



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/06/2010

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
2010/06/10	AL7T 2010/08/05			Index Future	345.8600	346.2410	0.110	0.0000	0.0000	58
2010/06/10	ALBI 2010/08/05			Index Future	319.0720	319.3460	0.086	0.0000	0.0000	1,460
2010/06/10	ALBI 2010/11/04			Index Future	324.3770	324.6560	0.086	0.0000	0.0000	0
2010/06/10	CRD1 2010/08/05			Index Future	140.8890	140.9670	0.055	0.0000	0.0000	2
2010/06/10	CRD1 2010/11/04			Index Future	143.2320	143.3110	0.055	0.0000	0.0000	0
2010/06/10	GOVI 2010/08/05			GOVI	320.3890	320.6350	0.077	0.0000	0.0000	326
2010/06/10	GOVI 2010/08/05	315.60	Call	GOVI	62,255.0000	63,806.0000	2.491	0	0	0
2010/06/10	GOVI 2010/08/05	315.60	Put	GOVI	14,365.0000	13,456.0000	(6.328)	0	0	0
2010/06/10	GOVI 2010/11/04			GOVI	325.7160	325.9660	0.077	0.0000	0.0000	0
2010/06/10	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/10	GOVI 2010/11/04	329.00	Put	GOVI	32,840.0000	30,340.0000	(7.613)	0	0	0
2010/06/10	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/10	GOVI 2010/11/04	329.01	Put	GOVI	32,940.0000	30,440.0000	(7.590)	0	0	0
2010/06/10	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/10	GOVI 2010/11/04	328.99	Put	GOVI	32,740.0000	30,240.0000	(7.636)	0	0	0
2010/06/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/10	ILBI 2010/08/05			Index Future	381.5110	381.5700	0.015	0.0000	0.0000	501
2010/06/10	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/10	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/10	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/10	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/10	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/10	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/10	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/10	JBAF 2010/06/15			Jibar Tradeable Future	6.6180	6.6040	(0.212)	0.0000	0.0000	0
2010/06/10	JBAF 2010/07/21			Jibar Tradeable Future	6.5330	6.5390	0.092	0.0000	0.0000	1,000
2010/06/10	JBAF 2010/08/18			Jibar Tradeable Future	6.4570	6.4520	(0.077)	0.0000	0.0000	1,000
2010/06/10	JBAF 2010/09/15			Jibar Tradeable Future	6.4210	6.4010	(0.311)	0.0000	0.0000	1,000
2010/06/10	JBAF 2010/10/20			Jibar Tradeable Future	6.4210	6.4010	(0.311)	0.0000	0.0000	0
2010/06/10	JBAF 2010/11/17			Jibar Tradeable Future	6.4220	6.4020	(0.311)	0.0000	0.0000	0
2010/06/10	JBAF 2010/12/15			Jibar Tradeable Future	6.4220	6.4020	(0.311)	0.0000	0.0000	0
2010/06/10	JBAF 2011/03/16			Jibar Tradeable Future	6.5530	6.5320	(0.320)	0.0000	0.0000	5,500
2010/06/10	JBAF 2011/06/15			Jibar Tradeable Future	6.6900	6.6660	(0.359)	0.0000	0.0000	4,600
2010/06/10	JBAF 2011/09/21			Jibar Tradeable Future	7.0650	7.0340	(0.439)	0.0000	0.0000	3,500
