



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 23/02/2010

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
2010/02/23	AL7T 2010/05/06			Index Future	333.3430	332.1700	(0.352)	0.0000	0.0000	58
2010/02/23	ALBI 2010/05/06			Index Future	307.6250	306.7260	(0.292)	0.0000	0.0000	1,265
2010/02/23	ALBI 2010/08/05			Index Future	307.7810	306.8790	(0.293)	0.0000	0.0000	0
2010/02/23	CRD1 2010/05/06			Index Future	134.9270	134.6410	(0.212)	0.0000	0.0000	2
2010/02/23	GOVI 2010/05/06			GOVI	309.1660	308.2320	(0.302)	0.0000	0.0000	324
2010/02/23	GOVI 2010/05/06	309.80	Call	GOVI	34,477.0000	29,931.0000	(13.186)	0	0	0
2010/02/23	GOVI 2010/05/06	309.80	Put	GOVI	40,817.0000	45,611.0000	11.745	0	0	0
2010/02/23	GOVI 2010/08/05			GOVI	314.8330	313.8800	(0.303)	0.0000	0.0000	0
2010/02/23	GOVI 2010/08/05	315.60	Call	GOVI	51,592.0000	46,917.0000	(9.061)	0	0	0
2010/02/23	GOVI 2010/08/05	315.60	Put	GOVI	59,262.0000	64,117.0000	8.192	0	0	0
2010/02/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/23	ILBI 2010/05/06			Index Future	362.7170	363.0010	0.078	0.0000	0.0000	433
2010/02/23	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/23	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/23	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/23	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/23	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/23	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/23	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/23	JBAF 2010/03/17			Jibar Tradeable Future	7.1700	7.2000	0.418	0.0000	0.0000	0
2010/02/23	JBAF 2010/04/21			Jibar Tradeable Future	7.0720	7.1260	0.764	0.0000	0.0000	0
2010/02/23	JBAF 2010/05/19			Jibar Tradeable Future	7.0380	7.1120	1.051	0.0000	0.0000	0
2010/02/23	JBAF 2010/06/15			Jibar Tradeable Future	7.0320	7.1110	1.123	0.0000	0.0000	0
2010/02/23	JBAF 2010/07/21			Jibar Tradeable Future	7.0360	7.1120	1.080	0.0000	0.0000	0
2010/02/23	JBAF 2010/08/18			Jibar Tradeable Future	7.0460	7.1300	1.192	0.0000	0.0000	0
2010/02/23	JBAF 2010/09/15			Jibar Tradeable Future	7.0690	7.1560	1.231	0.0000	0.0000	0
2010/02/23	JBAF 2010/12/15			Jibar Tradeable Future	7.1880	7.2680	1.113	0.0000	0.0000	0
2010/02/23	JBAF 2011/03/16			Jibar Tradeable Future	7.3840	7.4450	0.826	0.0000	0.0000	0
2010/02/23	JBAF 2011/06/15			Jibar Tradeable Future	7.7100	7.7770	0.869	0.0000	0.0000	5,000
2010/02/23	JBAF 2011/09/21			Jibar Tradeable Future	8.0900	8.1660	0.939	0.0000	0.0000	2,500
2010/02/23	JBAF 2011/12/21			Jibar Tradeable Future	8.3340	8.4170	0.996	0.0000	0.0000	7,500
2010/02/23	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/23	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/23	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/23	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/02/23	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/23	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/23	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/23	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/23	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/23	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/23	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/23	OTH1 2010/05/06			Index Future	298.9300	298.2080	(0.242)	0.0000	0.0000	3
