3,287.0000	12.878	0	0	0
2010/05/31	R186 2010/08/05	9.75	Call	Bond Future	7,469.0000	6,993.0000	(6.373)	0	0	0
2010/05/31	R186 2010/08/05	9.75	Put	Bond Future	149.0000	242.0000	62.416	0	0	1,300
2010/05/31	R186 2010/08/05	10.00	Call	Bond Future	9,458.0000	8,942.0000	(5.456)	0	0	0
2010/05/31	R186 2010/08/05	10.00	Put	Bond Future	53.0000	105.0000	98.113	0	0	3,000
2010/05/31	R186 2010/11/04			Bond Future	8.9900	9.0520	0.690	0.0000	0.0000	0
2010/05/31	R186 2010/11/04	9.25	Call	Bond Future	4,415.0000	4,380.0000	(0.793)	0	0	0
2010/05/31	R186 2010/11/04	9.25	Put	Bond Future	2,056.0000	2,590.0000	25.973	0	0	0
2010/05/31	R186 2010/11/04	9.30	Call	Bond Future	4,697.0000	4,649.0000	(1.022)	0	0	0
2010/05/31	R186 2010/11/04	9.30	Put	Bond Future	1,893.0000	2,414.0000	27.522	0	0	0
2010/05/31	R186 2010/11/04	9.20	Call	Bond Future	4,140.0000	4,113.0000	(0.652)	0	0	0
2010/05/31	R186 2010/11/04	9.20	Put	Bond Future	2,229.0000	2,771.0000	24.316	0	0	0
2010/05/31	R186 2010/11/04	8.75	Put	Bond Future	4,332.0000	4,902.0000	13.158	0	0	0
2010/05/31	R186 2010/11/04	8.75	Call	Bond Future	2,087.0000	2,088.0000	0.048	0	0	9,800
2010/05/31	R186 2011/02/03			Bond Future	9.0360	9.1010	0.719	0.0000	0.0000	0
2010/05/31	R186 2011/02/03	9.00	Call	Bond Future	3,695.0000	3,661.0000	(0.920)	0	0	0
2010/05/31	R186 2011/02/03	9.00	Put	Bond Future	4,023.0000	4,578.0000	13.796	0	0	0
2010/05/31	R186 2011/02/03	9.05	Call	Bond Future	3,924.0000	3,891.0000	(0.841)	0	0	0
2010/05/31	R186 2011/02/03	9.05	Put	Bond Future	3,797.0000	4,353.0000	14.643	0	0	0
2010/05/31	R186 2011/02/03	8.95	Call	Bond Future	3,476.0000	3,440.0000	(1.036)	0	0	0
2010/05/31	R186 2011/02/03	8.95	Put	Bond Future	4,262.0000	4,815.0000	12.975	0	0	0
2010/05/31	R201 2010/08/05			Bond Future	7.9800	8.0420	0.777	0.0000	0.0000	1,174
2010/05/31	R201 2010/08/05	9.00	Call	Bond Future	3,688.0000	3,470.0000	(5.911)	0	0	0
2010/05/31	R201 2010/08/05	9.00	Put	Bond Future	11.0000	21.0000	90.909	0	0	0
2010/05/31	R201 2010/11/04			Bond Future	8.0600	8.1270	0.831	0.0000	0.0000	0
2010/05/31	R201 2010/11/04	8.50	Call	Bond Future	1,991.0000	1,918.0000	(3.666)	0	0	0
2010/05/31	R201 2010/11/04	8.50	Put	Bond Future	467.0000	628.0000	34.475	0	0	0

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2010/05/31	R201 2010/11/04	8.55	Call	Bond Future	2,117.0000	2,040.0000	(3.637)	0	0	0
2010/05/31	R201 2010/11/04	8.55	Put	Bond Future	422.0000	578.0000	36.967	0	0	0
2010/05/31	R201 2010/11/04	8.45	Call	Bond Future	1,869.0000	1,799.0000	(3.745)	0	0	0
