



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 08/06/2010

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
2010/06/08	AL7T 2010/08/05			Index Future	344.4830	345.3270	0.245	0.0000	0.0000	58
2010/06/08	ALBI 2010/08/05			Index Future	317.6810	317.9070	0.071	0.0000	0.0000	1,460
2010/06/08	ALBI 2010/11/04			Index Future	322.9630	323.1930	0.071	0.0000	0.0000	0
2010/06/08	CRD1 2010/08/05			Index Future	140.4150	140.4790	0.046	0.0000	0.0000	2
2010/06/08	CRD1 2010/11/04			Index Future	142.7500	142.8150	0.046	0.0000	0.0000	0
2010/06/08	GOVI 2010/08/05			GOVI	319.0200	319.2250	0.064	0.0000	0.0000	326
2010/06/08	GOVI 2010/08/05	315.60	Call	GOVI	53,264.0000	54,374.0000	2.084	0	0	0
2010/06/08	GOVI 2010/08/05	315.60	Put	GOVI	19,064.0000	18,124.0000	(4.931)	0	0	0
2010/06/08	GOVI 2010/11/04			GOVI	324.3240	324.5320	0.064	0.0000	0.0000	0
2010/06/08	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/08	GOVI 2010/11/04	329.00	Put	GOVI	46,760.0000	44,680.0000	(4.448)	0	0	0
2010/06/08	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/08	GOVI 2010/11/04	329.01	Put	GOVI	46,860.0000	44,780.0000	(4.439)	0	0	0
2010/06/08	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/08	GOVI 2010/11/04	328.99	Put	GOVI	46,660.0000	44,580.0000	(4.458)	0	0	0
2010/06/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/08	ILBI 2010/08/05			Index Future	380.6340	381.1940	0.147	0.0000	0.0000	501
2010/06/08	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/08	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/08	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/08	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/08	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/08	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/08	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/08	JBAF 2010/06/15			Jibar Tradeable Future	6.5950	6.6110	0.243	0.0000	0.0000	0
2010/06/08	JBAF 2010/07/21			Jibar Tradeable Future	6.5390	6.5410	0.031	0.0000	0.0000	1,000
2010/06/08	JBAF 2010/08/18			Jibar Tradeable Future	6.4690	6.4690	0.000	0.0000	0.0000	1,000
2010/06/08	JBAF 2010/09/15			Jibar Tradeable Future	6.4410	6.4410	0.000	0.0000	0.0000	1,000
2010/06/08	JBAF 2010/10/20			Jibar Tradeable Future	6.4410	6.4410	0.000	0.0000	0.0000	0
2010/06/08	JBAF 2010/11/17			Jibar Tradeable Future	6.4420	6.4420	0.000	0.0000	0.0000	0
2010/06/08	JBAF 2010/12/15			Jibar Tradeable Future	6.4420	6.4420	0.000	0.0000	0.0000	0
2010/06/08	JBAF 2011/03/16			Jibar Tradeable Future	6.5800	6.5780	(0.030)	0.0000	0.0000	5,500
2010/06/08	JBAF 2011/06/15			Jibar Tradeable Future	6.7580	6.7540	(0.059)	0.0000	0.0000	4,600
2010/06/08	JBAF 2011/09/21			Jibar Tradeable Future	7.1330	7.1290	(0.056)	0.0000	0.0000	3,500
