



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 25/02/2010

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
2010/02/25	AL7T 2010/05/06			Index Future	333.4700	334.1150	0.193	0.0000	0.0000	58
2010/02/25	ALBI 2010/05/06			Index Future	307.7430	308.3460	0.196	0.0000	0.0000	1,265
2010/02/25	ALBI 2010/08/05			Index Future	307.8910	308.4920	0.195	0.0000	0.0000	0
2010/02/25	CRD1 2010/05/06			Index Future	134.7690	135.1730	0.300	0.0000	0.0000	2
2010/02/25	GOVI 2010/05/06			GOVI	309.2590	309.8470	0.190	0.0000	0.0000	324
2010/02/25	GOVI 2010/05/06	309.80	Call	GOVI	34,407.0000	37,058.0000	7.705	0	0	0
2010/02/25	GOVI 2010/05/06	309.80	Put	GOVI	39,817.0000	36,588.0000	(8.110)	0	0	0
2010/02/25	GOVI 2010/08/05			GOVI	314.9220	315.5200	0.190	0.0000	0.0000	0
2010/02/25	GOVI 2010/08/05	315.60	Call	GOVI	51,689.0000	54,495.0000	5.429	0	0	0
2010/02/25	GOVI 2010/08/05	315.60	Put	GOVI	58,469.0000	55,295.0000	(5.429)	0	0	0
2010/02/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/25	ILBI 2010/05/06			Index Future	363.5270	363.5170	(0.003)	0.0000	0.0000	433
2010/02/25	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/25	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/25	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/25	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/25	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/25	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/25	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/25	JBAF 2010/03/17			Jibar Tradeable Future	7.1700	7.1600	(0.139)	0.0000	0.0000	0
2010/02/25	JBAF 2010/04/21			Jibar Tradeable Future	7.0920	7.0780	(0.197)	0.0000	0.0000	0
2010/02/25	JBAF 2010/05/19			Jibar Tradeable Future	7.0530	7.0390	(0.198)	0.0000	0.0000	0
2010/02/25	JBAF 2010/06/15			Jibar Tradeable Future	7.0510	7.0310	(0.284)	0.0000	0.0000	0
2010/02/25	JBAF 2010/07/21			Jibar Tradeable Future	7.0510	7.0360	(0.213)	0.0000	0.0000	0
2010/02/25	JBAF 2010/08/18			Jibar Tradeable Future	7.0550	7.0440	(0.156)	0.0000	0.0000	0
2010/02/25	JBAF 2010/09/15			Jibar Tradeable Future	7.0820	7.0720	(0.141)	0.0000	0.0000	0
2010/02/25	JBAF 2010/12/15			Jibar Tradeable Future	7.2090	7.1770	(0.444)	0.0000	0.0000	0
2010/02/25	JBAF 2011/03/16			Jibar Tradeable Future	7.3860	7.3290	(0.772)	92.6620	92.6420	5,000
2010/02/25	JBAF 2011/06/15			Jibar Tradeable Future	7.7020	7.6400	(0.805)	0.0000	0.0000	5,000
2010/02/25	JBAF 2011/09/21			Jibar Tradeable Future	8.0960	8.0190	(0.951)	0.0000	0.0000	2,500
2010/02/25	JBAF 2011/12/21			Jibar Tradeable Future	8.3540	8.2790	(0.898)	0.0000	0.0000	7,500
2010/02/25	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/25	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/25	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/25	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/02/25	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/25	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/25	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/25	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/25	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/25	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/25	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/25	OTH1 2010/05/06			Index Future	299.1710	299.8450	0.225	0.0000	0.0000	3
