



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/03/2010

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
2010/03/08	AL7T 2010/05/06			Index Future	336.4230	335.8760	(0.163)	0.0000	0.0000	58
2010/03/08	ALBI 2010/05/06			Index Future	310.0690	309.5340	(0.173)	0.0000	0.0000	1,265
2010/03/08	ALBI 2010/08/05			Index Future	310.1990	309.6620	(0.173)	0.0000	0.0000	0
2010/03/08	CRD1 2010/05/06			Index Future	135.6320	135.5420	(0.066)	0.0000	0.0000	2
2010/03/08	GOVI 2010/05/06			GOVI	311.5740	311.0330	(0.174)	0.0000	0.0000	324
2010/03/08	GOVI 2010/05/06	309.80	Call	GOVI	44,339.0000	40,392.0000	(8.902)	0	0	0
2010/03/08	GOVI 2010/05/06	309.80	Put	GOVI	26,599.0000	28,062.0000	5.500	0	0	0
2010/03/08	GOVI 2010/08/05			GOVI	317.2710	316.7190	(0.174)	0.0000	0.0000	0
2010/03/08	GOVI 2010/08/05	315.60	Call	GOVI	62,430.0000	58,869.0000	(5.704)	0	0	0
2010/03/08	GOVI 2010/08/05	315.60	Put	GOVI	45,720.0000	47,679.0000	4.285	0	0	0
2010/03/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/08	ILBI 2010/05/06			Index Future	362.9390	364.5100	0.433	0.0000	0.0000	433
2010/03/08	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/08	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/08	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/08	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/08	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/08	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/08	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/08	JBAF 2010/03/17			Jibar Tradeable Future	7.1000	7.0450	(0.775)	92.9600	92.9600	2,500
2010/03/08	JBAF 2010/04/21			Jibar Tradeable Future	7.0100	7.0160	0.086	0.0000	0.0000	0
2010/03/08	JBAF 2010/05/19			Jibar Tradeable Future	6.9700	7.0020	0.459	0.0000	0.0000	0
2010/03/08	JBAF 2010/06/15			Jibar Tradeable Future	6.9600	6.9870	0.388	0.0000	0.0000	0
2010/03/08	JBAF 2010/07/21			Jibar Tradeable Future	6.9500	6.9710	0.302	0.0000	0.0000	0
2010/03/08	JBAF 2010/08/18			Jibar Tradeable Future	6.9600	6.9710	0.158	0.0000	0.0000	0
2010/03/08	JBAF 2010/09/15			Jibar Tradeable Future	6.9900	6.9850	(0.072)	0.0000	0.0000	0
2010/03/08	JBAF 2010/12/15			Jibar Tradeable Future	7.1100	7.1000	(0.141)	0.0000	0.0000	0
2010/03/08	JBAF 2011/03/16			Jibar Tradeable Future	7.3100	7.2870	(0.315)	0.0000	0.0000	5,000
2010/03/08	JBAF 2011/06/15			Jibar Tradeable Future	7.5500	7.5500	0.000	0.0000	0.0000	5,000
2010/03/08	JBAF 2011/09/21			Jibar Tradeable Future	7.8900	7.8960	0.076	0.0000	0.0000	2,500
2010/03/08	JBAF 2011/12/21			Jibar Tradeable Future	8.1900	8.1920	0.024	0.0000	0.0000	7,500
2010/03/08	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/08	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/08	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/08	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	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
