



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/02/2010

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
2010/02/08	AL7T 2010/05/06			Index Future	330.4920	330.9050	0.125	0.0000	0.0000	58
2010/02/08	ALBI 2010/05/06			Index Future	306.1440	306.4900	0.113	0.0000	0.0000	1,259
2010/02/08	ALBI 2010/08/05			Index Future	311.5420	306.6740	(1.563)	0.0000	0.0000	0
2010/02/08	CRD1 2010/05/06			Index Future	133.9780	134.1430	0.123	0.0000	0.0000	2
2010/02/08	GOVI 2010/05/06			GOVI	307.6690	308.0150	0.112	0.0000	0.0000	324
2010/02/08	GOVI 2010/05/06	309.80	Call	GOVI	31,816.0000	32,622.0000	2.533	0	0	0
2010/02/08	GOVI 2010/05/06	309.80	Put	GOVI	53,126.0000	50,472.0000	(4.996)	0	0	0
2010/02/08	GOVI 2010/08/05			GOVI	313.3220	313.6740	0.112	0.0000	0.0000	0
2010/02/08	GOVI 2010/08/05	315.60	Call	GOVI	47,321.0000	48,432.0000	2.348	0	0	0
2010/02/08	GOVI 2010/08/05	315.60	Put	GOVI	70,101.0000	67,692.0000	(3.436)	0	0	0
2010/02/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/08	ILBI 2010/05/06			Index Future	363.8850	363.7000	(0.051)	0.0000	0.0000	433
2010/02/08	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/08	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/08	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/08	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/08	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/08	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	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
2010/02/08	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/08	JBAF 2010/02/17			Jibar Tradeable Future	7.1300	7.1250	(0.070)	0.0000	0.0000	0
2010/02/08	JBAF 2010/03/17			Jibar Tradeable Future	7.0500	7.0640	0.199	0.0000	0.0000	0
2010/02/08	JBAF 2010/04/21			Jibar Tradeable Future	6.9200	6.9330	0.188	0.0000	0.0000	0
2010/02/08	JBAF 2010/05/19			Jibar Tradeable Future	6.9100	6.9040	(0.087)	0.0000	0.0000	0
2010/02/08	JBAF 2010/06/15			Jibar Tradeable Future	6.8900	6.8810	(0.131)	0.0000	0.0000	0
2010/02/08	JBAF 2010/07/21			Jibar Tradeable Future	6.8900	6.8810	(0.131)	0.0000	0.0000	0
2010/02/08	JBAF 2010/09/15			Jibar Tradeable Future	6.9300	6.9260	(0.058)	0.0000	0.0000	0
2010/02/08	JBAF 2010/12/15			Jibar Tradeable Future	7.0800	7.0520	(0.395)	0.0000	0.0000	0
2010/02/08	JBAF 2011/03/16			Jibar Tradeable Future	7.3400	7.2680	(0.981)	0.0000	0.0000	0
2010/02/08	JBAF 2011/06/15			Jibar Tradeable Future	7.6900	7.6380	(0.676)	0.0000	0.0000	5,000
2010/02/08	JBAF 2011/09/21			Jibar Tradeable Future	8.1100	8.0470	(0.777)	0.0000	0.0000	0
2010/02/08	JBAF 2011/12/21			Jibar Tradeable Future	8.3200	8.2640	(0.673)	0.0000	0.0000	5,000
2010/02/08	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/08	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/08	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/08	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	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
