



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/02/2010

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
2010/02/11	AL7T 2010/05/06			Index Future	330.5210	330.5900	0.021	0.0000	0.0000	58
2010/02/11	ALBI 2010/05/06			Index Future	306.0970	306.0900	(0.002)	0.0000	0.0000	1,262
2010/02/11	ALBI 2010/08/05			Index Future	306.2720	306.2630	(0.003)	0.0000	0.0000	0
2010/02/11	CRD1 2010/05/06			Index Future	134.0680	134.0970	0.022	0.0000	0.0000	2
2010/02/11	GOVI 2010/05/06			GOVI	307.6340	307.5860	(0.016)	0.0000	0.0000	324
2010/02/11	GOVI 2010/05/06	309.80	Call	GOVI	30,521.0000	30,086.0000	(1.425)	0	0	0
2010/02/11	GOVI 2010/05/06	309.80	Put	GOVI	52,181.0000	52,226.0000	0.086	0	0	0
2010/02/11	GOVI 2010/08/05			GOVI	313.2820	313.2320	(0.016)	0.0000	0.0000	0
2010/02/11	GOVI 2010/08/05	315.60	Call	GOVI	46,346.0000	45,963.0000	(0.826)	0	0	0
2010/02/11	GOVI 2010/08/05	315.60	Put	GOVI	69,526.0000	69,643.0000	0.168	0	0	0
2010/02/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/11	ILBI 2010/05/06			Index Future	363.6310	363.7520	0.033	0.0000	0.0000	433
2010/02/11	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/11	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/11	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/11	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/11	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/11	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/11	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/11	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0870	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	6.9390	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	6.9110	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	6.9120	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1080	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3330	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7130	0.000	0.0000	0.0000	5,000
2010/02/11	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1180	0.000	0.0000	0.0000	0
2010/02/11	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3170	0.000	0.0000	0.0000	5,000
2010/02/11	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/11	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/11	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/11	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	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
2010/02/11	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/11	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/11	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/11	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/11	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/11	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/11	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/11	OTH1 2010/05/06			Index Future	297.3420	297.6210	0.094	0.0000	0.0000	3
