



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/06/2010

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
2010/06/11	AL7T 2010/08/05			Index Future	346.2410	346.0250	(0.062)	0.0000	0.0000	58
2010/06/11	ALBI 2010/08/05			Index Future	319.3460	319.0930	(0.079)	0.0000	0.0000	1,460
2010/06/11	ALBI 2010/11/04			Index Future	324.6560	324.3990	(0.079)	0.0000	0.0000	0
2010/06/11	CRD1 2010/08/05			Index Future	140.9670	140.9150	(0.037)	0.0000	0.0000	2
2010/06/11	CRD1 2010/11/04			Index Future	143.3110	143.2580	(0.037)	0.0000	0.0000	0
2010/06/11	GOVI 2010/08/05			GOVI	320.6350	320.3920	(0.076)	0.0000	0.0000	326
2010/06/11	GOVI 2010/08/05	315.60	Call	GOVI	63,806.0000	61,786.0000	(3.166)	0	0	0
2010/06/11	GOVI 2010/08/05	315.60	Put	GOVI	13,456.0000	13,866.0000	3.047	0	0	0
2010/06/11	GOVI 2010/11/04			GOVI	325.9660	325.7200	(0.075)	0.0000	0.0000	0
2010/06/11	GOVI 2010/11/04	329.00	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/11	GOVI 2010/11/04	329.00	Put	GOVI	30,340.0000	32,800.0000	8.108	0	0	0
2010/06/11	GOVI 2010/11/04	329.01	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/11	GOVI 2010/11/04	329.01	Put	GOVI	30,440.0000	32,900.0000	8.081	0	0	0
2010/06/11	GOVI 2010/11/04	328.99	Call	GOVI	0.0000	0.0000	0.000	0	0	0
2010/06/11	GOVI 2010/11/04	328.99	Put	GOVI	30,240.0000	32,700.0000	8.135	0	0	0
2010/06/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/06/11	ILBI 2010/08/05			Index Future	381.5700	381.5150	(0.014)	0.0000	0.0000	501
2010/06/11	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/06/11	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/06/11	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0

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2010/06/11	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/06/11	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/06/11	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0
2010/06/11	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/06/11	JBAF 2010/06/15			Jibar Tradeable Future	6.6040	6.6150	0.167	0.0000	0.0000	0
2010/06/11	JBAF 2010/07/21			Jibar Tradeable Future	6.5390	6.5350	(0.061)	0.0000	0.0000	1,000
2010/06/11	JBAF 2010/08/18			Jibar Tradeable Future	6.4520	6.4350	(0.263)	0.0000	0.0000	1,000
2010/06/11	JBAF 2010/09/15			Jibar Tradeable Future	6.4010	6.3950	(0.094)	0.0000	0.0000	1,000
2010/06/11	JBAF 2010/10/20			Jibar Tradeable Future	6.4010	6.3950	(0.094)	0.0000	0.0000	0
2010/06/11	JBAF 2010/11/17			Jibar Tradeable Future	6.4020	6.3950	(0.109)	0.0000	0.0000	0
2010/06/11	JBAF 2010/12/15			Jibar Tradeable Future	6.4020	6.3950	(0.109)	0.0000	0.0000	0
2010/06/11	JBAF 2011/03/16			Jibar Tradeable Future	6.5320	6.5150	(0.260)	0.0000	0.0000	5,500
