



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 05/03/2010

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
2010/03/05	AL7T 2010/05/06			Index Future	336.5540	336.4230	(0.039)	0.0000	0.0000	58
2010/03/05	ALBI 2010/05/06			Index Future	310.5410	310.0690	(0.152)	0.0000	0.0000	1,265
2010/03/05	ALBI 2010/08/05			Index Future	310.6740	310.1990	(0.153)	0.0000	0.0000	0
2010/03/05	CRD1 2010/05/06			Index Future	135.6670	135.6320	(0.026)	0.0000	0.0000	2
2010/03/05	GOVI 2010/05/06			GOVI	312.0280	311.5740	(0.145)	0.0000	0.0000	324
2010/03/05	GOVI 2010/05/06	309.80	Call	GOVI	47,316.0000	44,339.0000	(6.292)	0	0	0
2010/03/05	GOVI 2010/05/06	309.80	Put	GOVI	25,036.0000	26,599.0000	6.243	0	0	0
2010/03/05	GOVI 2010/08/05			GOVI	317.7340	317.2710	(0.146)	0.0000	0.0000	0
2010/03/05	GOVI 2010/08/05	315.60	Call	GOVI	65,217.0000	62,430.0000	(4.273)	0	0	0
2010/03/05	GOVI 2010/08/05	315.60	Put	GOVI	43,877.0000	45,720.0000	4.200	0	0	0
2010/03/05	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/05	ILBI 2010/05/06			Index Future	362.8680	362.9390	0.020	0.0000	0.0000	433
2010/03/05	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/05	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/05	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/05	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/05	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/05	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/05	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/05	JBAF 2010/03/17			Jibar Tradeable Future	7.1200	7.1000	(0.281)	0.0000	0.0000	0
2010/03/05	JBAF 2010/04/21			Jibar Tradeable Future	7.0400	7.0100	(0.426)	0.0000	0.0000	0
2010/03/05	JBAF 2010/05/19			Jibar Tradeable Future	6.9900	6.9700	(0.286)	0.0000	0.0000	0
2010/03/05	JBAF 2010/06/15			Jibar Tradeable Future	6.9800	6.9600	(0.287)	0.0000	0.0000	0
2010/03/05	JBAF 2010/07/21			Jibar Tradeable Future	6.9700	6.9500	(0.287)	0.0000	0.0000	0
2010/03/05	JBAF 2010/08/18			Jibar Tradeable Future	6.9800	6.9600	(0.287)	0.0000	0.0000	0
2010/03/05	JBAF 2010/09/15			Jibar Tradeable Future	7.0100	6.9900	(0.285)	0.0000	0.0000	0
2010/03/05	JBAF 2010/12/15			Jibar Tradeable Future	7.1300	7.1100	(0.281)	0.0000	0.0000	0
2010/03/05	JBAF 2011/03/16			Jibar Tradeable Future	7.3300	7.3100	(0.273)	0.0000	0.0000	5,000
2010/03/05	JBAF 2011/06/15			Jibar Tradeable Future	7.5700	7.5500	(0.264)	0.0000	0.0000	5,000
2010/03/05	JBAF 2011/09/21			Jibar Tradeable Future	7.9400	7.8900	(0.630)	0.0000	0.0000	2,500
2010/03/05	JBAF 2011/12/21			Jibar Tradeable Future	8.2100	8.1900	(0.244)	0.0000	0.0000	7,500
