



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 15/02/2010

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
2010/02/15	AL7T 2010/05/06			Index Future	331.1270	331.1370	0.003	0.0000	0.0000	58
2010/02/15	ALBI 2010/05/06			Index Future	306.6350	306.5910	(0.014)	0.0000	0.0000	1,262
2010/02/15	ALBI 2010/08/05			Index Future	306.8070	306.7610	(0.015)	0.0000	0.0000	0
2010/02/15	CRD1 2010/05/06			Index Future	134.2560	134.3410	0.063	0.0000	0.0000	2
2010/02/15	GOVI 2010/05/06			GOVI	308.1390	308.0570	(0.027)	0.0000	0.0000	324
2010/02/15	GOVI 2010/05/06	309.80	Call	GOVI	32,228.0000	31,150.0000	(3.345)	0	0	0
2010/02/15	GOVI 2010/05/06	309.80	Put	GOVI	48,838.0000	48,580.0000	(0.528)	0	0	0
2010/02/15	GOVI 2010/08/05			GOVI	313.7940	313.7100	(0.027)	0.0000	0.0000	0
2010/02/15	GOVI 2010/08/05	315.60	Call	GOVI	48,336.0000	47,463.0000	(1.806)	0	0	0
2010/02/15	GOVI 2010/08/05	315.60	Put	GOVI	66,396.0000	66,363.0000	(0.050)	0	0	0
2010/02/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/15	ILBI 2010/05/06			Index Future	363.2400	362.9230	(0.087)	0.0000	0.0000	433
2010/02/15	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/15	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/15	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/15	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/15	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/15	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	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
2010/02/15	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/15	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	7,500
2010/02/15	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0870	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	6.9390	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	6.9110	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	6.9120	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1080	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3330	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7130	0.000	0.0000	0.0000	5,000
2010/02/15	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1180	0.000	0.0000	0.0000	0
2010/02/15	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3170	0.000	0.0000	0.0000	5,000
2010/02/15	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/15	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/15	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/15	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	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
2010/02/15	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/15	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/15	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/15	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/15	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/15	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/15	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/15	OTH1 2010/05/06			Index Future	298.1270	298.2630	0.046	0.0000	0.0000	3