2010/06/11	JBAF 2011/06/15			Jibar Tradeable Future	6.6660	6.6750	0.135	0.0000	0.0000	4,600
2010/06/11	JBAF 2011/09/21			Jibar Tradeable Future	7.0340	7.0150	(0.270)	0.0000	0.0000	3,500
2010/06/11	JBAF 2011/12/21			Jibar Tradeable Future	7.3640	7.3250	(0.530)	0.0000	0.0000	5,000
2010/06/11	JBAF 2012/03/20			Jibar Tradeable Future	7.6160	7.5850	(0.407)	0.0000	0.0000	0
2010/06/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/06/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/06/11	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/11	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/11	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	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
2010/06/11	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/06/11	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/06/11	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/06/11	OTH1 2010/08/05			Index Future	311.9530	311.6280	(0.104)	0.0000	0.0000	3
2010/06/11	OTH1 2010/11/04			Index Future	317.1400	316.8100	(0.104)	0.0000	0.0000	0
2010/06/11	R157 2010/08/05			Bond Future	8.0290	8.0380	0.112	0.0000	0.0000	5,757
2010/06/11	R157 2010/08/05	8.75	Call	Bond Future	3,387.0000	3,345.0000	(1.240)	0	0	0
2010/06/11	R157 2010/08/05	8.75	Put	Bond Future	67.0000	67.0000	0.000	0	0	0
2010/06/11	R157 2010/08/05	8.50	Call	Bond Future	2,362.0000	2,322.0000	(1.693)	0	0	0
2010/06/11	R157 2010/08/05	8.50	Put	Bond Future	180.0000	182.0000	1.111	0	0	2,500
2010/06/11	R157 2010/08/05	9.00	Call	Bond Future	4,466.0000	4,424.0000	(0.940)	0	0	0
2010/06/11	R157 2010/08/05	9.00	Put	Bond Future	21.0000	22.0000	4.762	0	0	0
2010/06/11	R157 2010/08/05	8.25	Put	Bond Future	429.0000	436.0000	1.632	0	0	0
2010/06/11	R157 2010/08/05	8.25	Call	Bond Future	1,459.0000	1,424.0000	(2.399)	0	0	500
2010/06/11	R157 2010/08/05	7.50	Put	Bond Future	2,607.0000	2,642.0000	1.343	0	0	0
2010/06/11	R157 2010/08/05	7.50	Call	Bond Future	95.0000	88.0000	(7.368)	0	0	500
2010/06/11	R157 2010/11/04			Bond Future	8.1120	8.1220	0.123	0.0000	0.0000	0
2010/06/11	R157 2010/11/04	8.50	Call	Bond Future	2,417.0000	2,382.0000	(1.448)	0	0	0
2010/06/11	R157 2010/11/04	8.50	Put	Bond Future	702.0000	711.0000	1.282	0	0	0
2010/06/11	R157 2010/11/04	8.55	Call	Bond Future	2,576.0000	2,540.0000	(1.398)	0	0	0
2010/06/11	R157 2010/11/04	8.55	Put	Bond Future	642.0000	650.0000	1.246	0	0	0
2010/06/11	R157 2010/11/04	8.45	Call	Bond Future	2,262.0000	2,228.0000	(1.503)	0	0	0
2010/06/11	R157 2010/11/04	8.45	Put	Bond Future	766.0000	777.0000	1.436	0	0	0
2010/06/11	R157 2010/11/04	7.50	Put	Bond Future	3,107.0000	3,140.0000	1.062	0	0	0
2010/06/11	R157 2010/11/04	7.50	Call	Bond Future	337.0000	325.0000	(3.561)	0	0	500
2010/06/11	R157 2011/02/03			Bond Future	8.1710	8.1820	0.135	0.0000	0.0000	0