2010/02/08	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/08	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/08	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/08	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/08	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/08	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/08	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/08	OTH1 2010/05/06			Index Future	297.5350	297.8790	0.116	0.0000	0.0000	3
2010/02/08	R155 2010/02/04			Bond Future	7.4850	7.5500	0.868	0.0000	0.0000	0
2010/02/08	R155 2010/05/06			Bond Future	7.5560	7.5510	(0.066)	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
2010/02/08	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/08	R155 2010/05/06	7.50	Put	Bond Future	72.0000	65.0000	(9.722)	0	0	0
2010/02/08	R155 2010/05/06	7.55	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/08	R155 2010/05/06	7.55	Put	Bond Future	8.0000	1.0000	(87.500)	0	0	0
2010/02/08	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/08	R155 2010/05/06	7.45	Put	Bond Future	136.0000	130.0000	(4.412)	0	0	0
2010/02/08	R157 2010/02/04			Bond Future	8.3610	8.3700	0.108	0.0000	0.0000	0
2010/02/08	R157 2010/05/06			Bond Future	8.4570	8.4450	(0.142)	0.0000	0.0000	7,091
2010/02/08	R157 2010/05/06	8.50	Call	Bond Future	1,205.0000	1,218.0000	1.079	0	0	0
2010/02/08	R157 2010/05/06	8.50	Put	Bond Future	999.0000	955.0000	(4.404)	0	0	0
2010/02/08	R157 2010/08/05			Bond Future	8.5270	8.5140	(0.152)	0.0000	0.0000	0
2010/02/08	R157 2010/08/05	8.75	Call	Bond Future	2,171.0000	2,195.0000	1.105	0	0	0
2010/02/08	R157 2010/08/05	8.75	Put	Bond Future	1,157.0000	1,121.0000	(3.111)	0	0	0
2010/02/08	R157 2010/11/04			Bond Future	8.5720	8.5590	(0.152)	0.0000	0.0000	0
2010/02/08	R157 2010/11/04	8.50	Call	Bond Future	1,937.0000	1,953.0000	0.826	0	0	0
2010/02/08	R157 2010/11/04	8.50	Put	Bond Future	2,252.0000	2,211.0000	(1.821)	0	0	0
2010/02/08	R157 2010/11/04	8.55	Call	Bond Future	2,041.0000	2,058.0000	0.833	0	0	0
2010/02/08	R157 2010/11/04	8.55	Put	Bond Future	2,137.0000	2,097.0000	(1.872)	0	0	0
2010/02/08	R157 2010/11/04	8.45	Call	Bond Future	1,836.0000	1,851.0000	0.817	0	0	0
2010/02/08	R157 2010/11/04	8.45	Put	Bond Future	2,370.0000	2,328.0000	(1.772)	0	0	0
2010/02/08	R186 2010/02/04			Bond Future	9.1710	9.1700	(0.011)	0.0000	0.0000	0
2010/02/08	R186 2010/05/06			Bond Future	9.1690	9.1580	(0.120)	0.0000	0.0000	19,109
2010/02/08	R186 2010/05/06	9.00	Call	Bond Future	1,578.0000	1,582.0000	0.253	0	0	0
2010/02/08	R186 2010/05/06	9.00	Put	Bond Future	3,141.0000	3,045.0000	(3.056)	0	0	0
2010/02/08	R186 2010/08/05			Bond Future	9.2190	9.2070	(0.130)	0.0000	0.0000	0
2010/02/08	R186 2010/08/05	9.25	Call	Bond Future	3,524.0000	3,553.0000	0.823	0	0	0
2010/02/08	R186 2010/08/05	9.25	Put	Bond Future	3,245.0000	3,165.0000	(2.465)	0	0	0
2010/02/08	R186 2010/08/05	8.75	Call	Bond Future	1,633.0000	1,643.0000	0.612	0	0	1,300
2010/02/08	R186 2010/08/05	8.75	Put	Bond Future	5,993.0000	5,894.0000	(1.652)	0	0	0
2010/02/08	R186 2010/08/05	9.75	Call	Bond Future	6,270.0000	6,323.0000	0.845	0	0	0
2010/02/08	R186 2010/08/05	9.75	Put	Bond Future	1,626.0000	1,570.0000	(3.444)	0	0	1,300
2010/02/08	R186 2010/11/04			Bond Future	9.2530	9.2420	(0.119)	0.0000	0.0000	0