2010/03/08	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/08	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/08	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/08	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/08	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/08	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/08	OTH1 2010/05/06			Index Future	301.5670	301.0390	(0.175)	0.0000	0.0000	3
2010/03/08	R155 2010/05/06			Bond Future	7.3660	7.4110	0.611	0.0000	0.0000	0
2010/03/08	R155 2010/05/06	7.50	Call	Bond Future	279.0000	238.0000	(14.695)	0	0	0
2010/03/08	R155 2010/05/06	7.50	Put	Bond Future	107.0000	124.0000	15.888	0	0	0

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2010/03/08	R155 2010/05/06	7.55	Call	Bond Future	490.0000	447.0000	(8.776)	0	0	0
2010/03/08	R155 2010/05/06	7.55	Put	Bond Future	254.0000	269.0000	5.906	0	0	0
2010/03/08	R155 2010/05/06	7.45	Call	Bond Future	239.0000	202.0000	(15.481)	0	0	0
2010/03/08	R155 2010/05/06	7.45	Put	Bond Future	131.0000	152.0000	16.031	0	0	0
2010/03/08	R157 2010/05/06			Bond Future	8.2070	8.2480	0.500	0.0000	0.0000	6,883
2010/03/08	R157 2010/05/06	8.50	Call	Bond Future	1,762.0000	1,600.0000	(9.194)	0	0	0
2010/03/08	R157 2010/05/06	8.50	Put	Bond Future	351.0000	387.0000	10.256	0	0	0
2010/03/08	R157 2010/08/05			Bond Future	8.2630	8.3070	0.532	0.0000	0.0000	0
2010/03/08	R157 2010/08/05	8.75	Call	Bond Future	2,796.0000	2,636.0000	(5.722)	0	0	0
2010/03/08	R157 2010/08/05	8.75	Put	Bond Future	566.0000	610.0000	7.774	0	0	0
2010/03/08	R157 2010/08/05	8.50	Call	Bond Future	2,000.0000	1,861.0000	(6.950)	0	0	0
2010/03/08	R157 2010/08/05	8.50	Put	Bond Future	908.0000	973.0000	7.159	0	0	500
2010/03/08	R157 2010/08/05	9.00	Call	Bond Future	3,693.0000	3,516.0000	(4.793)	0	0	0
2010/03/08	R157 2010/08/05	9.00	Put	Bond Future	339.0000	366.0000	7.965	0	0	500
2010/03/08	R157 2010/08/05	8.25	Put	Bond Future	1,408.0000	1,500.0000	6.534	0	0	0
2010/03/08	R157 2010/08/05	8.25	Call	Bond Future	1,348.0000	1,236.0000	(8.309)	0	0	500
2010/03/08	R157 2010/11/04			Bond Future	8.2940	8.3410	0.567	0.0000	0.0000	0
2010/03/08	R157 2010/11/04	8.50	Call	Bond Future	2,476.0000	2,345.0000	(5.291)	0	0	0
2010/03/08	R157 2010/11/04	8.50	Put	Bond Future	1,569.0000	1,646.0000	4.908	0	0	0
2010/03/08	R157 2010/11/04	8.55	Call	Bond Future	2,601.0000	2,467.0000	(5.152)	0	0	0
2010/03/08	R157 2010/11/04	8.55	Put	Bond Future	1,475.0000	1,549.0000	5.017	0	0	0
2010/03/08	R157 2010/11/04	8.45	Call	Bond Future	2,354.0000	2,227.0000	(5.395)	0	0	0
2010/03/08	R157 2010/11/04	8.45	Put	Bond Future	1,666.0000	1,747.0000	4.862	0	0	0
2010/03/08	R186 2010/05/06			Bond Future	9.0380	9.0780	0.443	0.0000	0.0000	19,296
2010/03/08	R186 2010/05/06	9.00	Call	Bond Future	1,585.0000	1,372.0000	(13.438)	0	0	0
2010/03/08	R186 2010/05/06	9.00	Put	Bond Future	1,939.0000	2,098.0000	8.200	0	0	0
2010/03/08	R186 2010/08/05			Bond Future	9.0840	9.1260	0.462	0.0000	0.0000	0
2010/03/08	R186 2010/08/05	9.25	Call	Bond Future	3,725.0000	3,472.0000	(6.792)	0	0	0
2010/03/08	R186 2010/08/05	9.25	Put	Bond Future	2,216.0000	2,348.0000	5.957	0	0	0
2010/03/08	R186 2010/08/05	8.75	Call	Bond Future	1,605.0000	1,451.0000	(9.595)	0	0	1,300