2010/02/25	R155 2010/05/06			Bond Future	7.4310	7.4010	(0.404)	0.0000	0.0000	0
2010/02/25	R155 2010/05/06	7.50	Call	Bond Future	89.0000	127.0000	42.697	0	0	0

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2010/02/25	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/25	R155 2010/05/06	7.55	Call	Bond Future	153.0000	191.0000	24.837	0	0	0
2010/02/25	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/25	R155 2010/05/06	7.45	Call	Bond Future	24.0000	63.0000	162.500	0	0	0
2010/02/25	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/25	R157 2010/05/06			Bond Future	8.3210	8.2880	(0.397)	0.0000	0.0000	6,743
2010/02/25	R157 2010/05/06	8.50	Call	Bond Future	1,468.0000	1,566.0000	6.676	0	0	0
2010/02/25	R157 2010/05/06	8.50	Put	Bond Future	608.0000	547.0000	(10.033)	0	0	0
2010/02/25	R157 2010/08/05			Bond Future	8.3830	8.3490	(0.406)	0.0000	0.0000	0
2010/02/25	R157 2010/08/05	8.75	Call	Bond Future	2,512.0000	2,615.0000	4.100	0	0	0
2010/02/25	R157 2010/08/05	8.75	Put	Bond Future	837.0000	783.0000	(6.452)	0	0	0
2010/02/25	R157 2010/08/05	8.50	Call	Bond Future	1,791.0000	1,876.0000	4.746	0	0	0
2010/02/25	R157 2010/08/05	8.50	Put	Bond Future	1,254.0000	1,182.0000	(5.742)	0	0	500
2010/02/25	R157 2010/08/05	9.00	Call	Bond Future	3,339.0000	3,456.0000	3.504	0	0	0
2010/02/25	R157 2010/08/05	9.00	Put	Bond Future	539.0000	499.0000	(7.421)	0	0	500
2010/02/25	R157 2010/08/05	8.25	Put	Bond Future	1,827.0000	1,736.0000	(4.981)	0	0	0
2010/02/25	R157 2010/08/05	8.25	Call	Bond Future	1,212.0000	1,278.0000	5.446	0	0	500
2010/02/25	R157 2010/11/04			Bond Future	8.4210	8.3840	(0.439)	0.0000	0.0000	0
2010/02/25	R157 2010/11/04	8.50	Call	Bond Future	2,200.0000	2,284.0000	3.818	0	0	0
2010/02/25	R157 2010/11/04	8.50	Put	Bond Future	1,853.0000	1,774.0000	(4.263)	0	0	0
2010/02/25	R157 2010/11/04	8.55	Call	Bond Future	2,315.0000	2,402.0000	3.758	0	0	0
2010/02/25	R157 2010/11/04	8.55	Put	Bond Future	1,749.0000	1,674.0000	(4.288)	0	0	0
2010/02/25	R157 2010/11/04	8.45	Call	Bond Future	2,088.0000	2,169.0000	3.879	0	0	0
2010/02/25	R157 2010/11/04	8.45	Put	Bond Future	1,961.0000	1,879.0000	(4.182)	0	0	0
2010/02/25	R186 2010/05/06			Bond Future	9.1460	9.1140	(0.350)	0.0000	0.0000	19,296
2010/02/25	R186 2010/05/06	9.00	Call	Bond Future	1,418.0000	1,526.0000	7.616	0	0	0
2010/02/25	R186 2010/05/06	9.00	Put	Bond Future	2,771.0000	2,584.0000	(6.748)	0	0	0
2010/02/25	R186 2010/08/05			Bond Future	9.1960	9.1630	(0.359)	0.0000	0.0000	0
2010/02/25	R186 2010/08/05	9.25	Call	Bond Future	3,452.0000	3,606.0000	4.461	0	0	0
2010/02/25	R186 2010/08/05	9.25	Put	Bond Future	2,965.0000	2,819.0000	(4.924)	0	0	0
2010/02/25	R186 2010/08/05	8.75	Call	Bond Future	1,540.0000	1,627.0000	5.649	0	0	1,300
2010/02/25	R186 2010/08/05	8.75	Put	Bond Future	5,692.0000	5,479.0000	(3.742)	0	0	0