2010/06/10	JBAF 2011/12/21			Jibar Tradeable Future	7.3930	7.3640	(0.392)	0.0000	0.0000	5,000
2010/06/10	JBAF 2012/03/20			Jibar Tradeable Future	7.6360	7.6160	(0.262)	0.0000	0.0000	0
2010/06/10	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/10	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/10	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/10	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0

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2010/06/10	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/10	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/10	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/10	OTH1 2010/08/05			Index Future	311.5080	311.9530	0.143	0.0000	0.0000	3
2010/06/10	OTH1 2010/11/04			Index Future	316.6880	317.1400	0.143	0.0000	0.0000	0
2010/06/10	R157 2010/08/05			Bond Future	8.0510	8.0290	(0.273)	0.0000	0.0000	5,757
2010/06/10	R157 2010/08/05	8.75	Call	Bond Future	3,294.0000	3,387.0000	2.823	0	0	0
2010/06/10	R157 2010/08/05	8.75	Put	Bond Future	77.0000	67.0000	(12.987)	0	0	0
2010/06/10	R157 2010/08/05	8.50	Call	Bond Future	2,281.0000	2,362.0000	3.551	0	0	0
2010/06/10	R157 2010/08/05	8.50	Put	Bond Future	202.0000	180.0000	(10.891)	0	0	2,500
2010/06/10	R157 2010/08/05	9.00	Call	Bond Future	4,367.0000	4,466.0000	2.267	0	0	0
2010/06/10	R157 2010/08/05	9.00	Put	Bond Future	25.0000	21.0000	(16.000)	0	0	0
2010/06/10	R157 2010/08/05	8.25	Put	Bond Future	469.0000	429.0000	(8.529)	0	0	0
2010/06/10	R157 2010/08/05	8.25	Call	Bond Future	1,396.0000	1,459.0000	4.513	0	0	500
2010/06/10	R157 2010/08/05	7.50	Put	Bond Future	2,703.0000	2,607.0000	(3.552)	0	0	0
2010/06/10	R157 2010/08/05	7.50	Call	Bond Future	88.0000	95.0000	7.955	0	0	500
2010/06/10	R157 2010/11/04			Bond Future	8.1350	8.1120	(0.283)	0.0000	0.0000	0
2010/06/10	R157 2010/11/04	8.50	Call	Bond Future	2,351.0000	2,417.0000	2.807	0	0	0
2010/06/10	R157 2010/11/04	8.50	Put	Bond Future	738.0000	702.0000	(4.878)	0	0	0
2010/06/10	R157 2010/11/04	8.55	Call	Bond Future	2,507.0000	2,576.0000	2.752	0	0	0
2010/06/10	R157 2010/11/04	8.55	Put	Bond Future	675.0000	642.0000	(4.889)	0	0	0
2010/06/10	R157 2010/11/04	8.45	Call	Bond Future	2,199.0000	2,262.0000	2.865	0	0	0
2010/06/10	R157 2010/11/04	8.45	Put	Bond Future	805.0000	766.0000	(4.845)	0	0	0
2010/06/10	R157 2010/11/04	7.50	Put	Bond Future	3,193.0000	3,107.0000	(2.693)	0	0	0
2010/06/10	R157 2010/11/04	7.50	Call	Bond Future	320.0000	337.0000	5.313	0	0	500
2010/06/10	R157 2011/02/03			Bond Future	8.1950	8.1710	(0.293)	0.0000	0.0000	0

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2010/06/10	R157 2011/02/03	7.90	Call	Bond Future	1,058.0000	1,094.0000	3.403	0	0	0
