



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/02/2010

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
2010/02/04	AL13 2010/02/04			Index Future	254.4020	254.2050	(0.077)	0.0000	0.0000	0
2010/02/04	AL7T 2010/02/04			Index Future	324.6060	324.4820	(0.038)	0.0000	0.0000	0
2010/02/04	AL7T 2010/05/06			Index Future	330.4360	330.9220	0.147	0.0000	0.0000	58
2010/02/04	ALBI 2010/02/04			Index Future	300.3320	300.2900	(0.014)	0.0000	0.0000	0
2010/02/04	ALBI 2010/05/06			Index Future	305.5730	306.1690	0.195	0.0000	0.0000	1,204
2010/02/04	ALBI 2010/08/05			Index Future	311.0550	311.6120	0.179	0.0000	0.0000	0
2010/02/04	CRD1 2010/02/04			Index Future	131.6730	131.6730	0.000	0.0000	0.0000	0
2010/02/04	CRD1 2010/05/06			Index Future	133.9710	134.0820	0.083	0.0000	0.0000	2
2010/02/04	GOVI 2010/02/04			GOVI	301.9250	301.8420	(0.027)	0.0000	0.0000	0
2010/02/04	GOVI 2010/02/04	304.00	Call	GOVI	21.0000	0.0000	(100.000)	0	0	0
2010/02/04	GOVI 2010/02/04	304.00	Put	GOVI	20,771.0000	21,580.0000	3.895	0	0	0
2010/02/04	GOVI 2010/05/06			GOVI	307.1940	307.7640	0.186	0.0000	0.0000	324
2010/02/04	GOVI 2010/05/06	309.80	Call	GOVI	30,282.0000	32,448.0000	7.153	0	0	0
2010/02/04	GOVI 2010/05/06	309.80	Put	GOVI	56,342.0000	52,808.0000	(6.272)	0	0	0
2010/02/04	GOVI 2010/08/05			GOVI	312.8400	313.4010	0.179	0.0000	0.0000	0
2010/02/04	GOVI 2010/08/05	315.60	Call	GOVI	45,512.0000	47,833.0000	5.100	0	0	0
2010/02/04	GOVI 2010/08/05	315.60	Put	GOVI	73,112.0000	69,823.0000	(4.499)	0	0	0
2010/02/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/04	ILBI 2010/02/04			Index Future	358.2140	358.2140	0.000	0.0000	0.0000	0
2010/02/04	ILBI 2010/05/06			Index Future	364.6890	364.6890	0.000	0.0000	0.0000	433
2010/02/04	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0

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2010/02/04	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/04	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/04	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/04	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/04	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0
2010/02/04	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/04	JBAF 2010/02/17			Jibar Tradeable Future	7.1150	7.1250	0.141	0.0000	0.0000	0
2010/02/04	JBAF 2010/03/17			Jibar Tradeable Future	7.0390	7.0560	0.242	0.0000	0.0000	0
2010/02/04	JBAF 2010/04/21			Jibar Tradeable Future	6.9290	6.9320	0.043	0.0000	0.0000	0
2010/02/04	JBAF 2010/05/19			Jibar Tradeable Future	6.8950	6.9060	0.160	0.0000	0.0000	0
2010/02/04	JBAF 2010/06/15			Jibar Tradeable Future	6.8760	6.8860	0.145	0.0000	0.0000	0
2010/02/04	JBAF 2010/07/21			Jibar Tradeable Future	6.8760	6.8860	0.145	0.0000	0.0000	0
2010/02/04	JBAF 2010/09/15			Jibar Tradeable Future	6.9280	6.9320	0.058	0.0000	0.0000	0
2010/02/04	JBAF 2010/12/15			Jibar Tradeable Future	7.0880	7.0840	(0.056)	0.0000	0.0000	0
2010/02/04	JBAF 2011/03/16			Jibar Tradeable Future	7.3440	7.3270	(0.231)	0.0000	0.0000	0
