



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 24/02/2010

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
2010/02/24	AL7T 2010/05/06			Index Future	332.1700	333.4700	0.391	0.0000	0.0000	58
2010/02/24	ALBI 2010/05/06			Index Future	306.7260	307.7430	0.332	0.0000	0.0000	1,265
2010/02/24	ALBI 2010/08/05			Index Future	306.8790	307.8910	0.330	0.0000	0.0000	0
2010/02/24	CRD1 2010/05/06			Index Future	134.6410	134.7690	0.095	0.0000	0.0000	2
2010/02/24	GOVI 2010/05/06			GOVI	308.2320	309.2590	0.333	0.0000	0.0000	324
2010/02/24	GOVI 2010/05/06	309.80	Call	GOVI	29,931.0000	34,407.0000	14.954	0	0	0
2010/02/24	GOVI 2010/05/06	309.80	Put	GOVI	45,611.0000	39,817.0000	(12.703)	0	0	0
2010/02/24	GOVI 2010/08/05			GOVI	313.8800	314.9220	0.332	0.0000	0.0000	0
2010/02/24	GOVI 2010/08/05	315.60	Call	GOVI	46,917.0000	51,689.0000	10.171	0	0	0
2010/02/24	GOVI 2010/08/05	315.60	Put	GOVI	64,117.0000	58,469.0000	(8.809)	0	0	0
2010/02/24	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/24	ILBI 2010/05/06			Index Future	363.0010	363.5270	0.145	0.0000	0.0000	433
2010/02/24	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/24	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/24	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/24	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/24	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/24	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/24	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/24	JBAF 2010/03/17			Jibar Tradeable Future	7.2000	7.1700	(0.417)	0.0000	0.0000	0
2010/02/24	JBAF 2010/04/21			Jibar Tradeable Future	7.1260	7.0920	(0.477)	0.0000	0.0000	0
2010/02/24	JBAF 2010/05/19			Jibar Tradeable Future	7.1120	7.0530	(0.830)	0.0000	0.0000	0
2010/02/24	JBAF 2010/06/15			Jibar Tradeable Future	7.1110	7.0510	(0.844)	0.0000	0.0000	0
2010/02/24	JBAF 2010/07/21			Jibar Tradeable Future	7.1120	7.0510	(0.858)	0.0000	0.0000	0
2010/02/24	JBAF 2010/08/18			Jibar Tradeable Future	7.1300	7.0550	(1.052)	0.0000	0.0000	0
2010/02/24	JBAF 2010/09/15			Jibar Tradeable Future	7.1560	7.0820	(1.034)	0.0000	0.0000	0
2010/02/24	JBAF 2010/12/15			Jibar Tradeable Future	7.2680	7.2090	(0.812)	0.0000	0.0000	0
2010/02/24	JBAF 2011/03/16			Jibar Tradeable Future	7.4450	7.3860	(0.792)	0.0000	0.0000	0
2010/02/24	JBAF 2011/06/15			Jibar Tradeable Future	7.7770	7.7020	(0.964)	0.0000	0.0000	5,000
2010/02/24	JBAF 2011/09/21			Jibar Tradeable Future	8.1660	8.0960	(0.857)	0.0000	0.0000	2,500
2010/02/24	JBAF 2011/12/21			Jibar Tradeable Future	8.4170	8.3540	(0.748)	0.0000	0.0000	7,500
2010/02/24	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/24	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/24	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/24	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/24	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/24	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/02/24	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/24	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/24	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/24	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/24	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/24	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/24	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/24	OTH1 2010/05/06			Index Future	298.2080	299.1710	0.323	0.0000	0.0000	3