2010/06/10	R157 2011/02/03	7.90	Put	Bond Future	2,315.0000	2,249.0000	(2.851)	0	0	0
2010/06/10	R157 2011/02/03	7.95	Call	Bond Future	1,149.0000	1,187.0000	3.307	0	0	0
2010/06/10	R157 2011/02/03	7.95	Put	Bond Future	2,192.0000	2,128.0000	(2.920)	0	0	0
2010/06/10	R157 2011/02/03	7.85	Call	Bond Future	971.0000	1,006.0000	3.605	0	0	0
2010/06/10	R157 2011/02/03	7.85	Put	Bond Future	2,442.0000	2,376.0000	(2.703)	0	0	0
2010/06/10	R186 2010/08/05			Bond Future	8.9710	8.9600	(0.123)	0.0000	0.0000	20,749
2010/06/10	R186 2010/08/05	9.25	Call	Bond Future	3,426.0000	3,486.0000	1.751	0	0	0
2010/06/10	R186 2010/08/05	9.25	Put	Bond Future	872.0000	830.0000	(4.817)	0	0	0
2010/06/10	R186 2010/08/05	8.75	Call	Bond Future	964.0000	984.0000	2.075	0	0	1,300
2010/06/10	R186 2010/08/05	8.75	Put	Bond Future	3,050.0000	2,967.0000	(2.721)	0	0	0
2010/06/10	R186 2010/08/05	9.75	Call	Bond Future	7,088.0000	7,177.0000	1.256	0	0	0
2010/06/10	R186 2010/08/05	9.75	Put	Bond Future	169.0000	156.0000	(7.692)	0	0	1,444
2010/06/10	R186 2010/08/05	10.00	Call	Bond Future	9,070.0000	9,166.0000	1.058	0	0	0
2010/06/10	R186 2010/08/05	10.00	Put	Bond Future	66.0000	59.0000	(10.606)	0	0	3,000
2010/06/10	R186 2010/08/05	9.00	Call	Bond Future	1,988.0000	2,027.0000	1.962	0	0	48
2010/06/10	R186 2010/08/05	9.00	Put	Bond Future	1,718.0000	1,655.0000	(3.667)	0	0	48
2010/06/10	R186 2010/08/05	8.50	Put	Bond Future	4,887.0000	4,791.0000	(1.964)	0	0	0
2010/06/10	R186 2010/08/05	8.50	Call	Bond Future	372.0000	379.0000	1.882	0	0	144
2010/06/10	R186 2010/11/04			Bond Future	9.0360	9.0240	(0.133)	0.0000	0.0000	0
2010/06/10	R186 2010/11/04	9.25	Call	Bond Future	4,371.0000	4,427.0000	1.281	0	0	0
2010/06/10	R186 2010/11/04	9.25	Put	Bond Future	2,435.0000	2,381.0000	(2.218)	0	0	0
2010/06/10	R186 2010/11/04	9.30	Call	Bond Future	4,644.0000	4,703.0000	1.270	0	0	0
2010/06/10	R186 2010/11/04	9.30	Put	Bond Future	2,263.0000	2,212.0000	(2.254)	0	0	0
2010/06/10	R186 2010/11/04	9.20	Call	Bond Future	4,101.0000	4,155.0000	1.317	0	0	0
2010/06/10	R186 2010/11/04	9.20	Put	Bond Future	2,613.0000	2,557.0000	(2.143)	0	0	0
2010/06/10	R186 2010/11/04	8.75	Put	Bond Future	4,720.0000	4,643.0000	(1.631)	0	0	0
2010/06/10	R186 2010/11/04	8.75	Call	Bond Future	2,053.0000	2,086.0000	1.607	0	0	9,800
2010/06/10	R186 2011/02/03			Bond Future	9.0860	9.0740	(0.132)	0.0000	0.0000	0
2010/06/10	R186 2011/02/03	9.00	Call	Bond Future	3,652.0000	3,697.0000	1.232	0	0	0
2010/06/10	R186 2011/02/03	9.00	Put	Bond Future	4,433.0000	4,370.0000	(1.421)	0	0	0
2010/06/10	R186 2011/02/03	9.05	Call	Bond Future	3,884.0000	3,930.0000	1.184	0	0	0
2010/06/10	R186 2011/02/03	9.05	Put	Bond Future	4,210.0000	4,148.0000	(1.473)	0	0	0
2010/06/10	R186 2011/02/03	8.95	Call	Bond Future	3,429.0000	3,472.0000	1.254	0	0	0

