



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/06/2010

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
2010/06/07	AL7T 2010/08/05			Index Future	344.3150	344.4830	0.049	0.0000	0.0000	58
2010/06/07	ALBI 2010/08/05			Index Future	316.9020	317.6810	0.246	0.0000	0.0000	1,460
2010/06/07	ALBI 2010/11/04			Index Future	322.1710	322.9630	0.246	0.0000	0.0000	0
2010/06/07	CRD1 2010/08/05			Index Future	140.1950	140.4150	0.157	0.0000	0.0000	2
2010/06/07	CRD1 2010/11/04			Index Future	142.5260	142.7500	0.157	0.0000	0.0000	0
2010/06/07	GOVI 2010/08/05			GOVI	318.2740	319.0200	0.234	0.0000	0.0000	326
2010/06/07	GOVI 2010/08/05	315.60	Call	GOVI	49,235.0000	53,264.0000	8.183	0	0	0
2010/06/07	GOVI 2010/08/05	315.60	Put	GOVI	22,495.0000	19,064.0000	(15.252)	0	0	0
2010/06/07	GOVI 2010/11/04			GOVI	323.5660	324.3240	0.234	0.0000	0.0000	0
2010/06/07	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/07	GOVI 2010/11/04	329.00	Put	GOVI	54,340.0000	46,760.0000	(13.949)	0	0	0
2010/06/07	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/07	GOVI 2010/11/04	329.01	Put	GOVI	54,440.0000	46,860.0000	(13.924)	0	0	0
2010/06/07	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/07	GOVI 2010/11/04	328.99	Put	GOVI	54,240.0000	46,660.0000	(13.975)	0	0	0
2010/06/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/07	ILBI 2010/08/05			Index Future	380.7140	380.6340	(0.021)	0.0000	0.0000	501
2010/06/07	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/07	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/07	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/07	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/07	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/07	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/07	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/07	JBAF 2010/06/15			Jibar Tradeable Future	6.6050	6.5950	(0.151)	0.0000	0.0000	0
2010/06/07	JBAF 2010/07/21			Jibar Tradeable Future	6.5250	6.5390	0.215	0.0000	0.0000	1,000
2010/06/07	JBAF 2010/08/18			Jibar Tradeable Future	6.4750	6.4690	(0.093)	0.0000	0.0000	1,000
2010/06/07	JBAF 2010/09/15			Jibar Tradeable Future	6.4550	6.4410	(0.217)	0.0000	0.0000	1,000
2010/06/07	JBAF 2010/10/20			Jibar Tradeable Future	6.4550	6.4410	(0.217)	0.0000	0.0000	0
2010/06/07	JBAF 2010/11/17			Jibar Tradeable Future	6.4450	6.4420	(0.047)	0.0000	0.0000	0
2010/06/07	JBAF 2010/12/15			Jibar Tradeable Future	6.4450	6.4420	(0.047)	0.0000	0.0000	0
2010/06/07	JBAF 2011/03/16			Jibar Tradeable Future	6.5750	6.5800	0.076	0.0000	0.0000	5,500
2010/06/07	JBAF 2011/06/15			Jibar Tradeable Future	6.7850	6.7580	(0.398)	0.0000	0.0000	4,600
2010/06/07	JBAF 2011/09/21			Jibar Tradeable Future	7.1250	7.1330	0.112	0.0000	0.0000	3,500