2010/02/23	R155 2010/05/06			Bond Future	7.4310	7.5010	0.942	0.0000	0.0000	0
2010/02/23	R155 2010/05/06	7.50	Call	Bond Future	89.0000	0.0000	(100.000)	0	0	0

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2010/02/23	R155 2010/05/06	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/02/23	R155 2010/05/06	7.55	Call	Bond Future	153.0000	63.0000	(58.824)	0	0	0
2010/02/23	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/23	R155 2010/05/06	7.45	Call	Bond Future	24.0000	0.0000	(100.000)	0	0	0
2010/02/23	R155 2010/05/06	7.45	Put	Bond Future	0.0000	65.0000	100.000	0	0	0
2010/02/23	R157 2010/05/06			Bond Future	8.3250	8.3970	0.865	0.0000	0.0000	6,743
2010/02/23	R157 2010/05/06	8.50	Call	Bond Future	1,469.0000	1,251.0000	(14.840)	0	0	0
2010/02/23	R157 2010/05/06	8.50	Put	Bond Future	629.0000	757.0000	20.350	0	0	0
2010/02/23	R157 2010/08/05			Bond Future	8.3870	8.4650	0.930	0.0000	0.0000	0
2010/02/23	R157 2010/08/05	8.75	Call	Bond Future	2,508.0000	2,269.0000	(9.530)	0	0	0
2010/02/23	R157 2010/08/05	8.75	Put	Bond Future	851.0000	970.0000	13.984	0	0	0
2010/02/23	R157 2010/08/05	8.50	Call	Bond Future	1,790.0000	1,591.0000	(11.117)	0	0	0
2010/02/23	R157 2010/08/05	8.50	Put	Bond Future	1,271.0000	1,431.0000	12.589	0	0	500
2010/02/23	R157 2010/08/05	9.00	Call	Bond Future	3,332.0000	3,058.0000	(8.223)	0	0	0
2010/02/23	R157 2010/08/05	9.00	Put	Bond Future	551.0000	635.0000	15.245	0	0	500
2010/02/23	R157 2010/08/05	8.25	Put	Bond Future	1,846.0000	2,050.0000	11.051	0	0	0
2010/02/23	R157 2010/08/05	8.25	Call	Bond Future	1,213.0000	1,058.0000	(12.778)	0	0	500
2010/02/23	R157 2010/11/04			Bond Future	8.4250	8.5080	0.985	0.0000	0.0000	0
2010/02/23	R157 2010/11/04	8.50	Call	Bond Future	2,198.0000	2,005.0000	(8.781)	0	0	0
2010/02/23	R157 2010/11/04	8.50	Put	Bond Future	1,869.0000	2,040.0000	9.149	0	0	0
2010/02/23	R157 2010/11/04	8.55	Call	Bond Future	2,313.0000	2,114.0000	(8.604)	0	0	0
2010/02/23	R157 2010/11/04	8.55	Put	Bond Future	1,765.0000	1,930.0000	9.348	0	0	0
2010/02/23	R157 2010/11/04	8.45	Call	Bond Future	2,086.0000	1,899.0000	(8.965)	0	0	0
2010/02/23	R157 2010/11/04	8.45	Put	Bond Future	1,976.0000	2,153.0000	8.957	0	0	0
2010/02/23	R186 2010/05/06			Bond Future	9.1690	9.1990	0.327	0.0000	0.0000	19,296
2010/02/23	R186 2010/05/06	9.00	Call	Bond Future	1,361.0000	1,244.0000	(8.597)	0	0	0
2010/02/23	R186 2010/05/06	9.00	Put	Bond Future	2,924.0000	3,082.0000	5.404	0	0	0
2010/02/23	R186 2010/08/05			Bond Future	9.2200	9.2510	0.336	0.0000	0.0000	0
2010/02/23	R186 2010/08/05	9.25	Call	Bond Future	3,356.0000	3,201.0000	(4.619)	0	0	0
2010/02/23	R186 2010/08/05	9.25	Put	Bond Future	3,086.0000	3,210.0000	4.018	0	0	0
2010/02/23	R186 2010/08/05	8.75	Call	Bond Future	1,489.0000	1,397.0000	(6.179)	0	0	1,300