2010/02/04	JBAF 2011/06/15			Jibar Tradeable Future	7.7210	7.6930	(0.363)	0.0000	0.0000	5,000
2010/02/04	JBAF 2011/09/21			Jibar Tradeable Future	8.1280	8.1100	(0.221)	0.0000	0.0000	0
2010/02/04	JBAF 2011/12/21			Jibar Tradeable Future	8.3250	8.3100	(0.180)	0.0000	0.0000	5,000
2010/02/04	JFRA 2010/02/04			Jibar Tradeable Future	6.9660	6.9770	0.158	0.0000	0.0000	0
2010/02/04	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/04	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/04	JN02 2010/02/04			JNOTE	7.8510	7.8810	0.382	0.0000	0.0000	0
2010/02/04	JN05 2010/02/04			JNOTE	8.7350	8.7940	0.675	0.0000	0.0000	0
2010/02/04	JN10 2010/02/04			JNOTE	8.9350	9.0270	1.030	0.0000	0.0000	0
2010/02/04	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0

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2010/02/04	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/04	OTH1 2010/02/04			Index Future	291.4440	291.5780	0.046	0.0000	0.0000	0
2010/02/04	OTH1 2010/05/06			Index Future	296.5290	297.3360	0.272	0.0000	0.0000	3
2010/02/04	R155 2010/02/04			Bond Future	7.4850	7.5500	0.868	0.0000	0.0000	0
2010/02/04	R155 2010/02/04	7.50	Call	Bond Future	48.0000	0.0000	(100.000)	0	0	0
2010/02/04	R155 2010/02/04	7.50	Put	Bond Future	25.0000	76.0000	204.000	0	0	0
2010/02/04	R155 2010/05/06			Bond Future	7.5010	7.5110	0.133	0.0000	0.0000	0
2010/02/04	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R155 2010/05/06	7.50	Put	Bond Future	1.0000	14.0000	1300.000	0	0	0
2010/02/04	R155 2010/05/06	7.55	Call	Bond Future	63.0000	50.0000	(20.635)	0	0	0
2010/02/04	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R155 2010/05/06	7.45	Put	Bond Future	65.0000	78.0000	20.000	0	0	0
2010/02/04	R157 2010/02/04			Bond Future	8.3610	8.3700	0.108	0.0000	0.0000	0
2010/02/04	R157 2010/02/04	7.75	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R157 2010/02/04	7.75	Put	Bond Future	3,113.0000	3,159.0000	1.478	0	0	0
2010/02/04	R157 2010/05/06			Bond Future	8.4490	8.4260	(0.272)	0.0000	0.0000	7,091
2010/02/04	R157 2010/05/06	8.50	Call	Bond Future	1,238.0000	1,292.0000	4.362	0	0	0
2010/02/04	R157 2010/05/06	8.50	Put	Bond Future	994.0000	938.0000	(5.634)	0	0	0
2010/02/04	R157 2010/08/05			Bond Future	8.5180	8.4940	(0.282)	0.0000	0.0000	0
2010/02/04	R157 2010/08/05	8.75	Call	Bond Future	2,205.0000	2,268.0000	2.857	0	0	0
2010/02/04	R157 2010/08/05	8.75	Put	Bond Future	1,149.0000	1,102.0000	(4.091)	0	0	0
2010/02/04	R157 2010/11/04			Bond Future	8.5620	8.5370	(0.292)	0.0000	0.0000	0
2010/02/04	R157 2010/11/04	8.50	Call	Bond Future	1,965.0000	2,015.0000	2.545	0	0	0
2010/02/04	R157 2010/11/04	8.50	Put	Bond Future	2,236.0000	2,177.0000	(2.639)	0	0	0
2010/02/04	R157 2010/11/04	8.55	Call	Bond Future	2,070.0000	2,122.0000	2.512	0	0	0
2010/02/04	R157 2010/11/04	8.55	Put	Bond Future	2,122.0000	2,065.0000	(2.686)	0	0	0
2010/02/04	R157 2010/11/04	8.45	Call	Bond Future	1,864.0000	1,912.0000	2.575	0	0	0
