



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/06/2010

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
2010/06/02	AL7T 2010/08/05			Index Future	346.7740	346.9330	0.046	0.0000	0.0000	58
2010/06/02	ALBI 2010/08/05			Index Future	319.1400	319.3690	0.072	0.0000	0.0000	1,460
2010/06/02	ALBI 2010/11/04			Index Future	324.4460	324.6780	0.072	0.0000	0.0000	0
2010/06/02	CRD1 2010/08/05			Index Future	140.6410	140.7230	0.058	0.0000	0.0000	2
2010/06/02	CRD1 2010/11/04			Index Future	142.9790	143.0630	0.059	0.0000	0.0000	0
2010/06/02	GOVI 2010/08/05			GOVI	320.4540	320.6760	0.069	0.0000	0.0000	324
2010/06/02	GOVI 2010/08/05	315.60	Call	GOVI	64,626.0000	65,990.0000	2.111	0	0	0
2010/06/02	GOVI 2010/08/05	315.60	Put	GOVI	16,086.0000	15,230.0000	(5.321)	0	0	0
2010/06/02	GOVI 2010/11/04			GOVI	325.7820	326.0080	0.069	0.0000	0.0000	0
2010/06/02	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/02	GOVI 2010/11/04	329.00	Put	GOVI	32,180.0000	29,920.0000	(7.023)	0	0	0
2010/06/02	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/02	GOVI 2010/11/04	329.01	Put	GOVI	32,280.0000	30,020.0000	(7.001)	0	0	0
2010/06/02	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/02	GOVI 2010/11/04	328.99	Put	GOVI	32,080.0000	29,820.0000	(7.045)	0	0	0
2010/06/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/02	ILBI 2010/08/05			Index Future	379.1710	379.8740	0.185	0.0000	0.0000	501
2010/06/02	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/02	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/02	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/02	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/02	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/02	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/02	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/02	JBAF 2010/06/15			Jibar Tradeable Future	6.5950	6.5930	(0.030)	0.0000	0.0000	0
2010/06/02	JBAF 2010/07/21			Jibar Tradeable Future	6.5470	6.5200	(0.412)	0.0000	0.0000	1,000
2010/06/02	JBAF 2010/08/18			Jibar Tradeable Future	6.4940	6.4680	(0.400)	0.0000	0.0000	1,000
2010/06/02	JBAF 2010/09/15			Jibar Tradeable Future	6.4710	6.4480	(0.355)	0.0000	0.0000	1,000
2010/06/02	JBAF 2010/10/20			Jibar Tradeable Future	6.4710	6.4480	(0.355)	0.0000	0.0000	0
2010/06/02	JBAF 2010/11/17			Jibar Tradeable Future	6.4720	6.4490	(0.355)	0.0000	0.0000	0
2010/06/02	JBAF 2010/12/15			Jibar Tradeable Future	6.4720	6.4490	(0.355)	0.0000	0.0000	0
2010/06/02	JBAF 2011/03/16			Jibar Tradeable Future	6.6300	6.5990	(0.468)	0.0000	0.0000	5,500
2010/06/02	JBAF 2011/06/15			Jibar Tradeable Future	6.8710	6.8160	(0.800)	0.0000	0.0000	4,600