2010/06/07	JBAF 2011/12/21			Jibar Tradeable Future	7.4550	7.4590	0.054	0.0000	0.0000	5,000
2010/06/07	JBAF 2012/03/20			Jibar Tradeable Future	7.6850	7.6970	0.156	0.0000	0.0000	0
2010/06/07	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/07	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/07	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/07	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/07	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/07	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/07	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/07	OTH1 2010/08/05			Index Future	309.0180	309.9860	0.313	0.0000	0.0000	3
2010/06/07	OTH1 2010/11/04			Index Future	314.1550	315.1400	0.314	0.0000	0.0000	0
2010/06/07	R157 2010/08/05			Bond Future	8.1600	8.1380	(0.270)	0.0000	0.0000	5,757
2010/06/07	R157 2010/08/05	8.75	Call	Bond Future	2,851.0000	2,930.0000	2.771	0	0	0
2010/06/07	R157 2010/08/05	8.75	Put	Bond Future	143.0000	119.0000	(16.783)	0	0	0
2010/06/07	R157 2010/08/05	8.50	Call	Bond Future	1,903.0000	1,964.0000	3.205	0	0	0
2010/06/07	R157 2010/08/05	8.50	Put	Bond Future	333.0000	291.0000	(12.613)	0	0	2,500
2010/06/07	R157 2010/08/05	9.00	Call	Bond Future	3,887.0000	3,979.0000	2.367	0	0	0
2010/06/07	R157 2010/08/05	9.00	Put	Bond Future	54.0000	44.0000	(18.519)	0	0	0
2010/06/07	R157 2010/08/05	8.25	Put	Bond Future	695.0000	631.0000	(9.209)	0	0	0
2010/06/07	R157 2010/08/05	8.25	Call	Bond Future	1,113.0000	1,152.0000	3.504	0	0	500
2010/06/07	R157 2010/08/05	7.50	Put	Bond Future	3,183.0000	3,081.0000	(3.205)	0	0	0
2010/06/07	R157 2010/08/05	7.50	Call	Bond Future	59.0000	60.0000	1.695	0	0	0
2010/06/07	R157 2010/11/04			Bond Future	8.2520	8.2290	(0.279)	0.0000	0.0000	0
2010/06/07	R157 2010/11/04	8.50	Call	Bond Future	2,032.0000	2,083.0000	2.510	0	0	0
2010/06/07	R157 2010/11/04	8.50	Put	Bond Future	939.0000	888.0000	(5.431)	0	0	0
2010/06/07	R157 2010/11/04	8.55	Call	Bond Future	2,177.0000	2,231.0000	2.480	0	0	0
2010/06/07	R157 2010/11/04	8.55	Put	Bond Future	865.0000	817.0000	(5.549)	0	0	0
2010/06/07	R157 2010/11/04	8.45	Call	Bond Future	1,892.0000	1,941.0000	2.590	0	0	0
2010/06/07	R157 2010/11/04	8.45	Put	Bond Future	1,018.0000	965.0000	(5.206)	0	0	0
2010/06/07	R157 2010/11/04	7.50	Put	Bond Future	3,639.0000	3,545.0000	(2.583)	0	0	0
2010/06/07	R157 2010/11/04	7.50	Call	Bond Future	246.0000	254.0000	3.252	0	0	500
2010/06/07	R157 2011/02/03			Bond Future	8.3190	8.2940	(0.301)	0.0000	0.0000	0

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2010/06/07	R157 2011/02/03	7.90	Call	Bond Future	885.0000	912.0000	3.051	0	0	0
2010/06/07	R157 2011/02/03	7.90	Put	Bond Future	2,665.0000	2,587.0000	(2.927)	0	0	0
