



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/02/2010

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
2010/02/16	AL7T 2010/05/06			Index Future	331.1370	332.0640	0.280	0.0000	0.0000	58
2010/02/16	ALBI 2010/05/06			Index Future	306.5910	307.4760	0.289	0.0000	0.0000	1,262
2010/02/16	ALBI 2010/08/05			Index Future	306.7610	307.6440	0.288	0.0000	0.0000	0
2010/02/16	CRD1 2010/05/06			Index Future	134.3410	134.5090	0.125	0.0000	0.0000	2
2010/02/16	GOVI 2010/05/06			GOVI	308.0570	308.9290	0.283	0.0000	0.0000	324
2010/02/16	GOVI 2010/05/06	309.80	Call	GOVI	31,150.0000	34,859.0000	11.907	0	0	0
2010/02/16	GOVI 2010/05/06	309.80	Put	GOVI	48,580.0000	43,569.0000	(10.315)	0	0	0
2010/02/16	GOVI 2010/08/05			GOVI	313.7100	314.5960	0.282	0.0000	0.0000	0
2010/02/16	GOVI 2010/08/05	315.60	Call	GOVI	47,463.0000	51,447.0000	8.394	0	0	0
2010/02/16	GOVI 2010/08/05	315.60	Put	GOVI	66,363.0000	61,487.0000	(7.347)	0	0	0
2010/02/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/16	ILBI 2010/05/06			Index Future	362.9230	363.2780	0.098	0.0000	0.0000	433
2010/02/16	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/16	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/16	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/16	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/16	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/16	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/16	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/16	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	7,500
2010/02/16	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0870	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	6.9390	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	6.9110	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	6.9120	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1080	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3330	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7130	0.000	0.0000	0.0000	5,000
2010/02/16	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1180	0.000	0.0000	0.0000	0
2010/02/16	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3170	0.000	0.0000	0.0000	5,000
2010/02/16	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/16	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/16	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/16	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/16	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	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
2010/02/16	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/16	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/16	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/16	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/16	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/16	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/16	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/16	OTH1 2010/05/06			Index Future	298.2630	299.2110	0.318	0.0000	0.0000	3
