



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 21/06/2010

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
2010/06/21	AL7T 2010/08/05			Index Future	350.3010	350.7890	0.139	0.0000	0.0000	58
2010/06/21	ALBI 2010/08/05			Index Future	319.8350	320.1290	0.092	0.0000	0.0000	1,460
2010/06/21	ALBI 2010/11/04			Index Future	325.1540	325.4530	0.092	0.0000	0.0000	0
2010/06/21	CRD1 2010/08/05			Index Future	141.2950	141.4570	0.115	0.0000	0.0000	2
2010/06/21	CRD1 2010/11/04			Index Future	143.6450	143.8100	0.115	0.0000	0.0000	0
2010/06/21	GOVI 2010/08/05			GOVI	321.1510	321.4510	0.093	0.0000	0.0000	326
2010/06/21	GOVI 2010/08/05	315.60	Call	GOVI	65,761.0000	67,387.0000	2.473	0	0	0
2010/06/21	GOVI 2010/08/05	315.60	Put	GOVI	10,251.0000	8,877.0000	(13.404)	0	0	0
2010/06/21	GOVI 2010/11/04			GOVI	326.4910	326.7970	0.094	0.0000	0.0000	0
2010/06/21	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/21	GOVI 2010/11/04	329.00	Put	GOVI	25,090.0000	22,030.0000	(12.196)	0	0	0
2010/06/21	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/21	GOVI 2010/11/04	329.01	Put	GOVI	25,190.0000	22,130.0000	(12.148)	0	0	0
2010/06/21	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/21	GOVI 2010/11/04	328.99	Put	GOVI	24,990.0000	21,930.0000	(12.245)	0	0	0
2010/06/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/21	ILBI 2010/08/05			Index Future	380.8920	380.8670	(0.007)	0.0000	0.0000	501
2010/06/21	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/21	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/21	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	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
2010/06/21	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/21	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/21	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/21	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/21	JBAF 2010/07/21			Jibar Tradeable Future	6.5700	6.5530	(0.259)	0.0000	0.0000	1,000
2010/06/21	JBAF 2010/08/18			Jibar Tradeable Future	6.4730	6.4660	(0.108)	0.0000	0.0000	1,000
2010/06/21	JBAF 2010/09/15			Jibar Tradeable Future	6.4080	6.3940	(0.218)	0.0000	0.0000	1,000
2010/06/21	JBAF 2010/10/20			Jibar Tradeable Future	6.3930	6.3830	(0.156)	0.0000	0.0000	0
2010/06/21	JBAF 2010/11/17			Jibar Tradeable Future	6.3930	6.3830	(0.156)	0.0000	0.0000	0
2010/06/21	JBAF 2010/12/15			Jibar Tradeable Future	6.3940	6.3840	(0.156)	0.0000	0.0000	0
2010/06/21	JBAF 2011/03/16			Jibar Tradeable Future	6.4830	6.4540	(0.447)	0.0000	0.0000	5,500
2010/06/21	JBAF 2011/06/15			Jibar Tradeable Future	6.6380	6.6070	(0.467)	0.0000	0.0000	4,500
2010/06/21	JBAF 2011/09/21			Jibar Tradeable Future	6.9870	6.9580	(0.415)	0.0000	0.0000	3,500
2010/06/21	JBAF 2011/12/21			Jibar Tradeable Future	7.3140	7.2060	(1.477)	0.0000	0.0000	5,000