2010/05/31	R201 2010/11/04	8.45	Put	Bond Future	517.0000	681.0000	31.721	0	0	0
2010/05/31	R201 2011/02/03			Bond Future	8.1090	8.1810	0.888	0.0000	0.0000	0
2010/05/31	R201 2011/02/03	8.00	Call	Bond Future	1,026.0000	997.0000	(2.827)	0	0	0
2010/05/31	R201 2011/02/03	8.00	Put	Bond Future	1,387.0000	1,596.0000	15.068	0	0	0
2010/05/31	R201 2011/02/03	8.05	Call	Bond Future	1,104.0000	1,076.0000	(2.536)	0	0	0
2010/05/31	R201 2011/02/03	8.05	Put	Bond Future	1,299.0000	1,509.0000	16.166	0	0	0
2010/05/31	R201 2011/02/03	7.95	Call	Bond Future	951.0000	922.0000	(3.049)	0	0	0
2010/05/31	R201 2011/02/03	7.95	Put	Bond Future	1,478.0000	1,687.0000	14.141	0	0	0
2010/05/31	R203 2010/08/05			Bond Future	8.6220	8.6840	0.719	0.0000	0.0000	3,767
2010/05/31	R203 2010/08/05	9.25	Call	Bond Future	3,335.0000	3,071.0000	(7.916)	0	0	0
2010/05/31	R203 2010/08/05	9.25	Put	Bond Future	159.0000	214.0000	34.591	0	0	0
2010/05/31	R203 2010/11/04			Bond Future	8.7080	8.7720	0.735	0.0000	0.0000	0
2010/05/31	R203 2010/11/04	9.25	Call	Bond Future	3,279.0000	3,206.0000	(2.226)	0	0	0
2010/05/31	R203 2010/11/04	9.25	Put	Bond Future	613.0000	859.0000	40.131	0	0	0
2010/05/31	R203 2010/11/04	9.30	Call	Bond Future	3,463.0000	3,383.0000	(2.310)	0	0	0
2010/05/31	R203 2010/11/04	9.30	Put	Bond Future	555.0000	795.0000	43.243	0	0	0
2010/05/31	R203 2010/11/04	9.20	Call	Bond Future	3,099.0000	3,033.0000	(2.130)	0	0	0
2010/05/31	R203 2010/11/04	9.20	Put	Bond Future	675.0000	929.0000	37.630	0	0	0
2010/05/31	R203 2011/02/03			Bond Future	8.7740	8.8410	0.764	0.0000	0.0000	0
2010/05/31	R203 2011/02/03	8.50	Call	Bond Future	1,390.0000	1,353.0000	(2.662)	0	0	0
2010/05/31	R203 2011/02/03	8.50	Put	Bond Future	2,730.0000	3,018.0000	10.549	0	0	0
2010/05/31	R203 2011/02/03	8.55	Call	Bond Future	1,492.0000	1,457.0000	(2.346)	0	0	0
2010/05/31	R203 2011/02/03	8.55	Put	Bond Future	2,586.0000	2,875.0000	11.176	0	0	0
2010/05/31	R203 2011/02/03	8.45	Call	Bond Future	1,294.0000	1,254.0000	(3.091)	0	0	0
2010/05/31	R203 2011/02/03	8.45	Put	Bond Future	2,882.0000	3,166.0000	9.854	0	0	0
2010/05/31	R204 2010/08/05			Bond Future	8.6680	8.7390	0.819	0.0000	0.0000	2,664
2010/05/31	R204 2010/08/05	9.25	Call	Bond Future	3,439.0000	3,145.0000	(8.549)	0	0	0
2010/05/31	R204 2010/08/05	9.25	Put	Bond Future	185.0000	296.0000	60.000	0	0	780
2010/05/31	R204 2010/08/05	8.70	Call	Bond Future	1,241.0000	1,069.0000	(13.860)	0	0	0
2010/05/31	R204 2010/08/05	8.70	Put	Bond Future	1,058.0000	1,291.0000	22.023	0	0	650

