



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 02/03/2010

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
2010/03/02	AL7T 2010/05/06			Index Future	335.9120	336.9510	0.309	0.0000	0.0000	58
2010/03/02	ALBI 2010/05/06			Index Future	310.0850	311.0570	0.313	0.0000	0.0000	1,265
2010/03/02	ALBI 2010/08/05			Index Future	310.2280	311.1980	0.313	0.0000	0.0000	0
2010/03/02	CRD1 2010/05/06			Index Future	135.5730	135.7380	0.122	0.0000	0.0000	2
2010/03/02	GOVI 2010/05/06			GOVI	311.5660	312.5290	0.309	0.0000	0.0000	324
2010/03/02	GOVI 2010/05/06	309.80	Call	GOVI	45,374.0000	50,932.0000	12.249	0	0	0
2010/03/02	GOVI 2010/05/06	309.80	Put	GOVI	27,714.0000	23,642.0000	(14.693)	0	0	0
2010/03/02	GOVI 2010/08/05			GOVI	317.2690	318.2490	0.309	0.0000	0.0000	0
2010/03/02	GOVI 2010/08/05	315.60	Call	GOVI	63,110.0000	68,539.0000	8.602	0	0	0
2010/03/02	GOVI 2010/08/05	315.60	Put	GOVI	46,420.0000	42,049.0000	(9.416)	0	0	0
2010/03/02	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/02	ILBI 2010/05/06			Index Future	362.4230	363.1130	0.190	0.0000	0.0000	433
2010/03/02	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/02	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/02	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/02	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/02	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/02	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/02	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/02	JBAF 2010/03/17			Jibar Tradeable Future	7.1000	7.1400	0.563	0.0000	0.0000	0
2010/03/02	JBAF 2010/04/21			Jibar Tradeable Future	7.0580	7.0400	(0.255)	0.0000	0.0000	0
2010/03/02	JBAF 2010/05/19			Jibar Tradeable Future	7.0120	6.9900	(0.314)	0.0000	0.0000	0
2010/03/02	JBAF 2010/06/15			Jibar Tradeable Future	7.0010	6.9800	(0.300)	0.0000	0.0000	0
2010/03/02	JBAF 2010/07/21			Jibar Tradeable Future	6.9940	6.9700	(0.343)	0.0000	0.0000	0
2010/03/02	JBAF 2010/08/18			Jibar Tradeable Future	6.9930	6.9800	(0.186)	0.0000	0.0000	0
2010/03/02	JBAF 2010/09/15			Jibar Tradeable Future	7.0120	7.0100	(0.029)	0.0000	0.0000	0
2010/03/02	JBAF 2010/12/15			Jibar Tradeable Future	7.1290	7.1200	(0.126)	0.0000	0.0000	0
2010/03/02	JBAF 2011/03/16			Jibar Tradeable Future	7.3090	7.3200	0.150	0.0000	0.0000	5,000
2010/03/02	JBAF 2011/06/15			Jibar Tradeable Future	7.6050	7.5600	(0.592)	0.0000	0.0000	5,000
2010/03/02	JBAF 2011/09/21			Jibar Tradeable Future	7.9920	7.9300	(0.776)	0.0000	0.0000	2,500
2010/03/02	JBAF 2011/12/21			Jibar Tradeable Future	8.2560	8.1800	(0.921)	0.0000	0.0000	7,500
2010/03/02	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/02	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/02	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/02	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/02	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/02	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	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