2010/06/21	JBAF 2012/03/20			Jibar Tradeable Future	7.5900	7.4770	(1.489)	0.0000	0.0000	0
2010/06/21	JBAF 2012/06/20			Jibar Tradeable Future	7.5960	7.5050	(1.198)	0.0000	0.0000	0
2010/06/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/21	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/21	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/21	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	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
2010/06/21	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/21	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/21	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/21	OTH1 2010/08/05			Index Future	312.2820	312.5380	0.082	0.0000	0.0000	3
2010/06/21	OTH1 2010/11/04			Index Future	317.4750	317.7350	0.082	0.0000	0.0000	0
2010/06/21	R157 2010/08/05			Bond Future	7.9600	7.9380	(0.276)	0.0000	0.0000	5,757
2010/06/21	R157 2010/08/05	8.75	Call	Bond Future	3,676.0000	3,771.0000	2.584	0	0	0
2010/06/21	R157 2010/08/05	8.75	Put	Bond Future	32.0000	23.0000	(28.125)	0	0	0
2010/06/21	R157 2010/08/05	8.50	Call	Bond Future	2,610.0000	2,692.0000	3.142	0	0	0
2010/06/21	R157 2010/08/05	8.50	Put	Bond Future	104.0000	82.0000	(21.154)	0	0	2,500
2010/06/21	R157 2010/08/05	9.00	Call	Bond Future	4,777.0000	4,878.0000	2.114	0	0	0
2010/06/21	R157 2010/08/05	9.00	Put	Bond Future	8.0000	6.0000	(25.000)	0	0	0
2010/06/21	R157 2010/08/05	8.25	Put	Bond Future	287.0000	243.0000	(15.331)	0	0	0
2010/06/21	R157 2010/08/05	8.25	Call	Bond Future	1,641.0000	1,701.0000	3.656	0	0	500
2010/06/21	R157 2010/08/05	7.50	Put	Bond Future	2,291.0000	2,188.0000	(4.496)	0	0	0
2010/06/21	R157 2010/08/05	7.50	Call	Bond Future	103.0000	104.0000	0.971	0	0	500
2010/06/21	R157 2010/11/04			Bond Future	8.0380	8.0150	(0.286)	0.0000	0.0000	0
2010/06/21	R157 2010/11/04	8.50	Call	Bond Future	2,619.0000	2,683.0000	2.444	0	0	0
2010/06/21	R157 2010/11/04	8.50	Put	Bond Future	573.0000	534.0000	(6.806)	0	0	0
2010/06/21	R157 2010/11/04	8.55	Call	Bond Future	2,786.0000	2,852.0000	2.369	0	0	0
2010/06/21	R157 2010/11/04	8.55	Put	Bond Future	521.0000	484.0000	(7.102)	0	0	0
2010/06/21	R157 2010/11/04	8.45	Call	Bond Future	2,457.0000	2,518.0000	2.483	0	0	0
2010/06/21	R157 2010/11/04	8.45	Put	Bond Future	630.0000	588.0000	(6.667)	0	0	0
2010/06/21	R157 2010/11/04	7.50	Put	Bond Future	2,819.0000	2,729.0000	(3.193)	0	0	0
2010/06/21	R157 2010/11/04	7.50	Call	Bond Future	380.0000	393.0000	3.421	0	0	500
2010/06/21	R157 2011/02/03			Bond Future	8.0930	8.0680	(0.309)	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
2010/06/21	R157 2011/02/03	7.90	Call	Bond Future	1,203.0000	1,238.0000	2.909	0	0	0
2010/06/21	R157 2011/02/03	7.90	Put	Bond Future	2,027.0000	1,956.0000	(3.503)	0	0	0