2010/02/24	R155 2010/05/06			Bond Future	7.5010	7.4310	(0.933)	0.0000	0.0000	0
2010/02/24	R155 2010/05/06	7.50	Call	Bond Future	0.0000	89.0000	100.000	0	0	0

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2010/02/24	R155 2010/05/06	7.50	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/02/24	R155 2010/05/06	7.55	Call	Bond Future	63.0000	153.0000	142.857	0	0	0
2010/02/24	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/24	R155 2010/05/06	7.45	Call	Bond Future	0.0000	24.0000	100.000	0	0	0
2010/02/24	R155 2010/05/06	7.45	Put	Bond Future	65.0000	0.0000	(100.000)	0	0	0
2010/02/24	R157 2010/05/06			Bond Future	8.3970	8.3210	(0.905)	0.0000	0.0000	6,743
2010/02/24	R157 2010/05/06	8.50	Call	Bond Future	1,251.0000	1,468.0000	17.346	0	0	0
2010/02/24	R157 2010/05/06	8.50	Put	Bond Future	757.0000	608.0000	(19.683)	0	0	0
2010/02/24	R157 2010/08/05			Bond Future	8.4650	8.3830	(0.969)	0.0000	0.0000	0
2010/02/24	R157 2010/08/05	8.75	Call	Bond Future	2,269.0000	2,512.0000	10.710	0	0	0
2010/02/24	R157 2010/08/05	8.75	Put	Bond Future	970.0000	837.0000	(13.711)	0	0	0
2010/02/24	R157 2010/08/05	8.50	Call	Bond Future	1,591.0000	1,791.0000	12.571	0	0	0
2010/02/24	R157 2010/08/05	8.50	Put	Bond Future	1,431.0000	1,254.0000	(12.369)	0	0	500
2010/02/24	R157 2010/08/05	9.00	Call	Bond Future	3,058.0000	3,339.0000	9.189	0	0	0
2010/02/24	R157 2010/08/05	9.00	Put	Bond Future	635.0000	539.0000	(15.118)	0	0	500
2010/02/24	R157 2010/08/05	8.25	Put	Bond Future	2,050.0000	1,827.0000	(10.878)	0	0	0
2010/02/24	R157 2010/08/05	8.25	Call	Bond Future	1,058.0000	1,212.0000	14.556	0	0	500
2010/02/24	R157 2010/11/04			Bond Future	8.5080	8.4210	(1.023)	0.0000	0.0000	0
2010/02/24	R157 2010/11/04	8.50	Call	Bond Future	2,005.0000	2,200.0000	9.726	0	0	0
2010/02/24	R157 2010/11/04	8.50	Put	Bond Future	2,040.0000	1,853.0000	(9.167)	0	0	0
2010/02/24	R157 2010/11/04	8.55	Call	Bond Future	2,114.0000	2,315.0000	9.508	0	0	0
2010/02/24	R157 2010/11/04	8.55	Put	Bond Future	1,930.0000	1,749.0000	(9.378)	0	0	0
2010/02/24	R157 2010/11/04	8.45	Call	Bond Future	1,899.0000	2,088.0000	9.953	0	0	0
2010/02/24	R157 2010/11/04	8.45	Put	Bond Future	2,153.0000	1,961.0000	(8.918)	0	0	0
2010/02/24	R186 2010/05/06			Bond Future	9.1990	9.1460	(0.576)	0.0000	0.0000	19,296
2010/02/24	R186 2010/05/06	9.00	Call	Bond Future	1,244.0000	1,418.0000	13.987	0	0	0
2010/02/24	R186 2010/05/06	9.00	Put	Bond Future	3,082.0000	2,771.0000	(10.091)	0	0	0
2010/02/24	R186 2010/08/05			Bond Future	9.2510	9.1960	(0.595)	0.0000	0.0000	0
2010/02/24	R186 2010/08/05	9.25	Call	Bond Future	3,201.0000	3,452.0000	7.841	0	0	0
2010/02/24	R186 2010/08/05	9.25	Put	Bond Future	3,210.0000	2,965.0000	(7.632)	0	0	0
2010/02/24	R186 2010/08/05	8.75	Call	Bond Future	1,397.0000	1,540.0000	10.236	0	0	1,300