2010/02/04	R157 2010/11/04	8.45	Put	Bond Future	2,355.0000	2,293.0000	(2.633)	0	0	0
2010/02/04	R186 2010/02/04			Bond Future	9.1710	9.1700	(0.011)	0.0000	0.0000	0
2010/02/04	R186 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R186 2010/02/04	8.25	Put	Bond Future	9,001.0000	8,992.0000	(0.100)	0	0	0

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2010/02/04	R186 2010/05/06			Bond Future	9.2320	9.1900	(0.455)	0.0000	0.0000	19,109
2010/02/04	R186 2010/05/06	9.00	Call	Bond Future	1,382.0000	1,514.0000	9.551	0	0	0
2010/02/04	R186 2010/05/06	9.00	Put	Bond Future	3,520.0000	3,269.0000	(7.131)	0	0	0
2010/02/04	R186 2010/08/05			Bond Future	9.2840	9.2410	(0.463)	0.0000	0.0000	0
2010/02/04	R186 2010/08/05	9.25	Call	Bond Future	3,241.0000	3,429.0000	5.801	0	0	0
2010/02/04	R186 2010/08/05	9.25	Put	Bond Future	3,546.0000	3,348.0000	(5.584)	0	0	0
2010/02/04	R186 2010/08/05	8.75	Call	Bond Future	1,471.0000	1,579.0000	7.342	0	0	1,300
2010/02/04	R186 2010/08/05	8.75	Put	Bond Future	6,416.0000	6,137.0000	(4.349)	0	0	0
2010/02/04	R186 2010/08/05	9.75	Call	Bond Future	5,874.0000	6,137.0000	4.477	0	0	0
2010/02/04	R186 2010/08/05	9.75	Put	Bond Future	1,814.0000	1,691.0000	(6.781)	0	0	1,300
2010/02/04	R186 2010/11/04			Bond Future	9.3200	9.2760	(0.472)	0.0000	0.0000	0
2010/02/04	R186 2010/11/04	9.25	Call	Bond Future	4,032.0000	4,220.0000	4.663	0	0	0
2010/02/04	R186 2010/11/04	9.25	Put	Bond Future	4,655.0000	4,452.0000	(4.361)	0	0	0
2010/02/04	R186 2010/11/04	9.30	Call	Bond Future	4,239.0000	4,434.0000	4.600	0	0	0
2010/02/04	R186 2010/11/04	9.30	Put	Bond Future	4,416.0000	4,221.0000	(4.416)	0	0	0
2010/02/04	R186 2010/11/04	9.20	Call	Bond Future	3,830.0000	4,012.0000	4.752	0	0	0
2010/02/04	R186 2010/11/04	9.20	Put	Bond Future	4,900.0000	4,692.0000	(4.245)	0	0	0
2010/02/04	R201 2010/02/04			Bond Future	8.4310	8.4400	0.107	0.0000	0.0000	0
2010/02/04	R201 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R201 2010/02/04	7.50	Put	Bond Future	3,766.0000	3,802.0000	0.956	0	0	0
2010/02/04	R201 2010/05/06			Bond Future	8.5170	8.4940	(0.270)	0.0000	0.0000	486
2010/02/04	R201 2010/05/06	8.50	Call	Bond Future	856.0000	895.0000	4.556	0	0	0
2010/02/04	R201 2010/05/06	8.50	Put	Bond Future	920.0000	872.0000	(5.217)	0	0	0
2010/02/04	R201 2010/08/05			Bond Future	8.5850	8.5610	(0.280)	0.0000	0.0000	0
2010/02/04	R201 2010/08/05	9.00	Call	Bond Future	2,202.0000	2,257.0000	2.498	0	0	0
2010/02/04	R201 2010/08/05	9.00	Put	Bond Future	726.0000	695.0000	(4.270)	0	0	0
2010/02/04	R201 2010/11/04			Bond Future	8.6210	8.5960	(0.290)	0.0000	0.0000	0
2010/02/04	R201 2010/11/04	8.50	Call	Bond Future	1,240.0000	1,277.0000	2.984	0	0	0
2010/02/04	R201 2010/11/04	8.50	Put	Bond Future	1,654.0000	1,606.0000	(2.902)	0	0	0
2010/02/04	R201 2010/11/04	8.55	Call	Bond Future	1,319.0000	1,357.0000	2.881	0	0	0
2010/02/04	R201 2010/11/04	8.55	Put	Bond Future	1,562.0000	1,514.0000	(3.073)	0	0	0
