



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/02/2010

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
2010/02/26	AL7T 2010/05/06			Index Future	334.1150	335.6050	0.446	0.0000	0.0000	58
2010/02/26	ALBI 2010/05/06			Index Future	308.3460	309.7390	0.452	0.0000	0.0000	1,265
2010/02/26	ALBI 2010/08/05			Index Future	308.4920	309.8840	0.451	0.0000	0.0000	0
2010/02/26	CRD1 2010/05/06			Index Future	135.1730	135.4810	0.228	0.0000	0.0000	2
2010/02/26	GOVI 2010/05/06			GOVI	309.8470	311.2410	0.450	0.0000	0.0000	324
2010/02/26	GOVI 2010/05/06	309.80	Call	GOVI	37,058.0000	44,296.0000	19.532	0	0	0
2010/02/26	GOVI 2010/05/06	309.80	Put	GOVI	36,588.0000	29,886.0000	(18.317)	0	0	0
2010/02/26	GOVI 2010/08/05			GOVI	315.5200	316.9390	0.450	0.0000	0.0000	0
2010/02/26	GOVI 2010/08/05	315.60	Call	GOVI	54,495.0000	61,801.0000	13.407	0	0	0
2010/02/26	GOVI 2010/08/05	315.60	Put	GOVI	55,295.0000	48,411.0000	(12.450)	0	0	0
2010/02/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/26	ILBI 2010/05/06			Index Future	363.5170	363.7430	0.062	0.0000	0.0000	433
2010/02/26	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/26	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/26	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/26	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/26	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/26	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/26	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/26	JBAF 2010/03/17			Jibar Tradeable Future	7.1600	7.1000	(0.838)	0.0000	0.0000	0
2010/02/26	JBAF 2010/04/21			Jibar Tradeable Future	7.0780	7.0580	(0.283)	0.0000	0.0000	0
2010/02/26	JBAF 2010/05/19			Jibar Tradeable Future	7.0390	7.0120	(0.384)	0.0000	0.0000	0
2010/02/26	JBAF 2010/06/15			Jibar Tradeable Future	7.0310	7.0010	(0.427)	0.0000	0.0000	0
2010/02/26	JBAF 2010/07/21			Jibar Tradeable Future	7.0360	6.9940	(0.597)	0.0000	0.0000	0
2010/02/26	JBAF 2010/08/18			Jibar Tradeable Future	7.0440	6.9930	(0.724)	0.0000	0.0000	0
2010/02/26	JBAF 2010/09/15			Jibar Tradeable Future	7.0720	7.0120	(0.848)	0.0000	0.0000	0
2010/02/26	JBAF 2010/12/15			Jibar Tradeable Future	7.1770	7.1290	(0.669)	0.0000	0.0000	0
2010/02/26	JBAF 2011/03/16			Jibar Tradeable Future	7.3290	7.3090	(0.273)	0.0000	0.0000	5,000
2010/02/26	JBAF 2011/06/15			Jibar Tradeable Future	7.6400	7.6050	(0.458)	0.0000	0.0000	5,000
2010/02/26	JBAF 2011/09/21			Jibar Tradeable Future	8.0190	7.9920	(0.337)	0.0000	0.0000	2,500
2010/02/26	JBAF 2011/12/21			Jibar Tradeable Future	8.2790	8.2560	(0.278)	0.0000	0.0000	7,500
2010/02/26	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/26	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/26	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/26	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	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