2010/02/23	R186 2010/08/05	8.75	Put	Bond Future	5,858.0000	6,045.0000	3.192	0	0	0
2010/02/23	R186 2010/08/05	9.75	Call	Bond Future	6,120.0000	5,910.0000	(3.431)	0	0	0

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2010/02/23	R186 2010/08/05	9.75	Put	Bond Future	1,485.0000	1,554.0000	4.646	0	0	1,300
2010/02/23	R186 2010/11/04			Bond Future	9.2550	9.2870	0.346	0.0000	0.0000	0
2010/02/23	R186 2010/11/04	9.25	Call	Bond Future	4,171.0000	4,017.0000	(3.692)	0	0	0
2010/02/23	R186 2010/11/04	9.25	Put	Bond Future	4,216.0000	4,347.0000	3.107	0	0	0
2010/02/23	R186 2010/11/04	9.30	Call	Bond Future	4,389.0000	4,230.0000	(3.623)	0	0	0
2010/02/23	R186 2010/11/04	9.30	Put	Bond Future	3,988.0000	4,115.0000	3.185	0	0	0
2010/02/23	R186 2010/11/04	9.20	Call	Bond Future	3,960.0000	3,811.0000	(3.763)	0	0	0
2010/02/23	R186 2010/11/04	9.20	Put	Bond Future	4,453.0000	4,589.0000	3.054	0	0	0
2010/02/23	R201 2010/05/06			Bond Future	8.3420	8.4150	0.875	0.0000	0.0000	486
2010/02/23	R201 2010/05/06	8.50	Call	Bond Future	1,128.0000	958.0000	(15.071)	0	0	0
2010/02/23	R201 2010/05/06	8.50	Put	Bond Future	529.0000	637.0000	20.416	0	0	0
2010/02/23	R201 2010/08/05			Bond Future	8.3990	8.4770	0.929	0.0000	0.0000	0
2010/02/23	R201 2010/08/05	9.00	Call	Bond Future	2,621.0000	2,409.0000	(8.089)	0	0	0
2010/02/23	R201 2010/08/05	9.00	Put	Bond Future	474.0000	544.0000	14.768	0	0	0
2010/02/23	R201 2010/11/04			Bond Future	8.4240	8.5080	0.997	0.0000	0.0000	0
2010/02/23	R201 2010/11/04	8.50	Call	Bond Future	1,526.0000	1,373.0000	(10.026)	0	0	0
2010/02/23	R201 2010/11/04	8.50	Put	Bond Future	1,265.0000	1,400.0000	10.672	0	0	0
2010/02/23	R201 2010/11/04	8.55	Call	Bond Future	1,617.0000	1,459.0000	(9.771)	0	0	0
2010/02/23	R201 2010/11/04	8.55	Put	Bond Future	1,184.0000	1,315.0000	11.064	0	0	0
2010/02/23	R201 2010/11/04	8.45	Call	Bond Future	1,438.0000	1,291.0000	(10.223)	0	0	0
2010/02/23	R201 2010/11/04	8.45	Put	Bond Future	1,349.0000	1,490.0000	10.452	0	0	0
2010/02/23	R203 2010/05/06			Bond Future	8.9120	8.9830	0.797	0.0000	0.0000	1,710
2010/02/23	R203 2010/05/06	9.00	Call	Bond Future	1,373.0000	1,165.0000	(15.149)	0	0	0
2010/02/23	R203 2010/05/06	9.00	Put	Bond Future	918.0000	1,077.0000	17.320	0	0	0
2010/02/23	R203 2010/08/05			Bond Future	8.9750	9.0500	0.836	0.0000	0.0000	0
2010/02/23	R203 2010/08/05	9.25	Call	Bond Future	2,591.0000	2,355.0000	(9.108)	0	0	0
2010/02/23	R203 2010/08/05	9.25	Put	Bond Future	1,216.0000	1,358.0000	11.678	0	0	0
2010/02/23	R203 2010/11/04			Bond Future	9.0210	9.1000	0.876	0.0000	0.0000	0
2010/02/23	R203 2010/11/04	9.25	Call	Bond Future	2,860.0000	2,633.0000	(7.937)	0	0	0
2010/02/23	R203 2010/11/04	9.25	Put	Bond Future	1,745.0000	1,904.0000	9.112	0	0	0
2010/02/23	R203 2010/11/04	9.30	Call	Bond Future	2,999.0000	2,766.0000	(7.769)	0	0	0
2010/02/23	R203 2010/11/04	9.30	Put	Bond Future	1,642.0000	1,796.0000	9.379	0	0	0
2010/02/23	R203 2010/11/04	9.20	Call	Bond Future	2,725.0000	2,505.0000	(8.073)	0	0	0