2010/02/04	R201 2010/11/04	8.45	Call	Bond Future	1,165.0000	1,201.0000	3.090	0	0	0
2010/02/04	R201 2010/11/04	8.45	Put	Bond Future	1,751.0000	1,702.0000	(2.798)	0	0	0

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2010/02/04	R203 2010/02/04			Bond Future	8.9910	9.0000	0.100	0.0000	0.0000	0
2010/02/04	R203 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R203 2010/02/04	8.20	Put	Bond Future	4,295.0000	4,343.0000	1.118	0	0	0
2010/02/04	R203 2010/05/06			Bond Future	9.0740	9.0520	(0.242)	0.0000	0.0000	1,710
2010/02/04	R203 2010/05/06	9.00	Call	Bond Future	1,083.0000	1,129.0000	4.247	0	0	0
2010/02/04	R203 2010/05/06	9.00	Put	Bond Future	1,464.0000	1,397.0000	(4.577)	0	0	0
2010/02/04	R203 2010/08/05			Bond Future	9.1440	9.1210	(0.252)	0.0000	0.0000	0
2010/02/04	R203 2010/08/05	9.25	Call	Bond Future	2,191.0000	2,250.0000	2.693	0	0	0
2010/02/04	R203 2010/08/05	9.25	Put	Bond Future	1,664.0000	1,608.0000	(3.365)	0	0	0
2010/02/04	R203 2010/11/04			Bond Future	9.1970	9.1730	(0.261)	0.0000	0.0000	0
2010/02/04	R203 2010/11/04	9.25	Call	Bond Future	2,462.0000	2,520.0000	2.356	0	0	0
2010/02/04	R203 2010/11/04	9.25	Put	Bond Future	2,205.0000	2,147.0000	(2.630)	0	0	0
2010/02/04	R203 2010/11/04	9.30	Call	Bond Future	2,586.0000	2,646.0000	2.320	0	0	0
2010/02/04	R203 2010/11/04	9.30	Put	Bond Future	2,088.0000	2,032.0000	(2.682)	0	0	0
2010/02/04	R203 2010/11/04	9.20	Call	Bond Future	2,342.0000	2,398.0000	2.391	0	0	0
2010/02/04	R203 2010/11/04	9.20	Put	Bond Future	2,327.0000	2,267.0000	(2.578)	0	0	0
2010/02/04	R204 2010/02/04			Bond Future	9.0210	9.0300	0.100	0.0000	0.0000	0
2010/02/04	R204 2010/02/04	8.20	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R204 2010/02/04	8.20	Put	Bond Future	4,899.0000	4,951.0000	1.061	0	0	0
2010/02/04	R204 2010/02/04	9.00	Call	Bond Future	107.0000	0.0000	(100.000)	0	0	0
2010/02/04	R204 2010/02/04	9.00	Put	Bond Future	228.0000	173.0000	(24.123)	0	0	0
2010/02/04	R204 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R204 2010/02/04	8.50	Put	Bond Future	3,072.0000	3,124.0000	1.693	0	0	0
2010/02/04	R204 2010/05/06			Bond Future	9.0980	9.0760	(0.242)	0.0000	0.0000	1,552
2010/02/04	R204 2010/05/06	9.00	Call	Bond Future	1,147.0000	1,196.0000	4.272	0	0	0
2010/02/04	R204 2010/05/06	9.00	Put	Bond Future	1,702.0000	1,626.0000	(4.465)	0	0	0
2010/02/04	R204 2010/08/05			Bond Future	9.1640	9.1410	(0.251)	0.0000	0.0000	0
2010/02/04	R204 2010/08/05	9.25	Call	Bond Future	2,328.0000	2,392.0000	2.749	0	0	0
2010/02/04	R204 2010/08/05	9.25	Put	Bond Future	1,856.0000	1,793.0000	(3.394)	0	0	0
2010/02/04	R204 2010/11/04			Bond Future	9.2100	9.1860	(0.261)	0.0000	0.0000	0
2010/02/04	R204 2010/11/04	9.25	Call	Bond Future	2,767.0000	2,831.0000	2.313	0	0	0
2010/02/04	R204 2010/11/04	9.25	Put	Bond Future	2,552.0000	2,487.0000	(2.547)	0	0	0
2010/02/04	R204 2010/11/04	9.30	Call	Bond Future	2,903.0000	2,969.0000	2.274	0	0	0
2010/02/04	R204 2010/11/04	9.30	Put	Bond Future	2,420.0000	2,357.0000	(2.603)	0	0	0

