



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/06/2010

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
2010/06/03	AL7T 2010/08/05			Index Future	346.9330	346.8520	(0.023)	0.0000	0.0000	58
2010/06/03	ALBI 2010/08/05			Index Future	319.3690	319.2770	(0.029)	0.0000	0.0000	1,460
2010/06/03	ALBI 2010/11/04			Index Future	324.6780	324.5850	(0.029)	0.0000	0.0000	0
2010/06/03	CRD1 2010/08/05			Index Future	140.7230	140.7520	0.021	0.0000	0.0000	2
2010/06/03	CRD1 2010/11/04			Index Future	143.0630	143.0920	0.020	0.0000	0.0000	0
2010/06/03	GOVI 2010/08/05			GOVI	320.6760	320.5990	(0.024)	0.0000	0.0000	326
2010/06/03	GOVI 2010/08/05	315.60	Call	GOVI	65,990.0000	65,202.0000	(1.194)	0	0	0
2010/06/03	GOVI 2010/08/05	315.60	Put	GOVI	15,230.0000	15,212.0000	(0.118)	0	0	0
2010/06/03	GOVI 2010/11/04			GOVI	326.0080	325.9290	(0.024)	0.0000	0.0000	0
2010/06/03	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/03	GOVI 2010/11/04	329.00	Put	GOVI	29,920.0000	30,710.0000	2.640	0	0	0
2010/06/03	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/03	GOVI 2010/11/04	329.01	Put	GOVI	30,020.0000	30,810.0000	2.632	0	0	0
2010/06/03	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/03	GOVI 2010/11/04	328.99	Put	GOVI	29,820.0000	30,610.0000	2.649	0	0	0
2010/06/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/03	ILBI 2010/08/05			Index Future	379.8740	379.9330	0.016	0.0000	0.0000	501
2010/06/03	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/03	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/03	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/03	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/03	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/03	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/03	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/03	JBAF 2010/06/15			Jibar Tradeable Future	6.5930	6.5850	(0.121)	0.0000	0.0000	0
2010/06/03	JBAF 2010/07/21			Jibar Tradeable Future	6.5200	6.5110	(0.138)	93.4640	93.4640	1,000
2010/06/03	JBAF 2010/08/18			Jibar Tradeable Future	6.4680	6.4560	(0.186)	0.0000	0.0000	1,000
2010/06/03	JBAF 2010/09/15			Jibar Tradeable Future	6.4480	6.4410	(0.109)	0.0000	0.0000	1,000
2010/06/03	JBAF 2010/10/20			Jibar Tradeable Future	6.4480	6.4410	(0.109)	0.0000	0.0000	0
2010/06/03	JBAF 2010/11/17			Jibar Tradeable Future	6.4490	6.4420	(0.109)	0.0000	0.0000	0
2010/06/03	JBAF 2010/12/15			Jibar Tradeable Future	6.4490	6.4420	(0.109)	0.0000	0.0000	0
2010/06/03	JBAF 2011/03/16			Jibar Tradeable Future	6.5990	6.5880	(0.167)	0.0000	0.0000	5,500
2010/06/03	JBAF 2011/06/15			Jibar Tradeable Future	6.8160	6.7820	(0.499)	0.0000	0.0000	4,600
