



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 03/02/2010

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
2010/02/03	AL13 2010/02/04			Index Future	254.7070	254.4020	(0.120)	0.0000	0.0000	44
2010/02/03	AL7T 2010/02/04			Index Future	325.8250	324.6060	(0.374)	0.0000	0.0000	0
2010/02/03	AL7T 2010/05/06			Index Future	331.6710	330.4360	(0.372)	0.0000	0.0000	58
2010/02/03	ALBI 2010/02/04			Index Future	301.4800	300.3320	(0.381)	0.0000	0.0000	234
2010/02/03	ALBI 2010/05/06			Index Future	306.7380	305.5730	(0.380)	0.0000	0.0000	1,204
2010/02/03	ALBI 2010/08/05			Index Future	312.2410	311.0550	(0.380)	0.0000	0.0000	0
2010/02/03	CRD1 2010/02/04			Index Future	131.9330	131.6730	(0.197)	0.0000	0.0000	0
2010/02/03	CRD1 2010/05/06			Index Future	134.2340	133.9710	(0.196)	0.0000	0.0000	2
2010/02/03	GOVI 2010/02/04			GOVI	303.0990	301.9250	(0.387)	0.0000	0.0000	732
2010/02/03	GOVI 2010/02/04	304.00	Call	GOVI	1,592.0000	21.0000	(98.681)	0	0	0
2010/02/03	GOVI 2010/02/04	304.00	Put	GOVI	10,602.0000	20,771.0000	95.916	0	0	0
2010/02/03	GOVI 2010/05/06			GOVI	308.3850	307.1940	(0.386)	0.0000	0.0000	272
2010/02/03	GOVI 2010/05/06	309.80	Call	GOVI	35,643.0000	30,282.0000	(15.041)	0	0	0
2010/02/03	GOVI 2010/05/06	309.80	Put	GOVI	49,793.0000	56,342.0000	13.152	0	0	0
2010/02/03	GOVI 2010/08/05			GOVI	314.0560	312.8400	(0.387)	0.0000	0.0000	0
2010/02/03	GOVI 2010/08/05	315.60	Call	GOVI	51,151.0000	45,512.0000	(11.024)	0	0	0
2010/02/03	GOVI 2010/08/05	315.60	Put	GOVI	66,591.0000	73,112.0000	9.793	0	0	0
2010/02/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/03	ILBI 2010/02/04			Index Future	358.2000	358.2140	0.004	0.0000	0.0000	5
2010/02/03	ILBI 2010/05/06			Index Future	364.6760	364.6890	0.004	0.0000	0.0000	428
2010/02/03	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0

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2010/02/03	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/03	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/03	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/03	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/03	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/02/03	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/03	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.1150	(0.210)	0.0000	0.0000	0
2010/02/03	JBAF 2010/03/17			Jibar Tradeable Future	7.0460	7.0390	(0.099)	0.0000	0.0000	0
2010/02/03	JBAF 2010/04/21			Jibar Tradeable Future	6.9320	6.9290	(0.043)	0.0000	0.0000	0
2010/02/03	JBAF 2010/05/19			Jibar Tradeable Future	6.8950	6.8950	0.000	0.0000	0.0000	0
2010/02/03	JBAF 2010/06/15			Jibar Tradeable Future	6.8860	6.8760	(0.145)	0.0000	0.0000	0
2010/02/03	JBAF 2010/07/21			Jibar Tradeable Future	6.8860	6.8760	(0.145)	0.0000	0.0000	0
2010/02/03	JBAF 2010/09/15			Jibar Tradeable Future	6.9330	6.9280	(0.072)	0.0000	0.0000	0
2010/02/03	JBAF 2010/12/15			Jibar Tradeable Future	7.0990	7.0880	(0.155)	0.0000	0.0000	0
