



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 04/03/2010

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
2010/03/04	AL7T 2010/05/06			Index Future	336.1480	336.5540	0.121	0.0000	0.0000	58
2010/03/04	ALBI 2010/05/06			Index Future	310.3670	310.5410	0.056	0.0000	0.0000	1,265
2010/03/04	ALBI 2010/08/05			Index Future	310.5010	310.6740	0.056	0.0000	0.0000	0
2010/03/04	CRD1 2010/05/06			Index Future	135.5720	135.6670	0.070	0.0000	0.0000	2
2010/03/04	GOVI 2010/05/06			GOVI	311.8370	312.0280	0.061	0.0000	0.0000	324
2010/03/04	GOVI 2010/05/06	309.80	Call	GOVI	46,438.0000	47,316.0000	1.891	0	0	0
2010/03/04	GOVI 2010/05/06	309.80	Put	GOVI	26,068.0000	25,036.0000	(3.959)	0	0	0
2010/03/04	GOVI 2010/08/05			GOVI	317.5400	317.7340	0.061	0.0000	0.0000	0
2010/03/04	GOVI 2010/08/05	315.60	Call	GOVI	64,287.0000	65,217.0000	1.447	0	0	0
2010/03/04	GOVI 2010/08/05	315.60	Put	GOVI	44,887.0000	43,877.0000	(2.250)	0	0	0
2010/03/04	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/04	ILBI 2010/05/06			Index Future	362.6450	362.8680	0.061	0.0000	0.0000	433
2010/03/04	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/04	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/04	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/04	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/04	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/04	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/04	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/04	JBAF 2010/03/17			Jibar Tradeable Future	7.1200	7.1200	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/04/21			Jibar Tradeable Future	7.0400	7.0400	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/05/19			Jibar Tradeable Future	6.9900	6.9900	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/06/15			Jibar Tradeable Future	6.9800	6.9800	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/07/21			Jibar Tradeable Future	6.9700	6.9700	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/08/18			Jibar Tradeable Future	6.9800	6.9800	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/09/15			Jibar Tradeable Future	7.0100	7.0100	0.000	0.0000	0.0000	0
2010/03/04	JBAF 2010/12/15			Jibar Tradeable Future	7.1200	7.1300	0.140	0.0000	0.0000	0
2010/03/04	JBAF 2011/03/16			Jibar Tradeable Future	7.3300	7.3300	0.000	0.0000	0.0000	5,000
2010/03/04	JBAF 2011/06/15			Jibar Tradeable Future	7.5700	7.5700	0.000	0.0000	0.0000	5,000
2010/03/04	JBAF 2011/09/21			Jibar Tradeable Future	7.9400	7.9400	0.000	0.0000	0.0000	2,500
2010/03/04	JBAF 2011/12/21			Jibar Tradeable Future	8.2100	8.2100	0.000	0.0000	0.0000	7,500
2010/03/04	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/04	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/04	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/04	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/04	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/04	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	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