2010/02/24	R186 2010/08/05	8.75	Put	Bond Future	6,045.0000	5,692.0000	(5.840)	0	0	0
2010/02/24	R186 2010/08/05	9.75	Call	Bond Future	5,910.0000	6,261.0000	5.939	0	0	0

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2010/02/24	R186 2010/08/05	9.75	Put	Bond Future	1,554.0000	1,409.0000	(9.331)	0	0	1,300
2010/02/24	R186 2010/08/05	10.00	Call	Bond Future	0.0000	7,883.0000	100.000	0	0	0
2010/02/24	R186 2010/08/05	10.00	Put	Bond Future	0.0000	945.0000	100.000	0	0	3,000
2010/02/24	R186 2010/11/04			Bond Future	9.2870	9.2300	(0.614)	0.0000	0.0000	0
2010/02/24	R186 2010/11/04	9.25	Call	Bond Future	4,017.0000	4,271.0000	6.323	0	0	0
2010/02/24	R186 2010/11/04	9.25	Put	Bond Future	4,347.0000	4,092.0000	(5.866)	0	0	0
2010/02/24	R186 2010/11/04	9.30	Call	Bond Future	4,230.0000	4,492.0000	6.194	0	0	0
2010/02/24	R186 2010/11/04	9.30	Put	Bond Future	4,115.0000	3,868.0000	(6.002)	0	0	0
2010/02/24	R186 2010/11/04	9.20	Call	Bond Future	3,811.0000	4,056.0000	6.429	0	0	0
2010/02/24	R186 2010/11/04	9.20	Put	Bond Future	4,589.0000	4,325.0000	(5.753)	0	0	0
2010/02/24	R201 2010/05/06			Bond Future	8.4150	8.3380	(0.915)	0.0000	0.0000	486
2010/02/24	R201 2010/05/06	8.50	Call	Bond Future	958.0000	1,127.0000	17.641	0	0	0
2010/02/24	R201 2010/05/06	8.50	Put	Bond Future	637.0000	513.0000	(19.466)	0	0	0
2010/02/24	R201 2010/08/05			Bond Future	8.4770	8.3960	(0.956)	0.0000	0.0000	0
2010/02/24	R201 2010/08/05	9.00	Call	Bond Future	2,409.0000	2,623.0000	8.883	0	0	0
2010/02/24	R201 2010/08/05	9.00	Put	Bond Future	544.0000	466.0000	(14.338)	0	0	0
2010/02/24	R201 2010/11/04			Bond Future	8.5080	8.4210	(1.023)	0.0000	0.0000	0
2010/02/24	R201 2010/11/04	8.50	Call	Bond Future	1,373.0000	1,526.0000	11.143	0	0	0
2010/02/24	R201 2010/11/04	8.50	Put	Bond Future	1,400.0000	1,254.0000	(10.429)	0	0	0
2010/02/24	R201 2010/11/04	8.55	Call	Bond Future	1,459.0000	1,618.0000	10.898	0	0	0
2010/02/24	R201 2010/11/04	8.55	Put	Bond Future	1,315.0000	1,175.0000	(10.646)	0	0	0
2010/02/24	R201 2010/11/04	8.45	Call	Bond Future	1,291.0000	1,438.0000	11.387	0	0	0
2010/02/24	R201 2010/11/04	8.45	Put	Bond Future	1,490.0000	1,338.0000	(10.201)	0	0	0
2010/02/24	R203 2010/05/06			Bond Future	8.9830	8.8980	(0.946)	0.0000	0.0000	1,710
2010/02/24	R203 2010/05/06	9.00	Call	Bond Future	1,165.0000	1,400.0000	20.172	0	0	0
2010/02/24	R203 2010/05/06	9.00	Put	Bond Future	1,077.0000	872.0000	(19.034)	0	0	0
2010/02/24	R203 2010/08/05			Bond Future	9.0500	8.9600	(0.994)	0.0000	0.0000	0
2010/02/24	R203 2010/08/05	9.25	Call	Bond Future	2,355.0000	2,628.0000	11.592	0	0	0
2010/02/24	R203 2010/08/05	9.25	Put	Bond Future	1,358.0000	1,178.0000	(13.255)	0	0	0
2010/02/24	R203 2010/11/04			Bond Future	9.1000	9.0060	(1.033)	0.0000	0.0000	0
2010/02/24	R203 2010/11/04	9.25	Call	Bond Future	2,633.0000	2,895.0000	9.951	0	0	0
2010/02/24	R203 2010/11/04	9.25	Put	Bond Future	1,904.0000	1,706.0000	(10.399)	0	0	0
2010/02/24	R203 2010/11/04	9.30	Call	Bond Future	2,766.0000	3,035.0000	9.725	0	0	0

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2010/02/24	R203 2010/11/04	9.30	Put	Bond Future	1,796.0000	1,605.0000	(10.635)	0	0	0