2010/02/11	R155 2010/05/06			Bond Future	7.5460	7.5460	0.000	0.0000	0.0000	0
2010/02/11	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/02/11	R155 2010/05/06	7.50	Put	Bond Future	59.0000	59.0000	0.000	0	0	0
2010/02/11	R155 2010/05/06	7.55	Call	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/02/11	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/11	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/11	R155 2010/05/06	7.45	Put	Bond Future	123.0000	123.0000	0.000	0	0	0
2010/02/11	R157 2010/05/06			Bond Future	8.4510	8.4500	(0.012)	0.0000	0.0000	7,091
2010/02/11	R157 2010/05/06	8.50	Call	Bond Future	1,190.0000	1,186.0000	(0.336)	0	0	0
2010/02/11	R157 2010/05/06	8.50	Put	Bond Future	955.0000	947.0000	(0.838)	0	0	0
2010/02/11	R157 2010/08/05			Bond Future	8.5210	8.5200	(0.012)	0.0000	0.0000	0
2010/02/11	R157 2010/08/05	8.75	Call	Bond Future	2,166.0000	2,165.0000	(0.046)	0	0	0
2010/02/11	R157 2010/08/05	8.75	Put	Bond Future	1,124.0000	1,118.0000	(0.534)	0	0	0
2010/02/11	R157 2010/11/04			Bond Future	8.5670	8.5660	(0.012)	0.0000	0.0000	0
2010/02/11	R157 2010/11/04	8.50	Call	Bond Future	1,928.0000	1,926.0000	(0.104)	0	0	0
2010/02/11	R157 2010/11/04	8.50	Put	Bond Future	2,221.0000	2,215.0000	(0.270)	0	0	0
2010/02/11	R157 2010/11/04	8.55	Call	Bond Future	2,032.0000	2,031.0000	(0.049)	0	0	0
2010/02/11	R157 2010/11/04	8.55	Put	Bond Future	2,106.0000	2,101.0000	(0.237)	0	0	0
2010/02/11	R157 2010/11/04	8.45	Call	Bond Future	1,827.0000	1,825.0000	(0.109)	0	0	0
2010/02/11	R157 2010/11/04	8.45	Put	Bond Future	2,339.0000	2,333.0000	(0.257)	0	0	0
2010/02/11	R186 2010/05/06			Bond Future	9.1960	9.1960	0.000	0.0000	0.0000	19,109
2010/02/11	R186 2010/05/06	9.00	Call	Bond Future	1,420.0000	1,408.0000	(0.845)	0	0	0
2010/02/11	R186 2010/05/06	9.00	Put	Bond Future	3,230.0000	3,218.0000	(0.372)	0	0	0
2010/02/11	R186 2010/08/05			Bond Future	9.2470	9.2470	0.000	0.0000	0.0000	0
2010/02/11	R186 2010/08/05	9.25	Call	Bond Future	3,345.0000	3,335.0000	(0.299)	0	0	0
2010/02/11	R186 2010/08/05	9.25	Put	Bond Future	3,318.0000	3,308.0000	(0.301)	0	0	0
2010/02/11	R186 2010/08/05	8.75	Call	Bond Future	1,515.0000	1,506.0000	(0.594)	0	0	1,300
2010/02/11	R186 2010/08/05	8.75	Put	Bond Future	6,127.0000	6,118.0000	(0.147)	0	0	0
2010/02/11	R186 2010/08/05	9.75	Call	Bond Future	6,048.0000	6,039.0000	(0.149)	0	0	0
2010/02/11	R186 2010/08/05	9.75	Put	Bond Future	1,656.0000	1,647.0000	(0.543)	0	0	1,300
2010/02/11	R186 2010/11/04			Bond Future	9.2830	9.2820	(0.011)	0.0000	0.0000	0
2010/02/11	R186 2010/11/04	9.25	Call	Bond Future	4,141.0000	4,137.0000	(0.097)	0	0	0
2010/02/11	R186 2010/11/04	9.25	Put	Bond Future	4,435.0000	4,422.0000	(0.293)	0	0	0
2010/02/11	R186 2010/11/04	9.30	Call	Bond Future	4,354.0000	4,351.0000	(0.069)	0	0	0
