



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 09/02/2010

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
2010/02/09	AL7T 2010/05/06			Index Future	330.9050	330.9540	0.015	0.0000	0.0000	58
2010/02/09	ALBI 2010/05/06			Index Future	306.4900	306.5680	0.025	0.0000	0.0000	1,259
2010/02/09	ALBI 2010/08/05			Index Future	306.6740	306.7500	0.025	0.0000	0.0000	0
2010/02/09	CRD1 2010/05/06			Index Future	134.1430	134.1660	0.017	0.0000	0.0000	2
2010/02/09	GOVI 2010/05/06			GOVI	308.0150	308.0990	0.027	0.0000	0.0000	324
2010/02/09	GOVI 2010/05/06	309.80	Call	GOVI	32,622.0000	32,758.0000	0.417	0	0	0
2010/02/09	GOVI 2010/05/06	309.80	Put	GOVI	50,472.0000	49,768.0000	(1.395)	0	0	0
2010/02/09	GOVI 2010/08/05			GOVI	313.6740	313.7590	0.027	0.0000	0.0000	0
2010/02/09	GOVI 2010/08/05	315.60	Call	GOVI	48,432.0000	48,660.0000	0.471	0	0	0
2010/02/09	GOVI 2010/08/05	315.60	Put	GOVI	67,692.0000	67,070.0000	(0.919)	0	0	0
2010/02/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/09	ILBI 2010/05/06			Index Future	363.7000	363.6580	(0.012)	0.0000	0.0000	433
2010/02/09	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/09	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/09	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/09	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/09	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/09	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/09	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/09	JBAF 2010/02/17			Jibar Tradeable Future	7.1250	7.1200	(0.070)	0.0000	0.0000	0
2010/02/09	JBAF 2010/03/17			Jibar Tradeable Future	7.0640	7.0870	0.326	0.0000	0.0000	0
2010/02/09	JBAF 2010/04/21			Jibar Tradeable Future	6.9330	6.9750	0.606	0.0000	0.0000	0
2010/02/09	JBAF 2010/05/19			Jibar Tradeable Future	6.9040	6.9390	0.507	0.0000	0.0000	0
2010/02/09	JBAF 2010/06/15			Jibar Tradeable Future	6.8810	6.9110	0.436	0.0000	0.0000	0
2010/02/09	JBAF 2010/07/21			Jibar Tradeable Future	6.8810	6.9120	0.451	0.0000	0.0000	0
2010/02/09	JBAF 2010/09/15			Jibar Tradeable Future	6.9260	6.9600	0.491	93.1200	93.0810	100
2010/02/09	JBAF 2010/12/15			Jibar Tradeable Future	7.0520	7.1080	0.794	0.0000	0.0000	0
2010/02/09	JBAF 2011/03/16			Jibar Tradeable Future	7.2680	7.3330	0.894	0.0000	0.0000	0
2010/02/09	JBAF 2011/06/15			Jibar Tradeable Future	7.6380	7.7130	0.982	0.0000	0.0000	5,000
2010/02/09	JBAF 2011/09/21			Jibar Tradeable Future	8.0470	8.1180	0.882	0.0000	0.0000	0
2010/02/09	JBAF 2011/12/21			Jibar Tradeable Future	8.2640	8.3170	0.641	0.0000	0.0000	5,000
2010/02/09	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/09	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/09	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/09	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	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
2010/02/09	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/09	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/09	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/09	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/09	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/09	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/09	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/09	OTH1 2010/05/06			Index Future	297.8790	297.9280	0.016	0.0000	0.0000	3