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2010/02/04	R204 2010/11/04	9.20	Call	Bond Future	2,635.0000	2,697.0000	2.353	0	0	0
2010/02/04	R204 2010/11/04	9.20	Put	Bond Future	2,689.0000	2,622.0000	(2.492)	0	0	0
2010/02/04	R206 2010/02/04			Bond Future	8.4810	8.4950	0.165	0.0000	0.0000	0
2010/02/04	R206 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R206 2010/02/04	7.50	Put	Bond Future	3,223.0000	3,268.0000	1.396	0	0	0
2010/02/04	R206 2010/05/06			Bond Future	8.5900	8.5780	(0.140)	0.0000	0.0000	0
2010/02/04	R206 2010/05/06	8.75	Call	Bond Future	1,022.0000	1,041.0000	1.859	0	0	0
2010/02/04	R206 2010/05/06	8.75	Put	Bond Future	538.0000	520.0000	(3.346)	0	0	0
2010/02/04	R206 2010/08/05			Bond Future	8.6820	8.6690	(0.150)	0.0000	0.0000	0
2010/02/04	R206 2010/08/05	9.00	Call	Bond Future	1,575.0000	1,596.0000	1.333	0	0	0
2010/02/04	R206 2010/08/05	9.00	Put	Bond Future	674.0000	658.0000	(2.374)	0	0	0
2010/02/04	R206 2010/11/04			Bond Future	8.7300	8.7160	(0.160)	0.0000	0.0000	0
2010/02/04	R206 2010/11/04	8.50	Call	Bond Future	1,087.0000	1,101.0000	1.288	0	0	0
2010/02/04	R206 2010/11/04	8.50	Put	Bond Future	1,704.0000	1,681.0000	(1.350)	0	0	0
2010/02/04	R206 2010/11/04	8.55	Call	Bond Future	1,144.0000	1,159.0000	1.311	0	0	0
2010/02/04	R206 2010/11/04	8.55	Put	Bond Future	1,626.0000	1,604.0000	(1.353)	0	0	0
2010/02/04	R206 2010/11/04	8.45	Call	Bond Future	1,031.0000	1,044.0000	1.261	0	0	0
2010/02/04	R206 2010/11/04	8.45	Put	Bond Future	1,783.0000	1,758.0000	(1.402)	0	0	0
2010/02/04	R207 2010/02/04			Bond Future	9.1710	9.1750	0.044	0.0000	0.0000	0
2010/02/04	R207 2010/02/04	8.25	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R207 2010/02/04	8.25	Put	Bond Future	5,660.0000	5,683.0000	0.406	0	0	0
2010/02/04	R207 2010/05/06			Bond Future	9.2480	9.2270	(0.227)	0.0000	0.0000	737
2010/02/04	R207 2010/05/06	9.25	Call	Bond Future	1,488.0000	1,542.0000	3.629	0	0	0
2010/02/04	R207 2010/05/06	9.25	Put	Bond Future	1,476.0000	1,409.0000	(4.539)	0	0	0
2010/02/04	R207 2010/08/05			Bond Future	9.3160	9.2930	(0.247)	0.0000	0.0000	0
2010/02/04	R207 2010/08/05	9.50	Call	Bond Future	2,697.0000	2,769.0000	2.670	0	0	0
2010/02/04	R207 2010/08/05	9.50	Put	Bond Future	1,663.0000	1,605.0000	(3.488)	0	0	0
2010/02/04	R207 2010/11/04			Bond Future	9.3600	9.3370	(0.246)	0.0000	0.0000	0
2010/02/04	R207 2010/11/04	9.25	Call	Bond Future	2,496.0000	2,553.0000	2.284	0	0	0
2010/02/04	R207 2010/11/04	9.25	Put	Bond Future	3,110.0000	3,039.0000	(2.283)	0	0	0
2010/02/04	R207 2010/11/04	9.30	Call	Bond Future	2,624.0000	2,683.0000	2.248	0	0	0
2010/02/04	R207 2010/11/04	9.30	Put	Bond Future	2,958.0000	2,889.0000	(2.333)	0	0	0
2010/02/04	R207 2010/11/04	9.20	Call	Bond Future	2,372.0000	2,427.0000	2.319	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
2010/02/04	R207 2010/11/04	9.20	Put	Bond Future	3,267.0000	3,194.0000	(2.234)	0	0	0
2010/02/04	R208 2010/02/04			Bond Future	9.1610	9.1700	0.098	0.0000	0.0000	0