2010/03/08	R186 2010/08/05	8.75	Put	Bond Future	4,736.0000	4,966.0000	4.856	0	0	0
2010/03/08	R186 2010/08/05	9.75	Call	Bond Future	6,798.0000	6,473.0000	(4.781)	0	0	0
2010/03/08	R186 2010/08/05	9.75	Put	Bond Future	924.0000	984.0000	6.494	0	0	1,300

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2010/03/08	R186 2010/08/05	10.00	Call	Bond Future	8,538.0000	8,191.0000	(4.064)	0	0	0
2010/03/08	R186 2010/08/05	10.00	Put	Bond Future	579.0000	616.0000	6.390	0	0	3,000
2010/03/08	R186 2010/11/04			Bond Future	9.1160	9.1590	0.472	0.0000	0.0000	0
2010/03/08	R186 2010/11/04	9.25	Call	Bond Future	4,756.0000	4,514.0000	(5.088)	0	0	0
2010/03/08	R186 2010/11/04	9.25	Put	Bond Future	3,549.0000	3,697.0000	4.170	0	0	0
2010/03/08	R186 2010/11/04	9.30	Call	Bond Future	4,995.0000	4,746.0000	(4.985)	0	0	0
2010/03/08	R186 2010/11/04	9.30	Put	Bond Future	3,343.0000	3,484.0000	4.218	0	0	0
2010/03/08	R186 2010/11/04	9.20	Call	Bond Future	4,149.0000	3,915.0000	(5.640)	0	0	0
2010/03/08	R186 2010/11/04	9.20	Put	Bond Future	3,390.0000	3,546.0000	4.602	0	0	0
2010/03/08	R201 2010/05/06			Bond Future	8.2260	8.2670	0.498	0.0000	0.0000	486
2010/03/08	R201 2010/05/06	8.50	Call	Bond Future	1,340.0000	1,214.0000	(9.403)	0	0	0
2010/03/08	R201 2010/05/06	8.50	Put	Bond Future	299.0000	330.0000	10.368	0	0	0
2010/03/08	R201 2010/08/05			Bond Future	8.2770	8.3210	0.532	0.0000	0.0000	0
2010/03/08	R201 2010/08/05	9.00	Call	Bond Future	2,886.0000	2,749.0000	(4.747)	0	0	0
2010/03/08	R201 2010/08/05	9.00	Put	Bond Future	297.0000	320.0000	7.744	0	0	0
2010/03/08	R201 2010/11/04			Bond Future	8.2940	8.3420	0.579	0.0000	0.0000	0
2010/03/08	R201 2010/11/04	8.50	Call	Bond Future	1,749.0000	1,644.0000	(6.003)	0	0	0
2010/03/08	R201 2010/11/04	8.50	Put	Bond Future	1,039.0000	1,100.0000	5.871	0	0	0
2010/03/08	R201 2010/11/04	8.55	Call	Bond Future	1,849.0000	1,741.0000	(5.841)	0	0	0
2010/03/08	R201 2010/11/04	8.55	Put	Bond Future	968.0000	1,026.0000	5.992	0	0	0
2010/03/08	R201 2010/11/04	8.45	Call	Bond Future	1,651.0000	1,550.0000	(6.118)	0	0	0
2010/03/08	R201 2010/11/04	8.45	Put	Bond Future	1,113.0000	1,178.0000	5.840	0	0	0
2010/03/08	R203 2010/05/06			Bond Future	8.7550	8.7850	0.343	0.0000	0.0000	1,710
2010/03/08	R203 2010/05/06	9.00	Call	Bond Future	1,769.0000	1,639.0000	(7.349)	0	0	0
2010/03/08	R203 2010/05/06	9.00	Put	Bond Future	494.0000	522.0000	5.668	0	0	0
2010/03/08	R203 2010/08/05			Bond Future	8.8110	8.8430	0.363	0.0000	0.0000	0
2010/03/08	R203 2010/08/05	9.25	Call	Bond Future	2,971.0000	2,842.0000	(4.342)	0	0	0
2010/03/08	R203 2010/08/05	9.25	Put	Bond Future	765.0000	799.0000	4.444	0	0	0
2010/03/08	R203 2010/11/04			Bond Future	8.8510	8.8840	0.373	0.0000	0.0000	0
2010/03/08	R203 2010/11/04	9.25	Call	Bond Future	3,332.0000	3,214.0000	(3.541)	0	0	0
2010/03/08	R203 2010/11/04	9.25	Put	Bond Future	1,378.0000	1,424.0000	3.338	0	0	0
2010/03/08	R203 2010/11/04	9.30	Call	Bond Future	3,485.0000	3,364.0000	(3.472)	0	0	0
2010/03/08	R203 2010/11/04	9.30	Put	Bond Future	1,290.0000	1,332.0000	3.256	0	0	0

