



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 03/03/2010

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
2010/03/03	AL7T 2010/05/06			Index Future	336.9510	336.1480	(0.238)	0.0000	0.0000	58
2010/03/03	ALBI 2010/05/06			Index Future	311.0570	310.3670	(0.222)	0.0000	0.0000	1,265
2010/03/03	ALBI 2010/08/05			Index Future	311.1980	310.5010	(0.224)	0.0000	0.0000	0
2010/03/03	CRD1 2010/05/06			Index Future	135.7380	135.5720	(0.122)	0.0000	0.0000	2
2010/03/03	GOVI 2010/05/06			GOVI	312.5290	311.8370	(0.221)	0.0000	0.0000	324
2010/03/03	GOVI 2010/05/06	309.80	Call	GOVI	50,932.0000	46,438.0000	(8.824)	0	0	0
2010/03/03	GOVI 2010/05/06	309.80	Put	GOVI	23,642.0000	26,068.0000	10.261	0	0	0
2010/03/03	GOVI 2010/08/05			GOVI	318.2490	317.5400	(0.223)	0.0000	0.0000	0
2010/03/03	GOVI 2010/08/05	315.60	Call	GOVI	68,539.0000	64,287.0000	(6.204)	0	0	0
2010/03/03	GOVI 2010/08/05	315.60	Put	GOVI	42,049.0000	44,887.0000	6.749	0	0	0
2010/03/03	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/03	ILBI 2010/05/06			Index Future	363.1130	362.6450	(0.129)	0.0000	0.0000	433
2010/03/03	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/03	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/03	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/03	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/03	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/03	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/03	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/03	JBAF 2010/03/17			Jibar Tradeable Future	7.1400	7.1200	(0.280)	0.0000	0.0000	0
2010/03/03	JBAF 2010/04/21			Jibar Tradeable Future	7.0400	7.0400	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/05/19			Jibar Tradeable Future	6.9900	6.9900	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/06/15			Jibar Tradeable Future	6.9800	6.9800	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/07/21			Jibar Tradeable Future	6.9700	6.9700	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/08/18			Jibar Tradeable Future	6.9800	6.9800	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/09/15			Jibar Tradeable Future	7.0100	7.0100	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2010/12/15			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2010/03/03	JBAF 2011/03/16			Jibar Tradeable Future	7.3200	7.3300	0.137	0.0000	0.0000	5,000
2010/03/03	JBAF 2011/06/15			Jibar Tradeable Future	7.5600	7.5700	0.132	0.0000	0.0000	5,000
2010/03/03	JBAF 2011/09/21			Jibar Tradeable Future	7.9300	7.9400	0.126	0.0000	0.0000	2,500
2010/03/03	JBAF 2011/12/21			Jibar Tradeable Future	8.1800	8.2100	0.367	0.0000	0.0000	7,500
2010/03/03	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/03	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/03	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/03	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/03	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/03	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	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