2010/02/04	R208 2010/02/04	8.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R208 2010/02/04	8.50	Put	Bond Future	4,173.0000	4,228.0000	1.318	0	0	0
2010/02/04	R208 2010/05/06			Bond Future	9.2290	9.2080	(0.228)	0.0000	0.0000	5,004
2010/02/04	R208 2010/05/06	9.25	Call	Bond Future	1,576.0000	1,634.0000	3.680	0	0	0
2010/02/04	R208 2010/05/06	9.25	Put	Bond Future	1,450.0000	1,382.0000	(4.690)	0	0	0
2010/02/04	R208 2010/08/05			Bond Future	9.2880	9.2650	(0.248)	0.0000	0.0000	0
2010/02/04	R208 2010/08/05	9.50	Call	Bond Future	2,939.0000	3,015.0000	2.586	0	0	0
2010/02/04	R208 2010/08/05	9.50	Put	Bond Future	1,699.0000	1,640.0000	(3.473)	0	0	0
2010/02/04	R208 2010/11/04			Bond Future	9.3300	9.3070	(0.247)	0.0000	0.0000	0
2010/02/04	R208 2010/11/04	9.25	Call	Bond Future	2,676.0000	2,737.0000	2.280	0	0	0
2010/02/04	R208 2010/11/04	9.25	Put	Bond Future	3,143.0000	3,070.0000	(2.323)	0	0	0
2010/02/04	R208 2010/11/04	9.30	Call	Bond Future	2,812.0000	2,875.0000	2.240	0	0	0
2010/02/04	R208 2010/11/04	9.30	Put	Bond Future	2,987.0000	2,916.0000	(2.377)	0	0	0
2010/02/04	R208 2010/11/04	9.20	Call	Bond Future	2,544.0000	2,603.0000	2.319	0	0	0
2010/02/04	R208 2010/11/04	9.20	Put	Bond Future	3,304.0000	3,229.0000	(2.270)	0	0	0
2010/02/04	R209 2010/02/04			Bond Future	9.0600	9.0550	(0.055)	0.0000	0.0000	0
2010/02/04	R209 2010/02/04	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R209 2010/02/04	7.50	Put	Bond Future	13,723.0000	13,685.0000	(0.277)	0	0	0
2010/02/04	R209 2010/02/04	10.00	Call	Bond Future	6,620.0000	6,658.0000	0.574	0	0	0
2010/02/04	R209 2010/02/04	10.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/04	R209 2010/05/06			Bond Future	9.1050	9.0430	(0.681)	0.0000	0.0000	1,798
2010/02/04	R209 2010/05/06	8.50	Call	Bond Future	384.0000	460.0000	19.792	0	0	0
2010/02/04	R209 2010/05/06	8.50	Put	Bond Future	5,211.0000	4,815.0000	(7.599)	0	0	0
2010/02/04	R209 2010/08/05			Bond Future	9.1420	9.0780	(0.700)	0.0000	0.0000	0
2010/02/04	R209 2010/08/05	8.75	Call	Bond Future	1,564.0000	1,733.0000	10.806	0	0	0
2010/02/04	R209 2010/08/05	8.75	Put	Bond Future	4,609.0000	4,295.0000	(6.813)	0	0	0
2010/02/04	R209 2010/11/04			Bond Future	9.1670	9.1020	(0.709)	0.0000	0.0000	0
2010/02/04	R209 2010/11/04	9.00	Call	Bond Future	3,171.0000	3,399.0000	7.190	0	0	0
2010/02/04	R209 2010/11/04	9.00	Put	Bond Future	4,436.0000	4,176.0000	(5.861)	0	0	0
2010/02/04	R209 2010/11/04	9.05	Call	Bond Future	3,335.0000	3,571.0000	7.076	0	0	0
2010/02/04	R209 2010/11/04	9.05	Put	Bond Future	4,218.0000	3,965.0000	(5.998)	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
2010/02/04	R209 2010/11/04	8.95	Call	Bond Future	3,011.0000	3,232.0000	7.340	0	0	0
2010/02/04	R209 2010/11/04	8.95	Put	Bond Future	4,662.0000	4,395.0000	(5.727)	0	0	0
2010/02/04	TRT1 2010/02/04			Index Future	298.2050	298.2050	0.000	0.0000	0.0000	0
2010/02/04	TRT1 2010/05/06			Index Future	303.4090	303.9770	0.187	0.0000	0.0000	100
Total										52211.00