2010/03/02	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/02	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/02	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/02	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/02	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/02	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/02	OTH1 2010/05/06			Index Future	301.6750	302.6860	0.335	0.0000	0.0000	3
2010/03/02	R155 2010/05/06			Bond Future	7.3410	7.3410	0.000	0.0000	0.0000	0
2010/03/02	R155 2010/05/06	7.50	Call	Bond Future	305.0000	304.0000	(0.328)	0	0	0
2010/03/02	R155 2010/05/06	7.50	Put	Bond Future	101.0000	100.0000	(0.990)	0	0	0

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2010/03/02	R155 2010/05/06	7.55	Call	Bond Future	520.0000	518.0000	(0.385)	0	0	0
2010/03/02	R155 2010/05/06	7.55	Put	Bond Future	252.0000	250.0000	(0.794)	0	0	0
2010/03/02	R155 2010/05/06	7.45	Call	Bond Future	264.0000	263.0000	(0.379)	0	0	0
2010/03/02	R155 2010/05/06	7.45	Put	Bond Future	124.0000	123.0000	(0.806)	0	0	0
2010/03/02	R157 2010/05/06			Bond Future	8.2240	8.1910	(0.401)	0.0000	0.0000	6,883
2010/03/02	R157 2010/05/06	8.50	Call	Bond Future	1,725.0000	1,837.0000	6.493	0	0	0
2010/03/02	R157 2010/05/06	8.50	Put	Bond Future	396.0000	348.0000	(12.121)	0	0	0
2010/03/02	R157 2010/08/05			Bond Future	8.2800	8.2450	(0.423)	0.0000	0.0000	0
2010/03/02	R157 2010/08/05	8.75	Call	Bond Future	2,753.0000	2,870.0000	4.250	0	0	0
2010/03/02	R157 2010/08/05	8.75	Put	Bond Future	602.0000	557.0000	(7.475)	0	0	0
2010/03/02	R157 2010/08/05	8.50	Call	Bond Future	1,969.0000	2,066.0000	4.926	0	0	0
2010/03/02	R157 2010/08/05	8.50	Put	Bond Future	956.0000	891.0000	(6.799)	0	0	500
2010/03/02	R157 2010/08/05	9.00	Call	Bond Future	3,640.0000	3,771.0000	3.599	0	0	0
2010/03/02	R157 2010/08/05	9.00	Put	Bond Future	365.0000	333.0000	(8.767)	0	0	500
2010/03/02	R157 2010/08/05	8.25	Put	Bond Future	1,466.0000	1,381.0000	(5.798)	0	0	0
2010/03/02	R157 2010/08/05	8.25	Call	Bond Future	1,327.0000	1,404.0000	5.803	0	0	500
2010/03/02	R157 2010/11/04			Bond Future	8.3110	8.2740	(0.445)	0.0000	0.0000	0
2010/03/02	R157 2010/11/04	8.50	Call	Bond Future	2,449.0000	2,540.0000	3.716	0	0	0
2010/03/02	R157 2010/11/04	8.50	Put	Bond Future	1,617.0000	1,545.0000	(4.453)	0	0	0
2010/03/02	R157 2010/11/04	8.55	Call	Bond Future	2,572.0000	2,666.0000	3.655	0	0	0
2010/03/02	R157 2010/11/04	8.55	Put	Bond Future	1,522.0000	1,452.0000	(4.599)	0	0	0
2010/03/02	R157 2010/11/04	8.45	Call	Bond Future	2,328.0000	2,416.0000	3.780	0	0	0
2010/03/02	R157 2010/11/04	8.45	Put	Bond Future	1,716.0000	1,640.0000	(4.429)	0	0	0
2010/03/02	R186 2010/05/06			Bond Future	9.0110	8.9490	(0.688)	0.0000	0.0000	19,296
2010/03/02	R186 2010/05/06	9.00	Call	Bond Future	1,763.0000	2,054.0000	16.506	0	0	0
2010/03/02	R186 2010/05/06	9.00	Put	Bond Future	1,866.0000	1,576.0000	(15.541)	0	0	0
2010/03/02	R186 2010/08/05			Bond Future	9.0560	8.9920	(0.707)	0.0000	0.0000	0
2010/03/02	R186 2010/08/05	9.25	Call	Bond Future	3,917.0000	4,276.0000	9.165	0	0	0
2010/03/02	R186 2010/08/05	9.25	Put	Bond Future	2,151.0000	1,918.0000	(10.832)	0	0	0
2010/03/02	R186 2010/08/05	8.75	Call	Bond Future	1,731.0000	1,944.0000	12.305	0	0	1,300