2010/06/08	JBAF 2011/12/21			Jibar Tradeable Future	7.4590	7.4560	(0.040)	0.0000	0.0000	5,000
2010/06/08	JBAF 2012/03/20			Jibar Tradeable Future	7.6970	7.6970	0.000	0.0000	0.0000	0
2010/06/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/08	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/08	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/08	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/08	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/08	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/08	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/08	OTH1 2010/08/05			Index Future	309.9860	310.3370	0.113	0.0000	0.0000	3
2010/06/08	OTH1 2010/11/04			Index Future	315.1400	315.4970	0.113	0.0000	0.0000	0
2010/06/08	R157 2010/08/05			Bond Future	8.1380	8.1050	(0.406)	0.0000	0.0000	5,757
2010/06/08	R157 2010/08/05	8.75	Call	Bond Future	2,930.0000	3,065.0000	4.608	0	0	0
2010/06/08	R157 2010/08/05	8.75	Put	Bond Future	119.0000	100.0000	(15.966)	0	0	0
2010/06/08	R157 2010/08/05	8.50	Call	Bond Future	1,964.0000	2,080.0000	5.906	0	0	0
2010/06/08	R157 2010/08/05	8.50	Put	Bond Future	291.0000	253.0000	(13.058)	0	0	2,500
2010/06/08	R157 2010/08/05	9.00	Call	Bond Future	3,979.0000	4,125.0000	3.669	0	0	0
2010/06/08	R157 2010/08/05	9.00	Put	Bond Future	44.0000	36.0000	(18.182)	0	0	0
2010/06/08	R157 2010/08/05	8.25	Put	Bond Future	631.0000	564.0000	(10.618)	0	0	0
2010/06/08	R157 2010/08/05	8.25	Call	Bond Future	1,152.0000	1,239.0000	7.552	0	0	500
2010/06/08	R157 2010/08/05	7.50	Put	Bond Future	3,081.0000	2,936.0000	(4.706)	0	0	0
2010/06/08	R157 2010/08/05	7.50	Call	Bond Future	60.0000	69.0000	15.000	0	0	0
2010/06/08	R157 2010/11/04			Bond Future	8.2290	8.1940	(0.425)	0.0000	0.0000	0
2010/06/08	R157 2010/11/04	8.50	Call	Bond Future	2,083.0000	2,179.0000	4.609	0	0	0
2010/06/08	R157 2010/11/04	8.50	Put	Bond Future	888.0000	829.0000	(6.644)	0	0	0
2010/06/08	R157 2010/11/04	8.55	Call	Bond Future	2,231.0000	2,330.0000	4.437	0	0	0
2010/06/08	R157 2010/11/04	8.55	Put	Bond Future	817.0000	761.0000	(6.854)	0	0	0
2010/06/08	R157 2010/11/04	8.45	Call	Bond Future	1,941.0000	2,033.0000	4.740	0	0	0
2010/06/08	R157 2010/11/04	8.45	Put	Bond Future	965.0000	902.0000	(6.528)	0	0	0
2010/06/08	R157 2010/11/04	7.50	Put	Bond Future	3,545.0000	3,411.0000	(3.780)	0	0	0
2010/06/08	R157 2010/11/04	7.50	Call	Bond Future	254.0000	276.0000	8.661	0	0	500
2010/06/08	R157 2011/02/03			Bond Future	8.2940	8.2580	(0.434)	0.0000	0.0000	0

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2010/06/08	R157 2011/02/03	7.90	Call	Bond Future	912.0000	962.0000	5.482	0	0	0
2010/06/08	R157 2011/02/03	7.90	Put	Bond Future	2,587.0000	2,485.0000	(3.943)	0	0	0