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2010/06/10	R186 2011/02/03	8.95	Put	Bond Future	4,668.0000	4,603.0000	(1.392)	0	0	0
2010/06/10	R201 2010/08/05			Bond Future	7.9290	7.9180	(0.139)	0.0000	0.0000	1,388
2010/06/10	R201 2010/08/05	9.00	Call	Bond Future	3,872.0000	3,912.0000	1.033	0	0	0
2010/06/10	R201 2010/08/05	9.00	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/06/10	R201 2010/11/04			Bond Future	8.0090	7.9970	(0.150)	0.0000	0.0000	0
2010/06/10	R201 2010/11/04	8.50	Call	Bond Future	2,179.0000	2,206.0000	1.239	0	0	0
2010/06/10	R201 2010/11/04	8.50	Put	Bond Future	476.0000	461.0000	(3.151)	0	0	0
2010/06/10	R201 2010/11/04	8.55	Call	Bond Future	2,309.0000	2,338.0000	1.256	0	0	0
2010/06/10	R201 2010/11/04	8.55	Put	Bond Future	435.0000	422.0000	(2.989)	0	0	0
2010/06/10	R201 2010/11/04	8.45	Call	Bond Future	2,051.0000	2,078.0000	1.316	0	0	0
2010/06/10	R201 2010/11/04	8.45	Put	Bond Future	520.0000	505.0000	(2.885)	0	0	0
2010/06/10	R201 2011/02/03			Bond Future	8.0590	8.0460	(0.161)	0.0000	0.0000	0
2010/06/10	R201 2011/02/03	8.00	Call	Bond Future	1,158.0000	1,176.0000	1.554	0	0	0
2010/06/10	R201 2011/02/03	8.00	Put	Bond Future	1,354.0000	1,329.0000	(1.846)	0	0	0
2010/06/10	R201 2011/02/03	8.05	Call	Bond Future	1,245.0000	1,264.0000	1.526	0	0	0
2010/06/10	R201 2011/02/03	8.05	Put	Bond Future	1,275.0000	1,251.0000	(1.882)	0	0	0
2010/06/10	R201 2011/02/03	7.95	Call	Bond Future	1,074.0000	1,091.0000	1.583	0	0	0
2010/06/10	R201 2011/02/03	7.95	Put	Bond Future	1,436.0000	1,410.0000	(1.811)	0	0	0
2010/06/10	R203 2010/08/05			Bond Future	8.6750	8.6530	(0.254)	0.0000	0.0000	3,767
2010/06/10	R203 2010/08/05	9.25	Call	Bond Future	3,068.0000	3,163.0000	3.096	0	0	0
2010/06/10	R203 2010/08/05	9.25	Put	Bond Future	165.0000	147.0000	(10.909)	0	0	0
2010/06/10	R203 2010/11/04			Bond Future	8.7650	8.7420	(0.262)	0.0000	0.0000	0
2010/06/10	R203 2010/11/04	9.25	Call	Bond Future	3,186.0000	3,263.0000	2.417	0	0	0
2010/06/10	R203 2010/11/04	9.25	Put	Bond Future	805.0000	767.0000	(4.720)	0	0	0
2010/06/10	R203 2010/11/04	9.30	Call	Bond Future	3,364.0000	3,444.0000	2.378	0	0	0
2010/06/10	R203 2010/11/04	9.30	Put	Bond Future	741.0000	706.0000	(4.723)	0	0	0
2010/06/10	R203 2010/11/04	9.20	Call	Bond Future	3,011.0000	3,086.0000	2.491	0	0	0
2010/06/10	R203 2010/11/04	9.20	Put	Bond Future	872.0000	832.0000	(4.587)	0	0	0
2010/06/10	R203 2011/02/03			Bond Future	8.8370	8.8130	(0.272)	0.0000	0.0000	0
2010/06/10	R203 2011/02/03	8.50	Call	Bond Future	1,324.0000	1,365.0000	3.097	0	0	0
2010/06/10	R203 2011/02/03	8.50	Put	Bond Future	2,969.0000	2,894.0000	(2.526)	0	0	0
2010/06/10	R203 2011/02/03	8.55	Call	Bond Future	1,428.0000	1,471.0000	3.011	0	0	0