2010/02/03	JBAF 2011/03/16			Jibar Tradeable Future	7.3650	7.3440	(0.285)	0.0000	0.0000	0
2010/02/03	JBAF 2011/06/15			Jibar Tradeable Future	7.7370	7.7210	(0.207)	0.0000	0.0000	5,000
2010/02/03	JBAF 2011/09/21			Jibar Tradeable Future	8.1600	8.1280	(0.392)	0.0000	0.0000	0
2010/02/03	JBAF 2011/12/21			Jibar Tradeable Future	8.3600	8.3250	(0.419)	0.0000	0.0000	5,000
2010/02/03	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/02/03	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/03	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/03	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/03	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/02/03	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/02/03	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/02/03	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/02/03	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/03	OTH1 2010/02/04			Index Future	292.4780	291.4440	(0.354)	0.0000	0.0000	0
2010/02/03	OTH1 2010/05/06			Index Future	297.5790	296.5290	(0.353)	0.0000	0.0000	3
2010/02/03	R155 2010/02/04			Bond Future	7.4200	7.4850	0.876	0.0000	0.0000	31
2010/02/03	R155 2010/02/04	7.50	Call	Bond Future	133.0000	48.0000	(63.910)	0	0	0
2010/02/03	R155 2010/02/04	7.50	Put	Bond Future	11.0000	25.0000	127.273	0	0	0
2010/02/03	R155 2010/05/06			Bond Future	7.4360	7.5010	0.874	0.0000	0.0000	0
2010/02/03	R155 2010/05/06	7.50	Call	Bond Future	82.0000	0.0000	(100.000)	0	0	0
2010/02/03	R155 2010/05/06	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/02/03	R155 2010/05/06	7.55	Call	Bond Future	146.0000	63.0000	(56.849)	0	0	0
2010/02/03	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R155 2010/05/06	7.45	Call	Bond Future	18.0000	0.0000	(100.000)	0	0	0
2010/02/03	R155 2010/05/06	7.45	Put	Bond Future	0.0000	65.0000	100.000	0	0	0
2010/02/03	R157 2010/02/04			Bond Future	8.3140	8.3610	0.565	0.0000	0.0000	3,592
2010/02/03	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R157 2010/02/04	7.75	Put	Bond Future	2,877.0000	3,113.0000	8.203	0	0	0
2010/02/03	R157 2010/05/06			Bond Future	8.3980	8.4490	0.607	0.0000	0.0000	7,091
2010/02/03	R157 2010/05/06	8.50	Call	Bond Future	1,380.0000	1,238.0000	(10.290)	0	0	0
2010/02/03	R157 2010/05/06	8.50	Put	Bond Future	891.0000	994.0000	11.560	0	0	0
2010/02/03	R157 2010/08/05			Bond Future	8.4640	8.5180	0.638	0.0000	0.0000	0
2010/02/03	R157 2010/08/05	8.75	Call	Bond Future	2,363.0000	2,205.0000	(6.686)	0	0	0
2010/02/03	R157 2010/08/05	8.75	Put	Bond Future	1,060.0000	1,149.0000	8.396	0	0	0
2010/02/03	R157 2010/11/04			Bond Future	8.5040	8.5620	0.682	0.0000	0.0000	0
2010/02/03	R157 2010/11/04	8.50	Call	Bond Future	2,096.0000	1,965.0000	(6.250)	0	0	0
2010/02/03	R157 2010/11/04	8.50	Put	Bond Future	2,114.0000	2,236.0000	5.771	0	0	0
2010/02/03	R157 2010/11/04	8.55	Call	Bond Future	2,205.0000	2,070.0000	(6.122)	0	0	0
2010/02/03	R157 2010/11/04	8.55	Put	Bond Future	2,004.0000	2,122.0000	5.888	0	0	0