2010/06/08	R157 2011/02/03	7.95	Call	Bond Future	994.0000	1,047.0000	5.332	0	0	0
2010/06/08	R157 2011/02/03	7.95	Put	Bond Future	2,455.0000	2,356.0000	(4.033)	0	0	0
2010/06/08	R157 2011/02/03	7.85	Call	Bond Future	834.0000	881.0000	5.635	0	0	0
2010/06/08	R157 2011/02/03	7.85	Put	Bond Future	2,723.0000	2,619.0000	(3.819)	0	0	0
2010/06/08	R186 2010/08/05			Bond Future	9.0460	9.0140	(0.354)	0.0000	0.0000	21,004
2010/06/08	R186 2010/08/05	9.25	Call	Bond Future	2,979.0000	3,162.0000	6.143	0	0	0
2010/06/08	R186 2010/08/05	9.25	Put	Bond Future	1,120.0000	1,008.0000	(10.000)	0	0	0
2010/06/08	R186 2010/08/05	8.75	Call	Bond Future	780.0000	852.0000	9.231	0	0	1,300
2010/06/08	R186 2010/08/05	8.75	Put	Bond Future	3,561.0000	3,337.0000	(6.290)	0	0	0
2010/06/08	R186 2010/08/05	9.75	Call	Bond Future	6,467.0000	6,727.0000	4.020	0	0	0
2010/06/08	R186 2010/08/05	9.75	Put	Bond Future	243.0000	208.0000	(14.403)	0	0	1,444
2010/06/08	R186 2010/08/05	10.00	Call	Bond Future	8,410.0000	8,689.0000	3.317	0	0	0
2010/06/08	R186 2010/08/05	10.00	Put	Bond Future	101.0000	84.0000	(16.832)	0	0	3,000
2010/06/08	R186 2010/08/05	9.00	Call	Bond Future	1,672.0000	1,799.0000	7.596	0	0	48
2010/06/08	R186 2010/08/05	9.00	Put	Bond Future	2,098.0000	1,929.0000	(8.055)	0	0	48
2010/06/08	R186 2010/08/05	8.50	Put	Bond Future	5,498.0000	5,234.0000	(4.802)	0	0	0
2010/06/08	R186 2010/08/05	8.50	Call	Bond Future	288.0000	320.0000	11.111	0	0	144
2010/06/08	R186 2010/11/04			Bond Future	9.1130	9.0800	(0.362)	0.0000	0.0000	255
2010/06/08	R186 2010/11/04	9.25	Call	Bond Future	3,979.0000	4,142.0000	4.097	0	0	0
2010/06/08	R186 2010/11/04	9.25	Put	Bond Future	2,745.0000	2,608.0000	(4.991)	0	0	0
2010/06/08	R186 2010/11/04	9.30	Call	Bond Future	4,237.0000	4,407.0000	4.012	0	0	0
2010/06/08	R186 2010/11/04	9.30	Put	Bond Future	2,558.0000	2,428.0000	(5.082)	0	0	0
2010/06/08	R186 2010/11/04	9.20	Call	Bond Future	3,724.0000	3,880.0000	4.189	0	0	0
2010/06/08	R186 2010/11/04	9.20	Put	Bond Future	2,938.0000	2,794.0000	(4.901)	0	0	0
2010/06/08	R186 2010/11/04	8.75	Put	Bond Future	5,186.0000	4,983.0000	(3.914)	0	0	0
2010/06/08	R186 2010/11/04	8.75	Call	Bond Future	1,816.0000	1,913.0000	5.341	0	0	9,800
2010/06/08	R186 2011/02/03			Bond Future	9.1650	9.1310	(0.371)	0.0000	0.0000	0
2010/06/08	R186 2011/02/03	9.00	Call	Bond Future	3,333.0000	3,466.0000	3.990	0	0	0
2010/06/08	R186 2011/02/03	9.00	Put	Bond Future	4,825.0000	4,653.0000	(3.565)	0	0	0
2010/06/08	R186 2011/02/03	9.05	Call	Bond Future	3,552.0000	3,691.0000	3.913	0	0	0
2010/06/08	R186 2011/02/03	9.05	Put	Bond Future	4,589.0000	4,423.0000	(3.617)	0	0	0
2010/06/08	R186 2011/02/03	8.95	Call	Bond Future	3,122.0000	3,250.0000	4.100	0	0	0