2010/06/21	R157 2011/02/03	7.95	Call	Bond Future	1,302.0000	1,340.0000	2.919	0	0	0
2010/06/21	R157 2011/02/03	7.95	Put	Bond Future	1,912.0000	1,844.0000	(3.556)	0	0	0
2010/06/21	R157 2011/02/03	7.85	Call	Bond Future	1,108.0000	1,141.0000	2.978	0	0	0
2010/06/21	R157 2011/02/03	7.85	Put	Bond Future	2,147.0000	2,073.0000	(3.447)	0	0	0
2010/06/21	R186 2010/08/05			Bond Future	8.9640	8.9740	0.112	0.0000	0.0000	19,126
2010/06/21	R186 2010/08/05	9.25	Call	Bond Future	3,342.0000	3,228.0000	(3.411)	0	0	0
2010/06/21	R186 2010/08/05	9.25	Put	Bond Future	723.0000	702.0000	(2.905)	0	0	0
2010/06/21	R186 2010/08/05	8.75	Call	Bond Future	851.0000	775.0000	(8.931)	0	0	1,300
2010/06/21	R186 2010/08/05	8.75	Put	Bond Future	2,872.0000	2,889.0000	0.592	0	0	0
2010/06/21	R186 2010/08/05	9.75	Call	Bond Future	7,096.0000	6,992.0000	(1.466)	0	0	0
2010/06/21	R186 2010/08/05	9.75	Put	Bond Future	112.0000	101.0000	(9.821)	0	0	1,444
2010/06/21	R186 2010/08/05	10.00	Call	Bond Future	9,107.0000	9,009.0000	(1.076)	0	0	0
2010/06/21	R186 2010/08/05	10.00	Put	Bond Future	38.0000	33.0000	(13.158)	0	0	3,000
2010/06/21	R186 2010/08/05	9.00	Call	Bond Future	1,871.0000	1,768.0000	(5.505)	0	0	48
2010/06/21	R186 2010/08/05	9.00	Put	Bond Future	1,536.0000	1,526.0000	(0.651)	0	0	48
2010/06/21	R186 2010/08/05	8.50	Put	Bond Future	4,745.0000	4,798.0000	1.117	0	0	0
2010/06/21	R186 2010/08/05	8.50	Call	Bond Future	296.0000	255.0000	(13.851)	0	0	144
2010/06/21	R186 2010/11/04			Bond Future	9.0290	9.0390	0.111	0.0000	0.0000	0
2010/06/21	R186 2010/11/04	9.25	Call	Bond Future	4,311.0000	4,221.0000	(2.088)	0	0	0
2010/06/21	R186 2010/11/04	9.25	Put	Bond Future	2,311.0000	2,312.0000	0.043	0	0	0
2010/06/21	R186 2010/11/04	9.30	Call	Bond Future	4,586.0000	4,495.0000	(1.984)	0	0	0
2010/06/21	R186 2010/11/04	9.30	Put	Bond Future	2,140.0000	2,141.0000	0.047	0	0	0
2010/06/21	R186 2010/11/04	9.20	Call	Bond Future	4,038.0000	3,950.0000	(2.179)	0	0	0
2010/06/21	R186 2010/11/04	9.20	Put	Bond Future	2,486.0000	2,489.0000	0.121	0	0	0
2010/06/21	R186 2010/11/04	8.75	Put	Bond Future	4,587.0000	4,612.0000	0.545	0	0	0
2010/06/21	R186 2010/11/04	8.75	Call	Bond Future	1,984.0000	1,917.0000	(3.377)	0	0	9,800
2010/06/21	R186 2011/02/03			Bond Future	9.0790	9.0890	0.110	0.0000	0.0000	0
2010/06/21	R186 2011/02/03	9.00	Call	Bond Future	3,607.0000	3,537.0000	(1.941)	0	0	0
2010/06/21	R186 2011/02/03	9.00	Put	Bond Future	4,325.0000	4,345.0000	0.462	0	0	0
2010/06/21	R186 2011/02/03	9.05	Call	Bond Future	3,839.0000	3,768.0000	(1.849)	0	0	0
2010/06/21	R186 2011/02/03	9.05	Put	Bond Future	4,102.0000	4,121.0000	0.463	0	0	0
2010/06/21	R186 2011/02/03	8.95	Call	Bond Future	3,383.0000	3,315.0000	(2.010)	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
