



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 01/03/2010

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
2010/03/01	AL7T 2010/05/06			Index Future	335.6050	335.9120	0.091	0.0000	0.0000	58
2010/03/01	ALBI 2010/05/06			Index Future	309.7390	310.0850	0.112	0.0000	0.0000	1,265
2010/03/01	ALBI 2010/08/05			Index Future	309.8840	310.2280	0.111	0.0000	0.0000	0
2010/03/01	CRD1 2010/05/06			Index Future	135.4810	135.5730	0.068	0.0000	0.0000	2
2010/03/01	GOVI 2010/05/06			GOVI	311.2410	311.5660	0.104	0.0000	0.0000	324
2010/03/01	GOVI 2010/05/06	309.80	Call	GOVI	44,296.0000	45,374.0000	2.434	0	0	0
2010/03/01	GOVI 2010/05/06	309.80	Put	GOVI	29,886.0000	27,714.0000	(7.268)	0	0	0
2010/03/01	GOVI 2010/08/05			GOVI	316.9390	317.2690	0.104	0.0000	0.0000	0
2010/03/01	GOVI 2010/08/05	315.60	Call	GOVI	61,801.0000	63,110.0000	2.118	0	0	0
2010/03/01	GOVI 2010/08/05	315.60	Put	GOVI	48,411.0000	46,420.0000	(4.113)	0	0	0
2010/03/01	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/01	ILBI 2010/05/06			Index Future	363.7430	362.4230	(0.363)	0.0000	0.0000	433
2010/03/01	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/01	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/01	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/01	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/01	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/01	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/01	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/01	JBAF 2010/03/17			Jibar Tradeable Future	7.1000	7.1000	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/04/21			Jibar Tradeable Future	7.0580	7.0580	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/05/19			Jibar Tradeable Future	7.0120	7.0120	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/06/15			Jibar Tradeable Future	7.0010	7.0010	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/07/21			Jibar Tradeable Future	6.9940	6.9940	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/08/18			Jibar Tradeable Future	6.9930	6.9930	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/09/15			Jibar Tradeable Future	7.0120	7.0120	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2010/12/15			Jibar Tradeable Future	7.1290	7.1290	0.000	0.0000	0.0000	0
2010/03/01	JBAF 2011/03/16			Jibar Tradeable Future	7.3090	7.3090	0.000	0.0000	0.0000	5,000
2010/03/01	JBAF 2011/06/15			Jibar Tradeable Future	7.6050	7.6050	0.000	0.0000	0.0000	5,000
2010/03/01	JBAF 2011/09/21			Jibar Tradeable Future	7.9920	7.9920	0.000	0.0000	0.0000	2,500
2010/03/01	JBAF 2011/12/21			Jibar Tradeable Future	8.2560	8.2560	0.000	0.0000	0.0000	7,500
2010/03/01	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/01	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/01	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/01	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/01	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/01	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	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