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2010/06/11	R157 2011/02/03	7.90	Call	Bond Future	1,094.0000	1,073.0000	(1.920)	0	0	0
2010/06/11	R157 2011/02/03	7.90	Put	Bond Future	2,249.0000	2,275.0000	1.156	0	0	0
2010/06/11	R157 2011/02/03	7.95	Call	Bond Future	1,187.0000	1,164.0000	(1.938)	0	0	0
2010/06/11	R157 2011/02/03	7.95	Put	Bond Future	2,128.0000	2,152.0000	1.128	0	0	0
2010/06/11	R157 2011/02/03	7.85	Call	Bond Future	1,006.0000	985.0000	(2.087)	0	0	0
2010/06/11	R157 2011/02/03	7.85	Put	Bond Future	2,376.0000	2,401.0000	1.052	0	0	0
2010/06/11	R186 2010/08/05			Bond Future	8.9600	8.9800	0.223	0.0000	0.0000	20,749
2010/06/11	R186 2010/08/05	9.25	Call	Bond Future	3,486.0000	3,338.0000	(4.246)	0	0	0
2010/06/11	R186 2010/08/05	9.25	Put	Bond Future	830.0000	868.0000	4.578	0	0	0
2010/06/11	R186 2010/08/05	8.75	Call	Bond Future	984.0000	908.0000	(7.724)	0	0	1,300
2010/06/11	R186 2010/08/05	8.75	Put	Bond Future	2,967.0000	3,077.0000	3.707	0	0	0
2010/06/11	R186 2010/08/05	9.75	Call	Bond Future	7,177.0000	6,998.0000	(2.494)	0	0	0
2010/06/11	R186 2010/08/05	9.75	Put	Bond Future	156.0000	163.0000	4.487	0	0	1,444
2010/06/11	R186 2010/08/05	10.00	Call	Bond Future	9,166.0000	8,983.0000	(1.997)	0	0	0
2010/06/11	R186 2010/08/05	10.00	Put	Bond Future	59.0000	63.0000	6.780	0	0	3,000
2010/06/11	R186 2010/08/05	9.00	Call	Bond Future	2,027.0000	1,911.0000	(5.723)	0	0	48
2010/06/11	R186 2010/08/05	9.00	Put	Bond Future	1,655.0000	1,725.0000	4.230	0	0	48
2010/06/11	R186 2010/08/05	8.50	Put	Bond Future	4,791.0000	4,938.0000	3.068	0	0	0
2010/06/11	R186 2010/08/05	8.50	Call	Bond Future	379.0000	340.0000	(10.290)	0	0	144
2010/06/11	R186 2010/11/04			Bond Future	9.0240	9.0450	0.233	0.0000	0.0000	0
2010/06/11	R186 2010/11/04	9.25	Call	Bond Future	4,427.0000	4,300.0000	(2.869)	0	0	0
2010/06/11	R186 2010/11/04	9.25	Put	Bond Future	2,381.0000	2,446.0000	2.730	0	0	0
2010/06/11	R186 2010/11/04	9.30	Call	Bond Future	4,703.0000	4,571.0000	(2.807)	0	0	0
2010/06/11	R186 2010/11/04	9.30	Put	Bond Future	2,212.0000	2,272.0000	2.712	0	0	0
2010/06/11	R186 2010/11/04	9.20	Call	Bond Future	4,155.0000	4,031.0000	(2.984)	0	0	0
2010/06/11	R186 2010/11/04	9.20	Put	Bond Future	2,557.0000	2,625.0000	2.659	0	0	0
2010/06/11	R186 2010/11/04	8.75	Put	Bond Future	4,643.0000	4,751.0000	2.326	0	0	0
2010/06/11	R186 2010/11/04	8.75	Call	Bond Future	2,086.0000	2,001.0000	(4.075)	0	0	9,800
2010/06/11	R186 2011/02/03			Bond Future	9.0740	9.0950	0.231	0.0000	0.0000	0
2010/06/11	R186 2011/02/03	9.00	Call	Bond Future	3,697.0000	3,596.0000	(2.732)	0	0	0
2010/06/11	R186 2011/02/03	9.00	Put	Bond Future	4,370.0000	4,459.0000	2.037	0	0	0
2010/06/11	R186 2011/02/03	9.05	Call	Bond Future	3,930.0000	3,826.0000	(2.646)	0	0	0