2010/06/03	JBAF 2011/09/21			Jibar Tradeable Future	7.1830	7.1500	(0.459)	0.0000	0.0000	3,500
2010/06/03	JBAF 2011/12/21			Jibar Tradeable Future	7.5100	7.4750	(0.466)	0.0000	0.0000	5,000
2010/06/03	JBAF 2012/03/20			Jibar Tradeable Future	7.7320	7.7070	(0.323)	0.0000	0.0000	0
2010/06/03	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/03	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/03	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/03	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/03	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/03	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/03	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/03	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/03	OTH1 2010/08/05			Index Future	311.8620	311.6810	(0.058)	0.0000	0.0000	3
2010/06/03	OTH1 2010/11/04			Index Future	317.0470	316.8630	(0.058)	0.0000	0.0000	0
2010/06/03	R157 2010/08/05			Bond Future	8.0460	8.0350	(0.137)	0.0000	0.0000	5,757
2010/06/03	R157 2010/08/05	8.75	Call	Bond Future	3,335.0000	3,380.0000	1.349	0	0	0
2010/06/03	R157 2010/08/05	8.75	Put	Bond Future	94.0000	88.0000	(6.383)	0	0	0
2010/06/03	R157 2010/08/05	8.50	Call	Bond Future	2,334.0000	2,372.0000	1.628	0	0	0
2010/06/03	R157 2010/08/05	8.50	Put	Bond Future	231.0000	218.0000	(5.628)	0	0	2,500
2010/06/03	R157 2010/08/05	9.00	Call	Bond Future	4,400.0000	4,448.0000	1.091	0	0	0
2010/06/03	R157 2010/08/05	9.00	Put	Bond Future	35.0000	32.0000	(8.571)	0	0	0
2010/06/03	R157 2010/08/05	8.25	Put	Bond Future	507.0000	484.0000	(4.536)	0	0	0
2010/06/03	R157 2010/08/05	8.25	Call	Bond Future	1,458.0000	1,486.0000	1.920	0	0	500
2010/06/03	R157 2010/08/05	7.50	Put	Bond Future	0.0000	2,654.0000	100.000	0	0	0
2010/06/03	R157 2010/08/05	7.50	Call	Bond Future	0.0000	114.0000	100.000	0	0	0
2010/06/03	R157 2010/11/04			Bond Future	8.1310	8.1190	(0.148)	0.0000	0.0000	0
2010/06/03	R157 2010/11/04	8.50	Call	Bond Future	2,392.0000	2,425.0000	1.380	0	0	0
2010/06/03	R157 2010/11/04	8.50	Put	Bond Future	761.0000	741.0000	(2.628)	0	0	0
2010/06/03	R157 2010/11/04	8.55	Call	Bond Future	2,548.0000	2,582.0000	1.334	0	0	0
2010/06/03	R157 2010/11/04	8.55	Put	Bond Future	699.0000	679.0000	(2.861)	0	0	0
2010/06/03	R157 2010/11/04	8.45	Call	Bond Future	2,240.0000	2,272.0000	1.429	0	0	0
2010/06/03	R157 2010/11/04	8.45	Put	Bond Future	829.0000	807.0000	(2.654)	0	0	0
2010/06/03	R157 2010/11/04	7.50	Put	Bond Future	0.0000	3,152.0000	100.000	0	0	0
2010/06/03	R157 2010/11/04	7.50	Call	Bond Future	0.0000	351.0000	100.000	0	0	500
2010/06/03	R157 2011/02/03			Bond Future	8.1900	8.1770	(0.159)	0.0000	0.0000	0