2010/02/03	R157 2010/11/04	8.45	Call	Bond Future	1,990.0000	1,864.0000	(6.332)	0	0	0
2010/02/03	R157 2010/11/04	8.45	Put	Bond Future	2,227.0000	2,355.0000	5.748	0	0	0
2010/02/03	R186 2010/02/04			Bond Future	9.1020	9.1710	0.758	0.0000	0.0000	953
2010/02/03	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R186 2010/02/04	8.25	Put	Bond Future	8,362.0000	9,001.0000	7.642	0	0	0

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2010/02/03	R186 2010/05/06			Bond Future	9.1620	9.2320	0.764	0.0000	0.0000	19,109
2010/02/03	R186 2010/05/06	9.00	Call	Bond Future	1,640.0000	1,382.0000	(15.732)	0	0	0
2010/02/03	R186 2010/05/06	9.00	Put	Bond Future	3,139.0000	3,520.0000	12.138	0	0	0
2010/02/03	R186 2010/08/05			Bond Future	9.2110	9.2840	0.793	0.0000	0.0000	0
2010/02/03	R186 2010/08/05	9.25	Call	Bond Future	3,590.0000	3,241.0000	(9.721)	0	0	0
2010/02/03	R186 2010/08/05	9.25	Put	Bond Future	3,238.0000	3,546.0000	9.512	0	0	0
2010/02/03	R186 2010/08/05	8.75	Call	Bond Future	1,681.0000	1,471.0000	(12.493)	0	0	1,300
2010/02/03	R186 2010/08/05	8.75	Put	Bond Future	5,969.0000	6,416.0000	7.489	0	0	0
2010/02/03	R186 2010/08/05	9.75	Call	Bond Future	6,347.0000	5,874.0000	(7.452)	0	0	0
2010/02/03	R186 2010/08/05	9.75	Put	Bond Future	1,630.0000	1,814.0000	11.288	0	0	1,300
2010/02/03	R186 2010/11/04			Bond Future	9.2450	9.3200	0.811	0.0000	0.0000	0
2010/02/03	R186 2010/11/04	9.25	Call	Bond Future	4,379.0000	4,032.0000	(7.924)	0	0	0
2010/02/03	R186 2010/11/04	9.25	Put	Bond Future	4,334.0000	4,655.0000	7.407	0	0	0
2010/02/03	R186 2010/11/04	9.30	Call	Bond Future	4,597.0000	4,239.0000	(7.788)	0	0	0
2010/02/03	R186 2010/11/04	9.30	Put	Bond Future	4,107.0000	4,416.0000	7.524	0	0	0
2010/02/03	R186 2010/11/04	9.20	Call	Bond Future	4,166.0000	3,830.0000	(8.065)	0	0	0
2010/02/03	R186 2010/11/04	9.20	Put	Bond Future	4,569.0000	4,900.0000	7.244	0	0	0
2010/02/03	R201 2010/02/04			Bond Future	8.3830	8.4310	0.573	0.0000	0.0000	486
2010/02/03	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R201 2010/02/04	7.50	Put	Bond Future	3,576.0000	3,766.0000	5.313	0	0	0
2010/02/03	R201 2010/05/06			Bond Future	8.4660	8.5170	0.602	0.0000	0.0000	486
2010/02/03	R201 2010/05/06	8.50	Call	Bond Future	959.0000	856.0000	(10.740)	0	0	0
2010/02/03	R201 2010/05/06	8.50	Put	Bond Future	831.0000	920.0000	10.710	0	0	0
2010/02/03	R201 2010/08/05			Bond Future	8.5310	8.5850	0.633	0.0000	0.0000	0
2010/02/03	R201 2010/08/05	9.00	Call	Bond Future	2,338.0000	2,202.0000	(5.817)	0	0	0
2010/02/03	R201 2010/08/05	9.00	Put	Bond Future	668.0000	726.0000	8.683	0	0	0
2010/02/03	R201 2010/11/04			Bond Future	8.5620	8.6210	0.689	0.0000	0.0000	0
2010/02/03	R201 2010/11/04	8.50	Call	Bond Future	1,338.0000	1,240.0000	(7.324)	0	0	0
2010/02/03	R201 2010/11/04	8.50	Put	Bond Future	1,551.0000	1,654.0000	6.641	0	0	0
2010/02/03	R201 2010/11/04	8.55	Call	Bond Future	1,420.0000	1,319.0000	(7.113)	0	0	0