2010/03/03	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/03	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/03	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/03	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/03	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/03	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/03	OTH1 2010/05/06			Index Future	302.6860	302.0080	(0.224)	0.0000	0.0000	3
2010/03/03	R155 2010/05/06			Bond Future	7.3410	7.3710	0.409	0.0000	0.0000	0
2010/03/03	R155 2010/05/06	7.50	Call	Bond Future	304.0000	277.0000	(8.882)	0	0	0
2010/03/03	R155 2010/05/06	7.50	Put	Bond Future	100.0000	111.0000	11.000	0	0	0

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2010/03/03	R155 2010/05/06	7.55	Call	Bond Future	518.0000	491.0000	(5.212)	0	0	0
2010/03/03	R155 2010/05/06	7.55	Put	Bond Future	250.0000	261.0000	4.400	0	0	0
2010/03/03	R155 2010/05/06	7.45	Call	Bond Future	263.0000	238.0000	(9.506)	0	0	0
2010/03/03	R155 2010/05/06	7.45	Put	Bond Future	123.0000	137.0000	11.382	0	0	0
2010/03/03	R157 2010/05/06			Bond Future	8.1910	8.2190	0.342	0.0000	0.0000	6,883
2010/03/03	R157 2010/05/06	8.50	Call	Bond Future	1,837.0000	1,731.0000	(5.770)	0	0	0
2010/03/03	R157 2010/05/06	8.50	Put	Bond Future	348.0000	378.0000	8.621	0	0	0
2010/03/03	R157 2010/08/05			Bond Future	8.2450	8.2760	0.376	0.0000	0.0000	0
2010/03/03	R157 2010/08/05	8.75	Call	Bond Future	2,870.0000	2,759.0000	(3.868)	0	0	0
2010/03/03	R157 2010/08/05	8.75	Put	Bond Future	557.0000	589.0000	5.745	0	0	0
2010/03/03	R157 2010/08/05	8.50	Call	Bond Future	2,066.0000	1,971.0000	(4.598)	0	0	0
2010/03/03	R157 2010/08/05	8.50	Put	Bond Future	891.0000	939.0000	5.387	0	0	500
2010/03/03	R157 2010/08/05	9.00	Call	Bond Future	3,771.0000	3,649.0000	(3.235)	0	0	0
2010/03/03	R157 2010/08/05	9.00	Put	Bond Future	333.0000	355.0000	6.607	0	0	500
2010/03/03	R157 2010/08/05	8.25	Put	Bond Future	1,381.0000	1,447.0000	4.779	0	0	0
2010/03/03	R157 2010/08/05	8.25	Call	Bond Future	1,404.0000	1,327.0000	(5.484)	0	0	500
2010/03/03	R157 2010/11/04			Bond Future	8.2740	8.3080	0.411	0.0000	0.0000	0
2010/03/03	R157 2010/11/04	8.50	Call	Bond Future	2,540.0000	2,448.0000	(3.622)	0	0	0
2010/03/03	R157 2010/11/04	8.50	Put	Bond Future	1,545.0000	1,603.0000	3.754	0	0	0
2010/03/03	R157 2010/11/04	8.55	Call	Bond Future	2,666.0000	2,572.0000	(3.526)	0	0	0
2010/03/03	R157 2010/11/04	8.55	Put	Bond Future	1,452.0000	1,508.0000	3.857	0	0	0
2010/03/03	R157 2010/11/04	8.45	Call	Bond Future	2,416.0000	2,327.0000	(3.684)	0	0	0
2010/03/03	R157 2010/11/04	8.45	Put	Bond Future	1,640.0000	1,701.0000	3.720	0	0	0
2010/03/03	R186 2010/05/06			Bond Future	8.9490	8.9770	0.313	0.0000	0.0000	19,296
2010/03/03	R186 2010/05/06	9.00	Call	Bond Future	2,054.0000	1,898.0000	(7.595)	0	0	0
2010/03/03	R186 2010/05/06	9.00	Put	Bond Future	1,576.0000	1,683.0000	6.789	0	0	0
2010/03/03	R186 2010/08/05			Bond Future	8.9920	9.0220	0.334	0.0000	0.0000	0
2010/03/03	R186 2010/08/05	9.25	Call	Bond Future	4,276.0000	4,092.0000	(4.303)	0	0	0
2010/03/03	R186 2010/08/05	9.25	Put	Bond Future	1,918.0000	2,012.0000	4.901	0	0	0