2010/03/02	R186 2010/08/05	8.75	Put	Bond Future	4,604.0000	4,225.0000	(8.232)	0	0	0
2010/03/02	R186 2010/08/05	9.75	Call	Bond Future	7,031.0000	7,504.0000	6.727	0	0	0
2010/03/02	R186 2010/08/05	9.75	Put	Bond Future	900.0000	781.0000	(13.222)	0	0	1,300

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2010/03/02	R186 2010/08/05	10.00	Call	Bond Future	8,783.0000	9,294.0000	5.818	0	0	0
2010/03/02	R186 2010/08/05	10.00	Put	Bond Future	566.0000	485.0000	(14.311)	0	0	3,000
2010/03/02	R186 2010/11/04			Bond Future	9.0870	9.0210	(0.726)	0.0000	0.0000	0
2010/03/02	R186 2010/11/04	9.25	Call	Bond Future	4,939.0000	5,284.0000	6.985	0	0	0
2010/03/02	R186 2010/11/04	9.25	Put	Bond Future	3,469.0000	3,210.0000	(7.466)	0	0	0
2010/03/02	R186 2010/11/04	9.30	Call	Bond Future	5,183.0000	5,538.0000	6.849	0	0	0
2010/03/02	R186 2010/11/04	9.30	Put	Bond Future	3,268.0000	3,019.0000	(7.619)	0	0	0
2010/03/02	R186 2010/11/04	9.20	Call	Bond Future	4,325.0000	4,663.0000	7.815	0	0	0
2010/03/02	R186 2010/11/04	9.20	Put	Bond Future	3,303.0000	3,037.0000	(8.053)	0	0	0
2010/03/02	R201 2010/05/06			Bond Future	8.2410	8.2090	(0.388)	0.0000	0.0000	486
2010/03/02	R201 2010/05/06	8.50	Call	Bond Future	1,318.0000	1,401.0000	6.297	0	0	0
2010/03/02	R201 2010/05/06	8.50	Put	Bond Future	334.0000	295.0000	(11.677)	0	0	0
2010/03/02	R201 2010/08/05			Bond Future	8.2920	8.2580	(0.410)	0.0000	0.0000	0
2010/03/02	R201 2010/08/05	9.00	Call	Bond Future	2,852.0000	2,951.0000	3.471	0	0	0
2010/03/02	R201 2010/08/05	9.00	Put	Bond Future	317.0000	292.0000	(7.886)	0	0	0
2010/03/02	R201 2010/11/04			Bond Future	8.3110	8.2740	(0.445)	0.0000	0.0000	0
2010/03/02	R201 2010/11/04	8.50	Call	Bond Future	1,725.0000	1,798.0000	4.232	0	0	0
2010/03/02	R201 2010/11/04	8.50	Put	Bond Future	1,074.0000	1,019.0000	(5.121)	0	0	0
2010/03/02	R201 2010/11/04	8.55	Call	Bond Future	1,824.0000	1,899.0000	4.112	0	0	0
2010/03/02	R201 2010/11/04	8.55	Put	Bond Future	1,001.0000	948.0000	(5.295)	0	0	0
2010/03/02	R201 2010/11/04	8.45	Call	Bond Future	1,629.0000	1,699.0000	4.297	0	0	0
2010/03/02	R201 2010/11/04	8.45	Put	Bond Future	1,150.0000	1,091.0000	(5.130)	0	0	0
2010/03/02	R203 2010/05/06			Bond Future	8.7810	8.7380	(0.490)	0.0000	0.0000	1,710
2010/03/02	R203 2010/05/06	9.00	Call	Bond Future	1,704.0000	1,853.0000	8.744	0	0	0
2010/03/02	R203 2010/05/06	9.00	Put	Bond Future	566.0000	489.0000	(13.604)	0	0	0
2010/03/02	R203 2010/08/05			Bond Future	8.8380	8.7940	(0.498)	0.0000	0.0000	0
2010/03/02	R203 2010/08/05	9.25	Call	Bond Future	2,892.0000	3,046.0000	5.325	0	0	0
2010/03/02	R203 2010/08/05	9.25	Put	Bond Future	823.0000	753.0000	(8.505)	0	0	0
2010/03/02	R203 2010/11/04			Bond Future	8.8780	8.8320	(0.518)	0.0000	0.0000	0
2010/03/02	R203 2010/11/04	9.25	Call	Bond Future	3,263.0000	3,406.0000	4.382	0	0	0
2010/03/02	R203 2010/11/04	9.25	Put	Bond Future	1,443.0000	1,358.0000	(5.891)	0	0	0
2010/03/02	R203 2010/11/04	9.30	Call	Bond Future	3,414.0000	3,560.0000	4.277	0	0	0
2010/03/02	R203 2010/11/04	9.30	Put	Bond Future	1,353.0000	1,271.0000	(6.061)	0	0	0