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2010/02/23	R203 2010/11/04	9.20	Put	Bond Future	1,852.0000	2,018.0000	8.963	0	0	0
2010/02/23	R204 2010/05/06			Bond Future	8.9280	8.9890	0.683	0.0000	0.0000	1,552
2010/02/23	R204 2010/05/06	9.00	Call	Bond Future	1,475.0000	1,280.0000	(13.220)	0	0	200
2010/02/23	R204 2010/05/06	9.00	Put	Bond Future	1,065.0000	1,217.0000	14.272	0	0	200
2010/02/23	R204 2010/05/06	9.50	Call	Bond Future	3,474.0000	3,180.0000	(8.463)	0	0	0
2010/02/23	R204 2010/05/06	9.50	Put	Bond Future	278.0000	332.0000	19.424	0	0	200
2010/02/23	R204 2010/05/06	8.50	Put	Bond Future	2,868.0000	3,139.0000	9.449	0	0	0
2010/02/23	R204 2010/05/06	8.50	Call	Bond Future	382.0000	306.0000	(19.895)	0	0	200
2010/02/23	R204 2010/08/05			Bond Future	8.9870	9.0510	0.712	0.0000	0.0000	0
2010/02/23	R204 2010/08/05	9.25	Call	Bond Future	2,793.0000	2,570.0000	(7.984)	0	0	0
2010/02/23	R204 2010/08/05	9.25	Put	Bond Future	1,340.0000	1,473.0000	9.925	0	0	0
2010/02/23	R204 2010/11/04			Bond Future	9.0270	9.0940	0.742	0.0000	0.0000	0
2010/02/23	R204 2010/11/04	9.25	Call	Bond Future	3,226.0000	3,011.0000	(6.665)	0	0	0
2010/02/23	R204 2010/11/04	9.25	Put	Bond Future	2,019.0000	2,169.0000	7.429	0	0	0
2010/02/23	R204 2010/11/04	9.30	Call	Bond Future	3,378.0000	3,157.0000	(6.542)	0	0	0
2010/02/23	R204 2010/11/04	9.30	Put	Bond Future	1,904.0000	2,047.0000	7.511	0	0	0
2010/02/23	R204 2010/11/04	9.20	Call	Bond Future	3,077.0000	2,868.0000	(6.792)	0	0	0
2010/02/23	R204 2010/11/04	9.20	Put	Bond Future	2,139.0000	2,295.0000	7.293	0	0	0
2010/02/23	R206 2010/05/06			Bond Future	8.3770	8.4720	1.134	0.0000	0.0000	0
2010/02/23	R206 2010/05/06	8.75	Call	Bond Future	1,388.0000	1,174.0000	(15.418)	0	0	0
2010/02/23	R206 2010/05/06	8.75	Put	Bond Future	254.0000	331.0000	30.315	0	0	0
2010/02/23	R206 2010/08/05			Bond Future	8.4530	8.5560	1.219	0.0000	0.0000	0
2010/02/23	R206 2010/08/05	9.00	Call	Bond Future	1,974.0000	1,760.0000	(10.841)	0	0	0
2010/02/23	R206 2010/08/05	9.00	Put	Bond Future	418.0000	499.0000	19.378	0	0	0
2010/02/23	R206 2010/11/04			Bond Future	8.4840	8.5960	1.320	0.0000	0.0000	0
2010/02/23	R206 2010/11/04	8.50	Call	Bond Future	1,351.0000	1,199.0000	(11.251)	0	0	0
2010/02/23	R206 2010/11/04	8.50	Put	Bond Future	1,308.0000	1,457.0000	11.391	0	0	0
2010/02/23	R206 2010/11/04	8.55	Call	Bond Future	1,419.0000	1,263.0000	(10.994)	0	0	0
2010/02/23	R206 2010/11/04	8.55	Put	Bond Future	1,241.0000	1,387.0000	11.765	0	0	0
2010/02/23	R206 2010/11/04	8.45	Call	Bond Future	1,285.0000	1,138.0000	(11.440)	0	0	0
2010/02/23	R206 2010/11/04	8.45	Put	Bond Future	1,377.0000	1,531.0000	11.184	0	0	0
2010/02/23	R207 2010/05/06			Bond Future	9.1300	9.1910	0.668	0.0000	0.0000	737
2010/02/23	R207 2010/05/06	9.25	Call	Bond Future	1,703.0000	1,491.0000	(12.449)	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
2010/02/23	R207 2010/05/06	9.25	Put	Bond Future	1,006.0000	1,149.0000	14.215	0	0	0
2010/02/23	R207 2010/08/05			Bond Future	9.1940	9.2570	0.685	0.0000	0.0000	0
2010/02/23	R207 2010/08/05	9.50	Call	Bond Future	3,014.0000	2,782.0000	(7.697)	0	0	0