2010/03/05	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/05	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/05	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/05	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/05	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/05	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/03/05	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/05	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/05	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/05	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/05	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/05	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/05	OTH1 2010/05/06			Index Future	302.1020	301.5670	(0.177)	0.0000	0.0000	3
2010/03/05	R155 2010/05/06			Bond Future	7.3660	7.3660	0.000	0.0000	0.0000	0
2010/03/05	R155 2010/05/06	7.50	Call	Bond Future	280.0000	279.0000	(0.357)	0	0	0
2010/03/05	R155 2010/05/06	7.50	Put	Bond Future	108.0000	107.0000	(0.926)	0	0	0

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2010/03/05	R155 2010/05/06	7.55	Call	Bond Future	493.0000	490.0000	(0.609)	0	0	0
2010/03/05	R155 2010/05/06	7.55	Put	Bond Future	257.0000	254.0000	(1.167)	0	0	0
2010/03/05	R155 2010/05/06	7.45	Call	Bond Future	240.0000	239.0000	(0.417)	0	0	0
2010/03/05	R155 2010/05/06	7.45	Put	Bond Future	132.0000	131.0000	(0.758)	0	0	0
2010/03/05	R157 2010/05/06			Bond Future	8.2080	8.2070	(0.012)	0.0000	0.0000	6,883
2010/03/05	R157 2010/05/06	8.50	Call	Bond Future	1,765.0000	1,762.0000	(0.170)	0	0	0
2010/03/05	R157 2010/05/06	8.50	Put	Bond Future	358.0000	351.0000	(1.955)	0	0	0
2010/03/05	R157 2010/08/05			Bond Future	8.2640	8.2630	(0.012)	0.0000	0.0000	0
2010/03/05	R157 2010/08/05	8.75	Call	Bond Future	2,797.0000	2,796.0000	(0.036)	0	0	0
2010/03/05	R157 2010/08/05	8.75	Put	Bond Future	572.0000	566.0000	(1.049)	0	0	0
2010/03/05	R157 2010/08/05	8.50	Call	Bond Future	2,002.0000	2,000.0000	(0.100)	0	0	0
2010/03/05	R157 2010/08/05	8.50	Put	Bond Future	915.0000	908.0000	(0.765)	0	0	500
2010/03/05	R157 2010/08/05	9.00	Call	Bond Future	3,692.0000	3,693.0000	0.027	0	0	0
2010/03/05	R157 2010/08/05	9.00	Put	Bond Future	342.0000	339.0000	(0.877)	0	0	500
2010/03/05	R157 2010/08/05	8.25	Put	Bond Future	1,416.0000	1,408.0000	(0.565)	0	0	0
2010/03/05	R157 2010/08/05	8.25	Call	Bond Future	1,351.0000	1,348.0000	(0.222)	0	0	500
2010/03/05	R157 2010/11/04			Bond Future	8.2950	8.2940	(0.012)	0.0000	0.0000	0
2010/03/05	R157 2010/11/04	8.50	Call	Bond Future	2,477.0000	2,476.0000	(0.040)	0	0	0
2010/03/05	R157 2010/11/04	8.50	Put	Bond Future	1,575.0000	1,569.0000	(0.381)	0	0	0
2010/03/05	R157 2010/11/04	8.55	Call	Bond Future	2,603.0000	2,601.0000	(0.077)	0	0	0
2010/03/05	R157 2010/11/04	8.55	Put	Bond Future	1,482.0000	1,475.0000	(0.472)	0	0	0
2010/03/05	R157 2010/11/04	8.45	Call	Bond Future	2,356.0000	2,354.0000	(0.085)	0	0	0
2010/03/05	R157 2010/11/04	8.45	Put	Bond Future	1,673.0000	1,666.0000	(0.418)	0	0	0