2010/03/01	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/01	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/01	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/01	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/01	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/01	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/01	OTH1 2010/05/06			Index Future	301.2270	301.6750	0.149	0.0000	0.0000	3
2010/03/01	R155 2010/05/06			Bond Future	7.3410	7.3410	0.000	0.0000	0.0000	0
2010/03/01	R155 2010/05/06	7.50	Call	Bond Future	309.0000	305.0000	(1.294)	0	0	0
2010/03/01	R155 2010/05/06	7.50	Put	Bond Future	105.0000	101.0000	(3.810)	0	0	0

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2010/03/01	R155 2010/05/06	7.55	Call	Bond Future	528.0000	520.0000	(1.515)	0	0	0
2010/03/01	R155 2010/05/06	7.55	Put	Bond Future	260.0000	252.0000	(3.077)	0	0	0
2010/03/01	R155 2010/05/06	7.45	Call	Bond Future	268.0000	264.0000	(1.493)	0	0	0
2010/03/01	R155 2010/05/06	7.45	Put	Bond Future	128.0000	124.0000	(3.125)	0	0	0
2010/03/01	R157 2010/05/06			Bond Future	8.2240	8.2240	0.000	0.0000	0.0000	6,883
2010/03/01	R157 2010/05/06	8.50	Call	Bond Future	1,743.0000	1,725.0000	(1.033)	0	0	0
2010/03/01	R157 2010/05/06	8.50	Put	Bond Future	414.0000	396.0000	(4.348)	0	0	0
2010/03/01	R157 2010/08/05			Bond Future	8.2810	8.2800	(0.012)	0.0000	0.0000	0
2010/03/01	R157 2010/08/05	8.75	Call	Bond Future	2,761.0000	2,753.0000	(0.290)	0	0	0
2010/03/01	R157 2010/08/05	8.75	Put	Bond Future	615.0000	602.0000	(2.114)	0	0	0
2010/03/01	R157 2010/08/05	8.50	Call	Bond Future	1,978.0000	1,969.0000	(0.455)	0	0	0
2010/03/01	R157 2010/08/05	8.50	Put	Bond Future	970.0000	956.0000	(1.443)	0	0	500
2010/03/01	R157 2010/08/05	9.00	Call	Bond Future	3,645.0000	3,640.0000	(0.137)	0	0	0
2010/03/01	R157 2010/08/05	9.00	Put	Bond Future	374.0000	365.0000	(2.406)	0	0	500
2010/03/01	R157 2010/08/05	8.25	Put	Bond Future	1,482.0000	1,466.0000	(1.080)	0	0	0
2010/03/01	R157 2010/08/05	8.25	Call	Bond Future	1,338.0000	1,327.0000	(0.822)	0	0	500
2010/03/01	R157 2010/11/04			Bond Future	8.3120	8.3110	(0.012)	0.0000	0.0000	0
2010/03/01	R157 2010/11/04	8.50	Call	Bond Future	2,458.0000	2,449.0000	(0.366)	0	0	0
2010/03/01	R157 2010/11/04	8.50	Put	Bond Future	1,631.0000	1,617.0000	(0.858)	0	0	0
2010/03/01	R157 2010/11/04	8.55	Call	Bond Future	2,582.0000	2,572.0000	(0.387)	0	0	0
2010/03/01	R157 2010/11/04	8.55	Put	Bond Future	1,536.0000	1,522.0000	(0.911)	0	0	0
2010/03/01	R157 2010/11/04	8.45	Call	Bond Future	2,338.0000	2,328.0000	(0.428)	0	0	0
2010/03/01	R157 2010/11/04	8.45	Put	Bond Future	1,730.0000	1,716.0000	(0.809)	0	0	0
2010/03/01	R186 2010/05/06			Bond Future	9.0210	9.0110	(0.111)	0.0000	0.0000	19,296
2010/03/01	R186 2010/05/06	9.00	Call	Bond Future	1,758.0000	1,763.0000	0.284	0	0	0
2010/03/01	R186 2010/05/06	9.00	Put	Bond Future	1,954.0000	1,866.0000	(4.504)	0	0	0
2010/03/01	R186 2010/08/05			Bond Future	9.0680	9.0560	(0.132)	0.0000	0.0000	0
2010/03/01	R186 2010/08/05	9.25	Call	Bond Future	3,877.0000	3,917.0000	1.032	0	0	0
2010/03/01	R186 2010/08/05	9.25	Put	Bond Future	2,221.0000	2,151.0000	(3.152)	0	0	0