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2010/06/08	R186 2011/02/03	8.95	Put	Bond Future	5,072.0000	4,895.0000	(3.490)	0	0	0
2010/06/08	R201 2010/08/05			Bond Future	8.0690	8.0260	(0.533)	0.0000	0.0000	1,388
2010/06/08	R201 2010/08/05	9.00	Call	Bond Future	3,367.0000	3,521.0000	4.574	0	0	0
2010/06/08	R201 2010/08/05	9.00	Put	Bond Future	17.0000	13.0000	(23.529)	0	0	0
2010/06/08	R201 2010/11/04			Bond Future	8.1590	8.1130	(0.564)	0.0000	0.0000	0
2010/06/08	R201 2010/11/04	8.50	Call	Bond Future	1,819.0000	1,924.0000	5.772	0	0	0
2010/06/08	R201 2010/11/04	8.50	Put	Bond Future	640.0000	585.0000	(8.594)	0	0	0
2010/06/08	R201 2010/11/04	8.55	Call	Bond Future	1,939.0000	2,048.0000	5.621	0	0	0
2010/06/08	R201 2010/11/04	8.55	Put	Bond Future	589.0000	538.0000	(8.659)	0	0	0
2010/06/08	R201 2010/11/04	8.45	Call	Bond Future	1,702.0000	1,804.0000	5.993	0	0	0
2010/06/08	R201 2010/11/04	8.45	Put	Bond Future	695.0000	637.0000	(8.345)	0	0	0
2010/06/08	R201 2011/02/03			Bond Future	8.2200	8.1700	(0.608)	0.0000	0.0000	0
2010/06/08	R201 2011/02/03	8.00	Call	Bond Future	925.0000	992.0000	7.243	0	0	0
2010/06/08	R201 2011/02/03	8.00	Put	Bond Future	1,652.0000	1,555.0000	(5.872)	0	0	0
2010/06/08	R201 2011/02/03	8.05	Call	Bond Future	1,001.0000	1,072.0000	7.093	0	0	0
2010/06/08	R201 2011/02/03	8.05	Put	Bond Future	1,562.0000	1,469.0000	(5.954)	0	0	0
2010/06/08	R201 2011/02/03	7.95	Call	Bond Future	852.0000	916.0000	7.512	0	0	0
2010/06/08	R201 2011/02/03	7.95	Put	Bond Future	1,746.0000	1,645.0000	(5.785)	0	0	0
2010/06/08	R203 2010/08/05			Bond Future	8.7720	8.7290	(0.490)	0.0000	0.0000	4,445
2010/06/08	R203 2010/08/05	9.25	Call	Bond Future	2,655.0000	2,834.0000	6.742	0	0	0
2010/06/08	R203 2010/08/05	9.25	Put	Bond Future	250.0000	208.0000	(16.800)	0	0	0
2010/06/08	R203 2010/11/04			Bond Future	8.8660	8.8220	(0.496)	0.0000	0.0000	0
2010/06/08	R203 2010/11/04	9.25	Call	Bond Future	2,847.0000	2,991.0000	5.058	0	0	0
2010/06/08	R203 2010/11/04	9.25	Put	Bond Future	968.0000	893.0000	(7.748)	0	0	0
2010/06/08	R203 2010/11/04	9.30	Call	Bond Future	3,017.0000	3,165.0000	4.906	0	0	0
2010/06/08	R203 2010/11/04	9.30	Put	Bond Future	896.0000	826.0000	(7.813)	0	0	0
2010/06/08	R203 2010/11/04	9.20	Call	Bond Future	2,682.0000	2,822.0000	5.220	0	0	0
2010/06/08	R203 2010/11/04	9.20	Put	Bond Future	1,045.0000	966.0000	(7.560)	0	0	0
2010/06/08	R203 2011/02/03			Bond Future	8.9430	8.8970	(0.514)	0.0000	0.0000	0
2010/06/08	R203 2011/02/03	8.50	Call	Bond Future	1,146.0000	1,221.0000	6.545	0	0	0
2010/06/08	R203 2011/02/03	8.50	Put	Bond Future	3,302.0000	3,156.0000	(4.422)	0	0	0
2010/06/08	R203 2011/02/03	8.55	Call	Bond Future	1,241.0000	1,319.0000	6.285	0	0	0