2010/03/05	R186 2010/05/06			Bond Future	8.9770	9.0380	0.680	0.0000	0.0000	19,296
2010/03/05	R186 2010/05/06	9.00	Call	Bond Future	1,884.0000	1,585.0000	(15.870)	0	0	0
2010/03/05	R186 2010/05/06	9.00	Put	Bond Future	1,669.0000	1,939.0000	16.177	0	0	0
2010/03/05	R186 2010/08/05			Bond Future	9.0220	9.0840	0.687	0.0000	0.0000	0
2010/03/05	R186 2010/08/05	9.25	Call	Bond Future	4,083.0000	3,725.0000	(8.768)	0	0	0
2010/03/05	R186 2010/08/05	9.25	Put	Bond Future	2,003.0000	2,216.0000	10.634	0	0	0
2010/03/05	R186 2010/08/05	8.75	Call	Bond Future	1,820.0000	1,605.0000	(11.813)	0	0	1,300
2010/03/05	R186 2010/08/05	8.75	Put	Bond Future	4,379.0000	4,736.0000	8.153	0	0	0
2010/03/05	R186 2010/08/05	9.75	Call	Bond Future	7,264.0000	6,798.0000	(6.415)	0	0	0
2010/03/05	R186 2010/08/05	9.75	Put	Bond Future	819.0000	924.0000	12.821	0	0	1,300

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2010/03/05	R186 2010/08/05	10.00	Call	Bond Future	9,039.0000	8,538.0000	(5.543)	0	0	0
2010/03/05	R186 2010/08/05	10.00	Put	Bond Future	508.0000	579.0000	13.976	0	0	3,000
2010/03/05	R186 2010/11/04			Bond Future	9.0510	9.1160	0.718	0.0000	0.0000	0
2010/03/05	R186 2010/11/04	9.25	Call	Bond Future	5,105.0000	4,756.0000	(6.836)	0	0	0
2010/03/05	R186 2010/11/04	9.25	Put	Bond Future	3,306.0000	3,549.0000	7.350	0	0	0
2010/03/05	R186 2010/11/04	9.30	Call	Bond Future	5,354.0000	4,995.0000	(6.705)	0	0	0
2010/03/05	R186 2010/11/04	9.30	Put	Bond Future	3,110.0000	3,343.0000	7.492	0	0	0
2010/03/05	R186 2010/11/04	9.20	Call	Bond Future	4,488.0000	4,149.0000	(7.553)	0	0	0
2010/03/05	R186 2010/11/04	9.20	Put	Bond Future	3,137.0000	3,390.0000	8.065	0	0	0
2010/03/05	R201 2010/05/06			Bond Future	8.2160	8.2260	0.122	0.0000	0.0000	486
2010/03/05	R201 2010/05/06	8.50	Call	Bond Future	1,372.0000	1,340.0000	(2.332)	0	0	0
2010/03/05	R201 2010/05/06	8.50	Put	Bond Future	293.0000	299.0000	2.048	0	0	0
2010/03/05	R201 2010/08/05			Bond Future	8.2660	8.2770	0.133	0.0000	0.0000	0
2010/03/05	R201 2010/08/05	9.00	Call	Bond Future	2,922.0000	2,886.0000	(1.232)	0	0	0
2010/03/05	R201 2010/08/05	9.00	Put	Bond Future	293.0000	297.0000	1.365	0	0	0
2010/03/05	R201 2010/11/04			Bond Future	8.2830	8.2940	0.133	0.0000	0.0000	0
2010/03/05	R201 2010/11/04	8.50	Call	Bond Future	1,774.0000	1,749.0000	(1.409)	0	0	0
2010/03/05	R201 2010/11/04	8.50	Put	Bond Future	1,026.0000	1,039.0000	1.267	0	0	0
2010/03/05	R201 2010/11/04	8.55	Call	Bond Future	1,875.0000	1,849.0000	(1.387)	0	0	0
2010/03/05	R201 2010/11/04	8.55	Put	Bond Future	955.0000	968.0000	1.361	0	0	0
2010/03/05	R201 2010/11/04	8.45	Call	Bond Future	1,676.0000	1,651.0000	(1.492)	0	0	0
2010/03/05	R201 2010/11/04	8.45	Put	Bond Future	1,100.0000	1,113.0000	1.182	0	0	0
2010/03/05	R203 2010/05/06			Bond Future	8.7450	8.7550	0.114	0.0000	0.0000	1,710