2010/02/16	R155 2010/05/06			Bond Future	7.5310	7.4960	(0.465)	0.0000	0.0000	0
2010/02/16	R155 2010/05/06	7.50	Call	Bond Future	0.0000	5.0000	100.000	0	0	0

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2010/02/16	R155 2010/05/06	7.50	Put	Bond Future	40.0000	0.0000	(100.000)	0	0	0
2010/02/16	R155 2010/05/06	7.55	Call	Bond Future	24.0000	69.0000	187.500	0	0	0
2010/02/16	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/16	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/16	R155 2010/05/06	7.45	Put	Bond Future	104.0000	59.0000	(43.269)	0	0	0
2010/02/16	R157 2010/05/06			Bond Future	8.4270	8.3940	(0.392)	0.0000	0.0000	7,091
2010/02/16	R157 2010/05/06	8.50	Call	Bond Future	1,221.0000	1,305.0000	6.880	0	0	0
2010/02/16	R157 2010/05/06	8.50	Put	Bond Future	871.0000	797.0000	(8.496)	0	0	0
2010/02/16	R157 2010/08/05			Bond Future	8.4960	8.4610	(0.412)	0.0000	0.0000	0
2010/02/16	R157 2010/08/05	8.75	Call	Bond Future	2,215.0000	2,311.0000	4.334	0	0	0
2010/02/16	R157 2010/08/05	8.75	Put	Bond Future	1,059.0000	994.0000	(6.138)	0	0	0
2010/02/16	R157 2010/08/05	8.50	Call	Bond Future	1,555.0000	1,633.0000	5.016	0	0	0
2010/02/16	R157 2010/08/05	8.50	Put	Bond Future	1,537.0000	1,454.0000	(5.400)	0	0	500
2010/02/16	R157 2010/08/05	9.00	Call	Bond Future	2,986.0000	3,099.0000	3.784	0	0	0
2010/02/16	R157 2010/08/05	9.00	Put	Bond Future	705.0000	658.0000	(6.667)	0	0	500
2010/02/16	R157 2010/08/05	8.25	Put	Bond Future	2,170.0000	2,069.0000	(4.654)	0	0	0
2010/02/16	R157 2010/08/05	8.25	Call	Bond Future	1,036.0000	1,096.0000	5.792	0	0	500
2010/02/16	R157 2010/11/04			Bond Future	8.5400	8.5020	(0.445)	0.0000	0.0000	0
2010/02/16	R157 2010/11/04	8.50	Call	Bond Future	1,966.0000	2,046.0000	4.069	0	0	0
2010/02/16	R157 2010/11/04	8.50	Put	Bond Future	2,141.0000	2,055.0000	(4.017)	0	0	0
2010/02/16	R157 2010/11/04	8.55	Call	Bond Future	2,073.0000	2,155.0000	3.956	0	0	0
2010/02/16	R157 2010/11/04	8.55	Put	Bond Future	2,029.0000	1,945.0000	(4.140)	0	0	0
2010/02/16	R157 2010/11/04	8.45	Call	Bond Future	1,863.0000	1,940.0000	4.133	0	0	0
2010/02/16	R157 2010/11/04	8.45	Put	Bond Future	2,257.0000	2,168.0000	(3.943)	0	0	0
2010/02/16	R186 2010/05/06			Bond Future	9.1940	9.1320	(0.674)	0.0000	0.0000	19,109
2010/02/16	R186 2010/05/06	9.00	Call	Bond Future	1,365.0000	1,578.0000	15.604	0	0	0
2010/02/16	R186 2010/05/06	9.00	Put	Bond Future	3,157.0000	2,802.0000	(11.245)	0	0	0
2010/02/16	R186 2010/08/05			Bond Future	9.2450	9.1810	(0.692)	0.0000	0.0000	0
2010/02/16	R186 2010/08/05	9.25	Call	Bond Future	3,306.0000	3,604.0000	9.014	0	0	0
2010/02/16	R186 2010/08/05	9.25	Put	Bond Future	3,261.0000	2,981.0000	(8.586)	0	0	0
2010/02/16	R186 2010/08/05	8.75	Call	Bond Future	1,479.0000	1,652.0000	11.697	0	0	1,300
2010/02/16	R186 2010/08/05	8.75	Put	Bond Future	6,073.0000	5,668.0000	(6.669)	0	0	0
2010/02/16	R186 2010/08/05	9.75	Call	Bond Future	6,018.0000	6,429.0000	6.830	0	0	0