2010/06/10	R203 2011/02/03	8.55	Put	Bond Future	2,827.0000	2,754.0000	(2.582)	0	0	0

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2010/06/10	R203 2011/02/03	8.45	Call	Bond Future	1,226.0000	1,264.0000	3.100	0	0	0
2010/06/10	R203 2011/02/03	8.45	Put	Bond Future	3,118.0000	3,040.0000	(2.502)	0	0	0
2010/06/10	R204 2010/08/05			Bond Future	8.7510	8.7400	(0.126)	0.0000	0.0000	2,664
2010/06/10	R204 2010/08/05	9.25	Call	Bond Future	3,033.0000	3,079.0000	1.517	0	0	0
2010/06/10	R204 2010/08/05	9.25	Put	Bond Future	252.0000	235.0000	(6.746)	0	0	780
2010/06/10	R204 2010/08/05	8.70	Call	Bond Future	954.0000	974.0000	2.096	0	0	0
2010/06/10	R204 2010/08/05	8.70	Put	Bond Future	1,244.0000	1,202.0000	(3.376)	0	0	650
2010/06/10	R204 2010/11/04			Bond Future	8.8320	8.8200	(0.136)	0.0000	0.0000	0
2010/06/10	R204 2010/11/04	9.25	Call	Bond Future	3,242.0000	3,282.0000	1.234	0	0	0
2010/06/10	R204 2010/11/04	9.25	Put	Bond Future	964.0000	938.0000	(2.697)	0	0	0
2010/06/10	R204 2010/11/04	9.30	Call	Bond Future	3,434.0000	3,476.0000	1.223	0	0	0
2010/06/10	R204 2010/11/04	9.30	Put	Bond Future	888.0000	864.0000	(2.703)	0	0	0
2010/06/10	R204 2010/11/04	9.20	Call	Bond Future	3,058.0000	3,097.0000	1.275	0	0	0
2010/06/10	R204 2010/11/04	9.20	Put	Bond Future	1,049.0000	1,021.0000	(2.669)	0	0	0
2010/06/10	R204 2011/02/03			Bond Future	8.8950	8.8830	(0.135)	0.0000	0.0000	0
2010/06/10	R204 2011/02/03	8.50	Call	Bond Future	1,366.0000	1,385.0000	1.391	0	0	0
2010/06/10	R204 2011/02/03	8.50	Put	Bond Future	3,528.0000	3,482.0000	(1.304)	0	0	0
2010/06/10	R204 2011/02/03	8.55	Call	Bond Future	1,475.0000	1,496.0000	1.424	0	0	0
2010/06/10	R204 2011/02/03	8.55	Put	Bond Future	3,360.0000	3,316.0000	(1.310)	0	0	0
2010/06/10	R204 2011/02/03	8.45	Call	Bond Future	1,262.0000	1,280.0000	1.426	0	0	0
2010/06/10	R204 2011/02/03	8.45	Put	Bond Future	3,702.0000	3,655.0000	(1.270)	0	0	0
2010/06/10	R206 2010/08/05			Bond Future	7.8360	7.8350	(0.013)	0.0000	0.0000	0
2010/06/10	R206 2010/08/05	9.00	Call	Bond Future	3,353.0000	3,355.0000	0.060	0	0	0
2010/06/10	R206 2010/08/05	9.00	Put	Bond Future	4.0000	3.0000	(25.000)	0	0	0
2010/06/10	R206 2010/11/04			Bond Future	7.9210	7.9200	(0.013)	0.0000	0.0000	0
2010/06/10	R206 2010/11/04	8.50	Call	Bond Future	1,881.0000	1,881.0000	0.000	0	0	0
2010/06/10	R206 2010/11/04	8.50	Put	Bond Future	306.0000	303.0000	(0.980)	0	0	0
2010/06/10	R206 2010/11/04	8.55	Call	Bond Future	1,988.0000	1,988.0000	0.000	0	0	0
2010/06/10	R206 2010/11/04	8.55	Put	Bond Future	279.0000	276.0000	(1.075)	0	0	0
2010/06/10	R206 2010/11/04	8.45	Call	Bond Future	1,776.0000	1,775.0000	(0.056)	0	0	0
2010/06/10	R206 2010/11/04	8.45	Put	Bond Future	336.0000	332.0000	(1.190)	0	0	0