2010/06/02	JBAF 2011/09/21			Jibar Tradeable Future	7.2450	7.1830	(0.856)	0.0000	0.0000	3,500
2010/06/02	JBAF 2011/12/21			Jibar Tradeable Future	7.5680	7.5100	(0.766)	0.0000	0.0000	5,000
2010/06/02	JBAF 2012/03/20			Jibar Tradeable Future	7.7880	7.7320	(0.719)	0.0000	0.0000	0
2010/06/02	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/02	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/02	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/02	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/02	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/02	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/02	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/02	OTH1 2010/08/05			Index Future	311.5930	311.8620	0.086	0.0000	0.0000	3
2010/06/02	OTH1 2010/11/04			Index Future	316.7730	317.0470	0.086	0.0000	0.0000	0
2010/06/02	R157 2010/08/05			Bond Future	8.0810	8.0460	(0.433)	0.0000	0.0000	5,757
2010/06/02	R157 2010/08/05	8.75	Call	Bond Future	3,190.0000	3,335.0000	4.545	0	0	0
2010/06/02	R157 2010/08/05	8.75	Put	Bond Future	113.0000	94.0000	(16.814)	0	0	0
2010/06/02	R157 2010/08/05	8.50	Call	Bond Future	2,206.0000	2,334.0000	5.802	0	0	0
2010/06/02	R157 2010/08/05	8.50	Put	Bond Future	267.0000	231.0000	(13.483)	0	0	2,500
2010/06/02	R157 2010/08/05	9.00	Call	Bond Future	4,244.0000	4,400.0000	3.676	0	0	0
2010/06/02	R157 2010/08/05	9.00	Put	Bond Future	43.0000	35.0000	(18.605)	0	0	0
2010/06/02	R157 2010/08/05	8.25	Put	Bond Future	571.0000	507.0000	(11.208)	0	0	0
2010/06/02	R157 2010/08/05	8.25	Call	Bond Future	1,358.0000	1,458.0000	7.364	0	0	500
2010/06/02	R157 2010/11/04			Bond Future	8.1680	8.1310	(0.453)	0.0000	0.0000	0
2010/06/02	R157 2010/11/04	8.50	Call	Bond Future	2,286.0000	2,392.0000	4.637	0	0	0
2010/06/02	R157 2010/11/04	8.50	Put	Bond Future	820.0000	761.0000	(7.195)	0	0	0
2010/06/02	R157 2010/11/04	8.55	Call	Bond Future	2,438.0000	2,548.0000	4.512	0	0	0
2010/06/02	R157 2010/11/04	8.55	Put	Bond Future	753.0000	699.0000	(7.171)	0	0	0
2010/06/02	R157 2010/11/04	8.45	Call	Bond Future	2,137.0000	2,240.0000	4.820	0	0	0
2010/06/02	R157 2010/11/04	8.45	Put	Bond Future	890.0000	829.0000	(6.854)	0	0	0
2010/06/02	R157 2011/02/03			Bond Future	8.2280	8.1900	(0.462)	0.0000	0.0000	0
2010/06/02	R157 2011/02/03	7.90	Call	Bond Future	1,030.0000	1,088.0000	5.631	0	0	0
2010/06/02	R157 2011/02/03	7.90	Put	Bond Future	2,426.0000	2,324.0000	(4.204)	0	0	0
2010/06/02	R157 2011/02/03	7.95	Call	Bond Future	1,119.0000	1,180.0000	5.451	0	0	0
2010/06/02	R157 2011/02/03	7.95	Put	Bond Future	2,301.0000	2,201.0000	(4.346)	0	0	0