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2010/05/31	R204 2010/11/04			Bond Future	8.7440	8.8180	0.846	0.0000	0.0000	0
2010/05/31	R204 2010/11/04	9.25	Call	Bond Future	3,551.0000	3,346.0000	(5.773)	0	0	0
2010/05/31	R204 2010/11/04	9.25	Put	Bond Future	784.0000	990.0000	26.276	0	0	0
2010/05/31	R204 2010/11/04	9.30	Call	Bond Future	3,750.0000	3,539.0000	(5.627)	0	0	0
2010/05/31	R204 2010/11/04	9.30	Put	Bond Future	716.0000	916.0000	27.933	0	0	0
2010/05/31	R204 2010/11/04	9.20	Call	Bond Future	3,357.0000	3,162.0000	(5.809)	0	0	0
2010/05/31	R204 2010/11/04	9.20	Put	Bond Future	859.0000	1,075.0000	25.146	0	0	0
2010/05/31	R204 2011/02/03			Bond Future	8.8000	8.8770	0.875	0.0000	0.0000	0
2010/05/31	R204 2011/02/03	8.50	Call	Bond Future	1,502.0000	1,441.0000	(4.061)	0	0	0
2010/05/31	R204 2011/02/03	8.50	Put	Bond Future	3,150.0000	3,506.0000	11.302	0	0	0
2010/05/31	R204 2011/02/03	8.55	Call	Bond Future	1,613.0000	1,554.0000	(3.658)	0	0	0
2010/05/31	R204 2011/02/03	8.55	Put	Bond Future	2,984.0000	3,342.0000	11.997	0	0	0
2010/05/31	R204 2011/02/03	8.45	Call	Bond Future	1,397.0000	1,335.0000	(4.438)	0	0	0
2010/05/31	R204 2011/02/03	8.45	Put	Bond Future	3,323.0000	3,678.0000	10.683	0	0	0
2010/05/31	R206 2010/08/05			Bond Future	7.9420	8.0040	0.781	0.0000	0.0000	0
2010/05/31	R206 2010/08/05	9.00	Call	Bond Future	3,043.0000	2,874.0000	(5.554)	0	0	0
2010/05/31	R206 2010/08/05	9.00	Put	Bond Future	5.0000	18.0000	260.000	0	0	0
2010/05/31	R206 2010/11/04			Bond Future	8.0320	8.1000	0.847	0.0000	0.0000	0
2010/05/31	R206 2010/11/04	8.50	Call	Bond Future	1,597.0000	1,546.0000	(3.193)	0	0	0
2010/05/31	R206 2010/11/04	8.50	Put	Bond Future	326.0000	461.0000	41.411	0	0	0
2010/05/31	R206 2010/11/04	8.55	Call	Bond Future	1,698.0000	1,643.0000	(3.239)	0	0	0
2010/05/31	R206 2010/11/04	8.55	Put	Bond Future	293.0000	424.0000	44.710	0	0	0
2010/05/31	R206 2010/11/04	8.45	Call	Bond Future	1,499.0000	1,451.0000	(3.202)	0	0	0
2010/05/31	R206 2010/11/04	8.45	Put	Bond Future	363.0000	501.0000	38.017	0	0	0
2010/05/31	R206 2011/02/03			Bond Future	8.0880	8.1620	0.915	0.0000	0.0000	0
2010/05/31	R206 2011/02/03	8.00	Call	Bond Future	797.0000	800.0000	0.376	0	0	0
2010/05/31	R206 2011/02/03	8.00	Put	Bond Future	1,021.0000	1,212.0000	18.707	0	0	0
2010/05/31	R206 2011/02/03	8.05	Call	Bond Future	857.0000	860.0000	0.350	0	0	0
2010/05/31	R206 2011/02/03	8.05	Put	Bond Future	954.0000	1,145.0000	20.021	0	0	0
2010/05/31	R206 2011/02/03	7.95	Call	Bond Future	740.0000	744.0000	0.541	0	0	0