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2010/02/16	R186 2010/08/05	9.75	Put	Bond Future	1,608.0000	1,441.0000	(10.386)	0	0	1,300
2010/02/16	R186 2010/11/04			Bond Future	9.2810	9.2150	(0.711)	0.0000	0.0000	0
2010/02/16	R186 2010/11/04	9.25	Call	Bond Future	4,110.0000	4,408.0000	7.251	0	0	0
2010/02/16	R186 2010/11/04	9.25	Put	Bond Future	4,386.0000	4,095.0000	(6.635)	0	0	0
2010/02/16	R186 2010/11/04	9.30	Call	Bond Future	4,323.0000	4,631.0000	7.125	0	0	0
2010/02/16	R186 2010/11/04	9.30	Put	Bond Future	4,154.0000	3,873.0000	(6.765)	0	0	0
2010/02/16	R186 2010/11/04	9.20	Call	Bond Future	3,902.0000	4,190.0000	7.381	0	0	0
2010/02/16	R186 2010/11/04	9.20	Put	Bond Future	4,626.0000	4,325.0000	(6.507)	0	0	0
2010/02/16	R201 2010/05/06			Bond Future	8.4860	8.4530	(0.389)	0.0000	0.0000	486
2010/02/16	R201 2010/05/06	8.50	Call	Bond Future	855.0000	915.0000	7.018	0	0	0
2010/02/16	R201 2010/05/06	8.50	Put	Bond Future	802.0000	737.0000	(8.105)	0	0	0
2010/02/16	R201 2010/08/05			Bond Future	8.5530	8.5180	(0.409)	0.0000	0.0000	0
2010/02/16	R201 2010/08/05	9.00	Call	Bond Future	2,240.0000	2,325.0000	3.795	0	0	0
2010/02/16	R201 2010/08/05	9.00	Put	Bond Future	649.0000	608.0000	(6.317)	0	0	0
2010/02/16	R201 2010/11/04			Bond Future	8.5880	8.5500	(0.442)	0.0000	0.0000	0
2010/02/16	R201 2010/11/04	8.50	Call	Bond Future	1,261.0000	1,321.0000	4.758	0	0	0
2010/02/16	R201 2010/11/04	8.50	Put	Bond Future	1,562.0000	1,492.0000	(4.481)	0	0	0
2010/02/16	R201 2010/11/04	8.55	Call	Bond Future	1,342.0000	1,404.0000	4.620	0	0	0
2010/02/16	R201 2010/11/04	8.55	Put	Bond Future	1,472.0000	1,404.0000	(4.620)	0	0	0
2010/02/16	R201 2010/11/04	8.45	Call	Bond Future	1,184.0000	1,241.0000	4.814	0	0	0
2010/02/16	R201 2010/11/04	8.45	Put	Bond Future	1,657.0000	1,584.0000	(4.406)	0	0	0
2010/02/16	R203 2010/05/06			Bond Future	9.0540	9.0210	(0.364)	0.0000	0.0000	1,710
2010/02/16	R203 2010/05/06	9.00	Call	Bond Future	1,046.0000	1,120.0000	7.075	0	0	0
2010/02/16	R203 2010/05/06	9.00	Put	Bond Future	1,324.0000	1,228.0000	(7.251)	0	0	0
2010/02/16	R203 2010/08/05			Bond Future	9.1230	9.0890	(0.373)	0.0000	0.0000	0
2010/02/16	R203 2010/08/05	9.25	Call	Bond Future	2,186.0000	2,278.0000	4.209	0	0	0
2010/02/16	R203 2010/08/05	9.25	Put	Bond Future	1,554.0000	1,476.0000	(5.019)	0	0	0
2010/02/16	R203 2010/11/04			Bond Future	9.1760	9.1400	(0.392)	0.0000	0.0000	0
2010/02/16	R203 2010/11/04	9.25	Call	Bond Future	2,465.0000	2,555.0000	3.651	0	0	0
2010/02/16	R203 2010/11/04	9.25	Put	Bond Future	2,106.0000	2,021.0000	(4.036)	0	0	0
2010/02/16	R203 2010/11/04	9.30	Call	Bond Future	2,591.0000	2,684.0000	3.589	0	0	0
2010/02/16	R203 2010/11/04	9.30	Put	Bond Future	1,991.0000	1,909.0000	(4.119)	0	0	0
2010/02/16	R203 2010/11/04	9.20	Call	Bond Future	2,343.0000	2,430.0000	3.713	0	0	0

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2010/02/16	R203 2010/11/04	9.20	Put	Bond Future	2,227.0000	2,138.0000	(3.996)	0	0	0