2010/02/11	R186 2010/11/04	9.30	Put	Bond Future	4,203.0000	4,191.0000	(0.286)	0	0	0

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2010/02/11	R186 2010/11/04	9.20	Call	Bond Future	3,934.0000	3,930.0000	(0.102)	0	0	0
2010/02/11	R186 2010/11/04	9.20	Put	Bond Future	4,676.0000	4,663.0000	(0.278)	0	0	0
2010/02/11	R201 2010/05/06			Bond Future	8.5200	8.5090	(0.129)	0.0000	0.0000	486
2010/02/11	R201 2010/05/06	8.50	Call	Bond Future	816.0000	831.0000	1.838	0	0	0
2010/02/11	R201 2010/05/06	8.50	Put	Bond Future	891.0000	865.0000	(2.918)	0	0	0
2010/02/11	R201 2010/08/05			Bond Future	8.5900	8.5770	(0.151)	0.0000	0.0000	0
2010/02/11	R201 2010/08/05	9.00	Call	Bond Future	2,166.0000	2,195.0000	1.339	0	0	0
2010/02/11	R201 2010/08/05	9.00	Put	Bond Future	708.0000	690.0000	(2.542)	0	0	0
2010/02/11	R201 2010/11/04			Bond Future	8.6270	8.6140	(0.151)	0.0000	0.0000	0
2010/02/11	R201 2010/11/04	8.50	Call	Bond Future	1,212.0000	1,230.0000	1.485	0	0	0
2010/02/11	R201 2010/11/04	8.50	Put	Bond Future	1,647.0000	1,620.0000	(1.639)	0	0	0
2010/02/11	R201 2010/11/04	8.55	Call	Bond Future	1,290.0000	1,309.0000	1.473	0	0	0
2010/02/11	R201 2010/11/04	8.55	Put	Bond Future	1,553.0000	1,528.0000	(1.610)	0	0	0
2010/02/11	R201 2010/11/04	8.45	Call	Bond Future	1,138.0000	1,155.0000	1.494	0	0	0
2010/02/11	R201 2010/11/04	8.45	Put	Bond Future	1,744.0000	1,717.0000	(1.548)	0	0	0
2010/02/11	R203 2010/05/06			Bond Future	9.0880	9.0760	(0.132)	0.0000	0.0000	1,710
2010/02/11	R203 2010/05/06	9.00	Call	Bond Future	1,002.0000	1,022.0000	1.996	0	0	0
2010/02/11	R203 2010/05/06	9.00	Put	Bond Future	1,455.0000	1,413.0000	(2.887)	0	0	0
2010/02/11	R203 2010/08/05			Bond Future	9.1590	9.1470	(0.131)	0.0000	0.0000	0
2010/02/11	R203 2010/08/05	9.25	Call	Bond Future	2,113.0000	2,141.0000	1.325	0	0	0
2010/02/11	R203 2010/08/05	9.25	Put	Bond Future	1,661.0000	1,629.0000	(1.927)	0	0	0
2010/02/11	R203 2010/11/04			Bond Future	9.2130	9.2010	(0.130)	0.0000	0.0000	0
2010/02/11	R203 2010/11/04	9.25	Call	Bond Future	2,391.0000	2,417.0000	1.087	0	0	0
2010/02/11	R203 2010/11/04	9.25	Put	Bond Future	2,212.0000	2,180.0000	(1.447)	0	0	0
2010/02/11	R203 2010/11/04	9.30	Call	Bond Future	2,514.0000	2,541.0000	1.074	0	0	0
2010/02/11	R203 2010/11/04	9.30	Put	Bond Future	2,094.0000	2,062.0000	(1.528)	0	0	0
2010/02/11	R203 2010/11/04	9.20	Call	Bond Future	2,272.0000	2,297.0000	1.100	0	0	0
2010/02/11	R203 2010/11/04	9.20	Put	Bond Future	2,335.0000	2,302.0000	(1.413)	0	0	0
2010/02/11	R204 2010/05/06			Bond Future	9.0920	9.0910	(0.011)	0.0000	0.0000	1,552
2010/02/11	R204 2010/05/06	9.00	Call	Bond Future	1,108.0000	1,103.0000	(0.451)	0	0	200
2010/02/11	R204 2010/05/06	9.00	Put	Bond Future	1,629.0000	1,618.0000	(0.675)	0	0	200
2010/02/11	R204 2010/05/06	9.50	Call	Bond Future	2,806.0000	2,804.0000	(0.071)	0	0	0