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2010/06/02	R157 2011/02/03	7.85	Call	Bond Future	946.0000	1,001.0000	5.814	0	0	0
2010/06/02	R157 2011/02/03	7.85	Put	Bond Future	2,557.0000	2,451.0000	(4.145)	0	0	0
2010/06/02	R186 2010/08/05			Bond Future	8.9890	8.9660	(0.256)	0.0000	0.0000	20,528
2010/06/02	R186 2010/08/05	9.25	Call	Bond Future	3,421.0000	3,557.0000	3.975	0	0	0
2010/06/02	R186 2010/08/05	9.25	Put	Bond Future	1,035.0000	957.0000	(7.536)	0	0	0
2010/06/02	R186 2010/08/05	8.75	Call	Bond Future	1,020.0000	1,079.0000	5.784	0	0	1,300
2010/06/02	R186 2010/08/05	8.75	Put	Bond Future	3,273.0000	3,118.0000	(4.736)	0	0	0
2010/06/02	R186 2010/08/05	9.75	Call	Bond Future	6,987.0000	7,175.0000	2.691	0	0	0
2010/06/02	R186 2010/08/05	9.75	Put	Bond Future	236.0000	210.0000	(11.017)	0	0	1,300
2010/06/02	R186 2010/08/05	10.00	Call	Bond Future	8,938.0000	9,139.0000	2.249	0	0	0
2010/06/02	R186 2010/08/05	10.00	Put	Bond Future	101.0000	88.0000	(12.871)	0	0	3,000
2010/06/02	R186 2010/11/04			Bond Future	9.0540	9.0310	(0.254)	0.0000	0.0000	0
2010/06/02	R186 2010/11/04	9.25	Call	Bond Future	4,358.0000	4,474.0000	2.662	0	0	0
2010/06/02	R186 2010/11/04	9.25	Put	Bond Future	2,587.0000	2,492.0000	(3.672)	0	0	0
2010/06/02	R186 2010/11/04	9.30	Call	Bond Future	4,627.0000	4,747.0000	2.593	0	0	0
2010/06/02	R186 2010/11/04	9.30	Put	Bond Future	2,410.0000	2,320.0000	(3.734)	0	0	0
2010/06/02	R186 2010/11/04	9.20	Call	Bond Future	4,092.0000	4,204.0000	2.737	0	0	0
2010/06/02	R186 2010/11/04	9.20	Put	Bond Future	2,768.0000	2,670.0000	(3.540)	0	0	0
2010/06/02	R186 2010/11/04	8.75	Put	Bond Future	4,903.0000	4,764.0000	(2.835)	0	0	0
2010/06/02	R186 2010/11/04	8.75	Call	Bond Future	2,071.0000	2,142.0000	3.428	0	0	9,800
2010/06/02	R186 2011/02/03			Bond Future	9.1040	9.0800	(0.264)	0.0000	0.0000	0
2010/06/02	R186 2011/02/03	9.00	Call	Bond Future	3,640.0000	3,737.0000	2.665	0	0	0
2010/06/02	R186 2011/02/03	9.00	Put	Bond Future	4,584.0000	4,464.0000	(2.618)	0	0	0
2010/06/02	R186 2011/02/03	9.05	Call	Bond Future	3,869.0000	3,970.0000	2.610	0	0	0
2010/06/02	R186 2011/02/03	9.05	Put	Bond Future	4,358.0000	4,242.0000	(2.662)	0	0	0
2010/06/02	R186 2011/02/03	8.95	Call	Bond Future	3,419.0000	3,512.0000	2.720	0	0	0
2010/06/02	R186 2011/02/03	8.95	Put	Bond Future	4,821.0000	4,697.0000	(2.572)	0	0	0
2010/06/02	R201 2010/08/05			Bond Future	8.0230	7.9890	(0.424)	0.0000	0.0000	1,174
2010/06/02	R201 2010/08/05	9.00	Call	Bond Future	3,537.0000	3,659.0000	3.449	0	0	0
2010/06/02	R201 2010/08/05	9.00	Put	Bond Future	18.0000	15.0000	(16.667)	0	0	0
2010/06/02	R201 2010/11/04			Bond Future	8.1090	8.0720	(0.456)	0.0000	0.0000	0