2010/02/08	R186 2010/11/04	9.25	Call	Bond Future	4,318.0000	4,345.0000	0.625	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
2010/02/08	R186 2010/11/04	9.25	Put	Bond Future	4,345.0000	4,274.0000	(1.634)	0	0	0
2010/02/08	R186 2010/11/04	9.30	Call	Bond Future	4,535.0000	4,564.0000	0.639	0	0	0
2010/02/08	R186 2010/11/04	9.30	Put	Bond Future	4,117.0000	4,047.0000	(1.700)	0	0	0
2010/02/08	R186 2010/11/04	9.20	Call	Bond Future	4,107.0000	4,132.0000	0.609	0	0	0
2010/02/08	R186 2010/11/04	9.20	Put	Bond Future	4,582.0000	4,508.0000	(1.615)	0	0	0
2010/02/08	R201 2010/02/04			Bond Future	8.4310	8.4400	0.107	0.0000	0.0000	0
2010/02/08	R201 2010/05/06			Bond Future	8.5250	8.5140	(0.129)	0.0000	0.0000	486
2010/02/08	R201 2010/05/06	8.50	Call	Bond Future	831.0000	837.0000	0.722	0	0	0
2010/02/08	R201 2010/05/06	8.50	Put	Bond Future	925.0000	890.0000	(3.784)	0	0	0
2010/02/08	R201 2010/08/05			Bond Future	8.5940	8.5820	(0.140)	0.0000	0.0000	0
2010/02/08	R201 2010/08/05	9.00	Call	Bond Future	2,173.0000	2,192.0000	0.874	0	0	0
2010/02/08	R201 2010/08/05	9.00	Put	Bond Future	729.0000	705.0000	(3.292)	0	0	0
2010/02/08	R201 2010/11/04			Bond Future	8.6320	8.6180	(0.162)	0.0000	0.0000	0
2010/02/08	R201 2010/11/04	8.50	Call	Bond Future	1,218.0000	1,232.0000	1.149	0	0	0
2010/02/08	R201 2010/11/04	8.50	Put	Bond Future	1,670.0000	1,636.0000	(2.036)	0	0	0
2010/02/08	R201 2010/11/04	8.55	Call	Bond Future	1,295.0000	1,310.0000	1.158	0	0	0
2010/02/08	R201 2010/11/04	8.55	Put	Bond Future	1,575.0000	1,543.0000	(2.032)	0	0	0
2010/02/08	R201 2010/11/04	8.45	Call	Bond Future	1,143.0000	1,157.0000	1.225	0	0	0
2010/02/08	R201 2010/11/04	8.45	Put	Bond Future	1,767.0000	1,733.0000	(1.924)	0	0	0
2010/02/08	R203 2010/02/04			Bond Future	8.9910	9.0000	0.100	0.0000	0.0000	0
2010/02/08	R203 2010/05/06			Bond Future	9.0720	9.0610	(0.121)	0.0000	0.0000	1,710
2010/02/08	R203 2010/05/06	9.00	Call	Bond Future	1,074.0000	1,079.0000	0.466	0	0	0
2010/02/08	R203 2010/05/06	9.00	Put	Bond Future	1,445.0000	1,393.0000	(3.599)	0	0	0
2010/02/08	R203 2010/08/05			Bond Future	9.1420	9.1300	(0.131)	0.0000	0.0000	0
2010/02/08	R203 2010/08/05	9.25	Call	Bond Future	2,186.0000	2,204.0000	0.823	0	0	0
2010/02/08	R203 2010/08/05	9.25	Put	Bond Future	1,649.0000	1,607.0000	(2.547)	0	0	0
2010/02/08	R203 2010/11/04			Bond Future	9.1950	9.1820	(0.141)	0.0000	0.0000	0
2010/02/08	R203 2010/11/04	9.25	Call	Bond Future	2,459.0000	2,479.0000	0.813	0	0	0
2010/02/08	R203 2010/11/04	9.25	Put	Bond Future	2,193.0000	2,150.0000	(1.961)	0	0	0
2010/02/08	R203 2010/11/04	9.30	Call	Bond Future	2,583.0000	2,605.0000	0.852	0	0	0
2010/02/08	R203 2010/11/04	9.30	Put	Bond Future	2,075.0000	2,034.0000	(1.976)	0	0	0
2010/02/08	R203 2010/11/04	9.20	Call	Bond Future	2,338.0000	2,358.0000	0.855	0	0	0
2010/02/08	R203 2010/11/04	9.20	Put	Bond Future	2,314.0000	2,271.0000	(1.858)	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
2010/02/08	R204 2010/02/04			Bond Future	9.0210	9.0300	0.100	0.0000	0.0000	0
2010/02/08	R204 2010/05/06			Bond Future	9.0960	9.0850	(0.121)	0.0000	0.0000	1,552