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2010/06/03	R157 2011/02/03	7.90	Call	Bond Future	1,088.0000	1,107.0000	1.746	0	0	0
2010/06/03	R157 2011/02/03	7.90	Put	Bond Future	2,324.0000	2,288.0000	(1.549)	0	0	0
2010/06/03	R157 2011/02/03	7.95	Call	Bond Future	1,180.0000	1,199.0000	1.610	0	0	0
2010/06/03	R157 2011/02/03	7.95	Put	Bond Future	2,201.0000	2,165.0000	(1.636)	0	0	0
2010/06/03	R157 2011/02/03	7.85	Call	Bond Future	1,001.0000	1,018.0000	1.698	0	0	0
2010/06/03	R157 2011/02/03	7.85	Put	Bond Future	2,451.0000	2,413.0000	(1.550)	0	0	0
2010/06/03	R186 2010/08/05			Bond Future	8.9660	8.9760	0.112	0.0000	0.0000	20,528
2010/06/03	R186 2010/08/05	9.25	Call	Bond Future	3,557.0000	3,477.0000	(2.249)	0	0	0
2010/06/03	R186 2010/08/05	9.25	Put	Bond Future	957.0000	970.0000	1.358	0	0	0
2010/06/03	R186 2010/08/05	8.75	Call	Bond Future	1,079.0000	1,033.0000	(4.263)	0	0	1,300
2010/06/03	R186 2010/08/05	8.75	Put	Bond Future	3,118.0000	3,165.0000	1.507	0	0	0
2010/06/03	R186 2010/08/05	9.75	Call	Bond Future	7,175.0000	7,083.0000	(1.282)	0	0	0
2010/06/03	R186 2010/08/05	9.75	Put	Bond Future	210.0000	211.0000	0.476	0	0	1,300
2010/06/03	R186 2010/08/05	10.00	Call	Bond Future	9,139.0000	9,046.0000	(1.018)	0	0	0
2010/06/03	R186 2010/08/05	10.00	Put	Bond Future	88.0000	88.0000	0.000	0	0	3,000
2010/06/03	R186 2010/11/04			Bond Future	9.0310	9.0410	0.111	0.0000	0.0000	0
2010/06/03	R186 2010/11/04	9.25	Call	Bond Future	4,474.0000	4,408.0000	(1.475)	0	0	0
2010/06/03	R186 2010/11/04	9.25	Put	Bond Future	2,492.0000	2,518.0000	1.043	0	0	0
2010/06/03	R186 2010/11/04	9.30	Call	Bond Future	4,747.0000	4,679.0000	(1.432)	0	0	0
2010/06/03	R186 2010/11/04	9.30	Put	Bond Future	2,320.0000	2,343.0000	0.991	0	0	0
2010/06/03	R186 2010/11/04	9.20	Call	Bond Future	4,204.0000	4,140.0000	(1.522)	0	0	0
2010/06/03	R186 2010/11/04	9.20	Put	Bond Future	2,670.0000	2,698.0000	1.049	0	0	0
2010/06/03	R186 2010/11/04	8.75	Put	Bond Future	4,764.0000	4,810.0000	0.966	0	0	0
2010/06/03	R186 2010/11/04	8.75	Call	Bond Future	2,142.0000	2,097.0000	(2.101)	0	0	9,800
2010/06/03	R186 2011/02/03			Bond Future	9.0800	9.0900	0.110	0.0000	0.0000	0
2010/06/03	R186 2011/02/03	9.00	Call	Bond Future	3,737.0000	3,684.0000	(1.418)	0	0	0
2010/06/03	R186 2011/02/03	9.00	Put	Bond Future	4,464.0000	4,501.0000	0.829	0	0	0
2010/06/03	R186 2011/02/03	9.05	Call	Bond Future	3,970.0000	3,916.0000	(1.360)	0	0	0
2010/06/03	R186 2011/02/03	9.05	Put	Bond Future	4,242.0000	4,278.0000	0.849	0	0	0
2010/06/03	R186 2011/02/03	8.95	Call	Bond Future	3,512.0000	3,462.0000	(1.424)	0	0	0
2010/06/03	R186 2011/02/03	8.95	Put	Bond Future	4,697.0000	4,737.0000	0.852	0	0	0
2010/06/03	R201 2010/08/05			Bond Future	7.9890	7.9880	(0.013)	0.0000	0.0000	1,174