2010/03/04	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/04	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/04	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/04	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/04	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/04	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/04	OTH1 2010/05/06			Index Future	302.0080	302.1020	0.031	0.0000	0.0000	3
2010/03/04	R155 2010/05/06			Bond Future	7.3710	7.3660	(0.068)	0.0000	0.0000	0
2010/03/04	R155 2010/05/06	7.50	Call	Bond Future	277.0000	280.0000	1.083	0	0	0
2010/03/04	R155 2010/05/06	7.50	Put	Bond Future	111.0000	108.0000	(2.703)	0	0	0

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2010/03/04	R155 2010/05/06	7.55	Call	Bond Future	491.0000	493.0000	0.407	0	0	0
2010/03/04	R155 2010/05/06	7.55	Put	Bond Future	261.0000	257.0000	(1.533)	0	0	0
2010/03/04	R155 2010/05/06	7.45	Call	Bond Future	238.0000	240.0000	0.840	0	0	0
2010/03/04	R155 2010/05/06	7.45	Put	Bond Future	137.0000	132.0000	(3.650)	0	0	0
2010/03/04	R157 2010/05/06			Bond Future	8.2190	8.2080	(0.134)	0.0000	0.0000	6,883
2010/03/04	R157 2010/05/06	8.50	Call	Bond Future	1,731.0000	1,765.0000	1.964	0	0	0
2010/03/04	R157 2010/05/06	8.50	Put	Bond Future	378.0000	358.0000	(5.291)	0	0	0
2010/03/04	R157 2010/08/05			Bond Future	8.2760	8.2640	(0.145)	0.0000	0.0000	0
2010/03/04	R157 2010/08/05	8.75	Call	Bond Future	2,759.0000	2,797.0000	1.377	0	0	0
2010/03/04	R157 2010/08/05	8.75	Put	Bond Future	589.0000	572.0000	(2.886)	0	0	0
2010/03/04	R157 2010/08/05	8.50	Call	Bond Future	1,971.0000	2,002.0000	1.573	0	0	0
2010/03/04	R157 2010/08/05	8.50	Put	Bond Future	939.0000	915.0000	(2.556)	0	0	500
2010/03/04	R157 2010/08/05	9.00	Call	Bond Future	3,649.0000	3,692.0000	1.178	0	0	0
2010/03/04	R157 2010/08/05	9.00	Put	Bond Future	355.0000	342.0000	(3.662)	0	0	500
2010/03/04	R157 2010/08/05	8.25	Put	Bond Future	1,447.0000	1,416.0000	(2.142)	0	0	0
2010/03/04	R157 2010/08/05	8.25	Call	Bond Future	1,327.0000	1,351.0000	1.809	0	0	500
2010/03/04	R157 2010/11/04			Bond Future	8.3080	8.2950	(0.156)	0.0000	0.0000	0
2010/03/04	R157 2010/11/04	8.50	Call	Bond Future	2,448.0000	2,477.0000	1.185	0	0	0
2010/03/04	R157 2010/11/04	8.50	Put	Bond Future	1,603.0000	1,575.0000	(1.747)	0	0	0
2010/03/04	R157 2010/11/04	8.55	Call	Bond Future	2,572.0000	2,603.0000	1.205	0	0	0
2010/03/04	R157 2010/11/04	8.55	Put	Bond Future	1,508.0000	1,482.0000	(1.724)	0	0	0
2010/03/04	R157 2010/11/04	8.45	Call	Bond Future	2,327.0000	2,356.0000	1.246	0	0	0
2010/03/04	R157 2010/11/04	8.45	Put	Bond Future	1,701.0000	1,673.0000	(1.646)	0	0	0
2010/03/04	R186 2010/05/06			Bond Future	8.9770	8.9770	0.000	0.0000	0.0000	19,296
2010/03/04	R186 2010/05/06	9.00	Call	Bond Future	1,898.0000	1,884.0000	(0.738)	0	0	0
2010/03/04	R186 2010/05/06	9.00	Put	Bond Future	1,683.0000	1,669.0000	(0.832)	0	0	0
2010/03/04	R186 2010/08/05			Bond Future	9.0220	9.0220	0.000	0.0000	0.0000	0
2010/03/04	R186 2010/08/05	9.25	Call	Bond Future	4,092.0000	4,083.0000	(0.220)	0	0	0
2010/03/04	R186 2010/08/05	9.25	Put	Bond Future	2,012.0000	2,003.0000	(0.447)	0	0	0