2010/06/07	R157 2011/02/03	7.95	Call	Bond Future	965.0000	994.0000	3.005	0	0	0
2010/06/07	R157 2011/02/03	7.95	Put	Bond Future	2,531.0000	2,455.0000	(3.003)	0	0	0
2010/06/07	R157 2011/02/03	7.85	Call	Bond Future	809.0000	834.0000	3.090	0	0	0
2010/06/07	R157 2011/02/03	7.85	Put	Bond Future	2,804.0000	2,723.0000	(2.889)	0	0	0
2010/06/07	R186 2010/08/05			Bond Future	9.0980	9.0460	(0.572)	0.0000	0.0000	20,528
2010/06/07	R186 2010/08/05	9.25	Call	Bond Future	2,718.0000	2,979.0000	9.603	0	0	0
2010/06/07	R186 2010/08/05	9.25	Put	Bond Future	1,338.0000	1,120.0000	(16.293)	0	0	0
2010/06/07	R186 2010/08/05	8.75	Call	Bond Future	690.0000	780.0000	13.043	0	0	1,300
2010/06/07	R186 2010/08/05	8.75	Put	Bond Future	3,949.0000	3,561.0000	(9.825)	0	0	0
2010/06/07	R186 2010/08/05	9.75	Call	Bond Future	6,065.0000	6,467.0000	6.628	0	0	0
2010/06/07	R186 2010/08/05	9.75	Put	Bond Future	320.0000	243.0000	(24.063)	0	0	1,444
2010/06/07	R186 2010/08/05	10.00	Call	Bond Future	7,971.0000	8,410.0000	5.507	0	0	0
2010/06/07	R186 2010/08/05	10.00	Put	Bond Future	140.0000	101.0000	(27.857)	0	0	3,000
2010/06/07	R186 2010/08/05	9.00	Call	Bond Future	0.0000	1,672.0000	100.000	0	0	48
2010/06/07	R186 2010/08/05	9.00	Put	Bond Future	0.0000	2,098.0000	100.000	0	0	48
2010/06/07	R186 2010/08/05	8.50	Put	Bond Future	0.0000	5,498.0000	100.000	0	0	0
2010/06/07	R186 2010/08/05	8.50	Call	Bond Future	0.0000	288.0000	100.000	0	0	144
2010/06/07	R186 2010/11/04			Bond Future	9.1670	9.1130	(0.589)	0.0000	0.0000	0
2010/06/07	R186 2010/11/04	9.25	Call	Bond Future	3,737.0000	3,979.0000	6.476	0	0	0
2010/06/07	R186 2010/11/04	9.25	Put	Bond Future	2,992.0000	2,745.0000	(8.255)	0	0	0
2010/06/07	R186 2010/11/04	9.30	Call	Bond Future	3,985.0000	4,237.0000	6.324	0	0	0
2010/06/07	R186 2010/11/04	9.30	Put	Bond Future	2,795.0000	2,558.0000	(8.479)	0	0	0
2010/06/07	R186 2010/11/04	9.20	Call	Bond Future	3,492.0000	3,724.0000	6.644	0	0	0
2010/06/07	R186 2010/11/04	9.20	Put	Bond Future	3,195.0000	2,938.0000	(8.044)	0	0	0
2010/06/07	R186 2010/11/04	8.75	Put	Bond Future	5,537.0000	5,186.0000	(6.339)	0	0	0
2010/06/07	R186 2010/11/04	8.75	Call	Bond Future	1,678.0000	1,816.0000	8.224	0	0	9,800
2010/06/07	R186 2011/02/03			Bond Future	9.2200	9.1650	(0.597)	0.0000	0.0000	0
2010/06/07	R186 2011/02/03	9.00	Call	Bond Future	3,136.0000	3,333.0000	6.282	0	0	0
2010/06/07	R186 2011/02/03	9.00	Put	Bond Future	5,119.0000	4,825.0000	(5.743)	0	0	0
2010/06/07	R186 2011/02/03	9.05	Call	Bond Future	3,347.0000	3,552.0000	6.125	0	0	0
2010/06/07	R186 2011/02/03	9.05	Put	Bond Future	4,875.0000	4,589.0000	(5.867)	0	0	0
2010/06/07	R186 2011/02/03	8.95	Call	Bond Future	2,935.0000	3,122.0000	6.371	0	0	0

