



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 11/03/2010

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
2010/03/11	AL7T 2010/05/06			Index Future	335.3930	335.1990	(0.058)	0.0000	0.0000	58
2010/03/11	ALBI 2010/05/06			Index Future	309.1310	308.8800	(0.081)	0.0000	0.0000	1,265
2010/03/11	ALBI 2010/08/05			Index Future	309.2500	308.9970	(0.082)	0.0000	0.0000	0
2010/03/11	CRD1 2010/05/06			Index Future	135.4040	135.3580	(0.034)	0.0000	0.0000	2
2010/03/11	GOVI 2010/05/06			GOVI	310.6060	310.3260	(0.090)	0.0000	0.0000	324
2010/03/11	GOVI 2010/05/06	309.80	Call	GOVI	37,454.0000	35,657.0000	(4.798)	0	0	0
2010/03/11	GOVI 2010/05/06	309.80	Put	GOVI	29,394.0000	30,397.0000	3.412	0	0	0
2010/03/11	GOVI 2010/08/05			GOVI	316.2800	315.9930	(0.091)	0.0000	0.0000	0
2010/03/11	GOVI 2010/08/05	315.60	Call	GOVI	56,165.0000	54,481.0000	(2.998)	0	0	0
2010/03/11	GOVI 2010/08/05	315.60	Put	GOVI	49,365.0000	50,551.0000	2.403	0	0	0
2010/03/11	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/11	ILBI 2010/05/06			Index Future	364.6850	364.7990	0.031	0.0000	0.0000	433
2010/03/11	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/11	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/11	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/11	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/11	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/11	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/11	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/11	JBAF 2010/03/17			Jibar Tradeable Future	7.0450	7.0450	0.000	0.0000	0.0000	2,500
2010/03/11	JBAF 2010/04/21			Jibar Tradeable Future	7.0140	7.0190	0.071	0.0000	0.0000	0
2010/03/11	JBAF 2010/05/19			Jibar Tradeable Future	7.0000	7.0080	0.114	0.0000	0.0000	0
2010/03/11	JBAF 2010/06/15			Jibar Tradeable Future	6.9810	6.9960	0.215	0.0000	0.0000	0
2010/03/11	JBAF 2010/07/21			Jibar Tradeable Future	6.9780	6.9970	0.272	0.0000	0.0000	0
2010/03/11	JBAF 2010/08/18			Jibar Tradeable Future	6.9810	7.0010	0.286	0.0000	0.0000	0
2010/03/11	JBAF 2010/09/15			Jibar Tradeable Future	6.9940	7.0080	0.200	0.0000	0.0000	0
2010/03/11	JBAF 2010/12/15			Jibar Tradeable Future	7.1180	7.1300	0.169	0.0000	0.0000	0
2010/03/11	JBAF 2011/03/16			Jibar Tradeable Future	7.2990	7.3030	0.055	0.0000	0.0000	5,000
2010/03/11	JBAF 2011/06/15			Jibar Tradeable Future	7.5570	7.5620	0.066	0.0000	0.0000	5,000
2010/03/11	JBAF 2011/09/21			Jibar Tradeable Future	7.8920	7.9020	0.127	92.0700	92.0700	2,500
2010/03/11	JBAF 2011/12/21			Jibar Tradeable Future	8.1870	8.1970	0.122	0.0000	0.0000	7,500
2010/03/11	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/11	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/11	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/11	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/11	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/11	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	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