2010/03/04	R186 2010/08/05	8.75	Call	Bond Future	1,829.0000	1,820.0000	(0.492)	0	0	1,300
2010/03/04	R186 2010/08/05	8.75	Put	Bond Future	4,388.0000	4,379.0000	(0.205)	0	0	0
2010/03/04	R186 2010/08/05	9.75	Call	Bond Future	7,270.0000	7,264.0000	(0.083)	0	0	0
2010/03/04	R186 2010/08/05	9.75	Put	Bond Future	825.0000	819.0000	(0.727)	0	0	1,300

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2010/03/04	R186 2010/08/05	10.00	Call	Bond Future	9,045.0000	9,039.0000	(0.066)	0	0	0
2010/03/04	R186 2010/08/05	10.00	Put	Bond Future	514.0000	508.0000	(1.167)	0	0	3,000
2010/03/04	R186 2010/11/04			Bond Future	9.0520	9.0510	(0.011)	0.0000	0.0000	0
2010/03/04	R186 2010/11/04	9.25	Call	Bond Future	5,108.0000	5,105.0000	(0.059)	0	0	0
2010/03/04	R186 2010/11/04	9.25	Put	Bond Future	3,318.0000	3,306.0000	(0.362)	0	0	0
2010/03/04	R186 2010/11/04	9.30	Call	Bond Future	5,357.0000	5,354.0000	(0.056)	0	0	0
2010/03/04	R186 2010/11/04	9.30	Put	Bond Future	3,122.0000	3,110.0000	(0.384)	0	0	0
2010/03/04	R186 2010/11/04	9.20	Call	Bond Future	4,491.0000	4,488.0000	(0.067)	0	0	0
2010/03/04	R186 2010/11/04	9.20	Put	Bond Future	3,149.0000	3,137.0000	(0.381)	0	0	0
2010/03/04	R201 2010/05/06			Bond Future	8.2270	8.2160	(0.134)	0.0000	0.0000	486
2010/03/04	R201 2010/05/06	8.50	Call	Bond Future	1,347.0000	1,372.0000	1.856	0	0	0
2010/03/04	R201 2010/05/06	8.50	Put	Bond Future	310.0000	293.0000	(5.484)	0	0	0
2010/03/04	R201 2010/08/05			Bond Future	8.2780	8.2660	(0.145)	0.0000	0.0000	0
2010/03/04	R201 2010/08/05	9.00	Call	Bond Future	2,889.0000	2,922.0000	1.142	0	0	0
2010/03/04	R201 2010/08/05	9.00	Put	Bond Future	303.0000	293.0000	(3.300)	0	0	0
2010/03/04	R201 2010/11/04			Bond Future	8.2960	8.2830	(0.157)	0.0000	0.0000	0
2010/03/04	R201 2010/11/04	8.50	Call	Bond Future	1,750.0000	1,774.0000	1.371	0	0	0
2010/03/04	R201 2010/11/04	8.50	Put	Bond Future	1,047.0000	1,026.0000	(2.006)	0	0	0
2010/03/04	R201 2010/11/04	8.55	Call	Bond Future	1,850.0000	1,875.0000	1.351	0	0	0
2010/03/04	R201 2010/11/04	8.55	Put	Bond Future	975.0000	955.0000	(2.051)	0	0	0
2010/03/04	R201 2010/11/04	8.45	Call	Bond Future	1,653.0000	1,676.0000	1.391	0	0	0
2010/03/04	R201 2010/11/04	8.45	Put	Bond Future	1,122.0000	1,100.0000	(1.961)	0	0	0
2010/03/04	R203 2010/05/06			Bond Future	8.7670	8.7450	(0.251)	0.0000	0.0000	1,710
2010/03/04	R203 2010/05/06	9.00	Call	Bond Future	1,740.0000	1,813.0000	4.195	0	0	0
2010/03/04	R203 2010/05/06	9.00	Put	Bond Future	528.0000	486.0000	(7.955)	0	0	0
2010/03/04	R203 2010/08/05			Bond Future	8.8240	8.8010	(0.261)	0.0000	0.0000	0
2010/03/04	R203 2010/08/05	9.25	Call	Bond Future	2,933.0000	3,012.0000	2.693	0	0	0
2010/03/04	R203 2010/08/05	9.25	Put	Bond Future	793.0000	755.0000	(4.792)	0	0	0
2010/03/04	R203 2010/11/04			Bond Future	8.8640	8.8400	(0.271)	0.0000	0.0000	0
2010/03/04	R203 2010/11/04	9.25	Call	Bond Future	3,299.0000	3,371.0000	2.182	0	0	0
2010/03/04	R203 2010/11/04	9.25	Put	Bond Future	1,410.0000	1,363.0000	(3.333)	0	0	0
2010/03/04	R203 2010/11/04	9.30	Call	Bond Future	3,451.0000	3,525.0000	2.144	0	0	0