2010/02/09	R155 2010/02/04			Bond Future	7.4850	7.5500	0.868	0.0000	0.0000	0
2010/02/09	R155 2010/05/06			Bond Future	7.5510	7.5410	(0.132)	0.0000	0.0000	0

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2010/02/09	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/09	R155 2010/05/06	7.50	Put	Bond Future	65.0000	53.0000	(18.462)	0	0	0
2010/02/09	R155 2010/05/06	7.55	Call	Bond Future	0.0000	12.0000	100.000	0	0	0
2010/02/09	R155 2010/05/06	7.55	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/02/09	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/09	R155 2010/05/06	7.45	Put	Bond Future	130.0000	117.0000	(10.000)	0	0	0
2010/02/09	R157 2010/02/04			Bond Future	8.3610	8.3700	0.108	0.0000	0.0000	0
2010/02/09	R157 2010/05/06			Bond Future	8.4450	8.4440	(0.012)	0.0000	0.0000	7,091
2010/02/09	R157 2010/05/06	8.50	Call	Bond Future	1,218.0000	1,214.0000	(0.328)	0	0	0
2010/02/09	R157 2010/05/06	8.50	Put	Bond Future	955.0000	946.0000	(0.942)	0	0	0
2010/02/09	R157 2010/08/05			Bond Future	8.5140	8.5130	(0.012)	0.0000	0.0000	0
2010/02/09	R157 2010/08/05	8.75	Call	Bond Future	2,195.0000	2,193.0000	(0.091)	0	0	0
2010/02/09	R157 2010/08/05	8.75	Put	Bond Future	1,121.0000	1,114.0000	(0.624)	0	0	0
2010/02/09	R157 2010/11/04			Bond Future	8.5590	8.5580	(0.012)	0.0000	0.0000	0
2010/02/09	R157 2010/11/04	8.50	Call	Bond Future	1,953.0000	1,951.0000	(0.102)	0	0	0
2010/02/09	R157 2010/11/04	8.50	Put	Bond Future	2,211.0000	2,205.0000	(0.271)	0	0	0
2010/02/09	R157 2010/11/04	8.55	Call	Bond Future	2,058.0000	2,056.0000	(0.097)	0	0	0
2010/02/09	R157 2010/11/04	8.55	Put	Bond Future	2,097.0000	2,091.0000	(0.286)	0	0	0
2010/02/09	R157 2010/11/04	8.45	Call	Bond Future	1,851.0000	1,849.0000	(0.108)	0	0	0
2010/02/09	R157 2010/11/04	8.45	Put	Bond Future	2,328.0000	2,322.0000	(0.258)	0	0	0
2010/02/09	R186 2010/02/04			Bond Future	9.1710	9.1700	(0.011)	0.0000	0.0000	0
2010/02/09	R186 2010/05/06			Bond Future	9.1580	9.1570	(0.011)	0.0000	0.0000	19,109
2010/02/09	R186 2010/05/06	9.00	Call	Bond Future	1,582.0000	1,573.0000	(0.569)	0	0	0
2010/02/09	R186 2010/05/06	9.00	Put	Bond Future	3,045.0000	3,027.0000	(0.591)	0	0	0
2010/02/09	R186 2010/08/05			Bond Future	9.2070	9.2070	0.000	0.0000	0.0000	0
2010/02/09	R186 2010/08/05	9.25	Call	Bond Future	3,553.0000	3,544.0000	(0.253)	0	0	0
2010/02/09	R186 2010/08/05	9.25	Put	Bond Future	3,165.0000	3,156.0000	(0.284)	0	0	0
2010/02/09	R186 2010/08/05	8.75	Call	Bond Future	1,643.0000	1,635.0000	(0.487)	0	0	1,300
2010/02/09	R186 2010/08/05	8.75	Put	Bond Future	5,894.0000	5,886.0000	(0.136)	0	0	0
2010/02/09	R186 2010/08/05	9.75	Call	Bond Future	6,323.0000	6,315.0000	(0.127)	0	0	0
2010/02/09	R186 2010/08/05	9.75	Put	Bond Future	1,570.0000	1,562.0000	(0.510)	0	0	1,300
2010/02/09	R186 2010/11/04			Bond Future	9.2420	9.2410	(0.011)	0.0000	0.0000	0