2010/03/03	R186 2010/08/05	8.75	Call	Bond Future	1,944.0000	1,829.0000	(5.916)	0	0	1,300
2010/03/03	R186 2010/08/05	8.75	Put	Bond Future	4,225.0000	4,388.0000	3.858	0	0	0
2010/03/03	R186 2010/08/05	9.75	Call	Bond Future	7,504.0000	7,270.0000	(3.118)	0	0	0
2010/03/03	R186 2010/08/05	9.75	Put	Bond Future	781.0000	825.0000	5.634	0	0	1,300

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2010/03/03	R186 2010/08/05	10.00	Call	Bond Future	9,294.0000	9,045.0000	(2.679)	0	0	0
2010/03/03	R186 2010/08/05	10.00	Put	Bond Future	485.0000	514.0000	5.979	0	0	3,000
2010/03/03	R186 2010/11/04			Bond Future	9.0210	9.0520	0.344	0.0000	0.0000	0
2010/03/03	R186 2010/11/04	9.25	Call	Bond Future	5,284.0000	5,108.0000	(3.331)	0	0	0
2010/03/03	R186 2010/11/04	9.25	Put	Bond Future	3,210.0000	3,318.0000	3.364	0	0	0
2010/03/03	R186 2010/11/04	9.30	Call	Bond Future	5,538.0000	5,357.0000	(3.268)	0	0	0
2010/03/03	R186 2010/11/04	9.30	Put	Bond Future	3,019.0000	3,122.0000	3.412	0	0	0
2010/03/03	R186 2010/11/04	9.20	Call	Bond Future	4,663.0000	4,491.0000	(3.689)	0	0	0
2010/03/03	R186 2010/11/04	9.20	Put	Bond Future	3,037.0000	3,149.0000	3.688	0	0	0
2010/03/03	R201 2010/05/06			Bond Future	8.2090	8.2270	0.219	0.0000	0.0000	486
2010/03/03	R201 2010/05/06	8.50	Call	Bond Future	1,401.0000	1,347.0000	(3.854)	0	0	0
2010/03/03	R201 2010/05/06	8.50	Put	Bond Future	295.0000	310.0000	5.085	0	0	0
2010/03/03	R201 2010/08/05			Bond Future	8.2580	8.2780	0.242	0.0000	0.0000	0
2010/03/03	R201 2010/08/05	9.00	Call	Bond Future	2,951.0000	2,889.0000	(2.101)	0	0	0
2010/03/03	R201 2010/08/05	9.00	Put	Bond Future	292.0000	303.0000	3.767	0	0	0
2010/03/03	R201 2010/11/04			Bond Future	8.2740	8.2960	0.266	0.0000	0.0000	0
2010/03/03	R201 2010/11/04	8.50	Call	Bond Future	1,798.0000	1,750.0000	(2.670)	0	0	0
2010/03/03	R201 2010/11/04	8.50	Put	Bond Future	1,019.0000	1,047.0000	2.748	0	0	0
2010/03/03	R201 2010/11/04	8.55	Call	Bond Future	1,899.0000	1,850.0000	(2.580)	0	0	0
2010/03/03	R201 2010/11/04	8.55	Put	Bond Future	948.0000	975.0000	2.848	0	0	0
2010/03/03	R201 2010/11/04	8.45	Call	Bond Future	1,699.0000	1,653.0000	(2.707)	0	0	0
2010/03/03	R201 2010/11/04	8.45	Put	Bond Future	1,091.0000	1,122.0000	2.841	0	0	0
2010/03/03	R203 2010/05/06			Bond Future	8.7380	8.7670	0.332	0.0000	0.0000	1,710
2010/03/03	R203 2010/05/06	9.00	Call	Bond Future	1,853.0000	1,740.0000	(6.098)	0	0	0
2010/03/03	R203 2010/05/06	9.00	Put	Bond Future	489.0000	528.0000	7.975	0	0	0
2010/03/03	R203 2010/08/05			Bond Future	8.7940	8.8240	0.341	0.0000	0.0000	0
2010/03/03	R203 2010/08/05	9.25	Call	Bond Future	3,046.0000	2,933.0000	(3.710)	0	0	0
2010/03/03	R203 2010/08/05	9.25	Put	Bond Future	753.0000	793.0000	5.312	0	0	0
2010/03/03	R203 2010/11/04			Bond Future	8.8320	8.8640	0.362	0.0000	0.0000	0
2010/03/03	R203 2010/11/04	9.25	Call	Bond Future	3,406.0000	3,299.0000	(3.142)	0	0	0
2010/03/03	R203 2010/11/04	9.25	Put	Bond Future	1,358.0000	1,410.0000	3.829	0	0	0
2010/03/03	R203 2010/11/04	9.30	Call	Bond Future	3,560.0000	3,451.0000	(3.062)	0	0	0