2010/02/15	R155 2010/05/06			Bond Future	7.5210	7.5310	0.133	0.0000	0.0000	0
2010/02/15	R155 2010/05/06	7.50	Call	Bond Future	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
2010/02/15	R155 2010/05/06	7.50	Put	Bond Future	27.0000	40.0000	48.148	0	0	0
2010/02/15	R155 2010/05/06	7.55	Call	Bond Future	37.0000	24.0000	(35.135)	0	0	0
2010/02/15	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/15	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/15	R155 2010/05/06	7.45	Put	Bond Future	91.0000	104.0000	14.286	0	0	0
2010/02/15	R157 2010/05/06			Bond Future	8.4170	8.4270	0.119	0.0000	0.0000	7,091
2010/02/15	R157 2010/05/06	8.50	Call	Bond Future	1,267.0000	1,221.0000	(3.631)	0	0	0
2010/02/15	R157 2010/05/06	8.50	Put	Bond Future	869.0000	871.0000	0.230	0	0	0
2010/02/15	R157 2010/08/05			Bond Future	8.4850	8.4960	0.130	0.0000	0.0000	0
2010/02/15	R157 2010/08/05	8.75	Call	Bond Future	2,259.0000	2,215.0000	(1.948)	0	0	0
2010/02/15	R157 2010/08/05	8.75	Put	Bond Future	1,052.0000	1,059.0000	0.665	0	0	0
2010/02/15	R157 2010/08/05	8.50	Call	Bond Future	1,594.0000	1,555.0000	(2.447)	0	0	0
2010/02/15	R157 2010/08/05	8.50	Put	Bond Future	1,525.0000	1,537.0000	0.787	0	0	500
2010/02/15	R157 2010/08/05	9.00	Call	Bond Future	3,034.0000	2,986.0000	(1.582)	0	0	0
2010/02/15	R157 2010/08/05	9.00	Put	Bond Future	703.0000	705.0000	0.284	0	0	500
2010/02/15	R157 2010/08/05	8.25	Put	Bond Future	2,152.0000	2,170.0000	0.836	0	0	0
2010/02/15	R157 2010/08/05	8.25	Call	Bond Future	1,069.0000	1,036.0000	(3.087)	0	0	500
2010/02/15	R157 2010/11/04			Bond Future	8.5290	8.5400	0.129	0.0000	0.0000	0
2010/02/15	R157 2010/11/04	8.50	Call	Bond Future	2,002.0000	1,966.0000	(1.798)	0	0	0
2010/02/15	R157 2010/11/04	8.50	Put	Bond Future	2,129.0000	2,141.0000	0.564	0	0	0
2010/02/15	R157 2010/11/04	8.55	Call	Bond Future	2,109.0000	2,073.0000	(1.707)	0	0	0
2010/02/15	R157 2010/11/04	8.55	Put	Bond Future	2,017.0000	2,029.0000	0.595	0	0	0
2010/02/15	R157 2010/11/04	8.45	Call	Bond Future	1,898.0000	1,863.0000	(1.844)	0	0	0
2010/02/15	R157 2010/11/04	8.45	Put	Bond Future	2,244.0000	2,257.0000	0.579	0	0	0
2010/02/15	R186 2010/05/06			Bond Future	9.1740	9.1940	0.218	0.0000	0.0000	19,109
2010/02/15	R186 2010/05/06	9.00	Call	Bond Future	1,473.0000	1,365.0000	(7.332)	0	0	0
2010/02/15	R186 2010/05/06	9.00	Put	Bond Future	3,082.0000	3,157.0000	2.433	0	0	0
2010/02/15	R186 2010/08/05			Bond Future	9.2250	9.2450	0.217	0.0000	0.0000	0
2010/02/15	R186 2010/08/05	9.25	Call	Bond Future	3,429.0000	3,306.0000	(3.587)	0	0	0
2010/02/15	R186 2010/08/05	9.25	Put	Bond Future	3,204.0000	3,261.0000	1.779	0	0	0
2010/02/15	R186 2010/08/05	8.75	Call	Bond Future	1,559.0000	1,479.0000	(5.131)	0	0	1,300
2010/02/15	R186 2010/08/05	8.75	Put	Bond Future	5,973.0000	6,073.0000	1.674	0	0	0
2010/02/15	R186 2010/08/05	9.75	Call	Bond Future	6,173.0000	6,018.0000	(2.511)	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