2010/02/08	R204 2010/05/06	9.00	Call	Bond Future	1,137.0000	1,142.0000	0.440	0	0	200
2010/02/08	R204 2010/05/06	9.00	Put	Bond Future	1,680.0000	1,623.0000	(3.393)	0	0	200
2010/02/08	R204 2010/05/06	9.50	Call	Bond Future	0.0000	2,849.0000	100.000	0	0	0
2010/02/08	R204 2010/05/06	9.50	Put	Bond Future	0.0000	545.0000	100.000	0	0	200
2010/02/08	R204 2010/05/06	8.50	Put	Bond Future	0.0000	3,666.0000	100.000	0	0	0
2010/02/08	R204 2010/05/06	8.50	Call	Bond Future	0.0000	289.0000	100.000	0	0	200
2010/02/08	R204 2010/08/05			Bond Future	9.1620	9.1510	(0.120)	0.0000	0.0000	0
2010/02/08	R204 2010/08/05	9.25	Call	Bond Future	2,323.0000	2,339.0000	0.689	0	0	0
2010/02/08	R204 2010/08/05	9.25	Put	Bond Future	1,840.0000	1,796.0000	(2.391)	0	0	0
2010/02/08	R204 2010/11/04			Bond Future	9.2080	9.1960	(0.130)	0.0000	0.0000	0
2010/02/08	R204 2010/11/04	9.25	Call	Bond Future	2,763.0000	2,783.0000	0.724	0	0	0
2010/02/08	R204 2010/11/04	9.25	Put	Bond Future	2,537.0000	2,493.0000	(1.734)	0	0	0
2010/02/08	R204 2010/11/04	9.30	Call	Bond Future	2,899.0000	2,920.0000	0.724	0	0	0
2010/02/08	R204 2010/11/04	9.30	Put	Bond Future	2,405.0000	2,362.0000	(1.788)	0	0	0
2010/02/08	R204 2010/11/04	9.20	Call	Bond Future	2,631.0000	2,649.0000	0.684	0	0	0
2010/02/08	R204 2010/11/04	9.20	Put	Bond Future	2,674.0000	2,627.0000	(1.758)	0	0	0
2010/02/08	R206 2010/02/04			Bond Future	8.4810	8.4950	0.165	0.0000	0.0000	0
2010/02/08	R206 2010/05/06			Bond Future	8.5980	8.5860	(0.140)	0.0000	0.0000	0
2010/02/08	R206 2010/05/06	8.75	Call	Bond Future	1,000.0000	1,010.0000	1.000	0	0	0
2010/02/08	R206 2010/05/06	8.75	Put	Bond Future	540.0000	514.0000	(4.815)	0	0	0
2010/02/08	R206 2010/08/05			Bond Future	8.6910	8.6780	(0.150)	0.0000	0.0000	0
2010/02/08	R206 2010/08/05	9.00	Call	Bond Future	1,553.0000	1,569.0000	1.030	0	0	0
2010/02/08	R206 2010/08/05	9.00	Put	Bond Future	678.0000	657.0000	(3.097)	0	0	0
2010/02/08	R206 2010/11/04			Bond Future	8.7400	8.7270	(0.149)	0.0000	0.0000	0
2010/02/08	R206 2010/11/04	8.50	Call	Bond Future	1,070.0000	1,078.0000	0.748	0	0	0
2010/02/08	R206 2010/11/04	8.50	Put	Bond Future	1,714.0000	1,687.0000	(1.575)	0	0	0
2010/02/08	R206 2010/11/04	8.55	Call	Bond Future	1,127.0000	1,136.0000	0.799	0	0	0
2010/02/08	R206 2010/11/04	8.55	Put	Bond Future	1,636.0000	1,610.0000	(1.589)	0	0	0
2010/02/08	R206 2010/11/04	8.45	Call	Bond Future	1,015.0000	1,022.0000	0.690	0	0	0
2010/02/08	R206 2010/11/04	8.45	Put	Bond Future	1,794.0000	1,766.0000	(1.561)	0	0	0
2010/02/08	R207 2010/02/04			Bond Future	9.1710	9.1750	0.044	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
2010/02/08	R207 2010/05/06			Bond Future	9.2470	9.2350	(0.130)	0.0000	0.0000	737
2010/02/08	R207 2010/05/06	9.25	Call	Bond Future	1,475.0000	1,486.0000	0.746	0	0	0
2010/02/08	R207 2010/05/06	9.25	Put	Bond Future	1,458.0000	1,399.0000	(4.047)	0	0	0
2010/02/08	R207 2010/08/05			Bond Future	9.3140	9.3020	(0.129)	0.0000	0.0000	0
2010/02/08	R207 2010/08/05	9.50	Call	Bond Future	2,692.0000	2,715.0000	0.854	0	0	0
2010/02/08	R207 2010/08/05	9.50	Put	Bond Future	1,647.0000	1,602.0000	(2.732)	0	0	0