2010/03/03	R203 2010/11/04	9.30	Put	Bond Future	1,271.0000	1,320.0000	3.855	0	0	0

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2010/03/03	R203 2010/11/04	9.20	Call	Bond Future	3,255.0000	3,150.0000	(3.226)	0	0	0
2010/03/03	R203 2010/11/04	9.20	Put	Bond Future	1,449.0000	1,503.0000	3.727	0	0	0
2010/03/03	R204 2010/05/06			Bond Future	8.7670	8.7960	0.331	0.0000	0.0000	1,552
2010/03/03	R204 2010/05/06	9.00	Call	Bond Future	1,905.0000	1,783.0000	(6.404)	0	0	200
2010/03/03	R204 2010/05/06	9.00	Put	Bond Future	569.0000	615.0000	8.084	0	0	200
2010/03/03	R204 2010/05/06	9.50	Call	Bond Future	4,219.0000	4,061.0000	(3.745)	0	0	0
2010/03/03	R204 2010/05/06	9.50	Put	Bond Future	98.0000	107.0000	9.184	0	0	200
2010/03/03	R204 2010/05/06	8.50	Put	Bond Future	2,056.0000	2,169.0000	5.496	0	0	0
2010/03/03	R204 2010/05/06	8.50	Call	Bond Future	496.0000	441.0000	(11.089)	0	0	200
2010/03/03	R204 2010/08/05			Bond Future	8.8200	8.8500	0.340	0.0000	0.0000	0
2010/03/03	R204 2010/08/05	9.25	Call	Bond Future	3,275.0000	3,151.0000	(3.786)	0	0	0
2010/03/03	R204 2010/08/05	9.25	Put	Bond Future	885.0000	930.0000	5.085	0	0	0
2010/03/03	R204 2010/11/04			Bond Future	8.8530	8.8840	0.350	0.0000	0.0000	0
2010/03/03	R204 2010/11/04	9.25	Call	Bond Future	3,775.0000	3,660.0000	(3.046)	0	0	0
2010/03/03	R204 2010/11/04	9.25	Put	Bond Future	1,613.0000	1,669.0000	3.472	0	0	0
2010/03/03	R204 2010/11/04	9.30	Call	Bond Future	3,943.0000	3,826.0000	(2.967)	0	0	0
2010/03/03	R204 2010/11/04	9.30	Put	Bond Future	1,513.0000	1,567.0000	3.569	0	0	0
2010/03/03	R204 2010/11/04	9.20	Call	Bond Future	3,610.0000	3,499.0000	(3.075)	0	0	0
2010/03/03	R204 2010/11/04	9.20	Put	Bond Future	1,717.0000	1,777.0000	3.494	0	0	0
2010/03/03	R206 2010/05/06			Bond Future	8.2520	8.2810	0.351	0.0000	0.0000	0
2010/03/03	R206 2010/05/06	8.75	Call	Bond Future	1,637.0000	1,560.0000	(4.704)	0	0	0
2010/03/03	R206 2010/05/06	8.75	Put	Bond Future	120.0000	132.0000	10.000	0	0	0
2010/03/03	R206 2010/08/05			Bond Future	8.3180	8.3490	0.373	0.0000	0.0000	0
2010/03/03	R206 2010/08/05	9.00	Call	Bond Future	2,203.0000	2,130.0000	(3.314)	0	0	0
2010/03/03	R206 2010/08/05	9.00	Put	Bond Future	258.0000	275.0000	6.589	0	0	0
2010/03/03	R206 2010/11/04			Bond Future	8.3380	8.3730	0.420	0.0000	0.0000	0
2010/03/03	R206 2010/11/04	8.50	Call	Bond Future	1,541.0000	1,486.0000	(3.569)	0	0	0
2010/03/03	R206 2010/11/04	8.50	Put	Bond Future	1,103.0000	1,143.0000	3.626	0	0	0
2010/03/03	R206 2010/11/04	8.55	Call	Bond Future	1,616.0000	1,559.0000	(3.527)	0	0	0
2010/03/03	R206 2010/11/04	8.55	Put	Bond Future	1,044.0000	1,082.0000	3.640	0	0	0
2010/03/03	R206 2010/11/04	8.45	Call	Bond Future	1,468.0000	1,415.0000	(3.610)	0	0	0
2010/03/03	R206 2010/11/04	8.45	Put	Bond Future	1,165.0000	1,207.0000	3.605	0	0	0
2010/03/03	R207 2010/05/06			Bond Future	8.9390	8.9770	0.425	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
2010/03/03	R207 2010/05/06	9.25	Call	Bond Future	2,278.0000	2,106.0000	(7.550)	0	0	0
2010/03/03	R207 2010/05/06	9.25	Put	Bond Future	457.0000	510.0000	11.597	0	0	0
2010/03/03	R207 2010/08/05			Bond Future	8.9950	9.0350	0.445	0.0000	0.0000	0