2010/06/21	R186 2011/02/03	8.95	Put	Bond Future	4,559.0000	4,581.0000	0.483	0	0	0
2010/06/21	R201 2010/08/05			Bond Future	7.8490	7.8270	(0.280)	0.0000	0.0000	1,388
2010/06/21	R201 2010/08/05	9.00	Call	Bond Future	4,164.0000	4,244.0000	1.921	0	0	0
2010/06/21	R201 2010/08/05	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/06/21	R201 2010/11/04			Bond Future	7.9220	7.8990	(0.290)	0.0000	0.0000	0
2010/06/21	R201 2010/11/04	8.50	Call	Bond Future	2,380.0000	2,434.0000	2.269	0	0	0
2010/06/21	R201 2010/11/04	8.50	Put	Bond Future	372.0000	345.0000	(7.258)	0	0	0
2010/06/21	R201 2010/11/04	8.55	Call	Bond Future	2,517.0000	2,573.0000	2.225	0	0	0
2010/06/21	R201 2010/11/04	8.55	Put	Bond Future	338.0000	313.0000	(7.396)	0	0	0
2010/06/21	R201 2010/11/04	8.45	Call	Bond Future	2,246.0000	2,298.0000	2.315	0	0	0
2010/06/21	R201 2010/11/04	8.45	Put	Bond Future	410.0000	381.0000	(7.073)	0	0	0
2010/06/21	R201 2011/02/03			Bond Future	7.9680	7.9430	(0.314)	0.0000	0.0000	0
2010/06/21	R201 2011/02/03	8.00	Call	Bond Future	1,285.0000	1,321.0000	2.802	0	0	0
2010/06/21	R201 2011/02/03	8.00	Put	Bond Future	1,179.0000	1,132.0000	(3.986)	0	0	0
2010/06/21	R201 2011/02/03	8.05	Call	Bond Future	1,379.0000	1,416.0000	2.683	0	0	0
2010/06/21	R201 2011/02/03	8.05	Put	Bond Future	1,107.0000	1,061.0000	(4.155)	0	0	0
2010/06/21	R201 2011/02/03	7.95	Call	Bond Future	1,195.0000	1,229.0000	2.845	0	0	0
2010/06/21	R201 2011/02/03	7.95	Put	Bond Future	1,255.0000	1,206.0000	(3.904)	0	0	0
2010/06/21	R203 2010/08/05			Bond Future	8.6050	8.5830	(0.256)	0.0000	0.0000	3,767
2010/06/21	R203 2010/08/05	9.25	Call	Bond Future	3,353.0000	3,448.0000	2.833	0	0	0
2010/06/21	R203 2010/08/05	9.25	Put	Bond Future	89.0000	70.0000	(21.348)	0	0	0
2010/06/21	R203 2010/11/04			Bond Future	8.6910	8.6690	(0.253)	0.0000	0.0000	0
2010/06/21	R203 2010/11/04	9.25	Call	Bond Future	3,411.0000	3,480.0000	2.023	0	0	0
2010/06/21	R203 2010/11/04	9.25	Put	Bond Future	660.0000	618.0000	(6.364)	0	0	0
2010/06/21	R203 2010/11/04	9.30	Call	Bond Future	3,598.0000	3,669.0000	1.973	0	0	0
2010/06/21	R203 2010/11/04	9.30	Put	Bond Future	605.0000	566.0000	(6.446)	0	0	0
2010/06/21	R203 2010/11/04	9.20	Call	Bond Future	3,229.0000	3,295.0000	2.044	0	0	0
2010/06/21	R203 2010/11/04	9.20	Put	Bond Future	720.0000	675.0000	(6.250)	0	0	0
2010/06/21	R203 2011/02/03			Bond Future	8.7600	8.7370	(0.263)	0.0000	0.0000	0
2010/06/21	R203 2011/02/03	8.50	Call	Bond Future	1,435.0000	1,469.0000	2.369	0	0	0
2010/06/21	R203 2011/02/03	8.50	Put	Bond Future	2,707.0000	2,630.0000	(2.844)	0	0	0
2010/06/21	R203 2011/02/03	8.55	Call	Bond Future	1,546.0000	1,581.0000	2.264	0	0	0
2010/06/21	R203 2011/02/03	8.55	Put	Bond Future	2,572.0000	2,495.0000	(2.994)	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
2010/06/21	R203 2011/02/03	8.45	Call	Bond Future	1,330.0000	1,361.0000	2.331	0	0	0