2010/03/05	R203 2010/05/06	9.00	Call	Bond Future	1,813.0000	1,769.0000	(2.427)	0	0	0
2010/03/05	R203 2010/05/06	9.00	Put	Bond Future	486.0000	494.0000	1.646	0	0	0
2010/03/05	R203 2010/08/05			Bond Future	8.8010	8.8110	0.114	0.0000	0.0000	0
2010/03/05	R203 2010/08/05	9.25	Call	Bond Future	3,012.0000	2,971.0000	(1.361)	0	0	0
2010/03/05	R203 2010/08/05	9.25	Put	Bond Future	755.0000	765.0000	1.325	0	0	0
2010/03/05	R203 2010/11/04			Bond Future	8.8400	8.8510	0.124	0.0000	0.0000	0
2010/03/05	R203 2010/11/04	9.25	Call	Bond Future	3,371.0000	3,332.0000	(1.157)	0	0	0
2010/03/05	R203 2010/11/04	9.25	Put	Bond Future	1,363.0000	1,378.0000	1.101	0	0	0
2010/03/05	R203 2010/11/04	9.30	Call	Bond Future	3,525.0000	3,485.0000	(1.135)	0	0	0
2010/03/05	R203 2010/11/04	9.30	Put	Bond Future	1,275.0000	1,290.0000	1.176	0	0	0

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2010/03/05	R203 2010/11/04	9.20	Call	Bond Future	3,221.0000	3,182.0000	(1.211)	0	0	0
2010/03/05	R203 2010/11/04	9.20	Put	Bond Future	1,455.0000	1,470.0000	1.031	0	0	0
2010/03/05	R204 2010/05/06			Bond Future	8.7740	8.7840	0.114	0.0000	0.0000	1,552
2010/03/05	R204 2010/05/06	9.00	Call	Bond Future	1,862.0000	1,814.0000	(2.578)	0	0	200
2010/03/05	R204 2010/05/06	9.00	Put	Bond Future	567.0000	577.0000	1.764	0	0	200
2010/03/05	R204 2010/05/06	9.50	Call	Bond Future	4,175.0000	4,118.0000	(1.365)	0	0	0
2010/03/05	R204 2010/05/06	9.50	Put	Bond Future	94.0000	95.0000	1.064	0	0	200
2010/03/05	R204 2010/05/06	8.50	Put	Bond Future	2,070.0000	2,105.0000	1.691	0	0	0
2010/03/05	R204 2010/05/06	8.50	Call	Bond Future	469.0000	446.0000	(4.904)	0	0	200
2010/03/05	R204 2010/08/05			Bond Future	8.8280	8.8380	0.113	0.0000	0.0000	0
2010/03/05	R204 2010/08/05	9.25	Call	Bond Future	3,233.0000	3,188.0000	(1.392)	0	0	0
2010/03/05	R204 2010/08/05	9.25	Put	Bond Future	888.0000	899.0000	1.239	0	0	0
2010/03/05	R204 2010/11/04			Bond Future	8.8610	8.8720	0.124	0.0000	0.0000	0
2010/03/05	R204 2010/11/04	9.25	Call	Bond Future	3,737.0000	3,693.0000	(1.177)	0	0	0
2010/03/05	R204 2010/11/04	9.25	Put	Bond Future	1,619.0000	1,636.0000	1.050	0	0	0
2010/03/05	R204 2010/11/04	9.30	Call	Bond Future	3,904.0000	3,859.0000	(1.153)	0	0	0
2010/03/05	R204 2010/11/04	9.30	Put	Bond Future	1,519.0000	1,534.0000	0.987	0	0	0
2010/03/05	R204 2010/11/04	9.20	Call	Bond Future	3,573.0000	3,530.0000	(1.203)	0	0	0
2010/03/05	R204 2010/11/04	9.20	Put	Bond Future	1,724.0000	1,742.0000	1.044	0	0	0
2010/03/05	R206 2010/05/06			Bond Future	8.2590	8.2680	0.109	0.0000	0.0000	0
2010/03/05	R206 2010/05/06	8.75	Call	Bond Future	1,614.0000	1,587.0000	(1.673)	0	0	0
2010/03/05	R206 2010/05/06	8.75	Put	Bond Future	118.0000	119.0000	0.847	0	0	0
2010/03/05	R206 2010/08/05			Bond Future	8.3260	8.3360	0.120	0.0000	0.0000	0