2010/02/25	R186 2010/08/05	9.75	Call	Bond Future	6,261.0000	6,475.0000	3.418	0	0	0

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2010/02/25	R186 2010/08/05	9.75	Put	Bond Future	1,409.0000	1,323.0000	(6.104)	0	0	1,300
2010/02/25	R186 2010/08/05	10.00	Call	Bond Future	7,883.0000	8,119.0000	2.994	0	0	0
2010/02/25	R186 2010/08/05	10.00	Put	Bond Future	945.0000	882.0000	(6.667)	0	0	3,000
2010/02/25	R186 2010/11/04			Bond Future	9.2300	9.1970	(0.358)	0.0000	0.0000	0
2010/02/25	R186 2010/11/04	9.25	Call	Bond Future	4,271.0000	4,420.0000	3.489	0	0	0
2010/02/25	R186 2010/11/04	9.25	Put	Bond Future	4,092.0000	3,945.0000	(3.592)	0	0	0
2010/02/25	R186 2010/11/04	9.30	Call	Bond Future	4,492.0000	4,646.0000	3.428	0	0	0
2010/02/25	R186 2010/11/04	9.30	Put	Bond Future	3,868.0000	3,726.0000	(3.671)	0	0	0
2010/02/25	R186 2010/11/04	9.20	Call	Bond Future	4,056.0000	4,200.0000	3.550	0	0	0
2010/02/25	R186 2010/11/04	9.20	Put	Bond Future	4,325.0000	4,173.0000	(3.514)	0	0	0
2010/02/25	R201 2010/05/06			Bond Future	8.3380	8.3060	(0.384)	0.0000	0.0000	486
2010/02/25	R201 2010/05/06	8.50	Call	Bond Future	1,127.0000	1,200.0000	6.477	0	0	0
2010/02/25	R201 2010/05/06	8.50	Put	Bond Future	513.0000	464.0000	(9.552)	0	0	0
2010/02/25	R201 2010/08/05			Bond Future	8.3960	8.3610	(0.417)	0.0000	0.0000	0
2010/02/25	R201 2010/08/05	9.00	Call	Bond Future	2,623.0000	2,716.0000	3.546	0	0	0
2010/02/25	R201 2010/08/05	9.00	Put	Bond Future	466.0000	432.0000	(7.296)	0	0	0
2010/02/25	R201 2010/11/04			Bond Future	8.4210	8.3840	(0.439)	0.0000	0.0000	0
2010/02/25	R201 2010/11/04	8.50	Call	Bond Future	1,526.0000	1,593.0000	4.391	0	0	0
2010/02/25	R201 2010/11/04	8.50	Put	Bond Future	1,254.0000	1,194.0000	(4.785)	0	0	0
2010/02/25	R201 2010/11/04	8.55	Call	Bond Future	1,618.0000	1,687.0000	4.265	0	0	0
2010/02/25	R201 2010/11/04	8.55	Put	Bond Future	1,175.0000	1,117.0000	(4.936)	0	0	0
2010/02/25	R201 2010/11/04	8.45	Call	Bond Future	1,438.0000	1,502.0000	4.451	0	0	0
2010/02/25	R201 2010/11/04	8.45	Put	Bond Future	1,338.0000	1,275.0000	(4.709)	0	0	0
2010/02/25	R203 2010/05/06			Bond Future	8.8980	8.8550	(0.483)	0.0000	0.0000	1,710
2010/02/25	R203 2010/05/06	9.00	Call	Bond Future	1,400.0000	1,525.0000	8.929	0	0	0
2010/02/25	R203 2010/05/06	9.00	Put	Bond Future	872.0000	773.0000	(11.353)	0	0	0
2010/02/25	R203 2010/08/05			Bond Future	8.9600	8.9160	(0.491)	0.0000	0.0000	0
2010/02/25	R203 2010/08/05	9.25	Call	Bond Future	2,628.0000	2,766.0000	5.251	0	0	0
2010/02/25	R203 2010/08/05	9.25	Put	Bond Future	1,178.0000	1,093.0000	(7.216)	0	0	0
2010/02/25	R203 2010/11/04			Bond Future	9.0060	8.9590	(0.522)	0.0000	0.0000	0
2010/02/25	R203 2010/11/04	9.25	Call	Bond Future	2,895.0000	3,030.0000	4.663	0	0	0
2010/02/25	R203 2010/11/04	9.25	Put	Bond Future	1,706.0000	1,610.0000	(5.627)	0	0	0
2010/02/25	R203 2010/11/04	9.30	Call	Bond Future	3,035.0000	3,174.0000	4.580	0	0	0

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2010/02/25	R203 2010/11/04	9.30	Put	Bond Future	1,605.0000	1,513.0000	(5.732)	0	0	0