2010/06/02	R201 2010/11/04	8.50	Call	Bond Future	1,957.0000	2,043.0000	4.394	0	0	0
2010/06/02	R201 2010/11/04	8.50	Put	Bond Future	604.0000	561.0000	(7.119)	0	0	0

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2010/06/02	R201 2010/11/04	8.55	Call	Bond Future	2,080.0000	2,169.0000	4.279	0	0	0
2010/06/02	R201 2010/11/04	8.55	Put	Bond Future	556.0000	515.0000	(7.374)	0	0	0
2010/06/02	R201 2010/11/04	8.45	Call	Bond Future	1,837.0000	1,921.0000	4.573	0	0	0
2010/06/02	R201 2010/11/04	8.45	Put	Bond Future	656.0000	611.0000	(6.860)	0	0	0
2010/06/02	R201 2011/02/03			Bond Future	8.1660	8.1270	(0.478)	0.0000	0.0000	0
2010/06/02	R201 2011/02/03	8.00	Call	Bond Future	1,016.0000	1,071.0000	5.413	0	0	0
2010/06/02	R201 2011/02/03	8.00	Put	Bond Future	1,565.0000	1,492.0000	(4.665)	0	0	0
2010/06/02	R201 2011/02/03	8.05	Call	Bond Future	1,096.0000	1,154.0000	5.292	0	0	0
2010/06/02	R201 2011/02/03	8.05	Put	Bond Future	1,480.0000	1,409.0000	(4.797)	0	0	0
2010/06/02	R201 2011/02/03	7.95	Call	Bond Future	940.0000	992.0000	5.532	0	0	0
2010/06/02	R201 2011/02/03	7.95	Put	Bond Future	1,656.0000	1,579.0000	(4.650)	0	0	0
2010/06/02	R203 2010/08/05			Bond Future	8.6640	8.6610	(0.035)	0.0000	0.0000	3,767
2010/06/02	R203 2010/08/05	9.25	Call	Bond Future	3,155.0000	3,163.0000	0.254	0	0	0
2010/06/02	R203 2010/08/05	9.25	Put	Bond Future	195.0000	188.0000	(3.590)	0	0	0
2010/06/02	R203 2010/11/04			Bond Future	8.7530	8.7500	(0.034)	0.0000	0.0000	0
2010/06/02	R203 2010/11/04	9.25	Call	Bond Future	3,269.0000	3,274.0000	0.153	0	0	0
2010/06/02	R203 2010/11/04	9.25	Put	Bond Future	828.0000	818.0000	(1.208)	0	0	0
2010/06/02	R203 2010/11/04	9.30	Call	Bond Future	3,447.0000	3,453.0000	0.174	0	0	0
2010/06/02	R203 2010/11/04	9.30	Put	Bond Future	764.0000	755.0000	(1.178)	0	0	0
2010/06/02	R203 2010/11/04	9.20	Call	Bond Future	3,094.0000	3,099.0000	0.162	0	0	0
2010/06/02	R203 2010/11/04	9.20	Put	Bond Future	895.0000	885.0000	(1.117)	0	0	0
2010/06/02	R203 2011/02/03			Bond Future	8.8240	8.8210	(0.034)	0.0000	0.0000	0
2010/06/02	R203 2011/02/03	8.50	Call	Bond Future	1,381.0000	1,383.0000	0.145	0	0	0
2010/06/02	R203 2011/02/03	8.50	Put	Bond Future	2,964.0000	2,951.0000	(0.439)	0	0	0
2010/06/02	R203 2011/02/03	8.55	Call	Bond Future	1,487.0000	1,489.0000	0.134	0	0	0
2010/06/02	R203 2011/02/03	8.55	Put	Bond Future	2,823.0000	2,811.0000	(0.425)	0	0	0
2010/06/02	R203 2011/02/03	8.45	Call	Bond Future	1,280.0000	1,282.0000	0.156	0	0	0
2010/06/02	R203 2011/02/03	8.45	Put	Bond Future	3,110.0000	3,097.0000	(0.418)	0	0	0
2010/06/02	R204 2010/08/05			Bond Future	8.7190	8.6960	(0.264)	0.0000	0.0000	2,664