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2010/06/07	R186 2011/02/03	8.95	Put	Bond Future	5,376.0000	5,072.0000	(5.655)	0	0	0
2010/06/07	R201 2010/08/05			Bond Future	8.0910	8.0690	(0.272)	0.0000	0.0000	1,174
2010/06/07	R201 2010/08/05	9.00	Call	Bond Future	3,292.0000	3,367.0000	2.278	0	0	0
2010/06/07	R201 2010/08/05	9.00	Put	Bond Future	23.0000	17.0000	(26.087)	0	0	0
2010/06/07	R201 2010/11/04			Bond Future	8.1830	8.1590	(0.293)	0.0000	0.0000	0
2010/06/07	R201 2010/11/04	8.50	Call	Bond Future	1,774.0000	1,819.0000	2.537	0	0	0
2010/06/07	R201 2010/11/04	8.50	Put	Bond Future	679.0000	640.0000	(5.744)	0	0	0
2010/06/07	R201 2010/11/04	8.55	Call	Bond Future	1,893.0000	1,939.0000	2.430	0	0	0
2010/06/07	R201 2010/11/04	8.55	Put	Bond Future	626.0000	589.0000	(5.911)	0	0	0
2010/06/07	R201 2010/11/04	8.45	Call	Bond Future	1,660.0000	1,702.0000	2.530	0	0	0
2010/06/07	R201 2010/11/04	8.45	Put	Bond Future	737.0000	695.0000	(5.699)	0	0	0
2010/06/07	R201 2011/02/03			Bond Future	8.2450	8.2200	(0.303)	0.0000	0.0000	0
2010/06/07	R201 2011/02/03	8.00	Call	Bond Future	899.0000	925.0000	2.892	0	0	0
2010/06/07	R201 2011/02/03	8.00	Put	Bond Future	1,709.0000	1,652.0000	(3.335)	0	0	0
2010/06/07	R201 2011/02/03	8.05	Call	Bond Future	973.0000	1,001.0000	2.878	0	0	0
2010/06/07	R201 2011/02/03	8.05	Put	Bond Future	1,617.0000	1,562.0000	(3.401)	0	0	0
2010/06/07	R201 2011/02/03	7.95	Call	Bond Future	828.0000	852.0000	2.899	0	0	0
2010/06/07	R201 2011/02/03	7.95	Put	Bond Future	1,804.0000	1,746.0000	(3.215)	0	0	0
2010/06/07	R203 2010/08/05			Bond Future	8.7930	8.7720	(0.239)	0.0000	0.0000	3,767
2010/06/07	R203 2010/08/05	9.25	Call	Bond Future	2,585.0000	2,655.0000	2.708	0	0	0
2010/06/07	R203 2010/08/05	9.25	Put	Bond Future	287.0000	250.0000	(12.892)	0	0	0
2010/06/07	R203 2010/11/04			Bond Future	8.8890	8.8660	(0.259)	0.0000	0.0000	0
2010/06/07	R203 2010/11/04	9.25	Call	Bond Future	2,787.0000	2,847.0000	2.153	0	0	0
2010/06/07	R203 2010/11/04	9.25	Put	Bond Future	1,022.0000	968.0000	(5.284)	0	0	0
2010/06/07	R203 2010/11/04	9.30	Call	Bond Future	2,954.0000	3,017.0000	2.133	0	0	0
2010/06/07	R203 2010/11/04	9.30	Put	Bond Future	947.0000	896.0000	(5.385)	0	0	0
2010/06/07	R203 2010/11/04	9.20	Call	Bond Future	2,625.0000	2,682.0000	2.171	0	0	0
2010/06/07	R203 2010/11/04	9.20	Put	Bond Future	1,102.0000	1,045.0000	(5.172)	0	0	0
2010/06/07	R203 2011/02/03			Bond Future	8.9670	8.9430	(0.268)	0.0000	0.0000	0
2010/06/07	R203 2011/02/03	8.50	Call	Bond Future	1,118.0000	1,146.0000	2.504	0	0	0
2010/06/07	R203 2011/02/03	8.50	Put	Bond Future	3,389.0000	3,302.0000	(2.567)	0	0	0
2010/06/07	R203 2011/02/03	8.55	Call	Bond Future	1,211.0000	1,241.0000	2.477	0	0	0