2010/03/04	R203 2010/11/04	9.30	Put	Bond Future	1,320.0000	1,275.0000	(3.409)	0	0	0

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2010/03/04	R203 2010/11/04	9.20	Call	Bond Future	3,150.0000	3,221.0000	2.254	0	0	0
2010/03/04	R203 2010/11/04	9.20	Put	Bond Future	1,503.0000	1,455.0000	(3.194)	0	0	0
2010/03/04	R204 2010/05/06			Bond Future	8.7960	8.7740	(0.250)	0.0000	0.0000	1,552
2010/03/04	R204 2010/05/06	9.00	Call	Bond Future	1,783.0000	1,862.0000	4.431	0	0	200
2010/03/04	R204 2010/05/06	9.00	Put	Bond Future	615.0000	567.0000	(7.805)	0	0	200
2010/03/04	R204 2010/05/06	9.50	Call	Bond Future	4,061.0000	4,175.0000	2.807	0	0	0
2010/03/04	R204 2010/05/06	9.50	Put	Bond Future	107.0000	94.0000	(12.150)	0	0	200
2010/03/04	R204 2010/05/06	8.50	Put	Bond Future	2,169.0000	2,070.0000	(4.564)	0	0	0
2010/03/04	R204 2010/05/06	8.50	Call	Bond Future	441.0000	469.0000	6.349	0	0	200
2010/03/04	R204 2010/08/05			Bond Future	8.8500	8.8280	(0.249)	0.0000	0.0000	0
2010/03/04	R204 2010/08/05	9.25	Call	Bond Future	3,151.0000	3,233.0000	2.602	0	0	0
2010/03/04	R204 2010/08/05	9.25	Put	Bond Future	930.0000	888.0000	(4.516)	0	0	0
2010/03/04	R204 2010/11/04			Bond Future	8.8840	8.8610	(0.259)	0.0000	0.0000	0
2010/03/04	R204 2010/11/04	9.25	Call	Bond Future	3,660.0000	3,737.0000	2.104	0	0	0
2010/03/04	R204 2010/11/04	9.25	Put	Bond Future	1,669.0000	1,619.0000	(2.996)	0	0	0
2010/03/04	R204 2010/11/04	9.30	Call	Bond Future	3,826.0000	3,904.0000	2.039	0	0	0
2010/03/04	R204 2010/11/04	9.30	Put	Bond Future	1,567.0000	1,519.0000	(3.063)	0	0	0
2010/03/04	R204 2010/11/04	9.20	Call	Bond Future	3,499.0000	3,573.0000	2.115	0	0	0
2010/03/04	R204 2010/11/04	9.20	Put	Bond Future	1,777.0000	1,724.0000	(2.983)	0	0	0
2010/03/04	R206 2010/05/06			Bond Future	8.2810	8.2590	(0.266)	0.0000	0.0000	0
2010/03/04	R206 2010/05/06	8.75	Call	Bond Future	1,560.0000	1,614.0000	3.462	0	0	0
2010/03/04	R206 2010/05/06	8.75	Put	Bond Future	132.0000	118.0000	(10.606)	0	0	0
2010/03/04	R206 2010/08/05			Bond Future	8.3490	8.3260	(0.275)	0.0000	0.0000	0
2010/03/04	R206 2010/08/05	9.00	Call	Bond Future	2,130.0000	2,180.0000	2.347	0	0	0
2010/03/04	R206 2010/08/05	9.00	Put	Bond Future	275.0000	258.0000	(6.182)	0	0	0
2010/03/04	R206 2010/11/04			Bond Future	8.3730	8.3470	(0.311)	0.0000	0.0000	0
2010/03/04	R206 2010/11/04	8.50	Call	Bond Future	1,486.0000	1,522.0000	2.423	0	0	0
2010/03/04	R206 2010/11/04	8.50	Put	Bond Future	1,143.0000	1,109.0000	(2.975)	0	0	0
2010/03/04	R206 2010/11/04	8.55	Call	Bond Future	1,559.0000	1,596.0000	2.373	0	0	0
2010/03/04	R206 2010/11/04	8.55	Put	Bond Future	1,082.0000	1,048.0000	(3.142)	0	0	0
2010/03/04	R206 2010/11/04	8.45	Call	Bond Future	1,415.0000	1,450.0000	2.473	0	0	0
2010/03/04	R206 2010/11/04	8.45	Put	Bond Future	1,207.0000	1,172.0000	(2.900)	0	0	0
2010/03/04	R207 2010/05/06			Bond Future	8.9770	8.9560	(0.234)	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
2010/03/04	R207 2010/05/06	9.25	Call	Bond Future	2,106.0000	2,189.0000	3.941	0	0	0
2010/03/04	R207 2010/05/06	9.25	Put	Bond Future	510.0000	469.0000	(8.039)	0	0	0
2010/03/04	R207 2010/08/05			Bond Future	9.0350	9.0130	(0.243)	0.0000	0.0000	0