2010/02/09	R186 2010/11/04	9.25	Call	Bond Future	4,345.0000	4,342.0000	(0.069)	0	0	0

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2010/02/09	R186 2010/11/04	9.25	Put	Bond Future	4,274.0000	4,262.0000	(0.281)	0	0	0
2010/02/09	R186 2010/11/04	9.30	Call	Bond Future	4,564.0000	4,561.0000	(0.066)	0	0	0
2010/02/09	R186 2010/11/04	9.30	Put	Bond Future	4,047.0000	4,035.0000	(0.297)	0	0	0
2010/02/09	R186 2010/11/04	9.20	Call	Bond Future	4,132.0000	4,129.0000	(0.073)	0	0	0
2010/02/09	R186 2010/11/04	9.20	Put	Bond Future	4,508.0000	4,496.0000	(0.266)	0	0	0
2010/02/09	R201 2010/02/04			Bond Future	8.4310	8.4400	0.107	0.0000	0.0000	0
2010/02/09	R201 2010/05/06			Bond Future	8.5140	8.5130	(0.012)	0.0000	0.0000	486
2010/02/09	R201 2010/05/06	8.50	Call	Bond Future	837.0000	834.0000	(0.358)	0	0	0
2010/02/09	R201 2010/05/06	8.50	Put	Bond Future	890.0000	883.0000	(0.787)	0	0	0
2010/02/09	R201 2010/08/05			Bond Future	8.5820	8.5810	(0.012)	0.0000	0.0000	0
2010/02/09	R201 2010/08/05	9.00	Call	Bond Future	2,192.0000	2,191.0000	(0.046)	0	0	0
2010/02/09	R201 2010/08/05	9.00	Put	Bond Future	705.0000	700.0000	(0.709)	0	0	0
2010/02/09	R201 2010/11/04			Bond Future	8.6180	8.6170	(0.012)	0.0000	0.0000	0
2010/02/09	R201 2010/11/04	8.50	Call	Bond Future	1,232.0000	1,231.0000	(0.081)	0	0	0
2010/02/09	R201 2010/11/04	8.50	Put	Bond Future	1,636.0000	1,632.0000	(0.244)	0	0	0
2010/02/09	R201 2010/11/04	8.55	Call	Bond Future	1,310.0000	1,309.0000	(0.076)	0	0	0
2010/02/09	R201 2010/11/04	8.55	Put	Bond Future	1,543.0000	1,538.0000	(0.324)	0	0	0
2010/02/09	R201 2010/11/04	8.45	Call	Bond Future	1,157.0000	1,155.0000	(0.173)	0	0	0
2010/02/09	R201 2010/11/04	8.45	Put	Bond Future	1,733.0000	1,727.0000	(0.346)	0	0	0
2010/02/09	R203 2010/02/04			Bond Future	8.9910	9.0000	0.100	0.0000	0.0000	0
2010/02/09	R203 2010/05/06			Bond Future	9.0610	9.0600	(0.011)	0.0000	0.0000	1,710
2010/02/09	R203 2010/05/06	9.00	Call	Bond Future	1,079.0000	1,074.0000	(0.463)	0	0	0
2010/02/09	R203 2010/05/06	9.00	Put	Bond Future	1,393.0000	1,383.0000	(0.718)	0	0	0
2010/02/09	R203 2010/08/05			Bond Future	9.1300	9.1290	(0.011)	0.0000	0.0000	0
2010/02/09	R203 2010/08/05	9.25	Call	Bond Future	2,204.0000	2,202.0000	(0.091)	0	0	0
2010/02/09	R203 2010/08/05	9.25	Put	Bond Future	1,607.0000	1,600.0000	(0.436)	0	0	0
2010/02/09	R203 2010/11/04			Bond Future	9.1820	9.1810	(0.011)	0.0000	0.0000	0
2010/02/09	R203 2010/11/04	9.25	Call	Bond Future	2,479.0000	2,478.0000	(0.040)	0	0	0
2010/02/09	R203 2010/11/04	9.25	Put	Bond Future	2,150.0000	2,144.0000	(0.279)	0	0	0
2010/02/09	R203 2010/11/04	9.30	Call	Bond Future	2,605.0000	2,603.0000	(0.077)	0	0	0
2010/02/09	R203 2010/11/04	9.30	Put	Bond Future	2,034.0000	2,027.0000	(0.344)	0	0	0
2010/02/09	R203 2010/11/04	9.20	Call	Bond Future	2,358.0000	2,356.0000	(0.085)	0	0	0
2010/02/09	R203 2010/11/04	9.20	Put	Bond Future	2,271.0000	2,264.0000	(0.308)	0	0	0

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2010/02/09	R204 2010/02/04			Bond Future	9.0210	9.0300	0.100	0.0000	0.0000	0
2010/02/09	R204 2010/05/06			Bond Future	9.0850	9.0740	(0.121)	0.0000	0.0000	1,552