2010/02/15	R186 2010/08/05	9.75	Put	Bond Future	1,583.0000	1,608.0000	1.579	0	0	1,300
2010/02/15	R186 2010/11/04			Bond Future	9.2600	9.2810	0.227	0.0000	0.0000	0
2010/02/15	R186 2010/11/04	9.25	Call	Bond Future	4,230.0000	4,110.0000	(2.837)	0	0	0
2010/02/15	R186 2010/11/04	9.25	Put	Bond Future	4,319.0000	4,386.0000	1.551	0	0	0
2010/02/15	R186 2010/11/04	9.30	Call	Bond Future	4,446.0000	4,323.0000	(2.767)	0	0	0
2010/02/15	R186 2010/11/04	9.30	Put	Bond Future	4,090.0000	4,154.0000	1.565	0	0	0
2010/02/15	R186 2010/11/04	9.20	Call	Bond Future	4,019.0000	3,902.0000	(2.911)	0	0	0
2010/02/15	R186 2010/11/04	9.20	Put	Bond Future	4,556.0000	4,626.0000	1.536	0	0	0
2010/02/15	R201 2010/05/06			Bond Future	8.4650	8.4860	0.248	0.0000	0.0000	486
2010/02/15	R201 2010/05/06	8.50	Call	Bond Future	912.0000	855.0000	(6.250)	0	0	0
2010/02/15	R201 2010/05/06	8.50	Put	Bond Future	780.0000	802.0000	2.821	0	0	0
2010/02/15	R201 2010/08/05			Bond Future	8.5310	8.5530	0.258	0.0000	0.0000	0
2010/02/15	R201 2010/08/05	9.00	Call	Bond Future	2,306.0000	2,240.0000	(2.862)	0	0	0
2010/02/15	R201 2010/08/05	9.00	Put	Bond Future	636.0000	649.0000	2.044	0	0	0
2010/02/15	R201 2010/11/04			Bond Future	8.5640	8.5880	0.280	0.0000	0.0000	0
2010/02/15	R201 2010/11/04	8.50	Call	Bond Future	1,308.0000	1,261.0000	(3.593)	0	0	0
2010/02/15	R201 2010/11/04	8.50	Put	Bond Future	1,527.0000	1,562.0000	2.292	0	0	0
2010/02/15	R201 2010/11/04	8.55	Call	Bond Future	1,390.0000	1,342.0000	(3.453)	0	0	0
2010/02/15	R201 2010/11/04	8.55	Put	Bond Future	1,438.0000	1,472.0000	2.364	0	0	0
2010/02/15	R201 2010/11/04	8.45	Call	Bond Future	1,230.0000	1,184.0000	(3.740)	0	0	0
2010/02/15	R201 2010/11/04	8.45	Put	Bond Future	1,621.0000	1,657.0000	2.221	0	0	0
2010/02/15	R203 2010/05/06			Bond Future	9.0440	9.0540	0.111	0.0000	0.0000	1,710
2010/02/15	R203 2010/05/06	9.00	Call	Bond Future	1,092.0000	1,046.0000	(4.212)	0	0	0
2010/02/15	R203 2010/05/06	9.00	Put	Bond Future	1,319.0000	1,324.0000	0.379	0	0	0
2010/02/15	R203 2010/08/05			Bond Future	9.1130	9.1230	0.110	0.0000	0.0000	0
2010/02/15	R203 2010/08/05	9.25	Call	Bond Future	2,231.0000	2,186.0000	(2.017)	0	0	0
2010/02/15	R203 2010/08/05	9.25	Put	Bond Future	1,549.0000	1,554.0000	0.323	0	0	0
2010/02/15	R203 2010/11/04			Bond Future	9.1650	9.1760	0.120	0.0000	0.0000	0
2010/02/15	R203 2010/11/04	9.25	Call	Bond Future	2,507.0000	2,465.0000	(1.675)	0	0	0
2010/02/15	R203 2010/11/04	9.25	Put	Bond Future	2,095.0000	2,106.0000	0.525	0	0	0
2010/02/15	R203 2010/11/04	9.30	Call	Bond Future	2,633.0000	2,591.0000	(1.595)	0	0	0
2010/02/15	R203 2010/11/04	9.30	Put	Bond Future	1,980.0000	1,991.0000	0.556	0	0	0
2010/02/15	R203 2010/11/04	9.20	Call	Bond Future	2,384.0000	2,343.0000	(1.720)	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
2010/02/15	R203 2010/11/04	9.20	Put	Bond Future	2,214.0000	2,227.0000	0.587	0	0	0