2010/06/21	R203 2011/02/03	8.45	Put	Bond Future	2,850.0000	2,769.0000	(2.842)	0	0	0
2010/06/21	R204 2010/08/05			Bond Future	8.6920	8.6700	(0.253)	0.0000	0.0000	2,664
2010/06/21	R204 2010/08/05	9.25	Call	Bond Future	3,269.0000	3,366.0000	2.967	0	0	0
2010/06/21	R204 2010/08/05	9.25	Put	Bond Future	152.0000	123.0000	(19.079)	0	0	780
2010/06/21	R204 2010/08/05	8.70	Call	Bond Future	1,028.0000	1,062.0000	3.307	0	0	0
2010/06/21	R204 2010/08/05	8.70	Put	Bond Future	982.0000	891.0000	(9.267)	0	0	650
2010/06/21	R204 2010/08/05	8.75	Call	Bond Future	1,183.0000	1,222.0000	3.297	0	0	83
2010/06/21	R204 2010/08/05	8.75	Put	Bond Future	853.0000	766.0000	(10.199)	0	0	83
2010/06/21	R204 2010/08/05	8.25	Put	Bond Future	2,747.0000	2,622.0000	(4.550)	0	0	0
2010/06/21	R204 2010/08/05	8.25	Call	Bond Future	182.0000	183.0000	0.549	0	0	249
2010/06/21	R204 2010/11/04			Bond Future	8.7700	8.7480	(0.251)	0.0000	0.0000	0
2010/06/21	R204 2010/11/04	9.25	Call	Bond Future	3,435.0000	3,507.0000	2.096	0	0	0
2010/06/21	R204 2010/11/04	9.25	Put	Bond Future	813.0000	763.0000	(6.150)	0	0	0
2010/06/21	R204 2010/11/04	9.30	Call	Bond Future	3,635.0000	3,710.0000	2.063	0	0	0
2010/06/21	R204 2010/11/04	9.30	Put	Bond Future	745.0000	698.0000	(6.309)	0	0	0
2010/06/21	R204 2010/11/04	9.20	Call	Bond Future	3,243.0000	3,313.0000	2.158	0	0	0
2010/06/21	R204 2010/11/04	9.20	Put	Bond Future	890.0000	837.0000	(5.955)	0	0	0
2010/06/21	R204 2011/02/03			Bond Future	8.8310	8.8080	(0.260)	0.0000	0.0000	0
2010/06/21	R204 2011/02/03	8.50	Call	Bond Future	1,454.0000	1,489.0000	2.407	0	0	0
2010/06/21	R204 2011/02/03	8.50	Put	Bond Future	3,270.0000	3,180.0000	(2.752)	0	0	0
2010/06/21	R204 2011/02/03	8.55	Call	Bond Future	1,570.0000	1,607.0000	2.357	0	0	0
2010/06/21	R204 2011/02/03	8.55	Put	Bond Future	3,109.0000	3,021.0000	(2.830)	0	0	0
2010/06/21	R204 2011/02/03	8.45	Call	Bond Future	1,345.0000	1,377.0000	2.379	0	0	0
2010/06/21	R204 2011/02/03	8.45	Put	Bond Future	3,439.0000	3,346.0000	(2.704)	0	0	0
2010/06/21	R206 2010/08/05			Bond Future	7.7530	7.7320	(0.271)	0.0000	0.0000	0
2010/06/21	R206 2010/08/05	9.00	Call	Bond Future	3,594.0000	3,655.0000	1.697	0	0	0
2010/06/21	R206 2010/08/05	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/06/21	R206 2010/11/04			Bond Future	7.8310	7.8070	(0.306)	0.0000	0.0000	0
2010/06/21	R206 2010/11/04	8.50	Call	Bond Future	2,056.0000	2,103.0000	2.286	0	0	0
2010/06/21	R206 2010/11/04	8.50	Put	Bond Future	233.0000	214.0000	(8.155)	0	0	0
2010/06/21	R206 2010/11/04	8.55	Call	Bond Future	2,168.0000	2,216.0000	2.214	0	0	0
2010/06/21	R206 2010/11/04	8.55	Put	Bond Future	211.0000	193.0000	(8.531)	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
2010/06/21	R206 2010/11/04	8.45	Call	Bond Future	1,945.0000	1,991.0000	2.365	0	0	0