2010/06/07	R203 2011/02/03	8.55	Put	Bond Future	3,236.0000	3,151.0000	(2.627)	0	0	0

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2010/06/07	R203 2011/02/03	8.45	Call	Bond Future	1,031.0000	1,057.0000	2.522	0	0	0
2010/06/07	R203 2011/02/03	8.45	Put	Bond Future	3,549.0000	3,460.0000	(2.508)	0	0	0
2010/06/07	R204 2010/08/05			Bond Future	8.8490	8.8170	(0.362)	0.0000	0.0000	2,664
2010/06/07	R204 2010/08/05	9.25	Call	Bond Future	2,618.0000	2,740.0000	4.660	0	0	0
2010/06/07	R204 2010/08/05	9.25	Put	Bond Future	391.0000	333.0000	(14.834)	0	0	780
2010/06/07	R204 2010/08/05	8.70	Call	Bond Future	764.0000	810.0000	6.021	0	0	0
2010/06/07	R204 2010/08/05	8.70	Put	Bond Future	1,609.0000	1,474.0000	(8.390)	0	0	650
2010/06/07	R204 2010/11/04			Bond Future	8.9340	8.9010	(0.369)	0.0000	0.0000	0
2010/06/07	R204 2010/11/04	9.25	Call	Bond Future	2,893.0000	2,995.0000	3.526	0	0	0
2010/06/07	R204 2010/11/04	9.25	Put	Bond Future	1,177.0000	1,098.0000	(6.712)	0	0	0
2010/06/07	R204 2010/11/04	9.30	Call	Bond Future	3,074.0000	3,180.0000	3.448	0	0	0
2010/06/07	R204 2010/11/04	9.30	Put	Bond Future	1,091.0000	1,015.0000	(6.966)	0	0	0
2010/06/07	R204 2010/11/04	9.20	Call	Bond Future	2,722.0000	2,819.0000	3.564	0	0	0
2010/06/07	R204 2010/11/04	9.20	Put	Bond Future	1,275.0000	1,191.0000	(6.588)	0	0	0
2010/06/07	R204 2011/02/03			Bond Future	9.0010	8.9660	(0.389)	0.0000	0.0000	0
2010/06/07	R204 2011/02/03	8.50	Call	Bond Future	1,190.0000	1,240.0000	4.202	0	0	0
2010/06/07	R204 2011/02/03	8.50	Put	Bond Future	3,922.0000	3,784.0000	(3.519)	0	0	0
2010/06/07	R204 2011/02/03	8.55	Call	Bond Future	1,290.0000	1,343.0000	4.109	0	0	0
2010/06/07	R204 2011/02/03	8.55	Put	Bond Future	3,745.0000	3,610.0000	(3.605)	0	0	0
2010/06/07	R204 2011/02/03	8.45	Call	Bond Future	1,096.0000	1,143.0000	4.288	0	0	0
2010/06/07	R204 2011/02/03	8.45	Put	Bond Future	4,106.0000	3,965.0000	(3.434)	0	0	0
2010/06/07	R206 2010/08/05			Bond Future	8.0430	8.0200	(0.286)	0.0000	0.0000	0
2010/06/07	R206 2010/08/05	9.00	Call	Bond Future	2,760.0000	2,823.0000	2.283	0	0	0
2010/06/07	R206 2010/08/05	9.00	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2010/06/07	R206 2010/11/04			Bond Future	8.1460	8.1210	(0.307)	0.0000	0.0000	0
2010/06/07	R206 2010/11/04	8.50	Call	Bond Future	1,450.0000	1,488.0000	2.621	0	0	0
2010/06/07	R206 2010/11/04	8.50	Put	Bond Future	491.0000	461.0000	(6.110)	0	0	0
2010/06/07	R206 2010/11/04	8.55	Call	Bond Future	1,545.0000	1,585.0000	2.589	0	0	0
2010/06/07	R206 2010/11/04	8.55	Put	Bond Future	451.0000	423.0000	(6.208)	0	0	0
2010/06/07	R206 2010/11/04	8.45	Call	Bond Future	1,358.0000	1,394.0000	2.651	0	0	0
2010/06/07	R206 2010/11/04	8.45	Put	Bond Future	534.0000	501.0000	(6.180)	0	0	0