2010/06/03	R201 2010/08/05	9.00	Call	Bond Future	3,659.0000	3,662.0000	0.082	0	0	0

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2010/06/03	R201 2010/08/05	9.00	Put	Bond Future	15.0000	14.0000	(6.667)	0	0	0
2010/06/03	R201 2010/11/04			Bond Future	8.0720	8.0710	(0.012)	0.0000	0.0000	0
2010/06/03	R201 2010/11/04	8.50	Call	Bond Future	2,043.0000	2,043.0000	0.000	0	0	0
2010/06/03	R201 2010/11/04	8.50	Put	Bond Future	561.0000	557.0000	(0.713)	0	0	0
2010/06/03	R201 2010/11/04	8.55	Call	Bond Future	2,169.0000	2,168.0000	(0.046)	0	0	0
2010/06/03	R201 2010/11/04	8.55	Put	Bond Future	515.0000	511.0000	(0.777)	0	0	0
2010/06/03	R201 2010/11/04	8.45	Call	Bond Future	1,921.0000	1,920.0000	(0.052)	0	0	0
2010/06/03	R201 2010/11/04	8.45	Put	Bond Future	611.0000	606.0000	(0.818)	0	0	0
2010/06/03	R201 2011/02/03			Bond Future	8.1270	8.1260	(0.012)	0.0000	0.0000	0
2010/06/03	R201 2011/02/03	8.00	Call	Bond Future	1,071.0000	1,070.0000	(0.093)	0	0	0
2010/06/03	R201 2011/02/03	8.00	Put	Bond Future	1,492.0000	1,487.0000	(0.335)	0	0	0
2010/06/03	R201 2011/02/03	8.05	Call	Bond Future	1,154.0000	1,153.0000	(0.087)	0	0	0
2010/06/03	R201 2011/02/03	8.05	Put	Bond Future	1,409.0000	1,404.0000	(0.355)	0	0	0
2010/06/03	R201 2011/02/03	7.95	Call	Bond Future	992.0000	991.0000	(0.101)	0	0	0
2010/06/03	R201 2011/02/03	7.95	Put	Bond Future	1,579.0000	1,575.0000	(0.253)	0	0	0
2010/06/03	R203 2010/08/05			Bond Future	8.6610	8.6500	(0.127)	0.0000	0.0000	3,767
2010/06/03	R203 2010/08/05	9.25	Call	Bond Future	3,163.0000	3,208.0000	1.423	0	0	0
2010/06/03	R203 2010/08/05	9.25	Put	Bond Future	188.0000	176.0000	(6.383)	0	0	0
2010/06/03	R203 2010/11/04			Bond Future	8.7500	8.7390	(0.126)	0.0000	0.0000	0
2010/06/03	R203 2010/11/04	9.25	Call	Bond Future	3,274.0000	3,309.0000	1.069	0	0	0
2010/06/03	R203 2010/11/04	9.25	Put	Bond Future	818.0000	798.0000	(2.445)	0	0	0
2010/06/03	R203 2010/11/04	9.30	Call	Bond Future	3,453.0000	3,489.0000	1.043	0	0	0
2010/06/03	R203 2010/11/04	9.30	Put	Bond Future	755.0000	736.0000	(2.517)	0	0	0
2010/06/03	R203 2010/11/04	9.20	Call	Bond Future	3,099.0000	3,132.0000	1.065	0	0	0
2010/06/03	R203 2010/11/04	9.20	Put	Bond Future	885.0000	863.0000	(2.486)	0	0	0
2010/06/03	R203 2011/02/03			Bond Future	8.8210	8.8090	(0.136)	0.0000	0.0000	0
2010/06/03	R203 2011/02/03	8.50	Call	Bond Future	1,383.0000	1,401.0000	1.302	0	0	0
2010/06/03	R203 2011/02/03	8.50	Put	Bond Future	2,951.0000	2,911.0000	(1.355)	0	0	0
2010/06/03	R203 2011/02/03	8.55	Call	Bond Future	1,489.0000	1,508.0000	1.276	0	0	0
2010/06/03	R203 2011/02/03	8.55	Put	Bond Future	2,811.0000	2,772.0000	(1.387)	0	0	0
2010/06/03	R203 2011/02/03	8.45	Call	Bond Future	1,282.0000	1,300.0000	1.404	0	0	0