2010/06/02	R204 2010/08/05	9.25	Call	Bond Future	3,234.0000	3,338.0000	3.216	0	0	0
2010/06/02	R204 2010/08/05	9.25	Put	Bond Future	271.0000	244.0000	(9.963)	0	0	780
2010/06/02	R204 2010/08/05	8.70	Call	Bond Future	1,115.0000	1,172.0000	5.112	0	0	0
2010/06/02	R204 2010/08/05	8.70	Put	Bond Future	1,223.0000	1,149.0000	(6.051)	0	0	650

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2010/06/02	R204 2010/11/04			Bond Future	8.7990	8.7750	(0.273)	0.0000	0.0000	0
2010/06/02	R204 2010/11/04	9.25	Call	Bond Future	3,414.0000	3,503.0000	2.607	0	0	0
2010/06/02	R204 2010/11/04	9.25	Put	Bond Future	953.0000	909.0000	(4.617)	0	0	0
2010/06/02	R204 2010/11/04	9.30	Call	Bond Future	3,609.0000	3,700.0000	2.521	0	0	0
2010/06/02	R204 2010/11/04	9.30	Put	Bond Future	880.0000	838.0000	(4.773)	0	0	0
2010/06/02	R204 2010/11/04	9.20	Call	Bond Future	3,228.0000	3,314.0000	2.664	0	0	0
2010/06/02	R204 2010/11/04	9.20	Put	Bond Future	1,036.0000	989.0000	(4.537)	0	0	0
2010/06/02	R204 2011/02/03			Bond Future	8.8600	8.8350	(0.282)	0.0000	0.0000	0
2010/06/02	R204 2011/02/03	8.50	Call	Bond Future	1,472.0000	1,519.0000	3.193	0	0	0
2010/06/02	R204 2011/02/03	8.50	Put	Bond Future	3,445.0000	3,357.0000	(2.554)	0	0	0
2010/06/02	R204 2011/02/03	8.55	Call	Bond Future	1,586.0000	1,635.0000	3.090	0	0	0
2010/06/02	R204 2011/02/03	8.55	Put	Bond Future	3,282.0000	3,195.0000	(2.651)	0	0	0
2010/06/02	R204 2011/02/03	8.45	Call	Bond Future	1,364.0000	1,409.0000	3.299	0	0	0
2010/06/02	R204 2011/02/03	8.45	Put	Bond Future	3,615.0000	3,525.0000	(2.490)	0	0	0
2010/06/02	R206 2010/08/05			Bond Future	7.9850	7.9390	(0.576)	0.0000	0.0000	0
2010/06/02	R206 2010/08/05	9.00	Call	Bond Future	2,927.0000	3,058.0000	4.476	0	0	0
2010/06/02	R206 2010/08/05	9.00	Put	Bond Future	15.0000	11.0000	(26.667)	0	0	0
2010/06/02	R206 2010/11/04			Bond Future	8.0830	8.0330	(0.619)	0.0000	0.0000	0
2010/06/02	R206 2010/11/04	8.50	Call	Bond Future	1,575.0000	1,670.0000	6.032	0	0	0
2010/06/02	R206 2010/11/04	8.50	Put	Bond Future	444.0000	402.0000	(9.459)	0	0	0
2010/06/02	R206 2010/11/04	8.55	Call	Bond Future	1,674.0000	1,771.0000	5.795	0	0	0
2010/06/02	R206 2010/11/04	8.55	Put	Bond Future	408.0000	369.0000	(9.559)	0	0	0
2010/06/02	R206 2010/11/04	8.45	Call	Bond Future	1,479.0000	1,571.0000	6.220	0	0	0
2010/06/02	R206 2010/11/04	8.45	Put	Bond Future	483.0000	438.0000	(9.317)	0	0	0
2010/06/02	R206 2011/02/03			Bond Future	8.1490	8.0950	(0.663)	0.0000	0.0000	0
2010/06/02	R206 2011/02/03	8.00	Call	Bond Future	813.0000	873.0000	7.380	0	0	0
2010/06/02	R206 2011/02/03	8.00	Put	Bond Future	1,192.0000	1,115.0000	(6.460)	0	0	0