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2010/03/02	R203 2010/11/04	9.20	Call	Bond Future	3,116.0000	3,255.0000	4.461	0	0	0
2010/03/02	R203 2010/11/04	9.20	Put	Bond Future	1,538.0000	1,449.0000	(5.787)	0	0	0
2010/03/02	R204 2010/05/06			Bond Future	8.8190	8.7670	(0.590)	0.0000	0.0000	1,552
2010/03/02	R204 2010/05/06	9.00	Call	Bond Future	1,712.0000	1,905.0000	11.273	0	0	200
2010/03/02	R204 2010/05/06	9.00	Put	Bond Future	677.0000	569.0000	(15.953)	0	0	200
2010/03/02	R204 2010/05/06	9.50	Call	Bond Future	3,947.0000	4,219.0000	6.891	0	0	0
2010/03/02	R204 2010/05/06	9.50	Put	Bond Future	126.0000	98.0000	(22.222)	0	0	200
2010/03/02	R204 2010/05/06	8.50	Put	Bond Future	2,281.0000	2,056.0000	(9.864)	0	0	0
2010/03/02	R204 2010/05/06	8.50	Call	Bond Future	420.0000	496.0000	18.095	0	0	200
2010/03/02	R204 2010/08/05			Bond Future	8.8740	8.8200	(0.609)	0.0000	0.0000	0
2010/03/02	R204 2010/08/05	9.25	Call	Bond Future	3,069.0000	3,275.0000	6.712	0	0	0
2010/03/02	R204 2010/08/05	9.25	Put	Bond Future	983.0000	885.0000	(9.969)	0	0	0
2010/03/02	R204 2010/11/04			Bond Future	8.9100	8.8530	(0.640)	0.0000	0.0000	0
2010/03/02	R204 2010/11/04	9.25	Call	Bond Future	3,580.0000	3,775.0000	5.447	0	0	0
2010/03/02	R204 2010/11/04	9.25	Put	Bond Future	1,732.0000	1,613.0000	(6.871)	0	0	0
2010/03/02	R204 2010/11/04	9.30	Call	Bond Future	3,743.0000	3,943.0000	5.343	0	0	0
2010/03/02	R204 2010/11/04	9.30	Put	Bond Future	1,628.0000	1,513.0000	(7.064)	0	0	0
2010/03/02	R204 2010/11/04	9.20	Call	Bond Future	3,421.0000	3,610.0000	5.525	0	0	0
2010/03/02	R204 2010/11/04	9.20	Put	Bond Future	1,842.0000	1,717.0000	(6.786)	0	0	0
2010/03/02	R206 2010/05/06			Bond Future	8.2850	8.2520	(0.398)	0.0000	0.0000	0
2010/03/02	R206 2010/05/06	8.75	Call	Bond Future	1,555.0000	1,637.0000	5.273	0	0	0
2010/03/02	R206 2010/05/06	8.75	Put	Bond Future	139.0000	120.0000	(13.669)	0	0	0
2010/03/02	R206 2010/08/05			Bond Future	8.3530	8.3180	(0.419)	0.0000	0.0000	0
2010/03/02	R206 2010/08/05	9.00	Call	Bond Future	2,125.0000	2,203.0000	3.671	0	0	0
2010/03/02	R206 2010/08/05	9.00	Put	Bond Future	281.0000	258.0000	(8.185)	0	0	0
2010/03/02	R206 2010/11/04			Bond Future	8.3770	8.3380	(0.466)	0.0000	0.0000	0
2010/03/02	R206 2010/11/04	8.50	Call	Bond Future	1,485.0000	1,541.0000	3.771	0	0	0
2010/03/02	R206 2010/11/04	8.50	Put	Bond Future	1,153.0000	1,103.0000	(4.337)	0	0	0
2010/03/02	R206 2010/11/04	8.55	Call	Bond Future	1,558.0000	1,616.0000	3.723	0	0	0
2010/03/02	R206 2010/11/04	8.55	Put	Bond Future	1,091.0000	1,044.0000	(4.308)	0	0	0
2010/03/02	R206 2010/11/04	8.45	Call	Bond Future	1,414.0000	1,468.0000	3.819	0	0	0
2010/03/02	R206 2010/11/04	8.45	Put	Bond Future	1,217.0000	1,165.0000	(4.273)	0	0	0
2010/03/02	R207 2010/05/06			Bond Future	8.9800	8.9390	(0.457)	0.0000	0.0000	737

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
2010/03/02	R207 2010/05/06	9.25	Call	Bond Future	2,108.0000	2,278.0000	8.065	0	0	0
2010/03/02	R207 2010/05/06	9.25	Put	Bond Future	530.0000	457.0000	(13.774)	0	0	0
2010/03/02	R207 2010/08/05			Bond Future	9.0380	8.9950	(0.476)	0.0000	0.0000	0