2010/02/11	R204 2010/05/06	9.50	Put	Bond Future	541.0000	533.0000	(1.479)	0	0	200

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2010/02/11	R204 2010/05/06	8.50	Put	Bond Future	3,690.0000	3,681.0000	(0.244)	0	0	0
2010/02/11	R204 2010/05/06	8.50	Call	Bond Future	273.0000	270.0000	(1.099)	0	0	200
2010/02/11	R204 2010/08/05			Bond Future	9.1580	9.1570	(0.011)	0.0000	0.0000	0
2010/02/11	R204 2010/08/05	9.25	Call	Bond Future	2,306.0000	2,304.0000	(0.087)	0	0	0
2010/02/11	R204 2010/08/05	9.25	Put	Bond Future	1,801.0000	1,794.0000	(0.389)	0	0	0
2010/02/11	R204 2010/11/04			Bond Future	9.2040	9.2030	(0.011)	0.0000	0.0000	0
2010/02/11	R204 2010/11/04	9.25	Call	Bond Future	2,750.0000	2,748.0000	(0.073)	0	0	0
2010/02/11	R204 2010/11/04	9.25	Put	Bond Future	2,503.0000	2,495.0000	(0.320)	0	0	0
2010/02/11	R204 2010/11/04	9.30	Call	Bond Future	2,886.0000	2,884.0000	(0.069)	0	0	0
2010/02/11	R204 2010/11/04	9.30	Put	Bond Future	2,371.0000	2,364.0000	(0.295)	0	0	0
2010/02/11	R204 2010/11/04	9.20	Call	Bond Future	2,617.0000	2,615.0000	(0.076)	0	0	0
2010/02/11	R204 2010/11/04	9.20	Put	Bond Future	2,639.0000	2,631.0000	(0.303)	0	0	0
2010/02/11	R206 2010/05/06			Bond Future	8.5600	8.5580	(0.023)	0.0000	0.0000	0
2010/02/11	R206 2010/05/06	8.75	Call	Bond Future	1,050.0000	1,050.0000	0.000	0	0	0
2010/02/11	R206 2010/05/06	8.75	Put	Bond Future	475.0000	469.0000	(1.263)	0	0	0
2010/02/11	R206 2010/08/05			Bond Future	8.6500	8.6490	(0.012)	0.0000	0.0000	0
2010/02/11	R206 2010/08/05	9.00	Call	Bond Future	1,615.0000	1,614.0000	(0.062)	0	0	0
2010/02/11	R206 2010/08/05	9.00	Put	Bond Future	623.0000	619.0000	(0.642)	0	0	0
2010/02/11	R206 2010/11/04			Bond Future	8.6960	8.6950	(0.011)	0.0000	0.0000	0
2010/02/11	R206 2010/11/04	8.50	Call	Bond Future	1,109.0000	1,108.0000	(0.090)	0	0	0
2010/02/11	R206 2010/11/04	8.50	Put	Bond Future	1,635.0000	1,631.0000	(0.245)	0	0	0
2010/02/11	R206 2010/11/04	8.55	Call	Bond Future	1,168.0000	1,167.0000	(0.086)	0	0	0
2010/02/11	R206 2010/11/04	8.55	Put	Bond Future	1,560.0000	1,556.0000	(0.256)	0	0	0
2010/02/11	R206 2010/11/04	8.45	Call	Bond Future	1,052.0000	1,051.0000	(0.095)	0	0	0
2010/02/11	R206 2010/11/04	8.45	Put	Bond Future	1,713.0000	1,709.0000	(0.234)	0	0	0
2010/02/11	R207 2010/05/06			Bond Future	9.2420	9.2410	(0.011)	0.0000	0.0000	737
2010/02/11	R207 2010/05/06	9.25	Call	Bond Future	1,448.0000	1,443.0000	(0.345)	0	0	0
2010/02/11	R207 2010/05/06	9.25	Put	Bond Future	1,402.0000	1,391.0000	(0.785)	0	0	0
2010/02/11	R207 2010/08/05			Bond Future	9.3100	9.3090	(0.011)	0.0000	0.0000	0
2010/02/11	R207 2010/08/05	9.50	Call	Bond Future	2,677.0000	2,674.0000	(0.112)	0	0	0
2010/02/11	R207 2010/08/05	9.50	Put	Bond Future	1,609.0000	1,601.0000	(0.497)	0	0	0
2010/02/11	R207 2010/11/04			Bond Future	9.3550	9.3540	(0.011)	0.0000	0.0000	0