2010/02/24	R203 2010/11/04	9.20	Call	Bond Future	2,505.0000	2,759.0000	10.140	0	0	0
2010/02/24	R203 2010/11/04	9.20	Put	Bond Future	2,018.0000	1,812.0000	(10.208)	0	0	0
2010/02/24	R204 2010/05/06			Bond Future	8.9890	8.9250	(0.712)	0.0000	0.0000	1,552
2010/02/24	R204 2010/05/06	9.00	Call	Bond Future	1,280.0000	1,468.0000	14.688	0	0	200
2010/02/24	R204 2010/05/06	9.00	Put	Bond Future	1,217.0000	1,041.0000	(14.462)	0	0	200
2010/02/24	R204 2010/05/06	9.50	Call	Bond Future	3,180.0000	3,478.0000	9.371	0	0	0
2010/02/24	R204 2010/05/06	9.50	Put	Bond Future	332.0000	265.0000	(20.181)	0	0	200
2010/02/24	R204 2010/05/06	8.50	Put	Bond Future	3,139.0000	2,843.0000	(9.430)	0	0	0
2010/02/24	R204 2010/05/06	8.50	Call	Bond Future	306.0000	374.0000	22.222	0	0	200
2010/02/24	R204 2010/08/05			Bond Future	9.0510	8.9840	(0.740)	0.0000	0.0000	0
2010/02/24	R204 2010/08/05	9.25	Call	Bond Future	2,570.0000	2,792.0000	8.638	0	0	0
2010/02/24	R204 2010/08/05	9.25	Put	Bond Future	1,473.0000	1,323.0000	(10.183)	0	0	0
2010/02/24	R204 2010/11/04			Bond Future	9.0940	9.0240	(0.770)	0.0000	0.0000	0
2010/02/24	R204 2010/11/04	9.25	Call	Bond Future	3,011.0000	3,225.0000	7.107	0	0	0
2010/02/24	R204 2010/11/04	9.25	Put	Bond Future	2,169.0000	2,002.0000	(7.699)	0	0	0
2010/02/24	R204 2010/11/04	9.30	Call	Bond Future	3,157.0000	3,378.0000	7.000	0	0	0
2010/02/24	R204 2010/11/04	9.30	Put	Bond Future	2,047.0000	1,887.0000	(7.816)	0	0	0
2010/02/24	R204 2010/11/04	9.20	Call	Bond Future	2,868.0000	3,076.0000	7.252	0	0	0
2010/02/24	R204 2010/11/04	9.20	Put	Bond Future	2,295.0000	2,122.0000	(7.538)	0	0	0
2010/02/24	R206 2010/05/06			Bond Future	8.4720	8.3940	(0.921)	0.0000	0.0000	0
2010/02/24	R206 2010/05/06	8.75	Call	Bond Future	1,174.0000	1,342.0000	14.310	0	0	0
2010/02/24	R206 2010/05/06	8.75	Put	Bond Future	331.0000	260.0000	(21.450)	0	0	0
2010/02/24	R206 2010/08/05			Bond Future	8.5560	8.4710	(0.993)	0.0000	0.0000	0
2010/02/24	R206 2010/08/05	9.00	Call	Bond Future	1,760.0000	1,931.0000	9.716	0	0	0
2010/02/24	R206 2010/08/05	9.00	Put	Bond Future	499.0000	427.0000	(14.429)	0	0	0
2010/02/24	R206 2010/11/04			Bond Future	8.5960	8.5050	(1.059)	0.0000	0.0000	0
2010/02/24	R206 2010/11/04	8.50	Call	Bond Future	1,199.0000	1,317.0000	9.842	0	0	0
2010/02/24	R206 2010/11/04	8.50	Put	Bond Future	1,457.0000	1,330.0000	(8.717)	0	0	0
2010/02/24	R206 2010/11/04	8.55	Call	Bond Future	1,263.0000	1,384.0000	9.580	0	0	0
2010/02/24	R206 2010/11/04	8.55	Put	Bond Future	1,387.0000	1,263.0000	(8.940)	0	0	0
2010/02/24	R206 2010/11/04	8.45	Call	Bond Future	1,138.0000	1,252.0000	10.018	0	0	0
2010/02/24	R206 2010/11/04	8.45	Put	Bond Future	1,531.0000	1,400.0000	(8.556)	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
2010/02/24	R207 2010/05/06			Bond Future	9.1910	9.1170	(0.805)	0.0000	0.0000	737
2010/02/24	R207 2010/05/06	9.25	Call	Bond Future	1,491.0000	1,730.0000	16.030	0	0	0
2010/02/24	R207 2010/05/06	9.25	Put	Bond Future	1,149.0000	957.0000	(16.710)	0	0	0
2010/02/24	R207 2010/08/05			Bond Future	9.2570	9.1800	(0.832)	0.0000	0.0000	0