2010/02/03	R201 2010/11/04	8.55	Put	Bond Future	1,461.0000	1,562.0000	6.913	0	0	0
2010/02/03	R201 2010/11/04	8.45	Call	Bond Future	1,259.0000	1,165.0000	(7.466)	0	0	0
2010/02/03	R201 2010/11/04	8.45	Put	Bond Future	1,643.0000	1,751.0000	6.573	0	0	0

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2010/02/03	R203 2010/02/04			Bond Future	8.9440	8.9910	0.525	0.0000	0.0000	0
2010/02/03	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R203 2010/02/04	8.20	Put	Bond Future	4,046.0000	4,295.0000	6.154	0	0	0
2010/02/03	R203 2010/05/06			Bond Future	9.0250	9.0740	0.543	0.0000	0.0000	1,710
2010/02/03	R203 2010/05/06	9.00	Call	Bond Future	1,209.0000	1,083.0000	(10.422)	0	0	0
2010/02/03	R203 2010/05/06	9.00	Put	Bond Future	1,338.0000	1,464.0000	9.417	0	0	0
2010/02/03	R203 2010/08/05			Bond Future	9.0920	9.1440	0.572	0.0000	0.0000	0
2010/02/03	R203 2010/08/05	9.25	Call	Bond Future	2,343.0000	2,191.0000	(6.487)	0	0	0
2010/02/03	R203 2010/08/05	9.25	Put	Bond Future	1,556.0000	1,664.0000	6.941	0	0	0
2010/02/03	R203 2010/11/04			Bond Future	9.1420	9.1970	0.602	0.0000	0.0000	0
2010/02/03	R203 2010/11/04	9.25	Call	Bond Future	2,610.0000	2,462.0000	(5.670)	0	0	0
2010/02/03	R203 2010/11/04	9.25	Put	Bond Future	2,086.0000	2,205.0000	5.705	0	0	0
2010/02/03	R203 2010/11/04	9.30	Call	Bond Future	2,738.0000	2,586.0000	(5.551)	0	0	0
2010/02/03	R203 2010/11/04	9.30	Put	Bond Future	1,973.0000	2,088.0000	5.829	0	0	0
2010/02/03	R203 2010/11/04	9.20	Call	Bond Future	2,485.0000	2,342.0000	(5.755)	0	0	0
2010/02/03	R203 2010/11/04	9.20	Put	Bond Future	2,203.0000	2,327.0000	5.629	0	0	0
2010/02/03	R204 2010/02/04			Bond Future	8.9730	9.0210	0.535	0.0000	0.0000	2,379
2010/02/03	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R204 2010/02/04	8.20	Put	Bond Future	4,621.0000	4,899.0000	6.016	0	0	0
2010/02/03	R204 2010/02/04	9.00	Call	Bond Future	314.0000	107.0000	(65.924)	0	0	0
2010/02/03	R204 2010/02/04	9.00	Put	Bond Future	158.0000	228.0000	44.304	0	0	0
2010/02/03	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/02/03	R204 2010/02/04	8.50	Put	Bond Future	2,794.0000	3,072.0000	9.950	0	0	0
2010/02/03	R204 2010/05/06			Bond Future	9.0490	9.0980	0.541	0.0000	0.0000	1,552
2010/02/03	R204 2010/05/06	9.00	Call	Bond Future	1,282.0000	1,147.0000	(10.530)	0	0	0
2010/02/03	R204 2010/05/06	9.00	Put	Bond Future	1,560.0000	1,702.0000	9.103	0	0	0
2010/02/03	R204 2010/08/05			Bond Future	9.1120	9.1640	0.571	0.0000	0.0000	0
2010/02/03	R204 2010/08/05	9.25	Call	Bond Future	2,494.0000	2,328.0000	(6.656)	0	0	0
2010/02/03	R204 2010/08/05	9.25	Put	Bond Future	1,735.0000	1,856.0000	6.974	0	0	0
2010/02/03	R204 2010/11/04			Bond Future	9.1550	9.2100	0.601	0.0000	0.0000	0
2010/02/03	R204 2010/11/04	9.25	Call	Bond Future	2,931.0000	2,767.0000	(5.595)	0	0	0
2010/02/03	R204 2010/11/04	9.25	Put	Bond Future	2,419.0000	2,552.0000	5.498	0	0	0
2010/02/03	R204 2010/11/04	9.30	Call	Bond Future	3,071.0000	2,903.0000	(5.471)	0	0	0