2010/06/03	R203 2011/02/03	8.45	Put	Bond Future	3,097.0000	3,057.0000	(1.292)	0	0	0
2010/06/03	R204 2010/08/05			Bond Future	8.6960	8.6950	(0.011)	0.0000	0.0000	2,664

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2010/06/03	R204 2010/08/05	9.25	Call	Bond Future	3,338.0000	3,338.0000	0.000	0	0	0
2010/06/03	R204 2010/08/05	9.25	Put	Bond Future	244.0000	238.0000	(2.459)	0	0	780
2010/06/03	R204 2010/08/05	8.70	Call	Bond Future	1,172.0000	1,166.0000	(0.512)	0	0	0
2010/06/03	R204 2010/08/05	8.70	Put	Bond Future	1,149.0000	1,137.0000	(1.044)	0	0	650
2010/06/03	R204 2010/11/04			Bond Future	8.7750	8.7740	(0.011)	0.0000	0.0000	0
2010/06/03	R204 2010/11/04	9.25	Call	Bond Future	3,503.0000	3,501.0000	(0.057)	0	0	0
2010/06/03	R204 2010/11/04	9.25	Put	Bond Future	909.0000	901.0000	(0.880)	0	0	0
2010/06/03	R204 2010/11/04	9.30	Call	Bond Future	3,700.0000	3,699.0000	(0.027)	0	0	0
2010/06/03	R204 2010/11/04	9.30	Put	Bond Future	838.0000	832.0000	(0.716)	0	0	0
2010/06/03	R204 2010/11/04	9.20	Call	Bond Future	3,314.0000	3,313.0000	(0.030)	0	0	0
2010/06/03	R204 2010/11/04	9.20	Put	Bond Future	989.0000	982.0000	(0.708)	0	0	0
2010/06/03	R204 2011/02/03			Bond Future	8.8350	8.8340	(0.011)	0.0000	0.0000	0
2010/06/03	R204 2011/02/03	8.50	Call	Bond Future	1,519.0000	1,517.0000	(0.132)	0	0	0
2010/06/03	R204 2011/02/03	8.50	Put	Bond Future	3,357.0000	3,349.0000	(0.238)	0	0	0
2010/06/03	R204 2011/02/03	8.55	Call	Bond Future	1,635.0000	1,633.0000	(0.122)	0	0	0
2010/06/03	R204 2011/02/03	8.55	Put	Bond Future	3,195.0000	3,188.0000	(0.219)	0	0	0
2010/06/03	R204 2011/02/03	8.45	Call	Bond Future	1,409.0000	1,406.0000	(0.213)	0	0	0
2010/06/03	R204 2011/02/03	8.45	Put	Bond Future	3,525.0000	3,516.0000	(0.255)	0	0	0
2010/06/03	R206 2010/08/05			Bond Future	7.9390	7.9270	(0.151)	0.0000	0.0000	0
2010/06/03	R206 2010/08/05	9.00	Call	Bond Future	3,058.0000	3,092.0000	1.112	0	0	0
2010/06/03	R206 2010/08/05	9.00	Put	Bond Future	11.0000	10.0000	(9.091)	0	0	0
2010/06/03	R206 2010/11/04			Bond Future	8.0330	8.0200	(0.162)	0.0000	0.0000	0
2010/06/03	R206 2010/11/04	8.50	Call	Bond Future	1,670.0000	1,693.0000	1.377	0	0	0
2010/06/03	R206 2010/11/04	8.50	Put	Bond Future	402.0000	390.0000	(2.985)	0	0	0
2010/06/03	R206 2010/11/04	8.55	Call	Bond Future	1,771.0000	1,795.0000	1.355	0	0	0
2010/06/03	R206 2010/11/04	8.55	Put	Bond Future	369.0000	357.0000	(3.252)	0	0	0
2010/06/03	R206 2010/11/04	8.45	Call	Bond Future	1,571.0000	1,593.0000	1.400	0	0	0
2010/06/03	R206 2010/11/04	8.45	Put	Bond Future	438.0000	424.0000	(3.196)	0	0	0
2010/06/03	R206 2011/02/03			Bond Future	8.0950	8.0810	(0.173)	0.0000	0.0000	0