2010/03/11	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/11	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/11	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/11	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/11	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/11	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/11	OTH1 2010/05/06			Index Future	300.7480	300.6430	(0.035)	0.0000	0.0000	3
2010/03/11	R155 2010/05/06			Bond Future	7.4460	7.4460	0.000	0.0000	0.0000	0
2010/03/11	R155 2010/05/06	7.50	Call	Bond Future	209.0000	208.0000	(0.478)	0	0	0
2010/03/11	R155 2010/05/06	7.50	Put	Bond Future	140.0000	139.0000	(0.714)	0	0	0

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2010/03/11	R155 2010/05/06	7.55	Call	Bond Future	415.0000	412.0000	(0.723)	0	0	0
2010/03/11	R155 2010/05/06	7.55	Put	Bond Future	282.0000	279.0000	(1.064)	0	0	0
2010/03/11	R155 2010/05/06	7.45	Call	Bond Future	175.0000	173.0000	(1.143)	0	0	0
2010/03/11	R155 2010/05/06	7.45	Put	Bond Future	170.0000	168.0000	(1.176)	0	0	0
2010/03/11	R157 2010/05/06			Bond Future	8.2760	8.2960	0.242	0.0000	0.0000	6,883
2010/03/11	R157 2010/05/06	8.50	Call	Bond Future	1,491.0000	1,418.0000	(4.896)	0	0	0
2010/03/11	R157 2010/05/06	8.50	Put	Bond Future	414.0000	438.0000	5.797	0	0	0
2010/03/11	R157 2010/08/05			Bond Future	8.3360	8.3580	0.264	0.0000	0.0000	0
2010/03/11	R157 2010/08/05	8.75	Call	Bond Future	2,531.0000	2,456.0000	(2.963)	0	0	0
2010/03/11	R157 2010/08/05	8.75	Put	Bond Future	639.0000	665.0000	4.069	0	0	0
2010/03/11	R157 2010/08/05	8.50	Call	Bond Future	1,772.0000	1,708.0000	(3.612)	0	0	0
2010/03/11	R157 2010/08/05	8.50	Put	Bond Future	1,018.0000	1,055.0000	3.635	0	0	500
2010/03/11	R157 2010/08/05	9.00	Call	Bond Future	3,401.0000	3,316.0000	(2.499)	0	0	0
2010/03/11	R157 2010/08/05	9.00	Put	Bond Future	384.0000	401.0000	4.427	0	0	500
2010/03/11	R157 2010/08/05	8.25	Put	Bond Future	1,562.0000	1,613.0000	3.265	0	0	0
2010/03/11	R157 2010/08/05	8.25	Call	Bond Future	1,164.0000	1,114.0000	(4.296)	0	0	500
2010/03/11	R157 2010/11/04			Bond Future	8.3730	8.3960	0.275	0.0000	0.0000	0
2010/03/11	R157 2010/11/04	8.50	Call	Bond Future	2,258.0000	2,198.0000	(2.657)	0	0	0
2010/03/11	R157 2010/11/04	8.50	Put	Bond Future	1,700.0000	1,741.0000	2.412	0	0	0
2010/03/11	R157 2010/11/04	8.55	Call	Bond Future	2,377.0000	2,316.0000	(2.566)	0	0	0
2010/03/11	R157 2010/11/04	8.55	Put	Bond Future	1,600.0000	1,640.0000	2.500	0	0	0
2010/03/11	R157 2010/11/04	8.45	Call	Bond Future	2,142.0000	2,084.0000	(2.708)	0	0	0
2010/03/11	R157 2010/11/04	8.45	Put	Bond Future	1,803.0000	1,847.0000	2.440	0	0	0
2010/03/11	R186 2010/05/06			Bond Future	9.0860	9.1050	0.209	0.0000	0.0000	19,296
2010/03/11	R186 2010/05/06	9.00	Call	Bond Future	1,311.0000	1,222.0000	(6.789)	0	0	0
2010/03/11	R186 2010/05/06	9.00	Put	Bond Future	2,111.0000	2,197.0000	4.074	0	0	0
2010/03/11	R186 2010/08/05			Bond Future	9.1340	9.1550	0.230	0.0000	0.0000	0
2010/03/11	R186 2010/08/05	9.25	Call	Bond Future	3,411.0000	3,293.0000	(3.459)	0	0	0
2010/03/11	R186 2010/08/05	9.25	Put	Bond Future	2,360.0000	2,433.0000	3.093	0	0	0