2010/06/21	R206 2010/11/04	8.45	Put	Bond Future	257.0000	237.0000	(7.782)	0	0	0
2010/06/21	R206 2011/02/03			Bond Future	7.8770	7.8510	(0.330)	0.0000	0.0000	0
2010/06/21	R206 2011/02/03	8.00	Call	Bond Future	1,125.0000	1,156.0000	2.756	0	0	0
2010/06/21	R206 2011/02/03	8.00	Put	Bond Future	811.0000	775.0000	(4.439)	0	0	0
2010/06/21	R206 2011/02/03	8.05	Call	Bond Future	1,199.0000	1,232.0000	2.752	0	0	0
2010/06/21	R206 2011/02/03	8.05	Put	Bond Future	757.0000	724.0000	(4.359)	0	0	0
2010/06/21	R206 2011/02/03	7.95	Call	Bond Future	1,053.0000	1,083.0000	2.849	0	0	0
2010/06/21	R206 2011/02/03	7.95	Put	Bond Future	866.0000	830.0000	(4.157)	0	0	0
2010/06/21	R207 2010/08/05			Bond Future	8.7500	8.7390	(0.126)	0.0000	0.0000	3,941
2010/06/21	R207 2010/08/05	9.50	Call	Bond Future	4,379.0000	4,432.0000	1.210	0	0	0
2010/06/21	R207 2010/08/05	9.50	Put	Bond Future	64.0000	52.0000	(18.750)	0	0	150
2010/06/21	R207 2010/08/05	9.25	Call	Bond Future	3,092.0000	3,131.0000	1.261	0	0	0
2010/06/21	R207 2010/08/05	9.25	Put	Bond Future	185.0000	159.0000	(14.054)	0	0	100
2010/06/21	R207 2010/08/05	8.25	Put	Bond Future	3,163.0000	3,090.0000	(2.308)	0	0	0
2010/06/21	R207 2010/08/05	8.25	Call	Bond Future	131.0000	123.0000	(6.107)	0	0	250
2010/06/21	R207 2010/11/04			Bond Future	8.8210	8.8090	(0.136)	0.0000	0.0000	0
2010/06/21	R207 2010/11/04	9.25	Call	Bond Future	3,419.0000	3,450.0000	0.907	0	0	0
2010/06/21	R207 2010/11/04	9.25	Put	Bond Future	970.0000	931.0000	(4.021)	0	0	0
2010/06/21	R207 2010/11/04	9.30	Call	Bond Future	3,622.0000	3,654.0000	0.883	0	0	0
2010/06/21	R207 2010/11/04	9.30	Put	Bond Future	893.0000	855.0000	(4.255)	0	0	0
2010/06/21	R207 2010/11/04	9.20	Call	Bond Future	3,221.0000	3,250.0000	0.900	0	0	0
2010/06/21	R207 2010/11/04	9.20	Put	Bond Future	1,053.0000	1,012.0000	(3.894)	0	0	0
2010/06/21	R207 2011/02/03			Bond Future	8.8760	8.8640	(0.135)	0.0000	0.0000	0
2010/06/21	R207 2011/02/03	8.75	Call	Bond Future	2,033.0000	2,049.0000	0.787	0	0	0
2010/06/21	R207 2011/02/03	8.75	Put	Bond Future	2,753.0000	2,701.0000	(1.889)	0	0	0
2010/06/21	R207 2011/02/03	8.80	Call	Bond Future	2,175.0000	2,193.0000	0.828	0	0	0
2010/06/21	R207 2011/02/03	8.80	Put	Bond Future	2,609.0000	2,558.0000	(1.955)	0	0	0
2010/06/21	R207 2011/02/03	8.70	Call	Bond Future	1,896.0000	1,911.0000	0.791	0	0	0
2010/06/21	R207 2011/02/03	8.70	Put	Bond Future	2,904.0000	2,851.0000	(1.825)	0	0	0
2010/06/21	R208 2010/08/05			Bond Future	8.8170	8.8060	(0.125)	0.0000	0.0000	11,317
2010/06/21	R208 2010/08/05	9.50	Call	Bond Future	4,173.0000	4,225.0000	1.246	0	0	0
2010/06/21	R208 2010/08/05	9.50	Put	Bond Future	90.0000	74.0000	(17.778)	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
2010/06/21	R208 2010/11/04			Bond Future	8.8870	8.8760	(0.124)	0.0000	0.0000	0