2010/06/03	R206 2011/02/03	8.00	Call	Bond Future	873.0000	888.0000	1.718	0	0	0
2010/06/03	R206 2011/02/03	8.00	Put	Bond Future	1,115.0000	1,094.0000	(1.883)	0	0	0
2010/06/03	R206 2011/02/03	8.05	Call	Bond Future	936.0000	952.0000	1.709	0	0	0
2010/06/03	R206 2011/02/03	8.05	Put	Bond Future	1,050.0000	1,031.0000	(1.810)	0	0	0
2010/06/03	R206 2011/02/03	7.95	Call	Bond Future	813.0000	827.0000	1.722	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
2010/06/03	R206 2011/02/03	7.95	Put	Bond Future	1,182.0000	1,161.0000	(1.777)	0	0	0
2010/06/03	R207 2010/08/05			Bond Future	8.7430	8.7420	(0.011)	0.0000	0.0000	3,941
2010/06/03	R207 2010/08/05	9.50	Call	Bond Future	4,473.0000	4,475.0000	0.045	0	0	0
2010/06/03	R207 2010/08/05	9.50	Put	Bond Future	116.0000	112.0000	(3.448)	0	0	150
2010/06/03	R207 2010/08/05	9.25	Call	Bond Future	3,225.0000	3,224.0000	(0.031)	0	0	0
2010/06/03	R207 2010/08/05	9.25	Put	Bond Future	277.0000	270.0000	(2.527)	0	0	100
2010/06/03	R207 2010/08/05	8.25	Put	Bond Future	3,207.0000	3,197.0000	(0.312)	0	0	0
2010/06/03	R207 2010/08/05	8.25	Call	Bond Future	216.0000	212.0000	(1.852)	0	0	250
2010/06/03	R207 2010/11/04			Bond Future	8.8140	8.8130	(0.011)	0.0000	0.0000	0
2010/06/03	R207 2010/11/04	9.25	Call	Bond Future	3,545.0000	3,543.0000	(0.056)	0	0	0
2010/06/03	R207 2010/11/04	9.25	Put	Bond Future	1,055.0000	1,047.0000	(0.758)	0	0	0
2010/06/03	R207 2010/11/04	9.30	Call	Bond Future	3,746.0000	3,744.0000	(0.053)	0	0	0
2010/06/03	R207 2010/11/04	9.30	Put	Bond Future	976.0000	968.0000	(0.820)	0	0	0
2010/06/03	R207 2010/11/04	9.20	Call	Bond Future	3,348.0000	3,346.0000	(0.060)	0	0	0
2010/06/03	R207 2010/11/04	9.20	Put	Bond Future	1,139.0000	1,131.0000	(0.702)	0	0	0
2010/06/03	R207 2011/02/03			Bond Future	8.8680	8.8670	(0.011)	0.0000	0.0000	0
2010/06/03	R207 2011/02/03	8.75	Call	Bond Future	2,135.0000	2,132.0000	(0.141)	0	0	0
2010/06/03	R207 2011/02/03	8.75	Put	Bond Future	2,810.0000	2,801.0000	(0.320)	0	0	0
2010/06/03	R207 2011/02/03	8.80	Call	Bond Future	2,279.0000	2,276.0000	(0.132)	0	0	0
2010/06/03	R207 2011/02/03	8.80	Put	Bond Future	2,667.0000	2,658.0000	(0.337)	0	0	0
2010/06/03	R207 2011/02/03	8.70	Call	Bond Future	1,996.0000	1,994.0000	(0.100)	0	0	0
2010/06/03	R207 2011/02/03	8.70	Put	Bond Future	2,959.0000	2,951.0000	(0.270)	0	0	0
2010/06/03	R208 2010/08/05			Bond Future	8.8090	8.8290	0.227	0.0000	0.0000	10,448
2010/06/03	R208 2010/08/05	9.50	Call	Bond Future	4,287.0000	4,172.0000	(2.683)	0	0	0
2010/06/03	R208 2010/08/05	9.50	Put	Bond Future	155.0000	163.0000	5.161	0	0	0
2010/06/03	R208 2010/11/04			Bond Future	8.8790	8.8990	0.225	0.0000	0.0000	0
2010/06/03	R208 2010/11/04	9.25	Call	Bond Future	3,446.0000	3,359.0000	(2.525)	0	0	0