2010/03/11	R186 2010/08/05	8.75	Call	Bond Future	1,410.0000	1,342.0000	(4.823)	0	0	1,300
2010/03/11	R186 2010/08/05	8.75	Put	Bond Future	4,998.0000	5,122.0000	2.481	0	0	0
2010/03/11	R186 2010/08/05	9.75	Call	Bond Future	6,401.0000	6,245.0000	(2.437)	0	0	0
2010/03/11	R186 2010/08/05	9.75	Put	Bond Future	985.0000	1,020.0000	3.553	0	0	1,300

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2010/03/11	R186 2010/08/05	10.00	Call	Bond Future	8,117.0000	7,949.0000	(2.070)	0	0	0
2010/03/11	R186 2010/08/05	10.00	Put	Bond Future	615.0000	639.0000	3.902	0	0	3,000
2010/03/11	R186 2010/11/04			Bond Future	9.1680	9.1890	0.229	0.0000	0.0000	0
2010/03/11	R186 2010/11/04	9.25	Call	Bond Future	4,452.0000	4,341.0000	(2.493)	0	0	0
2010/03/11	R186 2010/11/04	9.25	Put	Bond Future	3,716.0000	3,794.0000	2.099	0	0	0
2010/03/11	R186 2010/11/04	9.30	Call	Bond Future	4,684.0000	4,569.0000	(2.455)	0	0	0
2010/03/11	R186 2010/11/04	9.30	Put	Bond Future	3,503.0000	3,577.0000	2.112	0	0	0
2010/03/11	R186 2010/11/04	9.20	Call	Bond Future	3,857.0000	3,750.0000	(2.774)	0	0	0
2010/03/11	R186 2010/11/04	9.20	Put	Bond Future	3,569.0000	3,651.0000	2.298	0	0	0
2010/03/11	R201 2010/05/06			Bond Future	8.2950	8.2940	(0.012)	0.0000	0.0000	486
2010/03/11	R201 2010/05/06	8.50	Call	Bond Future	1,129.0000	1,127.0000	(0.177)	0	0	0
2010/03/11	R201 2010/05/06	8.50	Put	Bond Future	352.0000	346.0000	(1.705)	0	0	0
2010/03/11	R201 2010/08/05			Bond Future	8.3510	8.3500	(0.012)	0.0000	0.0000	0
2010/03/11	R201 2010/08/05	9.00	Call	Bond Future	2,656.0000	2,656.0000	0.000	0	0	0
2010/03/11	R201 2010/08/05	9.00	Put	Bond Future	335.0000	332.0000	(0.896)	0	0	0
2010/03/11	R201 2010/11/04			Bond Future	8.3750	8.3740	(0.012)	0.0000	0.0000	0
2010/03/11	R201 2010/11/04	8.50	Call	Bond Future	1,574.0000	1,573.0000	(0.064)	0	0	0
2010/03/11	R201 2010/11/04	8.50	Put	Bond Future	1,144.0000	1,139.0000	(0.437)	0	0	0
2010/03/11	R201 2010/11/04	8.55	Call	Bond Future	1,669.0000	1,669.0000	0.000	0	0	0
2010/03/11	R201 2010/11/04	8.55	Put	Bond Future	1,067.0000	1,064.0000	(0.281)	0	0	0
2010/03/11	R201 2010/11/04	8.45	Call	Bond Future	1,483.0000	1,482.0000	(0.067)	0	0	0
2010/03/11	R201 2010/11/04	8.45	Put	Bond Future	1,225.0000	1,220.0000	(0.408)	0	0	0
2010/03/11	R203 2010/05/06			Bond Future	8.7820	8.8020	0.228	0.0000	0.0000	1,710
2010/03/11	R203 2010/05/06	9.00	Call	Bond Future	1,635.0000	1,556.0000	(4.832)	0	0	0
2010/03/11	R203 2010/05/06	9.00	Put	Bond Future	502.0000	528.0000	5.179	0	0	0
2010/03/11	R203 2010/08/05			Bond Future	8.8400	8.8610	0.238	0.0000	0.0000	0
2010/03/11	R203 2010/08/05	9.25	Call	Bond Future	2,843.0000	2,763.0000	(2.814)	0	0	0
2010/03/11	R203 2010/08/05	9.25	Put	Bond Future	784.0000	811.0000	3.444	0	0	0
2010/03/11	R203 2010/11/04			Bond Future	8.8810	8.9030	0.248	0.0000	0.0000	0
2010/03/11	R203 2010/11/04	9.25	Call	Bond Future	3,215.0000	3,141.0000	(2.302)	0	0	0
2010/03/11	R203 2010/11/04	9.25	Put	Bond Future	1,410.0000	1,445.0000	2.482	0	0	0
2010/03/11	R203 2010/11/04	9.30	Call	Bond Future	3,366.0000	3,290.0000	(2.258)	0	0	0
2010/03/11	R203 2010/11/04	9.30	Put	Bond Future	1,320.0000	1,352.0000	2.424	0	0	0