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2010/03/08	R203 2010/11/04	9.20	Call	Bond Future	3,182.0000	3,067.0000	(3.614)	0	0	0
2010/03/08	R203 2010/11/04	9.20	Put	Bond Future	1,470.0000	1,519.0000	3.333	0	0	0
2010/03/08	R204 2010/05/06			Bond Future	8.7840	8.8240	0.455	0.0000	0.0000	1,552
2010/03/08	R204 2010/05/06	9.00	Call	Bond Future	1,814.0000	1,636.0000	(9.813)	0	0	200
2010/03/08	R204 2010/05/06	9.00	Put	Bond Future	577.0000	629.0000	9.012	0	0	200
2010/03/08	R204 2010/05/06	9.50	Call	Bond Future	4,118.0000	3,895.0000	(5.415)	0	0	0
2010/03/08	R204 2010/05/06	9.50	Put	Bond Future	95.0000	103.0000	8.421	0	0	200
2010/03/08	R204 2010/05/06	8.50	Put	Bond Future	2,105.0000	2,255.0000	7.126	0	0	0
2010/03/08	R204 2010/05/06	8.50	Call	Bond Future	446.0000	366.0000	(17.937)	0	0	200
2010/03/08	R204 2010/08/05			Bond Future	8.8380	8.8800	0.475	0.0000	0.0000	0
2010/03/08	R204 2010/08/05	9.25	Call	Bond Future	3,188.0000	3,008.0000	(5.646)	0	0	0
2010/03/08	R204 2010/08/05	9.25	Put	Bond Future	899.0000	956.0000	6.340	0	0	0
2010/03/08	R204 2010/11/04			Bond Future	8.8720	8.9160	0.496	0.0000	0.0000	0
2010/03/08	R204 2010/11/04	9.25	Call	Bond Future	3,693.0000	3,524.0000	(4.576)	0	0	0
2010/03/08	R204 2010/11/04	9.25	Put	Bond Future	1,636.0000	1,709.0000	4.462	0	0	0
2010/03/08	R204 2010/11/04	9.30	Call	Bond Future	3,859.0000	3,688.0000	(4.431)	0	0	0
2010/03/08	R204 2010/11/04	9.30	Put	Bond Future	1,534.0000	1,606.0000	4.694	0	0	0
2010/03/08	R204 2010/11/04	9.20	Call	Bond Future	3,530.0000	3,365.0000	(4.674)	0	0	0
2010/03/08	R204 2010/11/04	9.20	Put	Bond Future	1,742.0000	1,819.0000	4.420	0	0	0
2010/03/08	R206 2010/05/06			Bond Future	8.2680	8.3090	0.496	0.0000	0.0000	0
2010/03/08	R206 2010/05/06	8.75	Call	Bond Future	1,587.0000	1,473.0000	(7.183)	0	0	0
2010/03/08	R206 2010/05/06	8.75	Put	Bond Future	119.0000	131.0000	10.084	0	0	0
2010/03/08	R206 2010/08/05			Bond Future	8.3360	8.3810	0.540	0.0000	0.0000	0
2010/03/08	R206 2010/08/05	9.00	Call	Bond Future	2,155.0000	2,046.0000	(5.058)	0	0	0
2010/03/08	R206 2010/08/05	9.00	Put	Bond Future	262.0000	283.0000	8.015	0	0	0
2010/03/08	R206 2010/11/04			Bond Future	8.3590	8.4080	0.586	0.0000	0.0000	0
2010/03/08	R206 2010/11/04	8.50	Call	Bond Future	1,501.0000	1,421.0000	(5.330)	0	0	0
2010/03/08	R206 2010/11/04	8.50	Put	Bond Future	1,120.0000	1,173.0000	4.732	0	0	0
2010/03/08	R206 2010/11/04	8.55	Call	Bond Future	1,575.0000	1,493.0000	(5.206)	0	0	0
2010/03/08	R206 2010/11/04	8.55	Put	Bond Future	1,060.0000	1,110.0000	4.717	0	0	0
2010/03/08	R206 2010/11/04	8.45	Call	Bond Future	1,430.0000	1,352.0000	(5.455)	0	0	0
2010/03/08	R206 2010/11/04	8.45	Put	Bond Future	1,184.0000	1,239.0000	4.645	0	0	0
2010/03/08	R207 2010/05/06			Bond Future	8.9550	8.9850	0.335	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
2010/03/08	R207 2010/05/06	9.25	Call	Bond Future	2,186.0000	2,033.0000	(6.999)	0	0	0
2010/03/08	R207 2010/05/06	9.25	Put	Bond Future	460.0000	484.0000	5.217	0	0	0
2010/03/08	R207 2010/08/05			Bond Future	9.0130	9.0440	0.344	0.0000	0.0000	0