2010/02/26	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/26	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/26	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/26	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/26	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/26	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/26	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/26	OTH1 2010/05/06			Index Future	299.8450	301.2270	0.461	0.0000	0.0000	3
2010/02/26	R155 2010/05/06			Bond Future	7.4010	7.3410	(0.811)	0.0000	0.0000	0
2010/02/26	R155 2010/05/06	7.50	Call	Bond Future	127.0000	309.0000	143.307	0	0	0

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2010/02/26	R155 2010/05/06	7.50	Put	Bond Future	0.0000	105.0000	100.000	0	0	0
2010/02/26	R155 2010/05/06	7.55	Call	Bond Future	191.0000	528.0000	176.440	0	0	0
2010/02/26	R155 2010/05/06	7.55	Put	Bond Future	0.0000	260.0000	100.000	0	0	0
2010/02/26	R155 2010/05/06	7.45	Call	Bond Future	63.0000	268.0000	325.397	0	0	0
2010/02/26	R155 2010/05/06	7.45	Put	Bond Future	0.0000	128.0000	100.000	0	0	0
2010/02/26	R157 2010/05/06			Bond Future	8.2880	8.2240	(0.772)	0.0000	0.0000	6,883
2010/02/26	R157 2010/05/06	8.50	Call	Bond Future	1,566.0000	1,743.0000	11.303	0	0	0
2010/02/26	R157 2010/05/06	8.50	Put	Bond Future	547.0000	414.0000	(24.314)	0	0	0
2010/02/26	R157 2010/08/05			Bond Future	8.3490	8.2810	(0.814)	0.0000	0.0000	0
2010/02/26	R157 2010/08/05	8.75	Call	Bond Future	2,615.0000	2,761.0000	5.583	0	0	0
2010/02/26	R157 2010/08/05	8.75	Put	Bond Future	783.0000	615.0000	(21.456)	0	0	0
2010/02/26	R157 2010/08/05	8.50	Call	Bond Future	1,876.0000	1,978.0000	5.437	0	0	0
2010/02/26	R157 2010/08/05	8.50	Put	Bond Future	1,182.0000	970.0000	(17.936)	0	0	500
2010/02/26	R157 2010/08/05	9.00	Call	Bond Future	3,456.0000	3,645.0000	5.469	0	0	0
2010/02/26	R157 2010/08/05	9.00	Put	Bond Future	499.0000	374.0000	(25.050)	0	0	500
2010/02/26	R157 2010/08/05	8.25	Put	Bond Future	1,736.0000	1,482.0000	(14.631)	0	0	0
2010/02/26	R157 2010/08/05	8.25	Call	Bond Future	1,278.0000	1,338.0000	4.695	0	0	500
2010/02/26	R157 2010/11/04			Bond Future	8.3840	8.3120	(0.859)	0.0000	0.0000	0
2010/02/26	R157 2010/11/04	8.50	Call	Bond Future	2,284.0000	2,458.0000	7.618	0	0	0
2010/02/26	R157 2010/11/04	8.50	Put	Bond Future	1,774.0000	1,631.0000	(8.061)	0	0	0
2010/02/26	R157 2010/11/04	8.55	Call	Bond Future	2,402.0000	2,582.0000	7.494	0	0	0
2010/02/26	R157 2010/11/04	8.55	Put	Bond Future	1,674.0000	1,536.0000	(8.244)	0	0	0
2010/02/26	R157 2010/11/04	8.45	Call	Bond Future	2,169.0000	2,338.0000	7.792	0	0	0
2010/02/26	R157 2010/11/04	8.45	Put	Bond Future	1,879.0000	1,730.0000	(7.930)	0	0	0
2010/02/26	R186 2010/05/06			Bond Future	9.1140	9.0210	(1.020)	0.0000	0.0000	19,296
2010/02/26	R186 2010/05/06	9.00	Call	Bond Future	1,526.0000	1,758.0000	15.203	0	0	0
2010/02/26	R186 2010/05/06	9.00	Put	Bond Future	2,584.0000	1,954.0000	(24.381)	0	0	0
2010/02/26	R186 2010/08/05			Bond Future	9.1630	9.0680	(1.037)	0.0000	0.0000	0
2010/02/26	R186 2010/08/05	9.25	Call	Bond Future	3,606.0000	3,877.0000	7.515	0	0	0
2010/02/26	R186 2010/08/05	9.25	Put	Bond Future	2,819.0000	2,221.0000	(21.213)	0	0	0
2010/02/26	R186 2010/08/05	8.75	Call	Bond Future	1,627.0000	1,717.0000	5.532	0	0	1,300