2010/02/03	R204 2010/11/04	9.30	Put	Bond Future	2,292.0000	2,420.0000	5.585	0	0	0

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2010/02/03	R204 2010/11/04	9.20	Call	Bond Future	2,794.0000	2,635.0000	(5.691)	0	0	0
2010/02/03	R204 2010/11/04	9.20	Put	Bond Future	2,551.0000	2,689.0000	5.410	0	0	0
2010/02/03	R206 2010/02/04			Bond Future	8.4240	8.4810	0.677	0.0000	0.0000	2
2010/02/03	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R206 2010/02/04	7.50	Put	Bond Future	3,039.0000	3,223.0000	6.055	0	0	0
2010/02/03	R206 2010/05/06			Bond Future	8.5290	8.5900	0.715	0.0000	0.0000	0
2010/02/03	R206 2010/05/06	8.75	Call	Bond Future	1,142.0000	1,022.0000	(10.508)	0	0	0
2010/02/03	R206 2010/05/06	8.75	Put	Bond Future	472.0000	538.0000	13.983	0	0	0
2010/02/03	R206 2010/08/05			Bond Future	8.6150	8.6820	0.778	0.0000	0.0000	0
2010/02/03	R206 2010/08/05	9.00	Call	Bond Future	1,702.0000	1,575.0000	(7.462)	0	0	0
2010/02/03	R206 2010/08/05	9.00	Put	Bond Future	610.0000	674.0000	10.492	0	0	0
2010/02/03	R206 2010/11/04			Bond Future	8.6570	8.7300	0.843	0.0000	0.0000	0
2010/02/03	R206 2010/11/04	8.50	Call	Bond Future	1,176.0000	1,087.0000	(7.568)	0	0	0
2010/02/03	R206 2010/11/04	8.50	Put	Bond Future	1,598.0000	1,704.0000	6.633	0	0	0
2010/02/03	R206 2010/11/04	8.55	Call	Bond Future	1,237.0000	1,144.0000	(7.518)	0	0	0
2010/02/03	R206 2010/11/04	8.55	Put	Bond Future	1,524.0000	1,626.0000	6.693	0	0	0
2010/02/03	R206 2010/11/04	8.45	Call	Bond Future	1,118.0000	1,031.0000	(7.782)	0	0	0
2010/02/03	R206 2010/11/04	8.45	Put	Bond Future	1,674.0000	1,783.0000	6.511	0	0	0
2010/02/03	R207 2010/02/04			Bond Future	9.1130	9.1710	0.636	0.0000	0.0000	600
2010/02/03	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R207 2010/02/04	8.25	Put	Bond Future	5,317.0000	5,660.0000	6.451	0	0	0
2010/02/03	R207 2010/05/06			Bond Future	9.1890	9.2480	0.642	0.0000	0.0000	737
2010/02/03	R207 2010/05/06	9.25	Call	Bond Future	1,676.0000	1,488.0000	(11.217)	0	0	0
2010/02/03	R207 2010/05/06	9.25	Put	Bond Future	1,323.0000	1,476.0000	11.565	0	0	0
2010/02/03	R207 2010/08/05			Bond Future	9.2530	9.3160	0.681	0.0000	0.0000	0
2010/02/03	R207 2010/08/05	9.50	Call	Bond Future	2,918.0000	2,697.0000	(7.574)	0	0	0
2010/02/03	R207 2010/08/05	9.50	Put	Bond Future	1,527.0000	1,663.0000	8.906	0	0	0
2010/02/03	R207 2010/11/04			Bond Future	9.2960	9.3600	0.688	0.0000	0.0000	0
2010/02/03	R207 2010/11/04	9.25	Call	Bond Future	2,676.0000	2,496.0000	(6.726)	0	0	0
2010/02/03	R207 2010/11/04	9.25	Put	Bond Future	2,934.0000	3,110.0000	5.999	0	0	0
2010/02/03	R207 2010/11/04	9.30	Call	Bond Future	2,810.0000	2,624.0000	(6.619)	0	0	0
2010/02/03	R207 2010/11/04	9.30	Put	Bond Future	2,788.0000	2,958.0000	6.098	0	0	0
2010/02/03	R207 2010/11/04	9.20	Call	Bond Future	2,546.0000	2,372.0000	(6.834)	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
2010/02/03	R207 2010/11/04	9.20	Put	Bond Future	3,085.0000	3,267.0000	5.900	0	0	0
2010/02/03	R208 2010/02/04			Bond Future	9.1130	9.1610	0.527	0.0000	0.0000	5,004