2010/02/25	R203 2010/11/04	9.20	Call	Bond Future	2,759.0000	2,890.0000	4.748	0	0	0
2010/02/25	R203 2010/11/04	9.20	Put	Bond Future	1,812.0000	1,712.0000	(5.519)	0	0	0
2010/02/25	R204 2010/05/06			Bond Future	8.9250	8.8930	(0.359)	0.0000	0.0000	1,552
2010/02/25	R204 2010/05/06	9.00	Call	Bond Future	1,468.0000	1,564.0000	6.540	0	0	200
2010/02/25	R204 2010/05/06	9.00	Put	Bond Future	1,041.0000	954.0000	(8.357)	0	0	200
2010/02/25	R204 2010/05/06	9.50	Call	Bond Future	3,478.0000	3,629.0000	4.342	0	0	0
2010/02/25	R204 2010/05/06	9.50	Put	Bond Future	265.0000	233.0000	(12.075)	0	0	200
2010/02/25	R204 2010/05/06	8.50	Put	Bond Future	2,843.0000	2,694.0000	(5.241)	0	0	0
2010/02/25	R204 2010/05/06	8.50	Call	Bond Future	374.0000	408.0000	9.091	0	0	200
2010/02/25	R204 2010/08/05			Bond Future	8.9840	8.9510	(0.367)	0.0000	0.0000	0
2010/02/25	R204 2010/08/05	9.25	Call	Bond Future	2,792.0000	2,903.0000	3.976	0	0	0
2010/02/25	R204 2010/08/05	9.25	Put	Bond Future	1,323.0000	1,249.0000	(5.593)	0	0	0
2010/02/25	R204 2010/11/04			Bond Future	9.0240	8.9900	(0.377)	0.0000	0.0000	0
2010/02/25	R204 2010/11/04	9.25	Call	Bond Future	3,225.0000	3,331.0000	3.287	0	0	0
2010/02/25	R204 2010/11/04	9.25	Put	Bond Future	2,002.0000	1,922.0000	(3.996)	0	0	0
2010/02/25	R204 2010/11/04	9.30	Call	Bond Future	3,378.0000	3,486.0000	3.197	0	0	0
2010/02/25	R204 2010/11/04	9.30	Put	Bond Future	1,887.0000	1,810.0000	(4.081)	0	0	0
2010/02/25	R204 2010/11/04	9.20	Call	Bond Future	3,076.0000	3,179.0000	3.349	0	0	0
2010/02/25	R204 2010/11/04	9.20	Put	Bond Future	2,122.0000	2,039.0000	(3.911)	0	0	0
2010/02/25	R206 2010/05/06			Bond Future	8.3940	8.3610	(0.393)	0.0000	0.0000	0
2010/02/25	R206 2010/05/06	8.75	Call	Bond Future	1,342.0000	1,414.0000	5.365	0	0	0
2010/02/25	R206 2010/05/06	8.75	Put	Bond Future	260.0000	231.0000	(11.154)	0	0	0
2010/02/25	R206 2010/08/05			Bond Future	8.4710	8.4360	(0.413)	0.0000	0.0000	0
2010/02/25	R206 2010/08/05	9.00	Call	Bond Future	1,931.0000	2,003.0000	3.729	0	0	0
2010/02/25	R206 2010/08/05	9.00	Put	Bond Future	427.0000	398.0000	(6.792)	0	0	0
2010/02/25	R206 2010/11/04			Bond Future	8.5050	8.4660	(0.459)	0.0000	0.0000	0
2010/02/25	R206 2010/11/04	8.50	Call	Bond Future	1,317.0000	1,368.0000	3.872	0	0	0
2010/02/25	R206 2010/11/04	8.50	Put	Bond Future	1,330.0000	1,276.0000	(4.060)	0	0	0
2010/02/25	R206 2010/11/04	8.55	Call	Bond Future	1,384.0000	1,437.0000	3.829	0	0	0
2010/02/25	R206 2010/11/04	8.55	Put	Bond Future	1,263.0000	1,211.0000	(4.117)	0	0	0
2010/02/25	R206 2010/11/04	8.45	Call	Bond Future	1,252.0000	1,301.0000	3.914	0	0	0
2010/02/25	R206 2010/11/04	8.45	Put	Bond Future	1,400.0000	1,344.0000	(4.000)	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
2010/02/25	R207 2010/05/06			Bond Future	9.1170	9.0750	(0.461)	0.0000	0.0000	737
2010/02/25	R207 2010/05/06	9.25	Call	Bond Future	1,730.0000	1,872.0000	8.208	0	0	0
2010/02/25	R207 2010/05/06	9.25	Put	Bond Future	957.0000	853.0000	(10.867)	0	0	0
2010/02/25	R207 2010/08/05			Bond Future	9.1800	9.1360	(0.479)	0.0000	0.0000	0