2010/03/04	R207 2010/08/05	9.50	Call	Bond Future	3,530.0000	3,617.0000	2.465	0	0	0
2010/03/04	R207 2010/08/05	9.50	Put	Bond Future	887.0000	846.0000	(4.622)	0	0	0
2010/03/04	R207 2010/11/04			Bond Future	9.0710	9.0480	(0.254)	0.0000	0.0000	0
2010/03/04	R207 2010/11/04	9.25	Call	Bond Future	3,206.0000	3,276.0000	2.183	0	0	0
2010/03/04	R207 2010/11/04	9.25	Put	Bond Future	2,195.0000	2,134.0000	(2.779)	0	0	0
2010/03/04	R207 2010/11/04	9.30	Call	Bond Future	3,361.0000	3,434.0000	2.172	0	0	0
2010/03/04	R207 2010/11/04	9.30	Put	Bond Future	2,070.0000	2,012.0000	(2.802)	0	0	0
2010/03/04	R207 2010/11/04	9.20	Call	Bond Future	3,055.0000	3,123.0000	2.226	0	0	0
2010/03/04	R207 2010/11/04	9.20	Put	Bond Future	2,325.0000	2,262.0000	(2.710)	0	0	0
2010/03/04	R208 2010/05/06			Bond Future	8.9920	8.9710	(0.234)	0.0000	0.0000	5,004
2010/03/04	R208 2010/05/06	9.25	Call	Bond Future	2,143.0000	2,227.0000	3.920	0	0	0
2010/03/04	R208 2010/05/06	9.25	Put	Bond Future	577.0000	532.0000	(7.799)	0	0	0
2010/03/04	R208 2010/08/05			Bond Future	9.0430	9.0210	(0.243)	0.0000	0.0000	0
2010/03/04	R208 2010/08/05	9.50	Call	Bond Future	3,624.0000	3,715.0000	2.511	0	0	0
2010/03/04	R208 2010/08/05	9.50	Put	Bond Future	921.0000	879.0000	(4.560)	0	0	0
2010/03/04	R208 2010/11/04			Bond Future	9.0790	9.0560	(0.253)	0.0000	0.0000	0
2010/03/04	R208 2010/11/04	9.25	Call	Bond Future	3,309.0000	3,383.0000	2.236	0	0	0
2010/03/04	R208 2010/11/04	9.25	Put	Bond Future	2,300.0000	2,237.0000	(2.739)	0	0	0
2010/03/04	R208 2010/11/04	9.30	Call	Bond Future	3,470.0000	3,546.0000	2.190	0	0	0
2010/03/04	R208 2010/11/04	9.30	Put	Bond Future	2,169.0000	2,108.0000	(2.812)	0	0	0
2010/03/04	R208 2010/11/04	9.20	Call	Bond Future	2,877.0000	2,949.0000	2.503	0	0	0
2010/03/04	R208 2010/11/04	9.20	Put	Bond Future	2,161.0000	2,096.0000	(3.008)	0	0	0
2010/03/04	R209 2010/05/06			Bond Future	8.9070	8.9170	0.112	0.0000	0.0000	1,798
2010/03/04	R209 2010/05/06	8.50	Call	Bond Future	395.0000	372.0000	(5.823)	0	0	0
2010/03/04	R209 2010/05/06	8.50	Put	Bond Future	3,698.0000	3,753.0000	1.487	0	0	0
2010/03/04	R209 2010/08/05			Bond Future	8.9400	8.9500	0.112	0.0000	0.0000	0
2010/03/04	R209 2010/08/05	8.75	Call	Bond Future	1,773.0000	1,733.0000	(2.256)	0	0	0
2010/03/04	R209 2010/08/05	8.75	Put	Bond Future	3,275.0000	3,313.0000	1.160	0	0	0
2010/03/04	R209 2010/11/04			Bond Future	8.9610	8.9710	0.112	0.0000	0.0000	0
2010/03/04	R209 2010/11/04	9.00	Call	Bond Future	3,523.0000	3,474.0000	(1.391)	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
2010/03/04	R209 2010/11/04	9.00	Put	Bond Future	3,222.0000	3,251.0000	0.900	0	0	0
2010/03/04	R209 2010/11/04	9.05	Call	Bond Future	3,714.0000	3,664.0000	(1.346)	0	0	0
2010/03/04	R209 2010/11/04	9.05	Put	Bond Future	3,031.0000	3,058.0000	0.891	0	0	0
2010/03/04	R209 2010/11/04	8.95	Call	Bond Future	3,336.0000	3,290.0000	(1.379)	0	0	0
2010/03/04	R209 2010/11/04	8.95	Put	Bond Future	3,421.0000	3,453.0000	0.935	0	0	0
2010/03/04	TRT1 2010/05/06			Index Future	308.0160	308.2030	0.061	0.0000	0.0000	100
Total										67551.00