2010/02/26	R186 2010/08/05	8.75	Put	Bond Future	5,479.0000	4,700.0000	(14.218)	0	0	0
2010/02/26	R186 2010/08/05	9.75	Call	Bond Future	6,475.0000	6,964.0000	7.552	0	0	0

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2010/02/26	R186 2010/08/05	9.75	Put	Bond Future	1,323.0000	943.0000	(28.723)	0	0	1,300
2010/02/26	R186 2010/08/05	10.00	Call	Bond Future	8,119.0000	8,704.0000	7.205	0	0	0
2010/02/26	R186 2010/08/05	10.00	Put	Bond Future	882.0000	598.0000	(32.200)	0	0	3,000
2010/02/26	R186 2010/11/04			Bond Future	9.1970	9.0980	(1.076)	0.0000	0.0000	0
2010/02/26	R186 2010/11/04	9.25	Call	Bond Future	4,420.0000	4,907.0000	11.018	0	0	0
2010/02/26	R186 2010/11/04	9.25	Put	Bond Future	3,945.0000	3,537.0000	(10.342)	0	0	0
2010/02/26	R186 2010/11/04	9.30	Call	Bond Future	4,646.0000	5,148.0000	10.805	0	0	0
2010/02/26	R186 2010/11/04	9.30	Put	Bond Future	3,726.0000	3,333.0000	(10.548)	0	0	0
2010/02/26	R186 2010/11/04	9.20	Call	Bond Future	4,200.0000	4,292.0000	2.190	0	0	0
2010/02/26	R186 2010/11/04	9.20	Put	Bond Future	4,173.0000	3,370.0000	(19.243)	0	0	0
2010/02/26	R201 2010/05/06			Bond Future	8.3060	8.2420	(0.771)	0.0000	0.0000	486
2010/02/26	R201 2010/05/06	8.50	Call	Bond Future	1,200.0000	1,329.0000	10.750	0	0	0
2010/02/26	R201 2010/05/06	8.50	Put	Bond Future	464.0000	349.0000	(24.784)	0	0	0
2010/02/26	R201 2010/08/05			Bond Future	8.3610	8.2930	(0.813)	0.0000	0.0000	0
2010/02/26	R201 2010/08/05	9.00	Call	Bond Future	2,716.0000	2,857.0000	5.191	0	0	0
2010/02/26	R201 2010/08/05	9.00	Put	Bond Future	432.0000	326.0000	(24.537)	0	0	0
2010/02/26	R201 2010/11/04			Bond Future	8.3840	8.3110	(0.871)	0.0000	0.0000	0
2010/02/26	R201 2010/11/04	8.50	Call	Bond Future	1,593.0000	1,733.0000	8.788	0	0	0
2010/02/26	R201 2010/11/04	8.50	Put	Bond Future	1,194.0000	1,082.0000	(9.380)	0	0	0
2010/02/26	R201 2010/11/04	8.55	Call	Bond Future	1,687.0000	1,832.0000	8.595	0	0	0
2010/02/26	R201 2010/11/04	8.55	Put	Bond Future	1,117.0000	1,009.0000	(9.669)	0	0	0
2010/02/26	R201 2010/11/04	8.45	Call	Bond Future	1,502.0000	1,637.0000	8.988	0	0	0
2010/02/26	R201 2010/11/04	8.45	Put	Bond Future	1,275.0000	1,158.0000	(9.176)	0	0	0
2010/02/26	R203 2010/05/06			Bond Future	8.8550	8.7820	(0.824)	0.0000	0.0000	1,710
2010/02/26	R203 2010/05/06	9.00	Call	Bond Future	1,525.0000	1,722.0000	12.918	0	0	0
2010/02/26	R203 2010/05/06	9.00	Put	Bond Future	773.0000	589.0000	(23.803)	0	0	0
2010/02/26	R203 2010/08/05			Bond Future	8.9160	8.8390	(0.864)	0.0000	0.0000	0
2010/02/26	R203 2010/08/05	9.25	Call	Bond Future	2,766.0000	2,903.0000	4.953	0	0	0
2010/02/26	R203 2010/08/05	9.25	Put	Bond Future	1,093.0000	839.0000	(23.239)	0	0	0
2010/02/26	R203 2010/11/04			Bond Future	8.9590	8.8790	(0.893)	0.0000	0.0000	0
2010/02/26	R203 2010/11/04	9.25	Call	Bond Future	3,030.0000	3,272.0000	7.987	0	0	0
2010/02/26	R203 2010/11/04	9.25	Put	Bond Future	1,610.0000	1,457.0000	(9.503)	0	0	0
2010/02/26	R203 2010/11/04	9.30	Call	Bond Future	3,174.0000	3,423.0000	7.845	0	0	0

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2010/02/26	R203 2010/11/04	9.30	Put	Bond Future	1,513.0000	1,367.0000	(9.650)	0	0	0