2010/02/23	R207 2010/08/05	9.50	Put	Bond Future	1,286.0000	1,414.0000	9.953	0	0	0
2010/02/23	R207 2010/11/04			Bond Future	9.2350	9.3010	0.715	0.0000	0.0000	0
2010/02/23	R207 2010/11/04	9.25	Call	Bond Future	2,747.0000	2,553.0000	(7.062)	0	0	0
2010/02/23	R207 2010/11/04	9.25	Put	Bond Future	2,663.0000	2,838.0000	6.572	0	0	0
2010/02/23	R207 2010/11/04	9.30	Call	Bond Future	2,886.0000	2,686.0000	(6.930)	0	0	0
2010/02/23	R207 2010/11/04	9.30	Put	Bond Future	2,522.0000	2,692.0000	6.741	0	0	0
2010/02/23	R207 2010/11/04	9.20	Call	Bond Future	2,611.0000	2,424.0000	(7.162)	0	0	0
2010/02/23	R207 2010/11/04	9.20	Put	Bond Future	2,808.0000	2,990.0000	6.481	0	0	0
2010/02/23	R208 2010/05/06			Bond Future	9.1330	9.1940	0.668	0.0000	0.0000	5,004
2010/02/23	R208 2010/05/06	9.25	Call	Bond Future	1,733.0000	1,514.0000	(12.637)	0	0	0
2010/02/23	R208 2010/05/06	9.25	Put	Bond Future	1,028.0000	1,177.0000	14.494	0	0	0
2010/02/23	R208 2010/08/05			Bond Future	9.1890	9.2520	0.686	0.0000	0.0000	0
2010/02/23	R208 2010/08/05	9.50	Call	Bond Future	3,188.0000	2,945.0000	(7.622)	0	0	0
2010/02/23	R208 2010/08/05	9.50	Put	Bond Future	1,361.0000	1,493.0000	9.699	0	0	0
2010/02/23	R208 2010/11/04			Bond Future	9.2290	9.2950	0.715	0.0000	0.0000	0
2010/02/23	R208 2010/11/04	9.25	Call	Bond Future	2,873.0000	2,670.0000	(7.066)	0	0	0
2010/02/23	R208 2010/11/04	9.25	Put	Bond Future	2,750.0000	2,933.0000	6.655	0	0	0
2010/02/23	R208 2010/11/04	9.30	Call	Bond Future	3,019.0000	2,809.0000	(6.956)	0	0	0
2010/02/23	R208 2010/11/04	9.30	Put	Bond Future	2,604.0000	2,780.0000	6.759	0	0	0
2010/02/23	R208 2010/11/04	9.20	Call	Bond Future	2,732.0000	2,535.0000	(7.211)	0	0	0
2010/02/23	R208 2010/11/04	9.20	Put	Bond Future	2,902.0000	3,091.0000	6.513	0	0	0
2010/02/23	R209 2010/05/06			Bond Future	9.1370	9.1570	0.219	0.0000	0.0000	1,798
2010/02/23	R209 2010/05/06	8.50	Call	Bond Future	238.0000	215.0000	(9.664)	0	0	0
2010/02/23	R209 2010/05/06	8.50	Put	Bond Future	5,306.0000	5,433.0000	2.394	0	0	0
2010/02/23	R209 2010/08/05			Bond Future	9.1750	9.1960	0.229	0.0000	0.0000	0
2010/02/23	R209 2010/08/05	8.75	Call	Bond Future	1,345.0000	1,287.0000	(4.312)	0	0	0
2010/02/23	R209 2010/08/05	8.75	Put	Bond Future	4,637.0000	4,736.0000	2.135	0	0	0
2010/02/23	R209 2010/11/04			Bond Future	9.2020	9.2230	0.228	0.0000	0.0000	0
2010/02/23	R209 2010/11/04	9.00	Call	Bond Future	2,918.0000	2,840.0000	(2.673)	0	0	0
2010/02/23	R209 2010/11/04	9.00	Put	Bond Future	4,444.0000	4,522.0000	1.755	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
2010/02/23	R209 2010/11/04	9.05	Call	Bond Future	3,078.0000	2,997.0000	(2.632)	0	0	0
2010/02/23	R209 2010/11/04	9.05	Put	Bond Future	4,221.0000	4,296.0000	1.777	0	0	0
2010/02/23	R209 2010/11/04	8.95	Call	Bond Future	2,763.0000	2,688.0000	(2.714)	0	0	0
2010/02/23	R209 2010/11/04	8.95	Put	Bond Future	4,675.0000	4,755.0000	1.711	0	0	0
2010/02/23	TRT1 2010/05/06			Index Future	305.3740	304.4590	(0.300)	0.0000	0.0000	100
<b>Total</b>										<b>59411.00</b>