2010/03/01	R186 2010/08/05	8.75	Call	Bond Future	1,717.0000	1,731.0000	0.815	0	0	1,300
2010/03/01	R186 2010/08/05	8.75	Put	Bond Future	4,700.0000	4,604.0000	(2.043)	0	0	0
2010/03/01	R186 2010/08/05	9.75	Call	Bond Future	6,964.0000	7,031.0000	0.962	0	0	0
2010/03/01	R186 2010/08/05	9.75	Put	Bond Future	943.0000	900.0000	(4.560)	0	0	1,300

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2010/03/01	R186 2010/08/05	10.00	Call	Bond Future	8,704.0000	8,783.0000	0.908	0	0	0
2010/03/01	R186 2010/08/05	10.00	Put	Bond Future	598.0000	566.0000	(5.351)	0	0	3,000
2010/03/01	R186 2010/11/04			Bond Future	9.0980	9.0870	(0.121)	0.0000	0.0000	0
2010/03/01	R186 2010/11/04	9.25	Call	Bond Future	4,907.0000	4,939.0000	0.652	0	0	0
2010/03/01	R186 2010/11/04	9.25	Put	Bond Future	3,537.0000	3,469.0000	(1.923)	0	0	0
2010/03/01	R186 2010/11/04	9.30	Call	Bond Future	5,148.0000	5,183.0000	0.680	0	0	0
2010/03/01	R186 2010/11/04	9.30	Put	Bond Future	3,333.0000	3,268.0000	(1.950)	0	0	0
2010/03/01	R186 2010/11/04	9.20	Call	Bond Future	4,292.0000	4,325.0000	0.769	0	0	0
2010/03/01	R186 2010/11/04	9.20	Put	Bond Future	3,370.0000	3,303.0000	(1.988)	0	0	0
2010/03/01	R201 2010/05/06			Bond Future	8.2420	8.2410	(0.012)	0.0000	0.0000	486
2010/03/01	R201 2010/05/06	8.50	Call	Bond Future	1,329.0000	1,318.0000	(0.828)	0	0	0
2010/03/01	R201 2010/05/06	8.50	Put	Bond Future	349.0000	334.0000	(4.298)	0	0	0
2010/03/01	R201 2010/08/05			Bond Future	8.2930	8.2920	(0.012)	0.0000	0.0000	0
2010/03/01	R201 2010/08/05	9.00	Call	Bond Future	2,857.0000	2,852.0000	(0.175)	0	0	0
2010/03/01	R201 2010/08/05	9.00	Put	Bond Future	326.0000	317.0000	(2.761)	0	0	0
2010/03/01	R201 2010/11/04			Bond Future	8.3110	8.3110	0.000	0.0000	0.0000	0
2010/03/01	R201 2010/11/04	8.50	Call	Bond Future	1,733.0000	1,725.0000	(0.462)	0	0	0
2010/03/01	R201 2010/11/04	8.50	Put	Bond Future	1,082.0000	1,074.0000	(0.739)	0	0	0
2010/03/01	R201 2010/11/04	8.55	Call	Bond Future	1,832.0000	1,824.0000	(0.437)	0	0	0
2010/03/01	R201 2010/11/04	8.55	Put	Bond Future	1,009.0000	1,001.0000	(0.793)	0	0	0
2010/03/01	R201 2010/11/04	8.45	Call	Bond Future	1,637.0000	1,629.0000	(0.489)	0	0	0
2010/03/01	R201 2010/11/04	8.45	Put	Bond Future	1,158.0000	1,150.0000	(0.691)	0	0	0
2010/03/01	R203 2010/05/06			Bond Future	8.7820	8.7810	(0.011)	0.0000	0.0000	1,710
2010/03/01	R203 2010/05/06	9.00	Call	Bond Future	1,722.0000	1,704.0000	(1.045)	0	0	0
2010/03/01	R203 2010/05/06	9.00	Put	Bond Future	589.0000	566.0000	(3.905)	0	0	0
2010/03/01	R203 2010/08/05			Bond Future	8.8390	8.8380	(0.011)	0.0000	0.0000	0
2010/03/01	R203 2010/08/05	9.25	Call	Bond Future	2,903.0000	2,892.0000	(0.379)	0	0	0
2010/03/01	R203 2010/08/05	9.25	Put	Bond Future	839.0000	823.0000	(1.907)	0	0	0
2010/03/01	R203 2010/11/04			Bond Future	8.8790	8.8780	(0.011)	0.0000	0.0000	0
2010/03/01	R203 2010/11/04	9.25	Call	Bond Future	3,272.0000	3,263.0000	(0.275)	0	0	0
2010/03/01	R203 2010/11/04	9.25	Put	Bond Future	1,457.0000	1,443.0000	(0.961)	0	0	0
2010/03/01	R203 2010/11/04	9.30	Call	Bond Future	3,423.0000	3,414.0000	(0.263)	0	0	0
2010/03/01	R203 2010/11/04	9.30	Put	Bond Future	1,367.0000	1,353.0000	(1.024)	0	0	0