2010/02/15	R204 2010/05/06			Bond Future	9.0590	9.0690	0.110	0.0000	0.0000	1,552
2010/02/15	R204 2010/05/06	9.00	Call	Bond Future	1,177.0000	1,127.0000	(4.248)	0	0	200
2010/02/15	R204 2010/05/06	9.00	Put	Bond Future	1,511.0000	1,518.0000	0.463	0	0	200
2010/02/15	R204 2010/05/06	9.50	Call	Bond Future	2,934.0000	2,872.0000	(2.113)	0	0	0
2010/02/15	R204 2010/05/06	9.50	Put	Bond Future	483.0000	477.0000	(1.242)	0	0	200
2010/02/15	R204 2010/05/06	8.50	Put	Bond Future	3,524.0000	3,557.0000	0.936	0	0	0
2010/02/15	R204 2010/05/06	8.50	Call	Bond Future	294.0000	270.0000	(8.163)	0	0	200
2010/02/15	R204 2010/08/05			Bond Future	9.1240	9.1340	0.110	0.0000	0.0000	0
2010/02/15	R204 2010/08/05	9.25	Call	Bond Future	2,399.0000	2,351.0000	(2.001)	0	0	0
2010/02/15	R204 2010/08/05	9.25	Put	Bond Future	1,707.0000	1,714.0000	0.410	0	0	0
2010/02/15	R204 2010/11/04			Bond Future	9.1680	9.1790	0.120	0.0000	0.0000	0
2010/02/15	R204 2010/11/04	9.25	Call	Bond Future	2,844.0000	2,797.0000	(1.653)	0	0	0
2010/02/15	R204 2010/11/04	9.25	Put	Bond Future	2,403.0000	2,415.0000	0.499	0	0	0
2010/02/15	R204 2010/11/04	9.30	Call	Bond Future	2,983.0000	2,936.0000	(1.576)	0	0	0
2010/02/15	R204 2010/11/04	9.30	Put	Bond Future	2,274.0000	2,286.0000	0.528	0	0	0
2010/02/15	R204 2010/11/04	9.20	Call	Bond Future	2,708.0000	2,662.0000	(1.699)	0	0	0
2010/02/15	R204 2010/11/04	9.20	Put	Bond Future	2,535.0000	2,549.0000	0.552	0	0	0
2010/02/15	R206 2010/05/06			Bond Future	8.5140	8.5240	0.117	0.0000	0.0000	0
2010/02/15	R206 2010/05/06	8.75	Call	Bond Future	1,132.0000	1,100.0000	(2.827)	0	0	0
2010/02/15	R206 2010/05/06	8.75	Put	Bond Future	417.0000	415.0000	(0.480)	0	0	0
2010/02/15	R206 2010/08/05			Bond Future	8.6010	8.6110	0.116	0.0000	0.0000	0
2010/02/15	R206 2010/08/05	9.00	Call	Bond Future	1,702.0000	1,675.0000	(1.586)	0	0	0
2010/02/15	R206 2010/08/05	9.00	Put	Bond Future	570.0000	572.0000	0.351	0	0	0
2010/02/15	R206 2010/11/04			Bond Future	8.6430	8.6550	0.139	0.0000	0.0000	0
2010/02/15	R206 2010/11/04	8.50	Call	Bond Future	1,169.0000	1,146.0000	(1.967)	0	0	0
2010/02/15	R206 2010/11/04	8.50	Put	Bond Future	1,553.0000	1,562.0000	0.580	0	0	0
2010/02/15	R206 2010/11/04	8.55	Call	Bond Future	1,230.0000	1,207.0000	(1.870)	0	0	0
2010/02/15	R206 2010/11/04	8.55	Put	Bond Future	1,480.0000	1,489.0000	0.608	0	0	0
2010/02/15	R206 2010/11/04	8.45	Call	Bond Future	1,109.0000	1,087.0000	(1.984)	0	0	0
2010/02/15	R206 2010/11/04	8.45	Put	Bond Future	1,628.0000	1,638.0000	0.614	0	0	0
2010/02/15	R207 2010/05/06			Bond Future	9.2090	9.2090	0.000	0.0000	0.0000	737
2010/02/15	R207 2010/05/06	9.25	Call	Bond Future	1,531.0000	1,506.0000	(1.633)	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
2010/02/15	R207 2010/05/06	9.25	Put	Bond Future	1,294.0000	1,269.0000	(1.932)	0	0	0
2010/02/15	R207 2010/08/05			Bond Future	9.2760	9.2750	(0.011)	0.0000	0.0000	0
2010/02/15	R207 2010/08/05	9.50	Call	Bond Future	2,781.0000	2,767.0000	(0.503)	0	0	0