2010/06/11	R186 2011/02/03	9.05	Put	Bond Future	4,148.0000	4,233.0000	2.049	0	0	0
2010/06/11	R186 2011/02/03	8.95	Call	Bond Future	3,472.0000	3,374.0000	(2.823)	0	0	0

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2010/06/11	R186 2011/02/03	8.95	Put	Bond Future	4,603.0000	4,695.0000	1.999	0	0	0
2010/06/11	R201 2010/08/05			Bond Future	7.9180	7.9270	0.114	0.0000	0.0000	1,388
2010/06/11	R201 2010/08/05	9.00	Call	Bond Future	3,912.0000	3,879.0000	(0.844)	0	0	0
2010/06/11	R201 2010/08/05	9.00	Put	Bond Future	6.0000	6.0000	0.000	0	0	0
2010/06/11	R201 2010/11/04			Bond Future	7.9970	8.0070	0.125	0.0000	0.0000	0
2010/06/11	R201 2010/11/04	8.50	Call	Bond Future	2,206.0000	2,177.0000	(1.315)	0	0	0
2010/06/11	R201 2010/11/04	8.50	Put	Bond Future	461.0000	467.0000	1.302	0	0	0
2010/06/11	R201 2010/11/04	8.55	Call	Bond Future	2,338.0000	2,308.0000	(1.283)	0	0	0
2010/06/11	R201 2010/11/04	8.55	Put	Bond Future	422.0000	427.0000	1.185	0	0	0
2010/06/11	R201 2010/11/04	8.45	Call	Bond Future	2,078.0000	2,049.0000	(1.396)	0	0	0
2010/06/11	R201 2010/11/04	8.45	Put	Bond Future	505.0000	511.0000	1.188	0	0	0
2010/06/11	R201 2011/02/03			Bond Future	8.0460	8.0570	0.137	0.0000	0.0000	0
2010/06/11	R201 2011/02/03	8.00	Call	Bond Future	1,176.0000	1,156.0000	(1.701)	0	0	0
2010/06/11	R201 2011/02/03	8.00	Put	Bond Future	1,329.0000	1,345.0000	1.204	0	0	0
2010/06/11	R201 2011/02/03	8.05	Call	Bond Future	1,264.0000	1,243.0000	(1.661)	0	0	0
2010/06/11	R201 2011/02/03	8.05	Put	Bond Future	1,251.0000	1,266.0000	1.199	0	0	0
2010/06/11	R201 2011/02/03	7.95	Call	Bond Future	1,091.0000	1,072.0000	(1.742)	0	0	0
2010/06/11	R201 2011/02/03	7.95	Put	Bond Future	1,410.0000	1,427.0000	1.206	0	0	0
2010/06/11	R203 2010/08/05			Bond Future	8.6530	8.6630	0.116	0.0000	0.0000	3,767
2010/06/11	R203 2010/08/05	9.25	Call	Bond Future	3,163.0000	3,113.0000	(1.581)	0	0	0
2010/06/11	R203 2010/08/05	9.25	Put	Bond Future	147.0000	148.0000	0.680	0	0	0
2010/06/11	R203 2010/11/04			Bond Future	8.7420	8.7520	0.114	0.0000	0.0000	0
2010/06/11	R203 2010/11/04	9.25	Call	Bond Future	3,263.0000	3,222.0000	(1.257)	0	0	0
2010/06/11	R203 2010/11/04	9.25	Put	Bond Future	767.0000	776.0000	1.173	0	0	0
2010/06/11	R203 2010/11/04	9.30	Call	Bond Future	3,444.0000	3,402.0000	(1.220)	0	0	0
2010/06/11	R203 2010/11/04	9.30	Put	Bond Future	706.0000	714.0000	1.133	0	0	0
2010/06/11	R203 2010/11/04	9.20	Call	Bond Future	3,086.0000	3,046.0000	(1.296)	0	0	0
2010/06/11	R203 2010/11/04	9.20	Put	Bond Future	832.0000	842.0000	1.202	0	0	0
2010/06/11	R203 2011/02/03			Bond Future	8.8130	8.8230	0.113	0.0000	0.0000	0
2010/06/11	R203 2011/02/03	8.50	Call	Bond Future	1,365.0000	1,342.0000	(1.685)	0	0	0
2010/06/11	R203 2011/02/03	8.50	Put	Bond Future	2,894.0000	2,920.0000	0.898	0	0	0