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2010/03/01	R203 2010/11/04	9.20	Call	Bond Future	3,126.0000	3,116.0000	(0.320)	0	0	0
2010/03/01	R203 2010/11/04	9.20	Put	Bond Future	1,553.0000	1,538.0000	(0.966)	0	0	0
2010/03/01	R204 2010/05/06			Bond Future	8.8200	8.8190	(0.011)	0.0000	0.0000	1,552
2010/03/01	R204 2010/05/06	9.00	Call	Bond Future	1,732.0000	1,712.0000	(1.155)	0	0	200
2010/03/01	R204 2010/05/06	9.00	Put	Bond Future	702.0000	677.0000	(3.561)	0	0	200
2010/03/01	R204 2010/05/06	9.50	Call	Bond Future	3,952.0000	3,947.0000	(0.127)	0	0	0
2010/03/01	R204 2010/05/06	9.50	Put	Bond Future	137.0000	126.0000	(8.029)	0	0	200
2010/03/01	R204 2010/05/06	8.50	Put	Bond Future	2,305.0000	2,281.0000	(1.041)	0	0	0
2010/03/01	R204 2010/05/06	8.50	Call	Bond Future	439.0000	420.0000	(4.328)	0	0	200
2010/03/01	R204 2010/08/05			Bond Future	8.8750	8.8740	(0.011)	0.0000	0.0000	0
2010/03/01	R204 2010/08/05	9.25	Call	Bond Future	3,081.0000	3,069.0000	(0.389)	0	0	0
2010/03/01	R204 2010/08/05	9.25	Put	Bond Future	1,001.0000	983.0000	(1.798)	0	0	0
2010/03/01	R204 2010/11/04			Bond Future	8.9100	8.9100	0.000	0.0000	0.0000	0
2010/03/01	R204 2010/11/04	9.25	Call	Bond Future	3,595.0000	3,580.0000	(0.417)	0	0	0
2010/03/01	R204 2010/11/04	9.25	Put	Bond Future	1,747.0000	1,732.0000	(0.859)	0	0	0
2010/03/01	R204 2010/11/04	9.30	Call	Bond Future	3,758.0000	3,743.0000	(0.399)	0	0	0
2010/03/01	R204 2010/11/04	9.30	Put	Bond Future	1,643.0000	1,628.0000	(0.913)	0	0	0
2010/03/01	R204 2010/11/04	9.20	Call	Bond Future	3,435.0000	3,421.0000	(0.408)	0	0	0
2010/03/01	R204 2010/11/04	9.20	Put	Bond Future	1,856.0000	1,842.0000	(0.754)	0	0	0
2010/03/01	R206 2010/05/06			Bond Future	8.2860	8.2850	(0.012)	0.0000	0.0000	0
2010/03/01	R206 2010/05/06	8.75	Call	Bond Future	1,561.0000	1,555.0000	(0.384)	0	0	0
2010/03/01	R206 2010/05/06	8.75	Put	Bond Future	148.0000	139.0000	(6.081)	0	0	0
2010/03/01	R206 2010/08/05			Bond Future	8.3540	8.3530	(0.012)	0.0000	0.0000	0
2010/03/01	R206 2010/08/05	9.00	Call	Bond Future	2,129.0000	2,125.0000	(0.188)	0	0	0
2010/03/01	R206 2010/08/05	9.00	Put	Bond Future	288.0000	281.0000	(2.431)	0	0	0
2010/03/01	R206 2010/11/04			Bond Future	8.3780	8.3770	(0.012)	0.0000	0.0000	0
2010/03/01	R206 2010/11/04	8.50	Call	Bond Future	1,492.0000	1,485.0000	(0.469)	0	0	0
2010/03/01	R206 2010/11/04	8.50	Put	Bond Future	1,163.0000	1,153.0000	(0.860)	0	0	0
2010/03/01	R206 2010/11/04	8.55	Call	Bond Future	1,564.0000	1,558.0000	(0.384)	0	0	0
2010/03/01	R206 2010/11/04	8.55	Put	Bond Future	1,100.0000	1,091.0000	(0.818)	0	0	0
2010/03/01	R206 2010/11/04	8.45	Call	Bond Future	1,421.0000	1,414.0000	(0.493)	0	0	0
2010/03/01	R206 2010/11/04	8.45	Put	Bond Future	1,227.0000	1,217.0000	(0.815)	0	0	0
2010/03/01	R207 2010/05/06			Bond Future	9.0020	8.9800	(0.244)	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
2010/03/01	R207 2010/05/06	9.25	Call	Bond Future	2,039.0000	2,108.0000	3.384	0	0	0
2010/03/01	R207 2010/05/06	9.25	Put	Bond Future	591.0000	530.0000	(10.321)	0	0	0
2010/03/01	R207 2010/08/05			Bond Future	9.0600	9.0380	(0.243)	0.0000	0.0000	0