2010/06/10	R206 2011/02/03			Bond Future	7.9740	7.9720	(0.025)	0.0000	0.0000	0
2010/06/10	R206 2011/02/03	8.00	Call	Bond Future	1,011.0000	1,011.0000	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
2010/06/10	R206 2011/02/03	8.00	Put	Bond Future	945.0000	940.0000	(0.529)	0	0	0
2010/06/10	R206 2011/02/03	8.05	Call	Bond Future	1,080.0000	1,080.0000	0.000	0	0	0
2010/06/10	R206 2011/02/03	8.05	Put	Bond Future	886.0000	881.0000	(0.564)	0	0	0
2010/06/10	R206 2011/02/03	7.95	Call	Bond Future	944.0000	945.0000	0.106	0	0	0
2010/06/10	R206 2011/02/03	7.95	Put	Bond Future	1,005.0000	1,001.0000	(0.398)	0	0	0
2010/06/10	R207 2010/08/05			Bond Future	8.7990	8.7880	(0.125)	0.0000	0.0000	3,941
2010/06/10	R207 2010/08/05	9.50	Call	Bond Future	4,141.0000	4,197.0000	1.352	0	0	0
2010/06/10	R207 2010/08/05	9.50	Put	Bond Future	116.0000	107.0000	(7.759)	0	0	150
2010/06/10	R207 2010/08/05	9.25	Call	Bond Future	2,905.0000	2,952.0000	1.618	0	0	0
2010/06/10	R207 2010/08/05	9.25	Put	Bond Future	288.0000	270.0000	(6.250)	0	0	100
2010/06/10	R207 2010/08/05	8.25	Put	Bond Future	3,463.0000	3,401.0000	(1.790)	0	0	0
2010/06/10	R207 2010/08/05	8.25	Call	Bond Future	140.0000	143.0000	2.143	0	0	250
2010/06/10	R207 2010/11/04			Bond Future	8.8710	8.8600	(0.124)	0.0000	0.0000	0
2010/06/10	R207 2010/11/04	9.25	Call	Bond Future	3,276.0000	3,313.0000	1.129	0	0	0
2010/06/10	R207 2010/11/04	9.25	Put	Bond Future	1,117.0000	1,090.0000	(2.417)	0	0	0
2010/06/10	R207 2010/11/04	9.30	Call	Bond Future	3,471.0000	3,510.0000	1.124	0	0	0
2010/06/10	R207 2010/11/04	9.30	Put	Bond Future	1,032.0000	1,007.0000	(2.422)	0	0	0
2010/06/10	R207 2010/11/04	9.20	Call	Bond Future	3,084.0000	3,120.0000	1.167	0	0	0
2010/06/10	R207 2010/11/04	9.20	Put	Bond Future	1,206.0000	1,178.0000	(2.322)	0	0	0
2010/06/10	R207 2011/02/03			Bond Future	8.9280	8.9160	(0.134)	0.0000	0.0000	0
2010/06/10	R207 2011/02/03	8.75	Call	Bond Future	1,944.0000	1,969.0000	1.286	0	0	0
2010/06/10	R207 2011/02/03	8.75	Put	Bond Future	2,960.0000	2,917.0000	(1.453)	0	0	0
2010/06/10	R207 2011/02/03	8.80	Call	Bond Future	2,081.0000	2,108.0000	1.297	0	0	0
2010/06/10	R207 2011/02/03	8.80	Put	Bond Future	2,810.0000	2,769.0000	(1.459)	0	0	0
2010/06/10	R207 2011/02/03	8.70	Call	Bond Future	1,812.0000	1,836.0000	1.325	0	0	0
2010/06/10	R207 2011/02/03	8.70	Put	Bond Future	3,116.0000	3,072.0000	(1.412)	0	0	0
2010/06/10	R208 2010/08/05			Bond Future	8.8650	8.8440	(0.237)	0.0000	0.0000	11,317
2010/06/10	R208 2010/08/05	9.50	Call	Bond Future	3,944.0000	4,056.0000	2.840	0	0	0
2010/06/10	R208 2010/08/05	9.50	Put	Bond Future	157.0000	140.0000	(10.828)	0	0	0
2010/06/10	R208 2010/11/04			Bond Future	8.9370	8.9150	(0.246)	0.0000	0.0000	0