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2010/03/11	R203 2010/11/04	9.20	Call	Bond Future	3,067.0000	2,995.0000	(2.348)	0	0	0
2010/03/11	R203 2010/11/04	9.20	Put	Bond Future	1,504.0000	1,541.0000	2.460	0	0	0
2010/03/11	R204 2010/05/06			Bond Future	8.8420	8.8620	0.226	0.0000	0.0000	1,552
2010/03/11	R204 2010/05/06	9.00	Call	Bond Future	1,552.0000	1,471.0000	(5.219)	0	0	200
2010/03/11	R204 2010/05/06	9.00	Put	Bond Future	649.0000	683.0000	5.239	0	0	200
2010/03/11	R204 2010/05/06	9.50	Call	Bond Future	3,793.0000	3,684.0000	(2.874)	0	0	0
2010/03/11	R204 2010/05/06	9.50	Put	Bond Future	104.0000	110.0000	5.769	0	0	200
2010/03/11	R204 2010/05/06	8.50	Put	Bond Future	2,321.0000	2,404.0000	3.576	0	0	0
2010/03/11	R204 2010/05/06	8.50	Call	Bond Future	328.0000	296.0000	(9.756)	0	0	200
2010/03/11	R204 2010/08/05			Bond Future	8.8990	8.9190	0.225	0.0000	0.0000	0
2010/03/11	R204 2010/08/05	9.25	Call	Bond Future	2,925.0000	2,844.0000	(2.769)	0	0	0
2010/03/11	R204 2010/08/05	9.25	Put	Bond Future	980.0000	1,011.0000	3.163	0	0	0
2010/03/11	R204 2010/11/04			Bond Future	8.9360	8.9570	0.235	0.0000	0.0000	0
2010/03/11	R204 2010/11/04	9.25	Call	Bond Future	3,446.0000	3,370.0000	(2.205)	0	0	0
2010/03/11	R204 2010/11/04	9.25	Put	Bond Future	1,741.0000	1,781.0000	2.298	0	0	0
2010/03/11	R204 2010/11/04	9.30	Call	Bond Future	3,607.0000	3,530.0000	(2.135)	0	0	0
2010/03/11	R204 2010/11/04	9.30	Put	Bond Future	1,635.0000	1,673.0000	2.324	0	0	0
2010/03/11	R204 2010/11/04	9.20	Call	Bond Future	3,288.0000	3,214.0000	(2.251)	0	0	0
2010/03/11	R204 2010/11/04	9.20	Put	Bond Future	1,852.0000	1,893.0000	2.214	0	0	0
2010/03/11	R206 2010/05/06			Bond Future	8.3470	8.3460	(0.012)	0.0000	0.0000	0
2010/03/11	R206 2010/05/06	8.75	Call	Bond Future	1,371.0000	1,370.0000	(0.073)	0	0	0
2010/03/11	R206 2010/05/06	8.75	Put	Bond Future	146.0000	141.0000	(3.425)	0	0	0
2010/03/11	R206 2010/08/05			Bond Future	8.4220	8.4210	(0.012)	0.0000	0.0000	0
2010/03/11	R206 2010/08/05	9.00	Call	Bond Future	1,950.0000	1,949.0000	(0.051)	0	0	0
2010/03/11	R206 2010/08/05	9.00	Put	Bond Future	305.0000	301.0000	(1.311)	0	0	0
2010/03/11	R206 2010/11/04			Bond Future	8.4540	8.4530	(0.012)	0.0000	0.0000	0
2010/03/11	R206 2010/11/04	8.50	Call	Bond Future	1,350.0000	1,349.0000	(0.074)	0	0	0
2010/03/11	R206 2010/11/04	8.50	Put	Bond Future	1,226.0000	1,222.0000	(0.326)	0	0	0
2010/03/11	R206 2010/11/04	8.55	Call	Bond Future	1,420.0000	1,419.0000	(0.070)	0	0	0
2010/03/11	R206 2010/11/04	8.55	Put	Bond Future	1,161.0000	1,158.0000	(0.258)	0	0	0
2010/03/11	R206 2010/11/04	8.45	Call	Bond Future	1,283.0000	1,281.0000	(0.156)	0	0	0
2010/03/11	R206 2010/11/04	8.45	Put	Bond Future	1,294.0000	1,289.0000	(0.386)	0	0	0
2010/03/11	R207 2010/05/06			Bond Future	9.0130	9.0230	0.111	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
2010/03/11	R207 2010/05/06	9.25	Call	Bond Future	1,900.0000	1,850.0000	(2.632)	0	0	0
2010/03/11	R207 2010/05/06	9.25	Put	Bond Future	517.0000	526.0000	1.741	0	0	0
2010/03/11	R207 2010/08/05			Bond Future	9.0730	9.0830	0.110	0.0000	0.0000	0