2010/03/03	R207 2010/08/05	9.50	Call	Bond Future	3,703.0000	3,530.0000	(4.672)	0	0	0
2010/03/03	R207 2010/08/05	9.50	Put	Bond Future	828.0000	887.0000	7.126	0	0	0
2010/03/03	R207 2010/11/04			Bond Future	9.0290	9.0710	0.465	0.0000	0.0000	0
2010/03/03	R207 2010/11/04	9.25	Call	Bond Future	3,351.0000	3,206.0000	(4.327)	0	0	0
2010/03/03	R207 2010/11/04	9.25	Put	Bond Future	2,100.0000	2,195.0000	4.524	0	0	0
2010/03/03	R207 2010/11/04	9.30	Call	Bond Future	3,509.0000	3,361.0000	(4.218)	0	0	0
2010/03/03	R207 2010/11/04	9.30	Put	Bond Future	1,978.0000	2,070.0000	4.651	0	0	0
2010/03/03	R207 2010/11/04	9.20	Call	Bond Future	3,196.0000	3,055.0000	(4.412)	0	0	0
2010/03/03	R207 2010/11/04	9.20	Put	Bond Future	2,226.0000	2,325.0000	4.447	0	0	0
2010/03/03	R208 2010/05/06			Bond Future	8.9630	8.9920	0.324	0.0000	0.0000	5,004
2010/03/03	R208 2010/05/06	9.25	Call	Bond Future	2,278.0000	2,143.0000	(5.926)	0	0	0
2010/03/03	R208 2010/05/06	9.25	Put	Bond Future	534.0000	577.0000	8.052	0	0	0
2010/03/03	R208 2010/08/05			Bond Future	9.0130	9.0430	0.333	0.0000	0.0000	0
2010/03/03	R208 2010/08/05	9.50	Call	Bond Future	3,761.0000	3,624.0000	(3.643)	0	0	0
2010/03/03	R208 2010/08/05	9.50	Put	Bond Future	877.0000	921.0000	5.017	0	0	0
2010/03/03	R208 2010/11/04			Bond Future	9.0480	9.0790	0.343	0.0000	0.0000	0
2010/03/03	R208 2010/11/04	9.25	Call	Bond Future	3,422.0000	3,309.0000	(3.302)	0	0	0
2010/03/03	R208 2010/11/04	9.25	Put	Bond Future	2,228.0000	2,300.0000	3.232	0	0	0
2010/03/03	R208 2010/11/04	9.30	Call	Bond Future	3,585.0000	3,470.0000	(3.208)	0	0	0
2010/03/03	R208 2010/11/04	9.30	Put	Bond Future	2,099.0000	2,169.0000	3.335	0	0	0
2010/03/03	R208 2010/11/04	9.20	Call	Bond Future	2,986.0000	2,877.0000	(3.650)	0	0	0
2010/03/03	R208 2010/11/04	9.20	Put	Bond Future	2,086.0000	2,161.0000	3.595	0	0	0
2010/03/03	R209 2010/05/06			Bond Future	8.8680	8.9070	0.440	0.0000	0.0000	1,798
2010/03/03	R209 2010/05/06	8.50	Call	Bond Future	467.0000	395.0000	(15.418)	0	0	0
2010/03/03	R209 2010/05/06	8.50	Put	Bond Future	3,464.0000	3,698.0000	6.755	0	0	0
2010/03/03	R209 2010/08/05			Bond Future	8.8990	8.9400	0.461	0.0000	0.0000	0
2010/03/03	R209 2010/08/05	8.75	Call	Bond Future	1,918.0000	1,773.0000	(7.560)	0	0	0
2010/03/03	R209 2010/08/05	8.75	Put	Bond Future	3,100.0000	3,275.0000	5.645	0	0	0
2010/03/03	R209 2010/11/04			Bond Future	8.9200	8.9610	0.460	0.0000	0.0000	0
2010/03/03	R209 2010/11/04	9.00	Call	Bond Future	3,703.0000	3,523.0000	(4.861)	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
2010/03/03	R209 2010/11/04	9.00	Put	Bond Future	3,084.0000	3,222.0000	4.475	0	0	0
2010/03/03	R209 2010/11/04	9.05	Call	Bond Future	3,900.0000	3,714.0000	(4.769)	0	0	0
2010/03/03	R209 2010/11/04	9.05	Put	Bond Future	2,898.0000	3,031.0000	4.589	0	0	0
2010/03/03	R209 2010/11/04	8.95	Call	Bond Future	3,511.0000	3,336.0000	(4.984)	0	0	0
2010/03/03	R209 2010/11/04	8.95	Put	Bond Future	3,278.0000	3,421.0000	4.362	0	0	0
2010/03/03	TRT1 2010/05/06			Index Future	308.6980	308.0160	(0.221)	0.0000	0.0000	100
Total										67551.00