2010/02/08	R207 2010/11/04			Bond Future	9.3590	9.3470	(0.128)	0.0000	0.0000	0
2010/02/08	R207 2010/11/04	9.25	Call	Bond Future	2,488.0000	2,505.0000	0.683	0	0	0
2010/02/08	R207 2010/11/04	9.25	Put	Bond Future	3,097.0000	3,047.0000	(1.614)	0	0	0
2010/02/08	R207 2010/11/04	9.30	Call	Bond Future	2,617.0000	2,635.0000	0.688	0	0	0
2010/02/08	R207 2010/11/04	9.30	Put	Bond Future	2,946.0000	2,897.0000	(1.663)	0	0	0
2010/02/08	R207 2010/11/04	9.20	Call	Bond Future	2,364.0000	2,380.0000	0.677	0	0	0
2010/02/08	R207 2010/11/04	9.20	Put	Bond Future	3,254.0000	3,203.0000	(1.567)	0	0	0
2010/02/08	R208 2010/02/04			Bond Future	9.1610	9.1700	0.098	0.0000	0.0000	0
2010/02/08	R208 2010/05/06			Bond Future	9.2280	9.2160	(0.130)	0.0000	0.0000	5,004
2010/02/08	R208 2010/05/06	9.25	Call	Bond Future	1,562.0000	1,575.0000	0.832	0	0	0
2010/02/08	R208 2010/05/06	9.25	Put	Bond Future	1,430.0000	1,371.0000	(4.126)	0	0	0
2010/02/08	R208 2010/08/05			Bond Future	9.2860	9.2740	(0.129)	0.0000	0.0000	0
2010/02/08	R208 2010/08/05	9.50	Call	Bond Future	2,934.0000	2,959.0000	0.852	0	0	0
2010/02/08	R208 2010/08/05	9.50	Put	Bond Future	1,683.0000	1,637.0000	(2.733)	0	0	0
2010/02/08	R208 2010/11/04			Bond Future	9.3290	9.3170	(0.129)	0.0000	0.0000	0
2010/02/08	R208 2010/11/04	9.25	Call	Bond Future	2,668.0000	2,687.0000	0.712	0	0	0
2010/02/08	R208 2010/11/04	9.25	Put	Bond Future	3,129.0000	3,078.0000	(1.630)	0	0	0
2010/02/08	R208 2010/11/04	9.30	Call	Bond Future	2,804.0000	2,824.0000	0.713	0	0	0
2010/02/08	R208 2010/11/04	9.30	Put	Bond Future	2,973.0000	2,923.0000	(1.682)	0	0	0
2010/02/08	R208 2010/11/04	9.20	Call	Bond Future	2,537.0000	2,554.0000	0.670	0	0	0
2010/02/08	R208 2010/11/04	9.20	Put	Bond Future	3,291.0000	3,239.0000	(1.580)	0	0	0
2010/02/08	R209 2010/02/04			Bond Future	9.0600	9.0550	(0.055)	0.0000	0.0000	0
2010/02/08	R209 2010/05/06			Bond Future	9.0010	8.9910	(0.111)	0.0000	0.0000	1,798
2010/02/08	R209 2010/05/06	8.50	Call	Bond Future	517.0000	510.0000	(1.354)	0	0	0
2010/02/08	R209 2010/05/06	8.50	Put	Bond Future	4,550.0000	4,466.0000	(1.846)	0	0	0
2010/02/08	R209 2010/08/05			Bond Future	9.0350	9.0240	(0.122)	0.0000	0.0000	0
2010/02/08	R209 2010/08/05	8.75	Call	Bond Future	1,852.0000	1,863.0000	0.594	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
2010/02/08	R209 2010/08/05	8.75	Put	Bond Future	4,087.0000	4,013.0000	(1.811)	0	0	0
2010/02/08	R209 2010/11/04			Bond Future	9.0580	9.0470	(0.121)	0.0000	0.0000	0
2010/02/08	R209 2010/11/04	9.00	Call	Bond Future	3,559.0000	3,581.0000	0.618	0	0	0
2010/02/08	R209 2010/11/04	9.00	Put	Bond Future	4,003.0000	3,941.0000	(1.549)	0	0	0
2010/02/08	R209 2010/11/04	9.05	Call	Bond Future	3,737.0000	3,760.0000	0.615	0	0	0
2010/02/08	R209 2010/11/04	9.05	Put	Bond Future	3,798.0000	3,737.0000	(1.606)	0	0	0
2010/02/08	R209 2010/11/04	8.95	Call	Bond Future	3,387.0000	3,407.0000	0.590	0	0	0
2010/02/08	R209 2010/11/04	8.95	Put	Bond Future	4,217.0000	4,153.0000	(1.518)	0	0	0
2010/02/08	TRT1 2010/05/06			Index Future	303.8910	304.2330	0.113	0.0000	0.0000	100
Total										53066.00