2010/03/11	R207 2010/08/05	9.50	Call	Bond Future	3,335.0000	3,289.0000	(1.379)	0	0	0
2010/03/11	R207 2010/08/05	9.50	Put	Bond Future	912.0000	924.0000	1.316	0	0	0
2010/03/11	R207 2010/11/04			Bond Future	9.1110	9.1210	0.110	0.0000	0.0000	0
2010/03/11	R207 2010/11/04	9.25	Call	Bond Future	3,039.0000	3,002.0000	(1.218)	0	0	0
2010/03/11	R207 2010/11/04	9.25	Put	Bond Future	2,255.0000	2,275.0000	0.887	0	0	0
2010/03/11	R207 2010/11/04	9.30	Call	Bond Future	3,190.0000	3,152.0000	(1.191)	0	0	0
2010/03/11	R207 2010/11/04	9.30	Put	Bond Future	2,126.0000	2,145.0000	0.894	0	0	0
2010/03/11	R207 2010/11/04	9.20	Call	Bond Future	2,892.0000	2,855.0000	(1.279)	0	0	0
2010/03/11	R207 2010/11/04	9.20	Put	Bond Future	2,389.0000	2,409.0000	0.837	0	0	0
2010/03/11	R208 2010/05/06			Bond Future	9.0380	9.0480	0.111	0.0000	0.0000	5,004
2010/03/11	R208 2010/05/06	9.25	Call	Bond Future	1,887.0000	1,837.0000	(2.650)	0	0	0
2010/03/11	R208 2010/05/06	9.25	Put	Bond Future	603.0000	615.0000	1.990	0	0	0
2010/03/11	R208 2010/08/05			Bond Future	9.0910	9.1010	0.110	0.0000	0.0000	0
2010/03/11	R208 2010/08/05	9.50	Call	Bond Future	3,380.0000	3,332.0000	(1.420)	0	0	0
2010/03/11	R208 2010/08/05	9.50	Put	Bond Future	967.0000	979.0000	1.241	0	0	0
2010/03/11	R208 2010/11/04			Bond Future	9.1290	9.1390	0.110	0.0000	0.0000	0
2010/03/11	R208 2010/11/04	9.25	Call	Bond Future	3,102.0000	3,063.0000	(1.257)	0	0	0
2010/03/11	R208 2010/11/04	9.25	Put	Bond Future	2,389.0000	2,410.0000	0.879	0	0	0
2010/03/11	R208 2010/11/04	9.30	Call	Bond Future	3,258.0000	3,218.0000	(1.228)	0	0	0
2010/03/11	R208 2010/11/04	9.30	Put	Bond Future	2,253.0000	2,273.0000	0.888	0	0	0
2010/03/11	R208 2010/11/04	9.20	Call	Bond Future	2,677.0000	2,640.0000	(1.382)	0	0	0
2010/03/11	R208 2010/11/04	9.20	Put	Bond Future	2,258.0000	2,280.0000	0.974	0	0	0
2010/03/11	R209 2010/05/06			Bond Future	9.0160	9.0360	0.222	0.0000	0.0000	1,798
2010/03/11	R209 2010/05/06	8.50	Call	Bond Future	209.0000	185.0000	(11.483)	0	0	0
2010/03/11	R209 2010/05/06	8.50	Put	Bond Future	4,357.0000	4,487.0000	2.984	0	0	0
2010/03/11	R209 2010/08/05			Bond Future	9.0510	9.0720	0.232	0.0000	0.0000	0
2010/03/11	R209 2010/08/05	8.75	Call	Bond Future	1,386.0000	1,322.0000	(4.618)	0	0	0
2010/03/11	R209 2010/08/05	8.75	Put	Bond Future	3,743.0000	3,839.0000	2.565	0	0	0
2010/03/11	R209 2010/11/04			Bond Future	9.0760	9.0970	0.231	0.0000	0.0000	0
2010/03/11	R209 2010/11/04	9.00	Call	Bond Future	3,020.0000	2,935.0000	(2.815)	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
2010/03/11	R209 2010/11/04	9.00	Put	Bond Future	3,600.0000	3,674.0000	2.056	0	0	0
2010/03/11	R209 2010/11/04	9.05	Call	Bond Future	3,195.0000	3,108.0000	(2.723)	0	0	0
2010/03/11	R209 2010/11/04	9.05	Put	Bond Future	3,393.0000	3,465.0000	2.122	0	0	0
2010/03/11	R209 2010/11/04	8.95	Call	Bond Future	2,850.0000	2,768.0000	(2.877)	0	0	0
2010/03/11	R209 2010/11/04	8.95	Put	Bond Future	3,816.0000	3,893.0000	2.018	0	0	0
2010/03/11	TRT1 2010/05/06			Index Future	306.8060	306.5360	(0.088)	0.0000	0.0000	100
Total										70051.00