2010/02/09	R204 2010/05/06	9.00	Call	Bond Future	1,142.0000	1,162.0000	1.751	0	0	200
2010/02/09	R204 2010/05/06	9.00	Put	Bond Future	1,623.0000	1,581.0000	(2.588)	0	0	200
2010/02/09	R204 2010/05/06	9.50	Call	Bond Future	2,849.0000	2,889.0000	1.404	0	0	0
2010/02/09	R204 2010/05/06	9.50	Put	Bond Future	545.0000	522.0000	(4.220)	0	0	200
2010/02/09	R204 2010/05/06	8.50	Put	Bond Future	3,666.0000	3,610.0000	(1.528)	0	0	0
2010/02/09	R204 2010/05/06	8.50	Call	Bond Future	289.0000	295.0000	2.076	0	0	200
2010/02/09	R204 2010/08/05			Bond Future	9.1510	9.1390	(0.131)	0.0000	0.0000	0
2010/02/09	R204 2010/08/05	9.25	Call	Bond Future	2,339.0000	2,370.0000	1.325	0	0	0
2010/02/09	R204 2010/08/05	9.25	Put	Bond Future	1,796.0000	1,760.0000	(2.004)	0	0	0
2010/02/09	R204 2010/11/04			Bond Future	9.1960	9.1840	(0.130)	0.0000	0.0000	0
2010/02/09	R204 2010/11/04	9.25	Call	Bond Future	2,783.0000	2,812.0000	1.042	0	0	0
2010/02/09	R204 2010/11/04	9.25	Put	Bond Future	2,493.0000	2,457.0000	(1.444)	0	0	0
2010/02/09	R204 2010/11/04	9.30	Call	Bond Future	2,920.0000	2,950.0000	1.027	0	0	0
2010/02/09	R204 2010/11/04	9.30	Put	Bond Future	2,362.0000	2,327.0000	(1.482)	0	0	0
2010/02/09	R204 2010/11/04	9.20	Call	Bond Future	2,649.0000	2,678.0000	1.095	0	0	0
2010/02/09	R204 2010/11/04	9.20	Put	Bond Future	2,627.0000	2,592.0000	(1.332)	0	0	0
2010/02/09	R206 2010/02/04			Bond Future	8.4810	8.4950	0.165	0.0000	0.0000	0
2010/02/09	R206 2010/05/06			Bond Future	8.5860	8.5630	(0.268)	0.0000	0.0000	0
2010/02/09	R206 2010/05/06	8.75	Call	Bond Future	1,010.0000	1,049.0000	3.861	0	0	0
2010/02/09	R206 2010/05/06	8.75	Put	Bond Future	514.0000	483.0000	(6.031)	0	0	0
2010/02/09	R206 2010/08/05			Bond Future	8.6780	8.6530	(0.288)	0.0000	0.0000	0
2010/02/09	R206 2010/08/05	9.00	Call	Bond Future	1,569.0000	1,612.0000	2.741	0	0	0
2010/02/09	R206 2010/08/05	9.00	Put	Bond Future	657.0000	629.0000	(4.262)	0	0	0
2010/02/09	R206 2010/11/04			Bond Future	8.7270	8.7000	(0.309)	0.0000	0.0000	0
2010/02/09	R206 2010/11/04	8.50	Call	Bond Future	1,078.0000	1,107.0000	2.690	0	0	0
2010/02/09	R206 2010/11/04	8.50	Put	Bond Future	1,687.0000	1,644.0000	(2.549)	0	0	0
2010/02/09	R206 2010/11/04	8.55	Call	Bond Future	1,136.0000	1,166.0000	2.641	0	0	0
2010/02/09	R206 2010/11/04	8.55	Put	Bond Future	1,610.0000	1,568.0000	(2.609)	0	0	0
2010/02/09	R206 2010/11/04	8.45	Call	Bond Future	1,022.0000	1,050.0000	2.740	0	0	0
2010/02/09	R206 2010/11/04	8.45	Put	Bond Future	1,766.0000	1,722.0000	(2.492)	0	0	0
2010/02/09	R207 2010/02/04			Bond Future	9.1710	9.1750	0.044	0.0000	0.0000	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
2010/02/09	R207 2010/05/06			Bond Future	9.2350	9.2240	(0.119)	0.0000	0.0000	737
2010/02/09	R207 2010/05/06	9.25	Call	Bond Future	1,486.0000	1,510.0000	1.615	0	0	0
2010/02/09	R207 2010/05/06	9.25	Put	Bond Future	1,399.0000	1,360.0000	(2.788)	0	0	0
2010/02/09	R207 2010/08/05			Bond Future	9.3020	9.2910	(0.118)	0.0000	0.0000	0
2010/02/09	R207 2010/08/05	9.50	Call	Bond Future	2,715.0000	2,747.0000	1.179	0	0	0
2010/02/09	R207 2010/08/05	9.50	Put	Bond Future	1,602.0000	1,572.0000	(1.873)	0	0	0