2010/06/08	R203 2011/02/03	8.55	Put	Bond Future	3,151.0000	3,007.0000	(4.570)	0	0	0

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2010/06/08	R203 2011/02/03	8.45	Call	Bond Future	1,057.0000	1,127.0000	6.623	0	0	0
2010/06/08	R203 2011/02/03	8.45	Put	Bond Future	3,460.0000	3,309.0000	(4.364)	0	0	0
2010/06/08	R204 2010/08/05			Bond Future	8.8170	8.7850	(0.363)	0.0000	0.0000	2,664
2010/06/08	R204 2010/08/05	9.25	Call	Bond Future	2,740.0000	2,879.0000	5.073	0	0	0
2010/06/08	R204 2010/08/05	9.25	Put	Bond Future	333.0000	291.0000	(12.613)	0	0	780
2010/06/08	R204 2010/08/05	8.70	Call	Bond Future	810.0000	877.0000	8.272	0	0	0
2010/06/08	R204 2010/08/05	8.70	Put	Bond Future	1,474.0000	1,360.0000	(7.734)	0	0	650
2010/06/08	R204 2010/11/04			Bond Future	8.9010	8.8670	(0.382)	0.0000	0.0000	0
2010/06/08	R204 2010/11/04	9.25	Call	Bond Future	2,995.0000	3,115.0000	4.007	0	0	0
2010/06/08	R204 2010/11/04	9.25	Put	Bond Future	1,098.0000	1,030.0000	(6.193)	0	0	0
2010/06/08	R204 2010/11/04	9.30	Call	Bond Future	3,180.0000	3,303.0000	3.868	0	0	0
2010/06/08	R204 2010/11/04	9.30	Put	Bond Future	1,015.0000	951.0000	(6.305)	0	0	0
2010/06/08	R204 2010/11/04	9.20	Call	Bond Future	2,819.0000	2,935.0000	4.115	0	0	0
2010/06/08	R204 2010/11/04	9.20	Put	Bond Future	1,191.0000	1,119.0000	(6.045)	0	0	0
2010/06/08	R204 2011/02/03			Bond Future	8.9660	8.9310	(0.390)	0.0000	0.0000	0
2010/06/08	R204 2011/02/03	8.50	Call	Bond Future	1,240.0000	1,301.0000	4.919	0	0	0
2010/06/08	R204 2011/02/03	8.50	Put	Bond Future	3,784.0000	3,657.0000	(3.356)	0	0	0
2010/06/08	R204 2011/02/03	8.55	Call	Bond Future	1,343.0000	1,407.0000	4.765	0	0	0
2010/06/08	R204 2011/02/03	8.55	Put	Bond Future	3,610.0000	3,486.0000	(3.435)	0	0	0
2010/06/08	R204 2011/02/03	8.45	Call	Bond Future	1,143.0000	1,201.0000	5.074	0	0	0
2010/06/08	R204 2011/02/03	8.45	Put	Bond Future	3,965.0000	3,835.0000	(3.279)	0	0	0
2010/06/08	R206 2010/08/05			Bond Future	8.0200	7.9560	(0.798)	0.0000	0.0000	0
2010/06/08	R206 2010/08/05	9.00	Call	Bond Future	2,823.0000	3,006.0000	6.482	0	0	0
2010/06/08	R206 2010/08/05	9.00	Put	Bond Future	13.0000	9.0000	(30.769)	0	0	0
2010/06/08	R206 2010/11/04			Bond Future	8.1210	8.0510	(0.862)	0.0000	0.0000	0
2010/06/08	R206 2010/11/04	8.50	Call	Bond Future	1,488.0000	1,619.0000	8.804	0	0	0
2010/06/08	R206 2010/11/04	8.50	Put	Bond Future	461.0000	400.0000	(13.232)	0	0	0
2010/06/08	R206 2010/11/04	8.55	Call	Bond Future	1,585.0000	1,720.0000	8.517	0	0	0
2010/06/08	R206 2010/11/04	8.55	Put	Bond Future	423.0000	367.0000	(13.239)	0	0	0
2010/06/08	R206 2010/11/04	8.45	Call	Bond Future	1,394.0000	1,521.0000	9.110	0	0	0
2010/06/08	R206 2010/11/04	8.45	Put	Bond Future	501.0000	437.0000	(12.774)	0	0	0
2010/06/08	R206 2011/02/03			Bond Future	8.1910	8.1150	(0.928)	0.0000	0.0000	0