2010/06/03	R208 2010/11/04	9.25	Put	Bond Future	1,236.0000	1,270.0000	2.751	0	0	0
2010/06/03	R208 2010/11/04	9.30	Call	Bond Future	3,647.0000	3,558.0000	(2.440)	0	0	0
2010/06/03	R208 2010/11/04	9.30	Put	Bond Future	1,145.0000	1,177.0000	2.795	0	0	0
2010/06/03	R208 2010/11/04	9.20	Call	Bond Future	3,248.0000	3,164.0000	(2.586)	0	0	0
2010/06/03	R208 2010/11/04	9.20	Put	Bond Future	1,331.0000	1,369.0000	2.855	0	0	0
2010/06/03	R208 2011/02/03			Bond Future	8.9320	8.9530	0.235	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
2010/06/03	R208 2011/02/03	8.75	Call	Bond Future	2,101.0000	2,041.0000	(2.856)	0	0	0
2010/06/03	R208 2011/02/03	8.75	Put	Bond Future	3,193.0000	3,258.0000	2.036	0	0	0
2010/06/03	R208 2011/02/03	8.80	Call	Bond Future	2,245.0000	2,182.0000	(2.806)	0	0	0
2010/06/03	R208 2011/02/03	8.80	Put	Bond Future	3,035.0000	3,097.0000	2.043	0	0	0
2010/06/03	R208 2011/02/03	8.70	Call	Bond Future	1,963.0000	1,904.0000	(3.006)	0	0	0
2010/06/03	R208 2011/02/03	8.70	Put	Bond Future	3,358.0000	3,424.0000	1.965	0	0	0
2010/06/03	R209 2010/08/05			Bond Future	8.8750	8.9050	0.338	0.0000	0.0000	1,821
2010/06/03	R209 2010/08/05	8.75	Call	Bond Future	1,178.0000	1,071.0000	(9.083)	0	0	0
2010/06/03	R209 2010/08/05	8.75	Put	Bond Future	2,172.0000	2,300.0000	5.893	0	0	0
2010/06/03	R209 2010/11/04			Bond Future	8.9220	8.9530	0.347	0.0000	0.0000	0
2010/06/03	R209 2010/11/04	9.00	Call	Bond Future	3,111.0000	2,970.0000	(4.532)	0	0	0
2010/06/03	R209 2010/11/04	9.00	Put	Bond Future	2,507.0000	2,607.0000	3.989	0	0	0
2010/06/03	R209 2010/11/04	9.05	Call	Bond Future	3,326.0000	3,180.0000	(4.390)	0	0	0
2010/06/03	R209 2010/11/04	9.05	Put	Bond Future	2,340.0000	2,435.0000	4.060	0	0	0
2010/06/03	R209 2010/11/04	8.95	Call	Bond Future	2,902.0000	2,767.0000	(4.652)	0	0	0
2010/06/03	R209 2010/11/04	8.95	Put	Bond Future	2,684.0000	2,790.0000	3.949	0	0	0
2010/06/03	R209 2011/02/03			Bond Future	8.9580	8.9900	0.357	0.0000	0.0000	0
2010/06/03	R209 2011/02/03	9.00	Call	Bond Future	3,610.0000	3,471.0000	(3.850)	0	0	0
2010/06/03	R209 2011/02/03	9.00	Put	Bond Future	3,286.0000	3,394.0000	3.287	0	0	0
2010/06/03	R209 2011/02/03	9.05	Call	Bond Future	3,820.0000	3,678.0000	(3.717)	0	0	0
2010/06/03	R209 2011/02/03	9.05	Put	Bond Future	3,114.0000	3,219.0000	3.372	0	0	0
2010/06/03	R209 2011/02/03	8.95	Call	Bond Future	3,405.0000	3,272.0000	(3.906)	0	0	0
2010/06/03	R209 2011/02/03	8.95	Put	Bond Future	3,467.0000	3,581.0000	3.288	0	0	0
2010/06/03	TRT1 2010/08/05			Index Future	316.8120	316.7340	(0.025)	0.0000	0.0000	100
2010/06/03	TRT1 2010/11/04			Index Future	322.0790	322.0000	(0.025)	0.0000	0.0000	0
<b>Total</b>										<b>94980.00</b>