2010/02/26	R203 2010/11/04	9.20	Call	Bond Future	2,890.0000	3,126.0000	8.166	0	0	0
2010/02/26	R203 2010/11/04	9.20	Put	Bond Future	1,712.0000	1,553.0000	(9.287)	0	0	0
2010/02/26	R204 2010/05/06			Bond Future	8.8930	8.8200	(0.821)	0.0000	0.0000	1,552
2010/02/26	R204 2010/05/06	9.00	Call	Bond Future	1,564.0000	1,732.0000	10.742	0	0	200
2010/02/26	R204 2010/05/06	9.00	Put	Bond Future	954.0000	702.0000	(26.415)	0	0	200
2010/02/26	R204 2010/05/06	9.50	Call	Bond Future	3,629.0000	3,952.0000	8.901	0	0	0
2010/02/26	R204 2010/05/06	9.50	Put	Bond Future	233.0000	137.0000	(41.202)	0	0	200
2010/02/26	R204 2010/05/06	8.50	Put	Bond Future	2,694.0000	2,305.0000	(14.439)	0	0	0
2010/02/26	R204 2010/05/06	8.50	Call	Bond Future	408.0000	439.0000	7.598	0	0	200
2010/02/26	R204 2010/08/05			Bond Future	8.9510	8.8750	(0.849)	0.0000	0.0000	0
2010/02/26	R204 2010/08/05	9.25	Call	Bond Future	2,903.0000	3,081.0000	6.132	0	0	0
2010/02/26	R204 2010/08/05	9.25	Put	Bond Future	1,249.0000	1,001.0000	(19.856)	0	0	0
2010/02/26	R204 2010/11/04			Bond Future	8.9900	8.9100	(0.890)	0.0000	0.0000	0
2010/02/26	R204 2010/11/04	9.25	Call	Bond Future	3,331.0000	3,595.0000	7.926	0	0	0
2010/02/26	R204 2010/11/04	9.25	Put	Bond Future	1,922.0000	1,747.0000	(9.105)	0	0	0
2010/02/26	R204 2010/11/04	9.30	Call	Bond Future	3,486.0000	3,758.0000	7.803	0	0	0
2010/02/26	R204 2010/11/04	9.30	Put	Bond Future	1,810.0000	1,643.0000	(9.227)	0	0	0
2010/02/26	R204 2010/11/04	9.20	Call	Bond Future	3,179.0000	3,435.0000	8.053	0	0	0
2010/02/26	R204 2010/11/04	9.20	Put	Bond Future	2,039.0000	1,856.0000	(8.975)	0	0	0
2010/02/26	R206 2010/05/06			Bond Future	8.3610	8.2860	(0.897)	0.0000	0.0000	0
2010/02/26	R206 2010/05/06	8.75	Call	Bond Future	1,414.0000	1,561.0000	10.396	0	0	0
2010/02/26	R206 2010/05/06	8.75	Put	Bond Future	231.0000	148.0000	(35.931)	0	0	0
2010/02/26	R206 2010/08/05			Bond Future	8.4360	8.3540	(0.972)	0.0000	0.0000	0
2010/02/26	R206 2010/08/05	9.00	Call	Bond Future	2,003.0000	2,129.0000	6.291	0	0	0
2010/02/26	R206 2010/08/05	9.00	Put	Bond Future	398.0000	288.0000	(27.638)	0	0	0
2010/02/26	R206 2010/11/04			Bond Future	8.4660	8.3780	(1.039)	0.0000	0.0000	0
2010/02/26	R206 2010/11/04	8.50	Call	Bond Future	1,368.0000	1,492.0000	9.064	0	0	0
2010/02/26	R206 2010/11/04	8.50	Put	Bond Future	1,276.0000	1,163.0000	(8.856)	0	0	0
2010/02/26	R206 2010/11/04	8.55	Call	Bond Future	1,437.0000	1,564.0000	8.838	0	0	0
2010/02/26	R206 2010/11/04	8.55	Put	Bond Future	1,211.0000	1,100.0000	(9.166)	0	0	0
2010/02/26	R206 2010/11/04	8.45	Call	Bond Future	1,301.0000	1,421.0000	9.224	0	0	0
2010/02/26	R206 2010/11/04	8.45	Put	Bond Future	1,344.0000	1,227.0000	(8.705)	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
2010/02/26	R207 2010/05/06			Bond Future	9.0750	9.0020	(0.804)	0.0000	0.0000	737
2010/02/26	R207 2010/05/06	9.25	Call	Bond Future	1,872.0000	2,039.0000	8.921	0	0	0
2010/02/26	R207 2010/05/06	9.25	Put	Bond Future	853.0000	591.0000	(30.715)	0	0	0
2010/02/26	R207 2010/08/05			Bond Future	9.1360	9.0600	(0.832)	0.0000	0.0000	0