2010/03/02	R207 2010/08/05	9.50	Call	Bond Future	3,528.0000	3,703.0000	4.960	0	0	0
2010/03/02	R207 2010/08/05	9.50	Put	Bond Future	902.0000	828.0000	(8.204)	0	0	0
2010/03/02	R207 2010/11/04			Bond Future	9.0740	9.0290	(0.496)	0.0000	0.0000	0
2010/03/02	R207 2010/11/04	9.25	Call	Bond Future	3,207.0000	3,351.0000	4.490	0	0	0
2010/03/02	R207 2010/11/04	9.25	Put	Bond Future	2,213.0000	2,100.0000	(5.106)	0	0	0
2010/03/02	R207 2010/11/04	9.30	Call	Bond Future	3,361.0000	3,509.0000	4.403	0	0	0
2010/03/02	R207 2010/11/04	9.30	Put	Bond Future	2,087.0000	1,978.0000	(5.223)	0	0	0
2010/03/02	R207 2010/11/04	9.20	Call	Bond Future	3,056.0000	3,196.0000	4.581	0	0	0
2010/03/02	R207 2010/11/04	9.20	Put	Bond Future	2,343.0000	2,226.0000	(4.994)	0	0	0
2010/03/02	R208 2010/05/06			Bond Future	9.0250	8.9630	(0.687)	0.0000	0.0000	5,004
2010/03/02	R208 2010/05/06	9.25	Call	Bond Future	2,019.0000	2,278.0000	12.828	0	0	0
2010/03/02	R208 2010/05/06	9.25	Put	Bond Future	656.0000	534.0000	(18.598)	0	0	0
2010/03/02	R208 2010/08/05			Bond Future	9.0780	9.0130	(0.716)	0.0000	0.0000	0
2010/03/02	R208 2010/08/05	9.50	Call	Bond Future	3,486.0000	3,761.0000	7.889	0	0	0
2010/03/02	R208 2010/08/05	9.50	Put	Bond Future	994.0000	877.0000	(11.771)	0	0	0
2010/03/02	R208 2010/11/04			Bond Future	9.1140	9.0480	(0.724)	0.0000	0.0000	0
2010/03/02	R208 2010/11/04	9.25	Call	Bond Future	3,202.0000	3,422.0000	6.871	0	0	0
2010/03/02	R208 2010/11/04	9.25	Put	Bond Future	2,401.0000	2,228.0000	(7.205)	0	0	0
2010/03/02	R208 2010/11/04	9.30	Call	Bond Future	3,359.0000	3,585.0000	6.728	0	0	0
2010/03/02	R208 2010/11/04	9.30	Put	Bond Future	2,265.0000	2,099.0000	(7.329)	0	0	0
2010/03/02	R208 2010/11/04	9.20	Call	Bond Future	2,772.0000	2,986.0000	7.720	0	0	0
2010/03/02	R208 2010/11/04	9.20	Put	Bond Future	2,264.0000	2,086.0000	(7.862)	0	0	0
2010/03/02	R209 2010/05/06			Bond Future	8.9600	8.8680	(1.027)	0.0000	0.0000	1,798
2010/03/02	R209 2010/05/06	8.50	Call	Bond Future	334.0000	467.0000	39.820	0	0	0
2010/03/02	R209 2010/05/06	8.50	Put	Bond Future	4,050.0000	3,464.0000	(14.469)	0	0	0
2010/03/02	R209 2010/08/05			Bond Future	8.9940	8.8990	(1.056)	0.0000	0.0000	0
2010/03/02	R209 2010/08/05	8.75	Call	Bond Future	1,618.0000	1,918.0000	18.541	0	0	0
2010/03/02	R209 2010/08/05	8.75	Put	Bond Future	3,538.0000	3,100.0000	(12.380)	0	0	0
2010/03/02	R209 2010/11/04			Bond Future	9.0160	8.9200	(1.065)	0.0000	0.0000	0
2010/03/02	R209 2010/11/04	9.00	Call	Bond Future	3,313.0000	3,703.0000	11.772	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
2010/03/02	R209 2010/11/04	9.00	Put	Bond Future	3,436.0000	3,084.0000	(10.244)	0	0	0
2010/03/02	R209 2010/11/04	9.05	Call	Bond Future	3,497.0000	3,900.0000	11.524	0	0	0
2010/03/02	R209 2010/11/04	9.05	Put	Bond Future	3,237.0000	2,898.0000	(10.473)	0	0	0
2010/03/02	R209 2010/11/04	8.95	Call	Bond Future	3,135.0000	3,511.0000	11.994	0	0	0
2010/03/02	R209 2010/11/04	8.95	Put	Bond Future	3,644.0000	3,278.0000	(10.044)	0	0	0
2010/03/02	TRT1 2010/05/06			Index Future	307.7490	308.6980	0.308	0.0000	0.0000	100
Total										67551.00