2010/02/25	R207 2010/08/05	9.50	Call	Bond Future	3,054.0000	3,215.0000	5.272	0	0	0
2010/02/25	R207 2010/08/05	9.50	Put	Bond Future	1,246.0000	1,155.0000	(7.303)	0	0	0
2010/02/25	R207 2010/11/04			Bond Future	9.2210	9.1760	(0.488)	0.0000	0.0000	0
2010/02/25	R207 2010/11/04	9.25	Call	Bond Future	2,777.0000	2,907.0000	4.681	0	0	0
2010/02/25	R207 2010/11/04	9.25	Put	Bond Future	2,614.0000	2,491.0000	(4.705)	0	0	0
2010/02/25	R207 2010/11/04	9.30	Call	Bond Future	2,918.0000	3,052.0000	4.592	0	0	0
2010/02/25	R207 2010/11/04	9.30	Put	Bond Future	2,475.0000	2,356.0000	(4.808)	0	0	0
2010/02/25	R207 2010/11/04	9.20	Call	Bond Future	2,640.0000	2,766.0000	4.773	0	0	0
2010/02/25	R207 2010/11/04	9.20	Put	Bond Future	2,758.0000	2,631.0000	(4.605)	0	0	0
2010/02/25	R208 2010/05/06			Bond Future	9.1300	9.1090	(0.230)	0.0000	0.0000	5,004
2010/02/25	R208 2010/05/06	9.25	Call	Bond Future	1,726.0000	1,793.0000	3.882	0	0	0
2010/02/25	R208 2010/05/06	9.25	Put	Bond Future	1,003.0000	942.0000	(6.082)	0	0	0
2010/02/25	R208 2010/08/05			Bond Future	9.1860	9.1640	(0.239)	0.0000	0.0000	0
2010/02/25	R208 2010/08/05	9.50	Call	Bond Future	3,187.0000	3,266.0000	2.479	0	0	0
2010/02/25	R208 2010/08/05	9.50	Put	Bond Future	1,342.0000	1,290.0000	(3.875)	0	0	0
2010/02/25	R208 2010/11/04			Bond Future	9.2260	9.2040	(0.238)	0.0000	0.0000	0
2010/02/25	R208 2010/11/04	9.25	Call	Bond Future	2,871.0000	2,934.0000	2.194	0	0	0
2010/02/25	R208 2010/11/04	9.25	Put	Bond Future	2,730.0000	2,664.0000	(2.418)	0	0	0
2010/02/25	R208 2010/11/04	9.30	Call	Bond Future	3,017.0000	3,082.0000	2.154	0	0	0
2010/02/25	R208 2010/11/04	9.30	Put	Bond Future	2,584.0000	2,520.0000	(2.477)	0	0	0
2010/02/25	R208 2010/11/04	9.20	Call	Bond Future	2,729.0000	2,790.0000	2.235	0	0	0
2010/02/25	R208 2010/11/04	9.20	Put	Bond Future	2,882.0000	2,814.0000	(2.359)	0	0	0
2010/02/25	R209 2010/05/06			Bond Future	9.1040	9.0730	(0.341)	0.0000	0.0000	1,798
2010/02/25	R209 2010/05/06	8.50	Call	Bond Future	257.0000	283.0000	10.117	0	0	0
2010/02/25	R209 2010/05/06	8.50	Put	Bond Future	5,076.0000	4,867.0000	(4.117)	0	0	0
2010/02/25	R209 2010/08/05			Bond Future	9.1420	9.1100	(0.350)	0.0000	0.0000	0
2010/02/25	R209 2010/08/05	8.75	Call	Bond Future	1,413.0000	1,489.0000	5.379	0	0	0
2010/02/25	R209 2010/08/05	8.75	Put	Bond Future	4,458.0000	4,293.0000	(3.701)	0	0	0
2010/02/25	R209 2010/11/04			Bond Future	9.1680	9.1350	(0.360)	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
2010/02/25	R209 2010/11/04	9.00	Call	Bond Future	3,021.0000	3,131.0000	3.641	0	0	0
2010/02/25	R209 2010/11/04	9.00	Put	Bond Future	4,294.0000	4,157.0000	(3.190)	0	0	0
2010/02/25	R209 2010/11/04	9.05	Call	Bond Future	3,185.0000	3,299.0000	3.579	0	0	0
2010/02/25	R209 2010/11/04	9.05	Put	Bond Future	4,075.0000	3,942.0000	(3.264)	0	0	0
2010/02/25	R209 2010/11/04	8.95	Call	Bond Future	2,862.0000	2,968.0000	3.704	0	0	0
2010/02/25	R209 2010/11/04	8.95	Put	Bond Future	4,521.0000	4,380.0000	(3.119)	0	0	0
2010/02/25	TRT1 2010/05/06			Index Future	305.4660	306.0530	0.192	0.0000	0.0000	100
Total										67411.00