2010/06/08	R206 2011/02/03	8.00	Call	Bond Future	755.0000	838.0000	10.993	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
2010/06/08	R206 2011/02/03	8.00	Put	Bond Future	1,241.0000	1,131.0000	(8.864)	0	0	0
2010/06/08	R206 2011/02/03	8.05	Call	Bond Future	812.0000	899.0000	10.714	0	0	0
2010/06/08	R206 2011/02/03	8.05	Put	Bond Future	1,170.0000	1,064.0000	(9.060)	0	0	0
2010/06/08	R206 2011/02/03	7.95	Call	Bond Future	700.0000	779.0000	11.286	0	0	0
2010/06/08	R206 2011/02/03	7.95	Put	Bond Future	1,313.0000	1,199.0000	(8.682)	0	0	0
2010/06/08	R207 2010/08/05			Bond Future	8.8640	8.8320	(0.361)	0.0000	0.0000	3,941
2010/06/08	R207 2010/08/05	9.50	Call	Bond Future	3,804.0000	3,968.0000	4.311	0	0	0
2010/06/08	R207 2010/08/05	9.50	Put	Bond Future	163.0000	138.0000	(15.337)	0	0	150
2010/06/08	R207 2010/08/05	9.25	Call	Bond Future	2,612.0000	2,754.0000	5.436	0	0	0
2010/06/08	R207 2010/08/05	9.25	Put	Bond Future	379.0000	332.0000	(12.401)	0	0	100
2010/06/08	R207 2010/08/05	8.25	Put	Bond Future	3,816.0000	3,641.0000	(4.586)	0	0	0
2010/06/08	R207 2010/08/05	8.25	Call	Bond Future	110.0000	124.0000	12.727	0	0	250
2010/06/08	R207 2010/11/04			Bond Future	8.9390	8.9060	(0.369)	0.0000	0.0000	0
2010/06/08	R207 2010/11/04	9.25	Call	Bond Future	3,029.0000	3,147.0000	3.896	0	0	0
2010/06/08	R207 2010/11/04	9.25	Put	Bond Future	1,262.0000	1,190.0000	(5.705)	0	0	0
2010/06/08	R207 2010/11/04	9.30	Call	Bond Future	3,217.0000	3,338.0000	3.761	0	0	0
2010/06/08	R207 2010/11/04	9.30	Put	Bond Future	1,170.0000	1,101.0000	(5.897)	0	0	0
2010/06/08	R207 2010/11/04	9.20	Call	Bond Future	2,846.0000	2,960.0000	4.006	0	0	0
2010/06/08	R207 2010/11/04	9.20	Put	Bond Future	1,360.0000	1,284.0000	(5.588)	0	0	0
2010/06/08	R207 2011/02/03			Bond Future	8.9980	8.9640	(0.378)	0.0000	0.0000	0
2010/06/08	R207 2011/02/03	8.75	Call	Bond Future	1,782.0000	1,859.0000	4.321	0	0	0
2010/06/08	R207 2011/02/03	8.75	Put	Bond Future	3,193.0000	3,078.0000	(3.602)	0	0	0
2010/06/08	R207 2011/02/03	8.80	Call	Bond Future	1,912.0000	1,992.0000	4.184	0	0	0
2010/06/08	R207 2011/02/03	8.80	Put	Bond Future	3,036.0000	2,925.0000	(3.656)	0	0	0
2010/06/08	R207 2011/02/03	8.70	Call	Bond Future	1,658.0000	1,731.0000	4.403	0	0	0
2010/06/08	R207 2011/02/03	8.70	Put	Bond Future	3,357.0000	3,238.0000	(3.545)	0	0	0
2010/06/08	R208 2010/08/05			Bond Future	8.9610	8.8980	(0.703)	0.0000	0.0000	11,317
2010/06/08	R208 2010/08/05	9.50	Call	Bond Future	3,441.0000	3,769.0000	9.532	0	0	0
2010/06/08	R208 2010/08/05	9.50	Put	Bond Future	241.0000	184.0000	(23.651)	0	0	0
2010/06/08	R208 2010/11/04			Bond Future	9.0360	8.9710	(0.719)	0.0000	0.0000	0
2010/06/08	R208 2010/11/04	9.25	Call	Bond Future	2,809.0000	3,044.0000	8.366	0	0	0