2010/06/02	R206 2011/02/03	8.05	Call	Bond Future	873.0000	936.0000	7.216	0	0	0
2010/06/02	R206 2011/02/03	8.05	Put	Bond Future	1,125.0000	1,050.0000	(6.667)	0	0	0
2010/06/02	R206 2011/02/03	7.95	Call	Bond Future	756.0000	813.0000	7.540	0	0	0
2010/06/02	R206 2011/02/03	7.95	Put	Bond Future	1,263.0000	1,182.0000	(6.413)	0	0	0
2010/06/02	R207 2010/08/05			Bond Future	8.7560	8.7430	(0.148)	0.0000	0.0000	3,941
2010/06/02	R207 2010/08/05	9.50	Call	Bond Future	4,406.0000	4,473.0000	1.521	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
2010/06/02	R207 2010/08/05	9.50	Put	Bond Future	127.0000	116.0000	(8.661)	0	0	150
2010/06/02	R207 2010/08/05	9.25	Call	Bond Future	3,167.0000	3,225.0000	1.831	0	0	0
2010/06/02	R207 2010/08/05	9.25	Put	Bond Future	296.0000	277.0000	(6.419)	0	0	100
2010/06/02	R207 2010/08/05	8.25	Put	Bond Future	3,278.0000	3,207.0000	(2.166)	0	0	0
2010/06/02	R207 2010/08/05	8.25	Call	Bond Future	210.0000	216.0000	2.857	0	0	250
2010/06/02	R207 2010/11/04			Bond Future	8.8270	8.8140	(0.147)	0.0000	0.0000	0
2010/06/02	R207 2010/11/04	9.25	Call	Bond Future	3,498.0000	3,545.0000	1.344	0	0	0
2010/06/02	R207 2010/11/04	9.25	Put	Bond Future	1,084.0000	1,055.0000	(2.675)	0	0	0
2010/06/02	R207 2010/11/04	9.30	Call	Bond Future	3,698.0000	3,746.0000	1.298	0	0	0
2010/06/02	R207 2010/11/04	9.30	Put	Bond Future	1,004.0000	976.0000	(2.789)	0	0	0
2010/06/02	R207 2010/11/04	9.20	Call	Bond Future	3,303.0000	3,348.0000	1.362	0	0	0
2010/06/02	R207 2010/11/04	9.20	Put	Bond Future	1,170.0000	1,139.0000	(2.650)	0	0	0
2010/06/02	R207 2011/02/03			Bond Future	8.8820	8.8680	(0.158)	0.0000	0.0000	0
2010/06/02	R207 2011/02/03	8.75	Call	Bond Future	2,102.0000	2,135.0000	1.570	0	0	0
2010/06/02	R207 2011/02/03	8.75	Put	Bond Future	2,857.0000	2,810.0000	(1.645)	0	0	0
2010/06/02	R207 2011/02/03	8.80	Call	Bond Future	2,245.0000	2,279.0000	1.514	0	0	0
2010/06/02	R207 2011/02/03	8.80	Put	Bond Future	2,713.0000	2,667.0000	(1.696)	0	0	0
2010/06/02	R207 2011/02/03	8.70	Call	Bond Future	1,965.0000	1,996.0000	1.578	0	0	0
2010/06/02	R207 2011/02/03	8.70	Put	Bond Future	3,008.0000	2,959.0000	(1.629)	0	0	0
2010/06/02	R208 2010/08/05			Bond Future	8.8120	8.8090	(0.034)	0.0000	0.0000	9,147
2010/06/02	R208 2010/08/05	9.50	Call	Bond Future	4,275.0000	4,287.0000	0.281	0	0	0
2010/06/02	R208 2010/08/05	9.50	Put	Bond Future	162.0000	155.0000	(4.321)	0	0	0
2010/06/02	R208 2010/11/04			Bond Future	8.8810	8.8790	(0.023)	0.0000	0.0000	0
2010/06/02	R208 2010/11/04	9.25	Call	Bond Future	3,444.0000	3,446.0000	0.058	0	0	0
2010/06/02	R208 2010/11/04	9.25	Put	Bond Future	1,246.0000	1,236.0000	(0.803)	0	0	0