2010/05/31	R206 2011/02/03	7.95	Put	Bond Future	1,092.0000	1,284.0000	17.582	0	0	0
2010/05/31	R207 2010/08/05			Bond Future	8.7150	8.7760	0.700	0.0000	0.0000	3,941
2010/05/31	R207 2010/08/05	9.50	Call	Bond Future	4,625.0000	4,302.0000	(6.984)	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
2010/05/31	R207 2010/08/05	9.50	Put	Bond Future	102.0000	141.0000	38.235	0	0	150
2010/05/31	R207 2010/08/05	9.25	Call	Bond Future	3,370.0000	3,075.0000	(8.754)	0	0	0
2010/05/31	R207 2010/08/05	9.25	Put	Bond Future	255.0000	322.0000	26.275	0	0	100
2010/05/31	R207 2010/08/05	8.25	Put	Bond Future	3,119.0000	3,384.0000	8.496	0	0	0
2010/05/31	R207 2010/08/05	8.25	Call	Bond Future	295.0000	198.0000	(32.881)	0	0	250
2010/05/31	R207 2010/11/04			Bond Future	8.7830	8.8460	0.717	0.0000	0.0000	0
2010/05/31	R207 2010/11/04	9.25	Call	Bond Future	3,543.0000	3,429.0000	(3.218)	0	0	0
2010/05/31	R207 2010/11/04	9.25	Put	Bond Future	873.0000	1,125.0000	28.866	0	0	0
2010/05/31	R207 2010/11/04	9.30	Call	Bond Future	3,747.0000	3,626.0000	(3.229)	0	0	0
2010/05/31	R207 2010/11/04	9.30	Put	Bond Future	797.0000	1,042.0000	30.740	0	0	0
2010/05/31	R207 2010/11/04	9.20	Call	Bond Future	3,344.0000	3,236.0000	(3.230)	0	0	0
2010/05/31	R207 2010/11/04	9.20	Put	Bond Future	955.0000	1,213.0000	27.016	0	0	0
2010/05/31	R207 2011/02/03			Bond Future	8.8340	8.9000	0.747	0.0000	0.0000	0
2010/05/31	R207 2011/02/03	8.75	Call	Bond Future	2,177.0000	2,060.0000	(5.374)	0	0	0
2010/05/31	R207 2011/02/03	8.75	Put	Bond Future	2,658.0000	2,917.0000	9.744	0	0	0
2010/05/31	R207 2011/02/03	8.80	Call	Bond Future	2,316.0000	2,201.0000	(4.965)	0	0	0
2010/05/31	R207 2011/02/03	8.80	Put	Bond Future	2,510.0000	2,771.0000	10.398	0	0	0
2010/05/31	R207 2011/02/03	8.70	Call	Bond Future	2,043.0000	1,925.0000	(5.776)	0	0	0
2010/05/31	R207 2011/02/03	8.70	Put	Bond Future	2,812.0000	3,070.0000	9.175	0	0	0
2010/05/31	R208 2010/08/05			Bond Future	8.7710	8.8320	0.695	0.0000	0.0000	9,147
2010/05/31	R208 2010/08/05	9.50	Call	Bond Future	4,513.0000	4,169.0000	(7.622)	0	0	0
2010/05/31	R208 2010/08/05	9.50	Put	Bond Future	146.0000	179.0000	22.603	0	0	0
2010/05/31	R208 2010/11/04			Bond Future	8.8370	8.9000	0.713	0.0000	0.0000	0
2010/05/31	R208 2010/11/04	9.25	Call	Bond Future	3,442.0000	3,374.0000	(1.976)	0	0	0
2010/05/31	R208 2010/11/04	9.25	Put	Bond Future	977.0000	1,291.0000	32.139	0	0	0
2010/05/31	R208 2010/11/04	9.30	Call	Bond Future	3,649.0000	3,573.0000	(2.083)	0	0	0