2010/03/01	R207 2010/08/05	9.50	Call	Bond Future	3,454.0000	3,528.0000	2.142	0	0	0
2010/03/01	R207 2010/08/05	9.50	Put	Bond Future	956.0000	902.0000	(5.649)	0	0	0
2010/03/01	R207 2010/11/04			Bond Future	9.0970	9.0740	(0.253)	0.0000	0.0000	0
2010/03/01	R207 2010/11/04	9.25	Call	Bond Future	3,148.0000	3,207.0000	1.874	0	0	0
2010/03/01	R207 2010/11/04	9.25	Put	Bond Future	2,284.0000	2,213.0000	(3.109)	0	0	0
2010/03/01	R207 2010/11/04	9.30	Call	Bond Future	3,301.0000	3,361.0000	1.818	0	0	0
2010/03/01	R207 2010/11/04	9.30	Put	Bond Future	2,158.0000	2,087.0000	(3.290)	0	0	0
2010/03/01	R207 2010/11/04	9.20	Call	Bond Future	3,000.0000	3,056.0000	1.867	0	0	0
2010/03/01	R207 2010/11/04	9.20	Put	Bond Future	2,417.0000	2,343.0000	(3.062)	0	0	0
2010/03/01	R208 2010/05/06			Bond Future	9.0360	9.0250	(0.122)	0.0000	0.0000	5,004
2010/03/01	R208 2010/05/06	9.25	Call	Bond Future	1,999.0000	2,019.0000	1.001	0	0	0
2010/03/01	R208 2010/05/06	9.25	Put	Bond Future	703.0000	656.0000	(6.686)	0	0	0
2010/03/01	R208 2010/08/05			Bond Future	9.0890	9.0780	(0.121)	0.0000	0.0000	0
2010/03/01	R208 2010/08/05	9.50	Call	Bond Future	3,457.0000	3,486.0000	0.839	0	0	0
2010/03/01	R208 2010/08/05	9.50	Put	Bond Future	1,032.0000	994.0000	(3.682)	0	0	0
2010/03/01	R208 2010/11/04			Bond Future	9.1260	9.1140	(0.131)	0.0000	0.0000	0
2010/03/01	R208 2010/11/04	9.25	Call	Bond Future	3,179.0000	3,202.0000	0.723	0	0	0
2010/03/01	R208 2010/11/04	9.25	Put	Bond Future	2,449.0000	2,401.0000	(1.960)	0	0	0
2010/03/01	R208 2010/11/04	9.30	Call	Bond Future	3,335.0000	3,359.0000	0.720	0	0	0
2010/03/01	R208 2010/11/04	9.30	Put	Bond Future	2,313.0000	2,265.0000	(2.075)	0	0	0
2010/03/01	R208 2010/11/04	9.20	Call	Bond Future	2,748.0000	2,772.0000	0.873	0	0	0
2010/03/01	R208 2010/11/04	9.20	Put	Bond Future	2,311.0000	2,264.0000	(2.034)	0	0	0
2010/03/01	R209 2010/05/06			Bond Future	8.9910	8.9600	(0.345)	0.0000	0.0000	1,798
2010/03/01	R209 2010/05/06	8.50	Call	Bond Future	315.0000	334.0000	6.032	0	0	0
2010/03/01	R209 2010/05/06	8.50	Put	Bond Future	4,271.0000	4,050.0000	(5.174)	0	0	0
2010/03/01	R209 2010/08/05			Bond Future	9.0260	8.9940	(0.355)	0.0000	0.0000	0
2010/03/01	R209 2010/08/05	8.75	Call	Bond Future	1,545.0000	1,618.0000	4.725	0	0	0
2010/03/01	R209 2010/08/05	8.75	Put	Bond Future	3,711.0000	3,538.0000	(4.662)	0	0	0
2010/03/01	R209 2010/11/04			Bond Future	9.0490	9.0160	(0.365)	0.0000	0.0000	0
2010/03/01	R209 2010/11/04	9.00	Call	Bond Future	3,204.0000	3,313.0000	3.402	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
2010/03/01	R209 2010/11/04	9.00	Put	Bond Future	3,579.0000	3,436.0000	(3.996)	0	0	0
2010/03/01	R209 2010/11/04	9.05	Call	Bond Future	3,383.0000	3,497.0000	3.370	0	0	0
2010/03/01	R209 2010/11/04	9.05	Put	Bond Future	3,375.0000	3,237.0000	(4.089)	0	0	0
2010/03/01	R209 2010/11/04	8.95	Call	Bond Future	3,030.0000	3,135.0000	3.465	0	0	0
2010/03/01	R209 2010/11/04	8.95	Put	Bond Future	3,791.0000	3,644.0000	(3.878)	0	0	0
2010/03/01	TRT1 2010/05/06			Index Future	307.4250	307.7490	0.105	0.0000	0.0000	100
<b>Total</b>										<b>67551.00</b>