2010/02/15	R207 2010/08/05	9.50	Put	Bond Future	1,521.0000	1,501.0000	(1.315)	0	0	0
2010/02/15	R207 2010/11/04			Bond Future	9.3190	9.3190	0.000	0.0000	0.0000	0
2010/02/15	R207 2010/11/04	9.25	Call	Bond Future	2,561.0000	2,545.0000	(0.625)	0	0	0
2010/02/15	R207 2010/11/04	9.25	Put	Bond Future	2,947.0000	2,931.0000	(0.543)	0	0	0
2010/02/15	R207 2010/11/04	9.30	Call	Bond Future	2,693.0000	2,677.0000	(0.594)	0	0	0
2010/02/15	R207 2010/11/04	9.30	Put	Bond Future	2,799.0000	2,783.0000	(0.572)	0	0	0
2010/02/15	R207 2010/11/04	9.20	Call	Bond Future	2,433.0000	2,418.0000	(0.617)	0	0	0
2010/02/15	R207 2010/11/04	9.20	Put	Bond Future	3,100.0000	3,085.0000	(0.484)	0	0	0
2010/02/15	R208 2010/05/06			Bond Future	9.1910	9.2010	0.109	0.0000	0.0000	5,004
2010/02/15	R208 2010/05/06	9.25	Call	Bond Future	1,622.0000	1,563.0000	(3.637)	0	0	0
2010/02/15	R208 2010/05/06	9.25	Put	Bond Future	1,267.0000	1,269.0000	0.158	0	0	0
2010/02/15	R208 2010/08/05			Bond Future	9.2480	9.2580	0.108	0.0000	0.0000	0
2010/02/15	R208 2010/08/05	9.50	Call	Bond Future	3,028.0000	2,973.0000	(1.816)	0	0	0
2010/02/15	R208 2010/08/05	9.50	Put	Bond Future	1,552.0000	1,556.0000	0.258	0	0	0
2010/02/15	R208 2010/11/04			Bond Future	9.2900	9.3010	0.118	0.0000	0.0000	0
2010/02/15	R208 2010/11/04	9.25	Call	Bond Future	2,744.0000	2,696.0000	(1.749)	0	0	0
2010/02/15	R208 2010/11/04	9.25	Put	Bond Future	2,978.0000	2,994.0000	0.537	0	0	0
2010/02/15	R208 2010/11/04	9.30	Call	Bond Future	2,884.0000	2,834.0000	(1.734)	0	0	0
2010/02/15	R208 2010/11/04	9.30	Put	Bond Future	2,826.0000	2,840.0000	0.495	0	0	0
2010/02/15	R208 2010/11/04	9.20	Call	Bond Future	2,609.0000	2,561.0000	(1.840)	0	0	0
2010/02/15	R208 2010/11/04	9.20	Put	Bond Future	3,136.0000	3,152.0000	0.510	0	0	0
2010/02/15	R209 2010/05/06			Bond Future	8.9780	8.9980	0.223	0.0000	0.0000	1,798
2010/02/15	R209 2010/05/06	8.50	Call	Bond Future	501.0000	448.0000	(10.579)	0	0	0
2010/02/15	R209 2010/05/06	8.50	Put	Bond Future	4,356.0000	4,458.0000	2.342	0	0	0
2010/02/15	R209 2010/08/05			Bond Future	9.0110	9.0320	0.233	0.0000	0.0000	0
2010/02/15	R209 2010/08/05	8.75	Call	Bond Future	1,873.0000	1,786.0000	(4.645)	0	0	0
2010/02/15	R209 2010/08/05	8.75	Put	Bond Future	3,924.0000	3,998.0000	1.886	0	0	0
2010/02/15	R209 2010/11/04			Bond Future	9.0340	9.0550	0.232	0.0000	0.0000	0
2010/02/15	R209 2010/11/04	9.00	Call	Bond Future	3,604.0000	3,501.0000	(2.858)	0	0	0
2010/02/15	R209 2010/11/04	9.00	Put	Bond Future	3,865.0000	3,922.0000	1.475	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
2010/02/15	R209 2010/11/04	9.05	Call	Bond Future	3,784.0000	3,679.0000	(2.775)	0	0	0
2010/02/15	R209 2010/11/04	9.05	Put	Bond Future	3,662.0000	3,717.0000	1.502	0	0	0
2010/02/15	R209 2010/11/04	8.95	Call	Bond Future	3,428.0000	3,328.0000	(2.917)	0	0	0
2010/02/15	R209 2010/11/04	8.95	Put	Bond Future	4,075.0000	4,135.0000	1.472	0	0	0
2010/02/15	TRT1 2010/05/06			Index Future	304.3610	304.2880	(0.024)	0.0000	0.0000	100
Total										62069.00