2010/02/26	R207 2010/08/05	9.50	Call	Bond Future	3,215.0000	3,454.0000	7.434	0	0	0
2010/02/26	R207 2010/08/05	9.50	Put	Bond Future	1,155.0000	956.0000	(17.229)	0	0	0
2010/02/26	R207 2010/11/04			Bond Future	9.1760	9.0970	(0.861)	0.0000	0.0000	0
2010/02/26	R207 2010/11/04	9.25	Call	Bond Future	2,907.0000	3,148.0000	8.290	0	0	0
2010/02/26	R207 2010/11/04	9.25	Put	Bond Future	2,491.0000	2,284.0000	(8.310)	0	0	0
2010/02/26	R207 2010/11/04	9.30	Call	Bond Future	3,052.0000	3,301.0000	8.159	0	0	0
2010/02/26	R207 2010/11/04	9.30	Put	Bond Future	2,356.0000	2,158.0000	(8.404)	0	0	0
2010/02/26	R207 2010/11/04	9.20	Call	Bond Future	2,766.0000	3,000.0000	8.460	0	0	0
2010/02/26	R207 2010/11/04	9.20	Put	Bond Future	2,631.0000	2,417.0000	(8.134)	0	0	0
2010/02/26	R208 2010/05/06			Bond Future	9.1090	9.0360	(0.801)	0.0000	0.0000	5,004
2010/02/26	R208 2010/05/06	9.25	Call	Bond Future	1,793.0000	1,999.0000	11.489	0	0	0
2010/02/26	R208 2010/05/06	9.25	Put	Bond Future	942.0000	703.0000	(25.372)	0	0	0
2010/02/26	R208 2010/08/05			Bond Future	9.1640	9.0890	(0.818)	0.0000	0.0000	0
2010/02/26	R208 2010/08/05	9.50	Call	Bond Future	3,266.0000	3,457.0000	5.848	0	0	0
2010/02/26	R208 2010/08/05	9.50	Put	Bond Future	1,290.0000	1,032.0000	(20.000)	0	0	0
2010/02/26	R208 2010/11/04			Bond Future	9.2040	9.1260	(0.847)	0.0000	0.0000	0
2010/02/26	R208 2010/11/04	9.25	Call	Bond Future	2,934.0000	3,179.0000	8.350	0	0	0
2010/02/26	R208 2010/11/04	9.25	Put	Bond Future	2,664.0000	2,449.0000	(8.071)	0	0	0
2010/02/26	R208 2010/11/04	9.30	Call	Bond Future	3,082.0000	3,335.0000	8.209	0	0	0
2010/02/26	R208 2010/11/04	9.30	Put	Bond Future	2,520.0000	2,313.0000	(8.214)	0	0	0
2010/02/26	R208 2010/11/04	9.20	Call	Bond Future	2,790.0000	2,748.0000	(1.505)	0	0	0
2010/02/26	R208 2010/11/04	9.20	Put	Bond Future	2,814.0000	2,311.0000	(17.875)	0	0	0
2010/02/26	R209 2010/05/06			Bond Future	9.0730	8.9910	(0.904)	0.0000	0.0000	1,798
2010/02/26	R209 2010/05/06	8.50	Call	Bond Future	283.0000	315.0000	11.307	0	0	0
2010/02/26	R209 2010/05/06	8.50	Put	Bond Future	4,867.0000	4,271.0000	(12.246)	0	0	0
2010/02/26	R209 2010/08/05			Bond Future	9.1100	9.0260	(0.922)	0.0000	0.0000	0
2010/02/26	R209 2010/08/05	8.75	Call	Bond Future	1,489.0000	1,545.0000	3.761	0	0	0
2010/02/26	R209 2010/08/05	8.75	Put	Bond Future	4,293.0000	3,711.0000	(13.557)	0	0	0
2010/02/26	R209 2010/11/04			Bond Future	9.1350	9.0490	(0.941)	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
2010/02/26	R209 2010/11/04	9.00	Call	Bond Future	3,131.0000	3,204.0000	2.332	0	0	0
2010/02/26	R209 2010/11/04	9.00	Put	Bond Future	4,157.0000	3,579.0000	(13.904)	0	0	0
2010/02/26	R209 2010/11/04	9.05	Call	Bond Future	3,299.0000	3,383.0000	2.546	0	0	0
2010/02/26	R209 2010/11/04	9.05	Put	Bond Future	3,942.0000	3,375.0000	(14.384)	0	0	0
2010/02/26	R209 2010/11/04	8.95	Call	Bond Future	2,968.0000	3,030.0000	2.089	0	0	0
2010/02/26	R209 2010/11/04	8.95	Put	Bond Future	4,380.0000	3,791.0000	(13.447)	0	0	0
2010/02/26	TRT1 2010/05/06			Index Future	306.0530	307.4250	0.448	0.0000	0.0000	100
Total										67551.00