2010/06/08	R208 2010/11/04	9.25	Put	Bond Future	1,543.0000	1,389.0000	(9.981)	0	0	0
2010/06/08	R208 2010/11/04	9.30	Call	Bond Future	2,993.0000	3,236.0000	8.119	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
2010/06/08	R208 2010/11/04	9.30	Put	Bond Future	1,435.0000	1,289.0000	(10.174)	0	0	0
2010/06/08	R208 2010/11/04	9.20	Call	Bond Future	2,631.0000	2,857.0000	8.590	0	0	0
2010/06/08	R208 2010/11/04	9.20	Put	Bond Future	1,659.0000	1,496.0000	(9.825)	0	0	0
2010/06/08	R208 2011/02/03			Bond Future	9.0940	9.0270	(0.737)	0.0000	0.0000	0
2010/06/08	R208 2011/02/03	8.75	Call	Bond Future	1,675.0000	1,828.0000	9.134	0	0	0
2010/06/08	R208 2011/02/03	8.75	Put	Bond Future	3,724.0000	3,483.0000	(6.472)	0	0	0
2010/06/08	R208 2011/02/03	8.80	Call	Bond Future	1,801.0000	1,961.0000	8.884	0	0	0
2010/06/08	R208 2011/02/03	8.80	Put	Bond Future	3,549.0000	3,314.0000	(6.622)	0	0	0
2010/06/08	R208 2011/02/03	8.70	Call	Bond Future	1,554.0000	1,700.0000	9.395	0	0	0
2010/06/08	R208 2011/02/03	8.70	Put	Bond Future	3,907.0000	3,658.0000	(6.373)	0	0	0
2010/06/08	R209 2010/08/05			Bond Future	8.9650	8.9330	(0.357)	0.0000	0.0000	2,417
2010/06/08	R209 2010/08/05	8.75	Call	Bond Future	851.0000	927.0000	8.931	0	0	0
2010/06/08	R209 2010/08/05	8.75	Put	Bond Future	2,547.0000	2,375.0000	(6.753)	0	0	0
2010/06/08	R209 2010/11/04			Bond Future	9.0150	8.9830	(0.355)	0.0000	0.0000	0
2010/06/08	R209 2010/11/04	9.00	Call	Bond Future	2,683.0000	2,801.0000	4.398	0	0	0
2010/06/08	R209 2010/11/04	9.00	Put	Bond Future	2,798.0000	2,670.0000	(4.575)	0	0	0
2010/06/08	R209 2010/11/04	9.05	Call	Bond Future	2,882.0000	3,006.0000	4.303	0	0	0
2010/06/08	R209 2010/11/04	9.05	Put	Bond Future	2,614.0000	2,492.0000	(4.667)	0	0	0
2010/06/08	R209 2010/11/04	8.95	Call	Bond Future	2,490.0000	2,603.0000	4.538	0	0	0
2010/06/08	R209 2010/11/04	8.95	Put	Bond Future	2,991.0000	2,858.0000	(4.447)	0	0	0
2010/06/08	R209 2011/02/03			Bond Future	9.0530	9.0200	(0.365)	0.0000	0.0000	0
2010/06/08	R209 2011/02/03	9.00	Call	Bond Future	3,195.0000	3,316.0000	3.787	0	0	0
2010/06/08	R209 2011/02/03	9.00	Put	Bond Future	3,600.0000	3,469.0000	(3.639)	0	0	0
2010/06/08	R209 2011/02/03	9.05	Call	Bond Future	3,393.0000	3,519.0000	3.714	0	0	0
2010/06/08	R209 2011/02/03	9.05	Put	Bond Future	3,416.0000	3,290.0000	(3.689)	0	0	0
2010/06/08	R209 2011/02/03	8.95	Call	Bond Future	3,004.0000	3,121.0000	3.895	0	0	0
2010/06/08	R209 2011/02/03	8.95	Put	Bond Future	3,795.0000	3,660.0000	(3.557)	0	0	0
2010/06/08	TRT1 2010/08/05			Index Future	315.1770	315.3830	0.065	0.0000	0.0000	100
2010/06/08	TRT1 2010/11/04			Index Future	320.4170	320.6260	0.065	0.0000	0.0000	0
<b>Total</b>										<b>98452.00</b>