2010/03/08	R207 2010/08/05	9.50	Call	Bond Future	3,611.0000	3,465.0000	(4.043)	0	0	0
2010/03/08	R207 2010/08/05	9.50	Put	Bond Future	840.0000	874.0000	4.048	0	0	0
2010/03/08	R207 2010/11/04			Bond Future	9.0480	9.0800	0.354	0.0000	0.0000	0
2010/03/08	R207 2010/11/04	9.25	Call	Bond Future	3,271.0000	3,150.0000	(3.699)	0	0	0
2010/03/08	R207 2010/11/04	9.25	Put	Bond Future	2,129.0000	2,190.0000	2.865	0	0	0
2010/03/08	R207 2010/11/04	9.30	Call	Bond Future	3,428.0000	3,304.0000	(3.617)	0	0	0
2010/03/08	R207 2010/11/04	9.30	Put	Bond Future	2,006.0000	2,064.0000	2.891	0	0	0
2010/03/08	R207 2010/11/04	9.20	Call	Bond Future	3,118.0000	2,999.0000	(3.817)	0	0	0
2010/03/08	R207 2010/11/04	9.20	Put	Bond Future	2,257.0000	2,320.0000	2.791	0	0	0
2010/03/08	R208 2010/05/06			Bond Future	8.9800	9.0200	0.445	0.0000	0.0000	5,004
2010/03/08	R208 2010/05/06	9.25	Call	Bond Future	2,179.0000	1,981.0000	(9.087)	0	0	0
2010/03/08	R208 2010/05/06	9.25	Put	Bond Future	540.0000	587.0000	8.704	0	0	0
2010/03/08	R208 2010/08/05			Bond Future	9.0310	9.0730	0.465	0.0000	0.0000	0
2010/03/08	R208 2010/08/05	9.50	Call	Bond Future	3,665.0000	3,468.0000	(5.375)	0	0	0
2010/03/08	R208 2010/08/05	9.50	Put	Bond Future	890.0000	946.0000	6.292	0	0	0
2010/03/08	R208 2010/11/04			Bond Future	9.0660	9.1100	0.485	0.0000	0.0000	0
2010/03/08	R208 2010/11/04	9.25	Call	Bond Future	3,343.0000	3,176.0000	(4.996)	0	0	0
2010/03/08	R208 2010/11/04	9.25	Put	Bond Future	2,256.0000	2,351.0000	4.211	0	0	0
2010/03/08	R208 2010/11/04	9.30	Call	Bond Future	3,505.0000	3,334.0000	(4.879)	0	0	0
2010/03/08	R208 2010/11/04	9.30	Put	Bond Future	2,126.0000	2,217.0000	4.280	0	0	0
2010/03/08	R208 2010/11/04	9.20	Call	Bond Future	2,910.0000	2,749.0000	(5.533)	0	0	0
2010/03/08	R208 2010/11/04	9.20	Put	Bond Future	2,117.0000	2,217.0000	4.724	0	0	0
2010/03/08	R209 2010/05/06			Bond Future	8.9670	9.0080	0.457	0.0000	0.0000	1,798
2010/03/08	R209 2010/05/06	8.50	Call	Bond Future	297.0000	230.0000	(22.559)	0	0	0
2010/03/08	R209 2010/05/06	8.50	Put	Bond Future	4,067.0000	4,317.0000	6.147	0	0	0
2010/03/08	R209 2010/08/05			Bond Future	9.0010	9.0430	0.467	0.0000	0.0000	0
2010/03/08	R209 2010/08/05	8.75	Call	Bond Future	1,567.0000	1,423.0000	(9.190)	0	0	0
2010/03/08	R209 2010/08/05	8.75	Put	Bond Future	3,541.0000	3,719.0000	5.027	0	0	0
2010/03/08	R209 2010/11/04			Bond Future	9.0250	9.0670	0.465	0.0000	0.0000	0
2010/03/08	R209 2010/11/04	9.00	Call	Bond Future	3,250.0000	3,067.0000	(5.631)	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
2010/03/08	R209 2010/11/04	9.00	Put	Bond Future	3,442.0000	3,579.0000	3.980	0	0	0
2010/03/08	R209 2010/11/04	9.05	Call	Bond Future	3,433.0000	3,244.0000	(5.505)	0	0	0
2010/03/08	R209 2010/11/04	9.05	Put	Bond Future	3,242.0000	3,373.0000	4.041	0	0	0
2010/03/08	R209 2010/11/04	8.95	Call	Bond Future	3,073.0000	2,896.0000	(5.760)	0	0	0
2010/03/08	R209 2010/11/04	8.95	Put	Bond Future	3,651.0000	3,794.0000	3.917	0	0	0
2010/03/08	TRT1 2010/05/06			Index Future	307.7550	307.2230	(0.173)	0.0000	0.0000	100
Total										70051.00