2010/06/11	R203 2011/02/03	8.55	Call	Bond Future	1,471.0000	1,447.0000	(1.632)	0	0	0
2010/06/11	R203 2011/02/03	8.55	Put	Bond Future	2,754.0000	2,778.0000	0.871	0	0	0

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2010/06/11	R203 2011/02/03	8.45	Call	Bond Future	1,264.0000	1,242.0000	(1.741)	0	0	0
2010/06/11	R203 2011/02/03	8.45	Put	Bond Future	3,040.0000	3,067.0000	0.888	0	0	0
2010/06/11	R204 2010/08/05			Bond Future	8.7400	8.7590	0.217	0.0000	0.0000	2,664
2010/06/11	R204 2010/08/05	9.25	Call	Bond Future	3,079.0000	2,982.0000	(3.150)	0	0	0
2010/06/11	R204 2010/08/05	9.25	Put	Bond Future	235.0000	246.0000	4.681	0	0	780
2010/06/11	R204 2010/08/05	8.70	Call	Bond Future	974.0000	914.0000	(6.160)	0	0	0
2010/06/11	R204 2010/08/05	8.70	Put	Bond Future	1,202.0000	1,250.0000	3.993	0	0	650
2010/06/11	R204 2010/11/04			Bond Future	8.8200	8.8410	0.238	0.0000	0.0000	0
2010/06/11	R204 2010/11/04	9.25	Call	Bond Future	3,282.0000	3,196.0000	(2.620)	0	0	0
2010/06/11	R204 2010/11/04	9.25	Put	Bond Future	938.0000	968.0000	3.198	0	0	0
2010/06/11	R204 2010/11/04	9.30	Call	Bond Future	3,476.0000	3,388.0000	(2.532)	0	0	0
2010/06/11	R204 2010/11/04	9.30	Put	Bond Future	864.0000	892.0000	3.241	0	0	0
2010/06/11	R204 2010/11/04	9.20	Call	Bond Future	3,097.0000	3,013.0000	(2.712)	0	0	0
2010/06/11	R204 2010/11/04	9.20	Put	Bond Future	1,021.0000	1,054.0000	3.232	0	0	0
2010/06/11	R204 2011/02/03			Bond Future	8.8830	8.9040	0.236	0.0000	0.0000	0
2010/06/11	R204 2011/02/03	8.50	Call	Bond Future	1,385.0000	1,339.0000	(3.321)	0	0	0
2010/06/11	R204 2011/02/03	8.50	Put	Bond Future	3,482.0000	3,550.0000	1.953	0	0	0
2010/06/11	R204 2011/02/03	8.55	Call	Bond Future	1,496.0000	1,448.0000	(3.209)	0	0	0
2010/06/11	R204 2011/02/03	8.55	Put	Bond Future	3,316.0000	3,381.0000	1.960	0	0	0
2010/06/11	R204 2011/02/03	8.45	Call	Bond Future	1,280.0000	1,237.0000	(3.359)	0	0	0
2010/06/11	R204 2011/02/03	8.45	Put	Bond Future	3,655.0000	3,726.0000	1.943	0	0	0
2010/06/11	R206 2010/08/05			Bond Future	7.8350	7.8240	(0.140)	0.0000	0.0000	0
2010/06/11	R206 2010/08/05	9.00	Call	Bond Future	3,355.0000	3,387.0000	0.954	0	0	0
2010/06/11	R206 2010/08/05	9.00	Put	Bond Future	3.0000	3.0000	0.000	0	0	0
2010/06/11	R206 2010/11/04			Bond Future	7.9200	7.9070	(0.164)	0.0000	0.0000	0
2010/06/11	R206 2010/11/04	8.50	Call	Bond Future	1,881.0000	1,906.0000	1.329	0	0	0
2010/06/11	R206 2010/11/04	8.50	Put	Bond Future	303.0000	293.0000	(3.300)	0	0	0
2010/06/11	R206 2010/11/04	8.55	Call	Bond Future	1,988.0000	2,014.0000	1.308	0	0	0
2010/06/11	R206 2010/11/04	8.55	Put	Bond Future	276.0000	266.0000	(3.623)	0	0	0
2010/06/11	R206 2010/11/04	8.45	Call	Bond Future	1,775.0000	1,800.0000	1.408	0	0	0