2010/02/16	R204 2010/05/06			Bond Future	9.0690	9.0260	(0.474)	0.0000	0.0000	1,552
2010/02/16	R204 2010/05/06	9.00	Call	Bond Future	1,127.0000	1,234.0000	9.494	0	0	200
2010/02/16	R204 2010/05/06	9.00	Put	Bond Future	1,518.0000	1,382.0000	(8.959)	0	0	200
2010/02/16	R204 2010/05/06	9.50	Call	Bond Future	2,872.0000	3,054.0000	6.337	0	0	0
2010/02/16	R204 2010/05/06	9.50	Put	Bond Future	477.0000	416.0000	(12.788)	0	0	200
2010/02/16	R204 2010/05/06	8.50	Put	Bond Future	3,557.0000	3,350.0000	(5.820)	0	0	0
2010/02/16	R204 2010/05/06	8.50	Call	Bond Future	270.0000	306.0000	13.333	0	0	200
2010/02/16	R204 2010/08/05			Bond Future	9.1340	9.0900	(0.482)	0.0000	0.0000	0
2010/02/16	R204 2010/08/05	9.25	Call	Bond Future	2,351.0000	2,484.0000	5.657	0	0	0
2010/02/16	R204 2010/08/05	9.25	Put	Bond Future	1,714.0000	1,604.0000	(6.418)	0	0	0
2010/02/16	R204 2010/11/04			Bond Future	9.1790	9.1330	(0.501)	0.0000	0.0000	0
2010/02/16	R204 2010/11/04	9.25	Call	Bond Future	2,797.0000	2,927.0000	4.648	0	0	0
2010/02/16	R204 2010/11/04	9.25	Put	Bond Future	2,415.0000	2,296.0000	(4.928)	0	0	0
2010/02/16	R204 2010/11/04	9.30	Call	Bond Future	2,936.0000	3,070.0000	4.564	0	0	0
2010/02/16	R204 2010/11/04	9.30	Put	Bond Future	2,286.0000	2,172.0000	(4.987)	0	0	0
2010/02/16	R204 2010/11/04	9.20	Call	Bond Future	2,662.0000	2,788.0000	4.733	0	0	0
2010/02/16	R204 2010/11/04	9.20	Put	Bond Future	2,549.0000	2,426.0000	(4.825)	0	0	0
2010/02/16	R206 2010/05/06			Bond Future	8.5240	8.4900	(0.399)	0.0000	0.0000	0
2010/02/16	R206 2010/05/06	8.75	Call	Bond Future	1,100.0000	1,165.0000	5.909	0	0	0
2010/02/16	R206 2010/05/06	8.75	Put	Bond Future	415.0000	377.0000	(9.157)	0	0	0
2010/02/16	R206 2010/08/05			Bond Future	8.6110	8.5750	(0.418)	0.0000	0.0000	0
2010/02/16	R206 2010/08/05	9.00	Call	Bond Future	1,675.0000	1,742.0000	4.000	0	0	0
2010/02/16	R206 2010/08/05	9.00	Put	Bond Future	572.0000	536.0000	(6.294)	0	0	0
2010/02/16	R206 2010/11/04			Bond Future	8.6550	8.6160	(0.451)	0.0000	0.0000	0
2010/02/16	R206 2010/11/04	8.50	Call	Bond Future	1,146.0000	1,192.0000	4.014	0	0	0
2010/02/16	R206 2010/11/04	8.50	Put	Bond Future	1,562.0000	1,504.0000	(3.713)	0	0	0
2010/02/16	R206 2010/11/04	8.55	Call	Bond Future	1,207.0000	1,255.0000	3.977	0	0	0
2010/02/16	R206 2010/11/04	8.55	Put	Bond Future	1,489.0000	1,432.0000	(3.828)	0	0	0
2010/02/16	R206 2010/11/04	8.45	Call	Bond Future	1,087.0000	1,132.0000	4.140	0	0	0
2010/02/16	R206 2010/11/04	8.45	Put	Bond Future	1,638.0000	1,579.0000	(3.602)	0	0	0
2010/02/16	R207 2010/05/06			Bond Future	9.2090	9.1560	(0.576)	0.0000	0.0000	737
2010/02/16	R207 2010/05/06	9.25	Call	Bond Future	1,506.0000	1,667.0000	10.691	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
2010/02/16	R207 2010/05/06	9.25	Put	Bond Future	1,269.0000	1,122.0000	(11.584)	0	0	0
2010/02/16	R207 2010/08/05			Bond Future	9.2750	9.2200	(0.593)	0.0000	0.0000	0
2010/02/16	R207 2010/08/05	9.50	Call	Bond Future	2,767.0000	2,955.0000	6.794	0	0	0