2010/02/24	R207 2010/08/05	9.50	Call	Bond Future	2,782.0000	3,054.0000	9.777	0	0	0
2010/02/24	R207 2010/08/05	9.50	Put	Bond Future	1,414.0000	1,246.0000	(11.881)	0	0	0
2010/02/24	R207 2010/11/04			Bond Future	9.3010	9.2210	(0.860)	0.0000	0.0000	0
2010/02/24	R207 2010/11/04	9.25	Call	Bond Future	2,553.0000	2,777.0000	8.774	0	0	0
2010/02/24	R207 2010/11/04	9.25	Put	Bond Future	2,838.0000	2,614.0000	(7.893)	0	0	0
2010/02/24	R207 2010/11/04	9.30	Call	Bond Future	2,686.0000	2,918.0000	8.637	0	0	0
2010/02/24	R207 2010/11/04	9.30	Put	Bond Future	2,692.0000	2,475.0000	(8.061)	0	0	0
2010/02/24	R207 2010/11/04	9.20	Call	Bond Future	2,424.0000	2,640.0000	8.911	0	0	0
2010/02/24	R207 2010/11/04	9.20	Put	Bond Future	2,990.0000	2,758.0000	(7.759)	0	0	0
2010/02/24	R208 2010/05/06			Bond Future	9.1940	9.1300	(0.696)	0.0000	0.0000	5,004
2010/02/24	R208 2010/05/06	9.25	Call	Bond Future	1,514.0000	1,726.0000	14.003	0	0	0
2010/02/24	R208 2010/05/06	9.25	Put	Bond Future	1,177.0000	1,003.0000	(14.783)	0	0	0
2010/02/24	R208 2010/08/05			Bond Future	9.2520	9.1860	(0.713)	0.0000	0.0000	0
2010/02/24	R208 2010/08/05	9.50	Call	Bond Future	2,945.0000	3,187.0000	8.217	0	0	0
2010/02/24	R208 2010/08/05	9.50	Put	Bond Future	1,493.0000	1,342.0000	(10.114)	0	0	0
2010/02/24	R208 2010/11/04			Bond Future	9.2950	9.2260	(0.742)	0.0000	0.0000	0
2010/02/24	R208 2010/11/04	9.25	Call	Bond Future	2,670.0000	2,871.0000	7.528	0	0	0
2010/02/24	R208 2010/11/04	9.25	Put	Bond Future	2,933.0000	2,730.0000	(6.921)	0	0	0
2010/02/24	R208 2010/11/04	9.30	Call	Bond Future	2,809.0000	3,017.0000	7.405	0	0	0
2010/02/24	R208 2010/11/04	9.30	Put	Bond Future	2,780.0000	2,584.0000	(7.050)	0	0	0
2010/02/24	R208 2010/11/04	9.20	Call	Bond Future	2,535.0000	2,729.0000	7.653	0	0	0
2010/02/24	R208 2010/11/04	9.20	Put	Bond Future	3,091.0000	2,882.0000	(6.762)	0	0	0
2010/02/24	R209 2010/05/06			Bond Future	9.1570	9.1040	(0.579)	0.0000	0.0000	1,798
2010/02/24	R209 2010/05/06	8.50	Call	Bond Future	215.0000	257.0000	19.535	0	0	0
2010/02/24	R209 2010/05/06	8.50	Put	Bond Future	5,433.0000	5,076.0000	(6.571)	0	0	0
2010/02/24	R209 2010/08/05			Bond Future	9.1960	9.1420	(0.587)	0.0000	0.0000	0
2010/02/24	R209 2010/08/05	8.75	Call	Bond Future	1,287.0000	1,413.0000	9.790	0	0	0
2010/02/24	R209 2010/08/05	8.75	Put	Bond Future	4,736.0000	4,458.0000	(5.870)	0	0	0
2010/02/24	R209 2010/11/04			Bond Future	9.2230	9.1680	(0.596)	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
2010/02/24	R209 2010/11/04	9.00	Call	Bond Future	2,840.0000	3,021.0000	6.373	0	0	0
2010/02/24	R209 2010/11/04	9.00	Put	Bond Future	4,522.0000	4,294.0000	(5.042)	0	0	0
2010/02/24	R209 2010/11/04	9.05	Call	Bond Future	2,997.0000	3,185.0000	6.273	0	0	0
2010/02/24	R209 2010/11/04	9.05	Put	Bond Future	4,296.0000	4,075.0000	(5.144)	0	0	0
2010/02/24	R209 2010/11/04	8.95	Call	Bond Future	2,688.0000	2,862.0000	6.473	0	0	0
2010/02/24	R209 2010/11/04	8.95	Put	Bond Future	4,755.0000	4,521.0000	(4.921)	0	0	0
2010/02/24	TRT1 2010/05/06			Index Future	304.4590	305.4660	0.331	0.0000	0.0000	100
<b>Total</b>										<b>62411.00</b>