2010/06/02	R208 2010/11/04	9.30	Call	Bond Future	3,645.0000	3,647.0000	0.055	0	0	0
2010/06/02	R208 2010/11/04	9.30	Put	Bond Future	1,155.0000	1,145.0000	(0.866)	0	0	0
2010/06/02	R208 2010/11/04	9.20	Call	Bond Future	3,247.0000	3,248.0000	0.031	0	0	0
2010/06/02	R208 2010/11/04	9.20	Put	Bond Future	1,343.0000	1,331.0000	(0.894)	0	0	0
2010/06/02	R208 2011/02/03			Bond Future	8.9340	8.9320	(0.022)	0.0000	0.0000	0
2010/06/02	R208 2011/02/03	8.75	Call	Bond Future	2,101.0000	2,101.0000	0.000	0	0	0
2010/06/02	R208 2011/02/03	8.75	Put	Bond Future	3,205.0000	3,193.0000	(0.374)	0	0	0
2010/06/02	R208 2011/02/03	8.80	Call	Bond Future	2,245.0000	2,245.0000	0.000	0	0	0
2010/06/02	R208 2011/02/03	8.80	Put	Bond Future	3,047.0000	3,035.0000	(0.394)	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
2010/06/02	R208 2011/02/03	8.70	Call	Bond Future	1,963.0000	1,963.0000	0.000	0	0	0
2010/06/02	R208 2011/02/03	8.70	Put	Bond Future	3,370.0000	3,358.0000	(0.356)	0	0	0
2010/06/02	R209 2010/08/05			Bond Future	8.8970	8.8750	(0.247)	0.0000	0.0000	1,821
2010/06/02	R209 2010/08/05	8.75	Call	Bond Future	1,120.0000	1,178.0000	5.179	0	0	0
2010/06/02	R209 2010/08/05	8.75	Put	Bond Future	2,286.0000	2,172.0000	(4.987)	0	0	0
2010/06/02	R209 2010/11/04			Bond Future	8.9450	8.9220	(0.257)	0.0000	0.0000	0
2010/06/02	R209 2010/11/04	9.00	Call	Bond Future	3,022.0000	3,111.0000	2.945	0	0	0
2010/06/02	R209 2010/11/04	9.00	Put	Bond Future	2,597.0000	2,507.0000	(3.466)	0	0	0
2010/06/02	R209 2010/11/04	9.05	Call	Bond Future	3,233.0000	3,326.0000	2.877	0	0	0
2010/06/02	R209 2010/11/04	9.05	Put	Bond Future	2,426.0000	2,340.0000	(3.545)	0	0	0
2010/06/02	R209 2010/11/04	8.95	Call	Bond Future	2,817.0000	2,902.0000	3.017	0	0	0
2010/06/02	R209 2010/11/04	8.95	Put	Bond Future	2,778.0000	2,684.0000	(3.384)	0	0	0
2010/06/02	R209 2011/02/03			Bond Future	8.9810	8.9580	(0.256)	0.0000	0.0000	0
2010/06/02	R209 2011/02/03	9.00	Call	Bond Future	3,522.0000	3,610.0000	2.499	0	0	0
2010/06/02	R209 2011/02/03	9.00	Put	Bond Future	3,376.0000	3,286.0000	(2.666)	0	0	0
2010/06/02	R209 2011/02/03	9.05	Call	Bond Future	3,730.0000	3,820.0000	2.413	0	0	0
2010/06/02	R209 2011/02/03	9.05	Put	Bond Future	3,202.0000	3,114.0000	(2.748)	0	0	0
2010/06/02	R209 2011/02/03	8.95	Call	Bond Future	3,321.0000	3,405.0000	2.529	0	0	0
2010/06/02	R209 2011/02/03	8.95	Put	Bond Future	3,560.0000	3,467.0000	(2.612)	0	0	0
2010/06/02	TRT1 2010/08/05			Index Future	316.5920	316.8120	0.069	0.0000	0.0000	100
2010/06/02	TRT1 2010/11/04			Index Future	321.8550	322.0790	0.070	0.0000	0.0000	0
Total										93177.00