2010/02/09	R207 2010/11/04			Bond Future	9.3470	9.3350	(0.128)	0.0000	0.0000	0
2010/02/09	R207 2010/11/04	9.25	Call	Bond Future	2,505.0000	2,533.0000	1.118	0	0	0
2010/02/09	R207 2010/11/04	9.25	Put	Bond Future	3,047.0000	3,008.0000	(1.280)	0	0	0
2010/02/09	R207 2010/11/04	9.30	Call	Bond Future	2,635.0000	2,663.0000	1.063	0	0	0
2010/02/09	R207 2010/11/04	9.30	Put	Bond Future	2,897.0000	2,858.0000	(1.346)	0	0	0
2010/02/09	R207 2010/11/04	9.20	Call	Bond Future	2,380.0000	2,406.0000	1.092	0	0	0
2010/02/09	R207 2010/11/04	9.20	Put	Bond Future	3,203.0000	3,162.0000	(1.280)	0	0	0
2010/02/09	R208 2010/02/04			Bond Future	9.1610	9.1700	0.098	0.0000	0.0000	0
2010/02/09	R208 2010/05/06			Bond Future	9.2160	9.2050	(0.119)	0.0000	0.0000	5,004
2010/02/09	R208 2010/05/06	9.25	Call	Bond Future	1,575.0000	1,602.0000	1.714	0	0	0
2010/02/09	R208 2010/05/06	9.25	Put	Bond Future	1,371.0000	1,332.0000	(2.845)	0	0	0
2010/02/09	R208 2010/08/05			Bond Future	9.2740	9.2630	(0.119)	0.0000	0.0000	0
2010/02/09	R208 2010/08/05	9.50	Call	Bond Future	2,959.0000	2,992.0000	1.115	0	0	0
2010/02/09	R208 2010/08/05	9.50	Put	Bond Future	1,637.0000	1,605.0000	(1.955)	0	0	0
2010/02/09	R208 2010/11/04			Bond Future	9.3170	9.3050	(0.129)	0.0000	0.0000	0
2010/02/09	R208 2010/11/04	9.25	Call	Bond Future	2,687.0000	2,716.0000	1.079	0	0	0
2010/02/09	R208 2010/11/04	9.25	Put	Bond Future	3,078.0000	3,037.0000	(1.332)	0	0	0
2010/02/09	R208 2010/11/04	9.30	Call	Bond Future	2,824.0000	2,855.0000	1.098	0	0	0
2010/02/09	R208 2010/11/04	9.30	Put	Bond Future	2,923.0000	2,884.0000	(1.334)	0	0	0
2010/02/09	R208 2010/11/04	9.20	Call	Bond Future	2,554.0000	2,582.0000	1.096	0	0	0
2010/02/09	R208 2010/11/04	9.20	Put	Bond Future	3,239.0000	3,197.0000	(1.297)	0	0	0
2010/02/09	R209 2010/02/04			Bond Future	9.0600	9.0550	(0.055)	0.0000	0.0000	0
2010/02/09	R209 2010/05/06			Bond Future	8.9910	8.9900	(0.011)	0.0000	0.0000	1,798
2010/02/09	R209 2010/05/06	8.50	Call	Bond Future	510.0000	505.0000	(0.980)	0	0	0
2010/02/09	R209 2010/05/06	8.50	Put	Bond Future	4,466.0000	4,453.0000	(0.291)	0	0	0
2010/02/09	R209 2010/08/05			Bond Future	9.0240	9.0240	0.000	0.0000	0.0000	0
2010/02/09	R209 2010/08/05	8.75	Call	Bond Future	1,863.0000	1,855.0000	(0.429)	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
2010/02/09	R209 2010/08/05	8.75	Put	Bond Future	4,013.0000	4,005.0000	(0.199)	0	0	0
2010/02/09	R209 2010/11/04			Bond Future	9.0470	9.0460	(0.011)	0.0000	0.0000	0
2010/02/09	R209 2010/11/04	9.00	Call	Bond Future	3,581.0000	3,578.0000	(0.084)	0	0	0
2010/02/09	R209 2010/11/04	9.00	Put	Bond Future	3,941.0000	3,930.0000	(0.279)	0	0	0
2010/02/09	R209 2010/11/04	9.05	Call	Bond Future	3,760.0000	3,757.0000	(0.080)	0	0	0
2010/02/09	R209 2010/11/04	9.05	Put	Bond Future	3,737.0000	3,727.0000	(0.268)	0	0	0
2010/02/09	R209 2010/11/04	8.95	Call	Bond Future	3,407.0000	3,404.0000	(0.088)	0	0	0
2010/02/09	R209 2010/11/04	8.95	Put	Bond Future	4,153.0000	4,142.0000	(0.265)	0	0	0
2010/02/09	TRT1 2010/05/06			Index Future	304.2330	304.3150	0.027	0.0000	0.0000	100
<b>Total</b>										<b>53166.00</b>