2010/02/16	R207 2010/08/05	9.50	Put	Bond Future	1,501.0000	1,376.0000	(8.328)	0	0	0
2010/02/16	R207 2010/11/04			Bond Future	9.3190	9.2620	(0.612)	0.0000	0.0000	0
2010/02/16	R207 2010/11/04	9.25	Call	Bond Future	2,545.0000	2,700.0000	6.090	0	0	0
2010/02/16	R207 2010/11/04	9.25	Put	Bond Future	2,931.0000	2,767.0000	(5.595)	0	0	0
2010/02/16	R207 2010/11/04	9.30	Call	Bond Future	2,677.0000	2,837.0000	5.977	0	0	0
2010/02/16	R207 2010/11/04	9.30	Put	Bond Future	2,783.0000	2,624.0000	(5.713)	0	0	0
2010/02/16	R207 2010/11/04	9.20	Call	Bond Future	2,418.0000	2,567.0000	6.162	0	0	0
2010/02/16	R207 2010/11/04	9.20	Put	Bond Future	3,085.0000	2,915.0000	(5.511)	0	0	0
2010/02/16	R208 2010/05/06			Bond Future	9.2010	9.1590	(0.456)	0.0000	0.0000	5,004
2010/02/16	R208 2010/05/06	9.25	Call	Bond Future	1,563.0000	1,695.0000	8.445	0	0	0
2010/02/16	R208 2010/05/06	9.25	Put	Bond Future	1,269.0000	1,147.0000	(9.614)	0	0	0
2010/02/16	R208 2010/08/05			Bond Future	9.2580	9.2150	(0.464)	0.0000	0.0000	0
2010/02/16	R208 2010/08/05	9.50	Call	Bond Future	2,973.0000	3,126.0000	5.146	0	0	0
2010/02/16	R208 2010/08/05	9.50	Put	Bond Future	1,556.0000	1,454.0000	(6.555)	0	0	0
2010/02/16	R208 2010/11/04			Bond Future	9.3010	9.2560	(0.484)	0.0000	0.0000	0
2010/02/16	R208 2010/11/04	9.25	Call	Bond Future	2,696.0000	2,824.0000	4.748	0	0	0
2010/02/16	R208 2010/11/04	9.25	Put	Bond Future	2,994.0000	2,859.0000	(4.509)	0	0	0
2010/02/16	R208 2010/11/04	9.30	Call	Bond Future	2,834.0000	2,967.0000	4.693	0	0	0
2010/02/16	R208 2010/11/04	9.30	Put	Bond Future	2,840.0000	2,710.0000	(4.577)	0	0	0
2010/02/16	R208 2010/11/04	9.20	Call	Bond Future	2,561.0000	2,685.0000	4.842	0	0	0
2010/02/16	R208 2010/11/04	9.20	Put	Bond Future	3,152.0000	3,014.0000	(4.378)	0	0	0
2010/02/16	R209 2010/05/06			Bond Future	8.9980	8.9250	(0.811)	0.0000	0.0000	1,798
2010/02/16	R209 2010/05/06	8.50	Call	Bond Future	448.0000	559.0000	24.777	0	0	0
2010/02/16	R209 2010/05/06	8.50	Put	Bond Future	4,458.0000	4,003.0000	(10.206)	0	0	0
2010/02/16	R209 2010/08/05			Bond Future	9.0320	8.9580	(0.819)	0.0000	0.0000	0
2010/02/16	R209 2010/08/05	8.75	Call	Bond Future	1,786.0000	2,010.0000	12.542	0	0	0
2010/02/16	R209 2010/08/05	8.75	Put	Bond Future	3,998.0000	3,652.0000	(8.654)	0	0	0
2010/02/16	R209 2010/11/04			Bond Future	9.0550	8.9790	(0.839)	0.0000	0.0000	0
2010/02/16	R209 2010/11/04	9.00	Call	Bond Future	3,501.0000	3,797.0000	8.455	0	0	0
2010/02/16	R209 2010/11/04	9.00	Put	Bond Future	3,922.0000	3,635.0000	(7.318)	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
2010/02/16	R209 2010/11/04	9.05	Call	Bond Future	3,679.0000	3,984.0000	8.290	0	0	0
2010/02/16	R209 2010/11/04	9.05	Put	Bond Future	3,717.0000	3,440.0000	(7.452)	0	0	0
2010/02/16	R209 2010/11/04	8.95	Call	Bond Future	3,328.0000	3,614.0000	8.594	0	0	0
2010/02/16	R209 2010/11/04	8.95	Put	Bond Future	4,135.0000	3,838.0000	(7.183)	0	0	0
2010/02/16	TRT1 2010/05/06			Index Future	304.2880	305.1490	0.283	0.0000	0.0000	100
Total										62069.00