2010/06/10	R208 2010/11/04	9.25	Call	Bond Future	3,169.0000	3,249.0000	2.524	0	0	0
2010/06/10	R208 2010/11/04	9.25	Put	Bond Future	1,309.0000	1,257.0000	(3.972)	0	0	0
2010/06/10	R208 2010/11/04	9.30	Call	Bond Future	3,364.0000	3,447.0000	2.467	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
2010/06/10	R208 2010/11/04	9.30	Put	Bond Future	1,212.0000	1,163.0000	(4.043)	0	0	0
2010/06/10	R208 2010/11/04	9.20	Call	Bond Future	2,978.0000	3,055.0000	2.586	0	0	0
2010/06/10	R208 2010/11/04	9.20	Put	Bond Future	1,412.0000	1,356.0000	(3.966)	0	0	0
2010/06/10	R208 2011/02/03			Bond Future	8.9920	8.9690	(0.256)	0.0000	0.0000	0
2010/06/10	R208 2011/02/03	8.75	Call	Bond Future	1,909.0000	1,962.0000	2.776	0	0	0
2010/06/10	R208 2011/02/03	8.75	Put	Bond Future	3,357.0000	3,274.0000	(2.472)	0	0	0
2010/06/10	R208 2011/02/03	8.80	Call	Bond Future	2,046.0000	2,102.0000	2.737	0	0	0
2010/06/10	R208 2011/02/03	8.80	Put	Bond Future	3,192.0000	3,112.0000	(2.506)	0	0	0
2010/06/10	R208 2011/02/03	8.70	Call	Bond Future	1,778.0000	1,828.0000	2.812	0	0	0
2010/06/10	R208 2011/02/03	8.70	Put	Bond Future	3,530.0000	3,443.0000	(2.465)	0	0	0
2010/06/10	R209 2010/08/05			Bond Future	8.9010	8.8910	(0.112)	0.0000	0.0000	2,417
2010/06/10	R209 2010/08/05	8.75	Call	Bond Future	1,008.0000	1,026.0000	1.786	0	0	0
2010/06/10	R209 2010/08/05	8.75	Put	Bond Future	2,206.0000	2,145.0000	(2.765)	0	0	0
2010/06/10	R209 2010/11/04			Bond Future	8.9500	8.9390	(0.123)	0.0000	0.0000	0
2010/06/10	R209 2010/11/04	9.00	Call	Bond Future	2,928.0000	2,965.0000	1.264	0	0	0
2010/06/10	R209 2010/11/04	9.00	Put	Bond Future	2,542.0000	2,494.0000	(1.888)	0	0	0
2010/06/10	R209 2010/11/04	9.05	Call	Bond Future	3,139.0000	3,178.0000	1.242	0	0	0
2010/06/10	R209 2010/11/04	9.05	Put	Bond Future	2,370.0000	2,324.0000	(1.941)	0	0	0
2010/06/10	R209 2010/11/04	8.95	Call	Bond Future	2,724.0000	2,760.0000	1.322	0	0	0
2010/06/10	R209 2010/11/04	8.95	Put	Bond Future	2,724.0000	2,675.0000	(1.799)	0	0	0
2010/06/10	R209 2011/02/03			Bond Future	8.9860	8.9750	(0.122)	0.0000	0.0000	0
2010/06/10	R209 2011/02/03	9.00	Call	Bond Future	3,445.0000	3,483.0000	1.103	0	0	0
2010/06/10	R209 2011/02/03	9.00	Put	Bond Future	3,337.0000	3,291.0000	(1.378)	0	0	0
2010/06/10	R209 2011/02/03	9.05	Call	Bond Future	3,652.0000	3,691.0000	1.068	0	0	0
2010/06/10	R209 2011/02/03	9.05	Put	Bond Future	3,162.0000	3,116.0000	(1.455)	0	0	0
2010/06/10	R209 2011/02/03	8.95	Call	Bond Future	3,245.0000	3,281.0000	1.109	0	0	0
2010/06/10	R209 2011/02/03	8.95	Put	Bond Future	3,523.0000	3,474.0000	(1.391)	0	0	0
2010/06/10	TRT1 2010/08/05			Index Future	316.5320	316.7810	0.079	0.0000	0.0000	100
2010/06/10	TRT1 2010/11/04			Index Future	321.7950	322.0480	0.079	0.0000	0.0000	0
Total										97764.00