2010/02/03	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R208 2010/02/04	8.50	Put	Bond Future	3,879.0000	4,173.0000	7.579	0	0	0
2010/02/03	R208 2010/05/06			Bond Future	9.1800	9.2290	0.534	0.0000	0.0000	5,004
2010/02/03	R208 2010/05/06	9.25	Call	Bond Future	1,742.0000	1,576.0000	(9.529)	0	0	0
2010/02/03	R208 2010/05/06	9.25	Put	Bond Future	1,321.0000	1,450.0000	9.765	0	0	0
2010/02/03	R208 2010/08/05			Bond Future	9.2360	9.2880	0.563	0.0000	0.0000	0
2010/02/03	R208 2010/08/05	9.50	Call	Bond Future	3,133.0000	2,939.0000	(6.192)	0	0	0
2010/02/03	R208 2010/08/05	9.50	Put	Bond Future	1,586.0000	1,699.0000	7.125	0	0	0
2010/02/03	R208 2010/11/04			Bond Future	9.2770	9.3300	0.571	0.0000	0.0000	0
2010/02/03	R208 2010/11/04	9.25	Call	Bond Future	2,836.0000	2,676.0000	(5.642)	0	0	0
2010/02/03	R208 2010/11/04	9.25	Put	Bond Future	2,994.0000	3,143.0000	4.977	0	0	0
2010/02/03	R208 2010/11/04	9.30	Call	Bond Future	2,977.0000	2,812.0000	(5.542)	0	0	0
2010/02/03	R208 2010/11/04	9.30	Put	Bond Future	2,843.0000	2,987.0000	5.065	0	0	0
2010/02/03	R208 2010/11/04	9.20	Call	Bond Future	2,699.0000	2,544.0000	(5.743)	0	0	0
2010/02/03	R208 2010/11/04	9.20	Put	Bond Future	3,150.0000	3,304.0000	4.889	0	0	0
2010/02/03	R209 2010/02/04			Bond Future	8.9920	9.0600	0.756	0.0000	0.0000	1,258
2010/02/03	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	2,500
2010/02/03	R209 2010/02/04	7.50	Put	Bond Future	13,202.0000	13,723.0000	3.946	0	0	0
2010/02/03	R209 2010/02/04	10.00	Call	Bond Future	7,142.0000	6,620.0000	(7.309)	0	0	0
2010/02/03	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/03	R209 2010/05/06			Bond Future	9.0350	9.1050	0.775	0.0000	0.0000	1,798
2010/02/03	R209 2010/05/06	8.50	Call	Bond Future	486.0000	384.0000	(20.988)	0	0	0
2010/02/03	R209 2010/05/06	8.50	Put	Bond Future	4,780.0000	5,211.0000	9.017	0	0	0
2010/02/03	R209 2010/08/05			Bond Future	9.0690	9.1420	0.805	0.0000	0.0000	0
2010/02/03	R209 2010/08/05	8.75	Call	Bond Future	1,774.0000	1,564.0000	(11.838)	0	0	0
2010/02/03	R209 2010/08/05	8.75	Put	Bond Future	4,268.0000	4,609.0000	7.990	0	0	0
2010/02/03	R209 2010/11/04			Bond Future	9.0930	9.1670	0.814	0.0000	0.0000	0
2010/02/03	R209 2010/11/04	9.00	Call	Bond Future	3,447.0000	3,171.0000	(8.007)	0	0	0
2010/02/03	R209 2010/11/04	9.00	Put	Bond Future	4,156.0000	4,436.0000	6.737	0	0	0
2010/02/03	R209 2010/11/04	9.05	Call	Bond Future	3,620.0000	3,335.0000	(7.873)	0	0	0
2010/02/03	R209 2010/11/04	9.05	Put	Bond Future	3,946.0000	4,218.0000	6.893	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
2010/02/03	R209 2010/11/04	8.95	Call	Bond Future	3,278.0000	3,011.0000	(8.145)	0	0	0
2010/02/03	R209 2010/11/04	8.95	Put	Bond Future	4,373.0000	4,662.0000	6.609	0	0	0
2010/02/03	TRT1 2010/02/04			Index Future	299.3570	298.2050	(0.385)	0.0000	0.0000	0
2010/02/03	TRT1 2010/05/06			Index Future	304.5770	303.4090	(0.383)	0.0000	0.0000	100
<b>Total</b>										<b>70174.00</b>