2010/06/07	R206 2011/02/03			Bond Future	8.2180	8.1910	(0.329)	0.0000	0.0000	0
2010/06/07	R206 2011/02/03	8.00	Call	Bond Future	732.0000	755.0000	3.142	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
2010/06/07	R206 2011/02/03	8.00	Put	Bond Future	1,286.0000	1,241.0000	(3.499)	0	0	0
2010/06/07	R206 2011/02/03	8.05	Call	Bond Future	788.0000	812.0000	3.046	0	0	0
2010/06/07	R206 2011/02/03	8.05	Put	Bond Future	1,215.0000	1,170.0000	(3.704)	0	0	0
2010/06/07	R206 2011/02/03	7.95	Call	Bond Future	678.0000	700.0000	3.245	0	0	0
2010/06/07	R206 2011/02/03	7.95	Put	Bond Future	1,360.0000	1,313.0000	(3.456)	0	0	0
2010/06/07	R207 2010/08/05			Bond Future	8.8850	8.8640	(0.236)	0.0000	0.0000	3,941
2010/06/07	R207 2010/08/05	9.50	Call	Bond Future	3,709.0000	3,804.0000	2.561	0	0	0
2010/06/07	R207 2010/08/05	9.50	Put	Bond Future	191.0000	163.0000	(14.660)	0	0	150
2010/06/07	R207 2010/08/05	9.25	Call	Bond Future	2,539.0000	2,612.0000	2.875	0	0	0
2010/06/07	R207 2010/08/05	9.25	Put	Bond Future	429.0000	379.0000	(11.655)	0	0	100
2010/06/07	R207 2010/08/05	8.25	Put	Bond Future	3,938.0000	3,816.0000	(3.098)	0	0	0
2010/06/07	R207 2010/08/05	8.25	Call	Bond Future	109.0000	110.0000	0.917	0	0	250
2010/06/07	R207 2010/11/04			Bond Future	8.9620	8.9390	(0.257)	0.0000	0.0000	0
2010/06/07	R207 2010/11/04	9.25	Call	Bond Future	2,963.0000	3,029.0000	2.227	0	0	0
2010/06/07	R207 2010/11/04	9.25	Put	Bond Future	1,328.0000	1,262.0000	(4.970)	0	0	0
2010/06/07	R207 2010/11/04	9.30	Call	Bond Future	3,148.0000	3,217.0000	2.192	0	0	0
2010/06/07	R207 2010/11/04	9.30	Put	Bond Future	1,233.0000	1,170.0000	(5.109)	0	0	0
2010/06/07	R207 2010/11/04	9.20	Call	Bond Future	2,783.0000	2,846.0000	2.264	0	0	0
2010/06/07	R207 2010/11/04	9.20	Put	Bond Future	1,429.0000	1,360.0000	(4.829)	0	0	0
2010/06/07	R207 2011/02/03			Bond Future	9.0210	8.9980	(0.255)	0.0000	0.0000	0
2010/06/07	R207 2011/02/03	8.75	Call	Bond Future	1,743.0000	1,782.0000	2.238	0	0	0
2010/06/07	R207 2011/02/03	8.75	Put	Bond Future	3,284.0000	3,193.0000	(2.771)	0	0	0
2010/06/07	R207 2011/02/03	8.80	Call	Bond Future	1,870.0000	1,912.0000	2.246	0	0	0
2010/06/07	R207 2011/02/03	8.80	Put	Bond Future	3,124.0000	3,036.0000	(2.817)	0	0	0
2010/06/07	R207 2011/02/03	8.70	Call	Bond Future	1,621.0000	1,658.0000	2.283	0	0	0
2010/06/07	R207 2011/02/03	8.70	Put	Bond Future	3,449.0000	3,357.0000	(2.667)	0	0	0
2010/06/07	R208 2010/08/05			Bond Future	8.9820	8.9610	(0.234)	0.0000	0.0000	10,666
2010/06/07	R208 2010/08/05	9.50	Call	Bond Future	3,352.0000	3,441.0000	2.655	0	0	0
2010/06/07	R208 2010/08/05	9.50	Put	Bond Future	280.0000	241.0000	(13.929)	0	0	0
2010/06/07	R208 2010/11/04			Bond Future	9.0580	9.0360	(0.243)	0.0000	0.0000	0