2010/06/21	R208 2010/11/04	9.25	Call	Bond Future	3,308.0000	3,333.0000	0.756	0	0	0
2010/06/21	R208 2010/11/04	9.25	Put	Bond Future	1,146.0000	1,105.0000	(3.578)	0	0	0
2010/06/21	R208 2010/11/04	9.30	Call	Bond Future	3,511.0000	3,537.0000	0.741	0	0	0
2010/06/21	R208 2010/11/04	9.30	Put	Bond Future	1,057.0000	1,017.0000	(3.784)	0	0	0
2010/06/21	R208 2010/11/04	9.20	Call	Bond Future	3,110.0000	3,133.0000	0.740	0	0	0
2010/06/21	R208 2010/11/04	9.20	Put	Bond Future	1,242.0000	1,198.0000	(3.543)	0	0	0
2010/06/21	R208 2011/02/03			Bond Future	8.9410	8.9290	(0.134)	0.0000	0.0000	0
2010/06/21	R208 2011/02/03	8.75	Call	Bond Future	1,992.0000	2,008.0000	0.803	0	0	0
2010/06/21	R208 2011/02/03	8.75	Put	Bond Future	3,138.0000	3,082.0000	(1.785)	0	0	0
2010/06/21	R208 2011/02/03	8.80	Call	Bond Future	2,135.0000	2,151.0000	0.749	0	0	0
2010/06/21	R208 2011/02/03	8.80	Put	Bond Future	2,979.0000	2,923.0000	(1.880)	0	0	0
2010/06/21	R208 2011/02/03	8.70	Call	Bond Future	1,856.0000	1,870.0000	0.754	0	0	0
2010/06/21	R208 2011/02/03	8.70	Put	Bond Future	3,305.0000	3,248.0000	(1.725)	0	0	0
2010/06/21	R209 2010/08/05			Bond Future	8.9170	8.9160	(0.011)	0.0000	0.0000	2,417
2010/06/21	R209 2010/08/05	8.75	Call	Bond Future	842.0000	803.0000	(4.632)	0	0	0
2010/06/21	R209 2010/08/05	8.75	Put	Bond Future	2,165.0000	2,118.0000	(2.171)	0	0	0
2010/06/21	R209 2010/11/04			Bond Future	8.9650	8.9650	0.000	0.0000	0.0000	0
2010/06/21	R209 2010/11/04	9.00	Call	Bond Future	2,782.0000	2,753.0000	(1.042)	0	0	0
2010/06/21	R209 2010/11/04	9.00	Put	Bond Future	2,512.0000	2,483.0000	(1.154)	0	0	0
2010/06/21	R209 2010/11/04	9.05	Call	Bond Future	2,990.0000	2,961.0000	(0.970)	0	0	0
2010/06/21	R209 2010/11/04	9.05	Put	Bond Future	2,338.0000	2,309.0000	(1.240)	0	0	0
2010/06/21	R209 2010/11/04	8.95	Call	Bond Future	2,581.0000	2,552.0000	(1.124)	0	0	0
2010/06/21	R209 2010/11/04	8.95	Put	Bond Future	2,697.0000	2,668.0000	(1.075)	0	0	0
2010/06/21	R209 2011/02/03			Bond Future	9.0030	9.0020	(0.011)	0.0000	0.0000	0
2010/06/21	R209 2011/02/03	9.00	Call	Bond Future	3,312.0000	3,295.0000	(0.513)	0	0	0
2010/06/21	R209 2011/02/03	9.00	Put	Bond Future	3,335.0000	3,310.0000	(0.750)	0	0	0
2010/06/21	R209 2011/02/03	9.05	Call	Bond Future	3,517.0000	3,499.0000	(0.512)	0	0	0
2010/06/21	R209 2011/02/03	9.05	Put	Bond Future	3,158.0000	3,132.0000	(0.823)	0	0	0
2010/06/21	R209 2011/02/03	8.95	Call	Bond Future	3,115.0000	3,097.0000	(0.578)	0	0	0
2010/06/21	R209 2011/02/03	8.95	Put	Bond Future	3,524.0000	3,498.0000	(0.738)	0	0	0
2010/06/21	TRT1 2010/08/05			Index Future	317.2870	317.5830	0.093	0.0000	0.0000	100
2010/06/21	TRT1 2010/11/04			Index Future	322.5630	322.8640	0.093	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
<b>Total</b>									<b>96456.00</b>	