2010/02/11	R207 2010/11/04	9.25	Call	Bond Future	2,474.0000	2,471.0000	(0.121)	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
2010/02/11	R207 2010/11/04	9.25	Put	Bond Future	3,060.0000	3,052.0000	(0.261)	0	0	0
2010/02/11	R207 2010/11/04	9.30	Call	Bond Future	2,602.0000	2,600.0000	(0.077)	0	0	0
2010/02/11	R207 2010/11/04	9.30	Put	Bond Future	2,909.0000	2,901.0000	(0.275)	0	0	0
2010/02/11	R207 2010/11/04	9.20	Call	Bond Future	2,349.0000	2,347.0000	(0.085)	0	0	0
2010/02/11	R207 2010/11/04	9.20	Put	Bond Future	3,216.0000	3,209.0000	(0.218)	0	0	0
2010/02/11	R208 2010/05/06			Bond Future	9.2240	9.2230	(0.011)	0.0000	0.0000	5,004
2010/02/11	R208 2010/05/06	9.25	Call	Bond Future	1,533.0000	1,527.0000	(0.391)	0	0	0
2010/02/11	R208 2010/05/06	9.25	Put	Bond Future	1,377.0000	1,365.0000	(0.871)	0	0	0
2010/02/11	R208 2010/08/05			Bond Future	9.2820	9.2810	(0.011)	0.0000	0.0000	0
2010/02/11	R208 2010/08/05	9.50	Call	Bond Future	2,918.0000	2,915.0000	(0.103)	0	0	0
2010/02/11	R208 2010/08/05	9.50	Put	Bond Future	1,643.0000	1,634.0000	(0.548)	0	0	0
2010/02/11	R208 2010/11/04			Bond Future	9.3250	9.3240	(0.011)	0.0000	0.0000	0
2010/02/11	R208 2010/11/04	9.25	Call	Bond Future	2,653.0000	2,651.0000	(0.075)	0	0	0
2010/02/11	R208 2010/11/04	9.25	Put	Bond Future	3,091.0000	3,083.0000	(0.259)	0	0	0
2010/02/11	R208 2010/11/04	9.30	Call	Bond Future	2,790.0000	2,787.0000	(0.108)	0	0	0
2010/02/11	R208 2010/11/04	9.30	Put	Bond Future	2,936.0000	2,927.0000	(0.307)	0	0	0
2010/02/11	R208 2010/11/04	9.20	Call	Bond Future	2,521.0000	2,518.0000	(0.119)	0	0	0
2010/02/11	R208 2010/11/04	9.20	Put	Bond Future	3,252.0000	3,243.0000	(0.277)	0	0	0
2010/02/11	R209 2010/05/06			Bond Future	9.0200	9.0190	(0.011)	0.0000	0.0000	1,798
2010/02/11	R209 2010/05/06	8.50	Call	Bond Future	452.0000	446.0000	(1.327)	0	0	0
2010/02/11	R209 2010/05/06	8.50	Put	Bond Future	4,631.0000	4,617.0000	(0.302)	0	0	0
2010/02/11	R209 2010/08/05			Bond Future	9.0540	9.0540	0.000	0.0000	0.0000	0
2010/02/11	R209 2010/08/05	8.75	Call	Bond Future	1,758.0000	1,751.0000	(0.398)	0	0	0
2010/02/11	R209 2010/08/05	8.75	Put	Bond Future	4,138.0000	4,131.0000	(0.169)	0	0	0
2010/02/11	R209 2010/11/04			Bond Future	9.0770	9.0770	0.000	0.0000	0.0000	0
2010/02/11	R209 2010/11/04	9.00	Call	Bond Future	3,452.0000	3,445.0000	(0.203)	0	0	0
2010/02/11	R209 2010/11/04	9.00	Put	Bond Future	4,040.0000	4,033.0000	(0.173)	0	0	0
2010/02/11	R209 2010/11/04	9.05	Call	Bond Future	3,627.0000	3,620.0000	(0.193)	0	0	0
2010/02/11	R209 2010/11/04	9.05	Put	Bond Future	3,832.0000	3,825.0000	(0.183)	0	0	0
2010/02/11	R209 2010/11/04	8.95	Call	Bond Future	3,281.0000	3,274.0000	(0.213)	0	0	0
2010/02/11	R209 2010/11/04	8.95	Put	Bond Future	4,255.0000	4,248.0000	(0.165)	0	0	0
2010/02/11	TRT1 2010/05/06			Index Future	303.8540	303.8170	(0.012)	0.0000	0.0000	100

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
Total									53069.00	