2010/06/07	R208 2010/11/04	9.25	Call	Bond Future	2,751.0000	2,809.0000	2.108	0	0	0
2010/06/07	R208 2010/11/04	9.25	Put	Bond Future	1,617.0000	1,543.0000	(4.576)	0	0	0
2010/06/07	R208 2010/11/04	9.30	Call	Bond Future	2,932.0000	2,993.0000	2.080	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
2010/06/07	R208 2010/11/04	9.30	Put	Bond Future	1,506.0000	1,435.0000	(4.714)	0	0	0
2010/06/07	R208 2010/11/04	9.20	Call	Bond Future	2,575.0000	2,631.0000	2.175	0	0	0
2010/06/07	R208 2010/11/04	9.20	Put	Bond Future	1,734.0000	1,659.0000	(4.325)	0	0	0
2010/06/07	R208 2011/02/03			Bond Future	9.1170	9.0940	(0.252)	0.0000	0.0000	0
2010/06/07	R208 2011/02/03	8.75	Call	Bond Future	1,638.0000	1,675.0000	2.259	0	0	0
2010/06/07	R208 2011/02/03	8.75	Put	Bond Future	3,822.0000	3,724.0000	(2.564)	0	0	0
2010/06/07	R208 2011/02/03	8.80	Call	Bond Future	1,762.0000	1,801.0000	2.213	0	0	0
2010/06/07	R208 2011/02/03	8.80	Put	Bond Future	3,644.0000	3,549.0000	(2.607)	0	0	0
2010/06/07	R208 2011/02/03	8.70	Call	Bond Future	1,520.0000	1,554.0000	2.237	0	0	0
2010/06/07	R208 2011/02/03	8.70	Put	Bond Future	4,007.0000	3,907.0000	(2.496)	0	0	0
2010/06/07	R209 2010/08/05			Bond Future	9.0160	8.9650	(0.566)	0.0000	0.0000	1,821
2010/06/07	R209 2010/08/05	8.75	Call	Bond Future	758.0000	851.0000	12.269	0	0	0
2010/06/07	R209 2010/08/05	8.75	Put	Bond Future	2,847.0000	2,547.0000	(10.537)	0	0	0
2010/06/07	R209 2010/11/04			Bond Future	9.0680	9.0150	(0.584)	0.0000	0.0000	0
2010/06/07	R209 2010/11/04	9.00	Call	Bond Future	2,507.0000	2,683.0000	7.020	0	0	0
2010/06/07	R209 2010/11/04	9.00	Put	Bond Future	3,027.0000	2,798.0000	(7.565)	0	0	0
2010/06/07	R209 2010/11/04	9.05	Call	Bond Future	2,698.0000	2,882.0000	6.820	0	0	0
2010/06/07	R209 2010/11/04	9.05	Put	Bond Future	2,835.0000	2,614.0000	(7.795)	0	0	0
2010/06/07	R209 2010/11/04	8.95	Call	Bond Future	2,324.0000	2,490.0000	7.143	0	0	0
2010/06/07	R209 2010/11/04	8.95	Put	Bond Future	3,230.0000	2,991.0000	(7.399)	0	0	0
2010/06/07	R209 2011/02/03			Bond Future	9.1070	9.0530	(0.593)	0.0000	0.0000	0
2010/06/07	R209 2011/02/03	9.00	Call	Bond Future	3,014.0000	3,195.0000	6.005	0	0	0
2010/06/07	R209 2011/02/03	9.00	Put	Bond Future	3,828.0000	3,600.0000	(5.956)	0	0	0
2010/06/07	R209 2011/02/03	9.05	Call	Bond Future	3,204.0000	3,393.0000	5.899	0	0	0
2010/06/07	R209 2011/02/03	9.05	Put	Bond Future	3,636.0000	3,416.0000	(6.051)	0	0	0
2010/06/07	R209 2011/02/03	8.95	Call	Bond Future	2,830.0000	3,004.0000	6.148	0	0	0
2010/06/07	R209 2011/02/03	8.95	Put	Bond Future	4,030.0000	3,795.0000	(5.831)	0	0	0
2010/06/07	TRT1 2010/08/05			Index Future	314.4340	315.1770	0.236	0.0000	0.0000	100
2010/06/07	TRT1 2010/11/04			Index Future	319.6620	320.4170	0.236	0.0000	0.0000	0
Total										95582.00