2010/05/31	R208 2010/11/04	9.30	Put	Bond Future	892.0000	1,198.0000	34.305	0	0	0
2010/05/31	R208 2010/11/04	9.20	Call	Bond Future	3,241.0000	3,179.0000	(1.913)	0	0	0
2010/05/31	R208 2010/11/04	9.20	Put	Bond Future	1,070.0000	1,390.0000	29.907	0	0	0
2010/05/31	R208 2011/02/03			Bond Future	8.8870	8.9520	0.731	0.0000	0.0000	0
2010/05/31	R208 2011/02/03	8.75	Call	Bond Future	2,148.0000	2,059.0000	(4.143)	0	0	0
2010/05/31	R208 2011/02/03	8.75	Put	Bond Future	2,972.0000	3,270.0000	10.027	0	0	0
2010/05/31	R208 2011/02/03	8.80	Call	Bond Future	2,288.0000	2,201.0000	(3.802)	0	0	0
2010/05/31	R208 2011/02/03	8.80	Put	Bond Future	2,810.0000	3,110.0000	10.676	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
2010/05/31	R208 2011/02/03	8.70	Call	Bond Future	2,015.0000	1,922.0000	(4.615)	0	0	0
2010/05/31	R208 2011/02/03	8.70	Put	Bond Future	3,142.0000	3,436.0000	9.357	0	0	0
2010/05/31	R209 2010/08/05			Bond Future	8.8360	8.9060	0.792	0.0000	0.0000	1,821
2010/05/31	R209 2010/08/05	8.75	Call	Bond Future	1,371.0000	1,104.0000	(19.475)	0	0	0
2010/05/31	R209 2010/08/05	8.75	Put	Bond Future	2,057.0000	2,341.0000	13.807	0	0	0
2010/05/31	R209 2010/11/04			Bond Future	8.8810	8.9540	0.822	0.0000	0.0000	0
2010/05/31	R209 2010/11/04	9.00	Call	Bond Future	3,024.0000	2,993.0000	(1.025)	0	0	0
2010/05/31	R209 2010/11/04	9.00	Put	Bond Future	2,100.0000	2,638.0000	25.619	0	0	0
2010/05/31	R209 2010/11/04	9.05	Call	Bond Future	3,243.0000	3,203.0000	(1.233)	0	0	0
2010/05/31	R209 2010/11/04	9.05	Put	Bond Future	1,936.0000	2,465.0000	27.324	0	0	0
2010/05/31	R209 2010/11/04	8.95	Call	Bond Future	2,814.0000	2,790.0000	(0.853)	0	0	0
2010/05/31	R209 2010/11/04	8.95	Put	Bond Future	2,276.0000	2,821.0000	23.946	0	0	0
2010/05/31	R209 2011/02/03			Bond Future	8.9150	8.9890	0.830	0.0000	0.0000	0
2010/05/31	R209 2011/02/03	9.00	Call	Bond Future	3,764.0000	3,496.0000	(7.120)	0	0	0
2010/05/31	R209 2011/02/03	9.00	Put	Bond Future	3,107.0000	3,411.0000	9.784	0	0	0
2010/05/31	R209 2011/02/03	9.05	Call	Bond Future	3,972.0000	3,703.0000	(6.772)	0	0	0
2010/05/31	R209 2011/02/03	9.05	Put	Bond Future	2,932.0000	3,236.0000	10.368	0	0	0
2010/05/31	R209 2011/02/03	8.95	Call	Bond Future	3,564.0000	3,296.0000	(7.520)	0	0	0
2010/05/31	R209 2011/02/03	8.95	Put	Bond Future	3,292.0000	3,597.0000	9.265	0	0	0
2010/05/31	TRT1 2010/08/05			Index Future	317.3310	316.3600	(0.306)	0.0000	0.0000	100
2010/05/31	TRT1 2010/11/04			Index Future	322.6440	321.6570	(0.306)	0.0000	0.0000	0
<b>Total</b>										<b>93178.00</b>