2010/06/11	R206 2010/11/04	8.45	Put	Bond Future	332.0000	321.0000	(3.313)	0	0	0
2010/06/11	R206 2011/02/03			Bond Future	7.9720	7.9590	(0.163)	0.0000	0.0000	0
2010/06/11	R206 2011/02/03	8.00	Call	Bond Future	1,011.0000	1,026.0000	1.484	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
2010/06/11	R206 2011/02/03	8.00	Put	Bond Future	940.0000	921.0000	(2.021)	0	0	0
2010/06/11	R206 2011/02/03	8.05	Call	Bond Future	1,080.0000	1,096.0000	1.481	0	0	0
2010/06/11	R206 2011/02/03	8.05	Put	Bond Future	881.0000	864.0000	(1.930)	0	0	0
2010/06/11	R206 2011/02/03	7.95	Call	Bond Future	945.0000	959.0000	1.481	0	0	0
2010/06/11	R206 2011/02/03	7.95	Put	Bond Future	1,001.0000	982.0000	(1.898)	0	0	0
2010/06/11	R207 2010/08/05			Bond Future	8.7880	8.7970	0.102	0.0000	0.0000	3,941
2010/06/11	R207 2010/08/05	9.50	Call	Bond Future	4,197.0000	4,144.0000	(1.263)	0	0	0
2010/06/11	R207 2010/08/05	9.50	Put	Bond Future	107.0000	107.0000	0.000	0	0	150
2010/06/11	R207 2010/08/05	9.25	Call	Bond Future	2,952.0000	2,901.0000	(1.728)	0	0	0
2010/06/11	R207 2010/08/05	9.25	Put	Bond Future	270.0000	273.0000	1.111	0	0	100
2010/06/11	R207 2010/08/05	8.25	Put	Bond Future	3,401.0000	3,443.0000	1.235	0	0	0
2010/06/11	R207 2010/08/05	8.25	Call	Bond Future	143.0000	132.0000	(7.692)	0	0	250
2010/06/11	R207 2010/11/04			Bond Future	8.8600	8.8700	0.113	0.0000	0.0000	0
2010/06/11	R207 2010/11/04	9.25	Call	Bond Future	3,313.0000	3,267.0000	(1.388)	0	0	0
2010/06/11	R207 2010/11/04	9.25	Put	Bond Future	1,090.0000	1,102.0000	1.101	0	0	0
2010/06/11	R207 2010/11/04	9.30	Call	Bond Future	3,510.0000	3,463.0000	(1.339)	0	0	0
2010/06/11	R207 2010/11/04	9.30	Put	Bond Future	1,007.0000	1,018.0000	1.092	0	0	0
2010/06/11	R207 2010/11/04	9.20	Call	Bond Future	3,120.0000	3,076.0000	(1.410)	0	0	0
2010/06/11	R207 2010/11/04	9.20	Put	Bond Future	1,178.0000	1,192.0000	1.188	0	0	0
2010/06/11	R207 2011/02/03			Bond Future	8.9160	8.9260	0.112	0.0000	0.0000	0
2010/06/11	R207 2011/02/03	8.75	Call	Bond Future	1,969.0000	1,939.0000	(1.524)	0	0	0
2010/06/11	R207 2011/02/03	8.75	Put	Bond Future	2,917.0000	2,943.0000	0.891	0	0	0
2010/06/11	R207 2011/02/03	8.80	Call	Bond Future	2,108.0000	2,076.0000	(1.518)	0	0	0
2010/06/11	R207 2011/02/03	8.80	Put	Bond Future	2,769.0000	2,794.0000	0.903	0	0	0
2010/06/11	R207 2011/02/03	8.70	Call	Bond Future	1,836.0000	1,807.0000	(1.580)	0	0	0
2010/06/11	R207 2011/02/03	8.70	Put	Bond Future	3,072.0000	3,099.0000	0.879	0	0	0
2010/06/11	R208 2010/08/05			Bond Future	8.8440	8.8540	0.113	0.0000	0.0000	11,317
2010/06/11	R208 2010/08/05	9.50	Call	Bond Future	4,056.0000	3,995.0000	(1.504)	0	0	0
2010/06/11	R208 2010/08/05	9.50	Put	Bond Future	140.0000	140.0000	0.000	0	0	0
2010/06/11	R208 2010/11/04			Bond Future	8.9150	8.9250	0.112	0.0000	0.0000	0
2010/06/11	R208 2010/11/04	9.25	Call	Bond Future	3,249.0000	3,202.0000	(1.447)	0	0	0
2010/06/11	R208 2010/11/04	9.25	Put	Bond Future	1,257.0000	1,270.0000	1.034	0	0	0
2010/06/11	R208 2010/11/04	9.30	Call	Bond Future	3,447.0000	3,400.0000	(1.364)	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
2010/06/11	R208 2010/11/04	9.30	Put	Bond Future	1,163.0000	1,176.0000	1.118	0	0	0
2010/06/11	R208 2010/11/04	9.20	Call	Bond Future	3,055.0000	3,010.0000	(1.473)	0	0	0
2010/06/11	R208 2010/11/04	9.20	Put	Bond Future	1,356.0000	1,372.0000	1.180	0	0	0
2010/06/11	R208 2011/02/03			Bond Future	8.9690	8.9800	0.123	0.0000	0.0000	0
2010/06/11	R208 2011/02/03	8.75	Call	Bond Future	1,962.0000	1,929.0000	(1.682)	0	0	0
2010/06/11	R208 2011/02/03	8.75	Put	Bond Future	3,274.0000	3,306.0000	0.977	0	0	0
2010/06/11	R208 2011/02/03	8.80	Call	Bond Future	2,102.0000	2,067.0000	(1.665)	0	0	0
2010/06/11	R208 2011/02/03	8.80	Put	Bond Future	3,112.0000	3,142.0000	0.964	0	0	0
2010/06/11	R208 2011/02/03	8.70	Call	Bond Future	1,828.0000	1,796.0000	(1.751)	0	0	0
2010/06/11	R208 2011/02/03	8.70	Put	Bond Future	3,443.0000	3,476.0000	0.958	0	0	0
2010/06/11	R209 2010/08/05			Bond Future	8.8910	8.9100	0.214	0.0000	0.0000	2,417
2010/06/11	R209 2010/08/05	8.75	Call	Bond Future	1,026.0000	955.0000	(6.920)	0	0	0
2010/06/11	R209 2010/08/05	8.75	Put	Bond Future	2,145.0000	2,223.0000	3.636	0	0	0
2010/06/11	R209 2010/11/04			Bond Future	8.9390	8.9590	0.224	0.0000	0.0000	0
2010/06/11	R209 2010/11/04	9.00	Call	Bond Future	2,965.0000	2,872.0000	(3.137)	0	0	0
2010/06/11	R209 2010/11/04	9.00	Put	Bond Future	2,494.0000	2,556.0000	2.486	0	0	0
2010/06/11	R209 2010/11/04	9.05	Call	Bond Future	3,178.0000	3,081.0000	(3.052)	0	0	0
2010/06/11	R209 2010/11/04	9.05	Put	Bond Future	2,324.0000	2,382.0000	2.496	0	0	0
2010/06/11	R209 2010/11/04	8.95	Call	Bond Future	2,760.0000	2,670.0000	(3.261)	0	0	0
2010/06/11	R209 2010/11/04	8.95	Put	Bond Future	2,675.0000	2,740.0000	2.430	0	0	0
2010/06/11	R209 2011/02/03			Bond Future	8.9750	8.9960	0.234	0.0000	0.0000	0
2010/06/11	R209 2011/02/03	9.00	Call	Bond Future	3,483.0000	3,391.0000	(2.641)	0	0	0
2010/06/11	R209 2011/02/03	9.00	Put	Bond Future	3,291.0000	3,360.0000	2.097	0	0	0
2010/06/11	R209 2011/02/03	9.05	Call	Bond Future	3,691.0000	3,596.0000	(2.574)	0	0	0
2010/06/11	R209 2011/02/03	9.05	Put	Bond Future	3,116.0000	3,183.0000	2.150	0	0	0
2010/06/11	R209 2011/02/03	8.95	Call	Bond Future	3,281.0000	3,192.0000	(2.713)	0	0	0
2010/06/11	R209 2011/02/03	8.95	Put	Bond Future	3,474.0000	3,547.0000	2.101	0	0	0
2010/06/11	TRT1 2010/08/05			Index Future	316.7810	316.5390	(0.076)	0.0000	0.0000	100
2010/06/11	TRT1 2010/11/04			Index Future	322.0480	321.8030	(0.076)	0.0000	0.0000	0
Total										97764.00