2010/03/05	R206 2010/08/05	9.00	Call	Bond Future	2,180.0000	2,155.0000	(1.147)	0	0	0
2010/03/05	R206 2010/08/05	9.00	Put	Bond Future	258.0000	262.0000	1.550	0	0	0
2010/03/05	R206 2010/11/04			Bond Future	8.3470	8.3590	0.144	0.0000	0.0000	0
2010/03/05	R206 2010/11/04	8.50	Call	Bond Future	1,522.0000	1,501.0000	(1.380)	0	0	0
2010/03/05	R206 2010/11/04	8.50	Put	Bond Future	1,109.0000	1,120.0000	0.992	0	0	0
2010/03/05	R206 2010/11/04	8.55	Call	Bond Future	1,596.0000	1,575.0000	(1.316)	0	0	0
2010/03/05	R206 2010/11/04	8.55	Put	Bond Future	1,048.0000	1,060.0000	1.145	0	0	0
2010/03/05	R206 2010/11/04	8.45	Call	Bond Future	1,450.0000	1,430.0000	(1.379)	0	0	0
2010/03/05	R206 2010/11/04	8.45	Put	Bond Future	1,172.0000	1,184.0000	1.024	0	0	0
2010/03/05	R207 2010/05/06			Bond Future	8.9560	8.9550	(0.011)	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
2010/03/05	R207 2010/05/06	9.25	Call	Bond Future	2,189.0000	2,186.0000	(0.137)	0	0	0
2010/03/05	R207 2010/05/06	9.25	Put	Bond Future	469.0000	460.0000	(1.919)	0	0	0
2010/03/05	R207 2010/08/05			Bond Future	9.0130	9.0130	0.000	0.0000	0.0000	0
2010/03/05	R207 2010/08/05	9.50	Call	Bond Future	3,617.0000	3,611.0000	(0.166)	0	0	0
2010/03/05	R207 2010/08/05	9.50	Put	Bond Future	846.0000	840.0000	(0.709)	0	0	0
2010/03/05	R207 2010/11/04			Bond Future	9.0480	9.0480	0.000	0.0000	0.0000	0
2010/03/05	R207 2010/11/04	9.25	Call	Bond Future	3,276.0000	3,271.0000	(0.153)	0	0	0
2010/03/05	R207 2010/11/04	9.25	Put	Bond Future	2,134.0000	2,129.0000	(0.234)	0	0	0
2010/03/05	R207 2010/11/04	9.30	Call	Bond Future	3,434.0000	3,428.0000	(0.175)	0	0	0
2010/03/05	R207 2010/11/04	9.30	Put	Bond Future	2,012.0000	2,006.0000	(0.298)	0	0	0
2010/03/05	R207 2010/11/04	9.20	Call	Bond Future	3,123.0000	3,118.0000	(0.160)	0	0	0
2010/03/05	R207 2010/11/04	9.20	Put	Bond Future	2,262.0000	2,257.0000	(0.221)	0	0	0
2010/03/05	R208 2010/05/06			Bond Future	8.9710	8.9800	0.100	0.0000	0.0000	5,004
2010/03/05	R208 2010/05/06	9.25	Call	Bond Future	2,227.0000	2,179.0000	(2.155)	0	0	0
2010/03/05	R208 2010/05/06	9.25	Put	Bond Future	532.0000	540.0000	1.504	0	0	0
2010/03/05	R208 2010/08/05			Bond Future	9.0210	9.0310	0.111	0.0000	0.0000	0
2010/03/05	R208 2010/08/05	9.50	Call	Bond Future	3,715.0000	3,665.0000	(1.346)	0	0	0
2010/03/05	R208 2010/08/05	9.50	Put	Bond Future	879.0000	890.0000	1.251	0	0	0
2010/03/05	R208 2010/11/04			Bond Future	9.0560	9.0660	0.110	0.0000	0.0000	0
2010/03/05	R208 2010/11/04	9.25	Call	Bond Future	3,383.0000	3,343.0000	(1.182)	0	0	0
2010/03/05	R208 2010/11/04	9.25	Put	Bond Future	2,237.0000	2,256.0000	0.849	0	0	0
2010/03/05	R208 2010/11/04	9.30	Call	Bond Future	3,546.0000	3,505.0000	(1.156)	0	0	0
2010/03/05	R208 2010/11/04	9.30	Put	Bond Future	2,108.0000	2,126.0000	0.854	0	0	0
2010/03/05	R208 2010/11/04	9.20	Call	Bond Future	2,949.0000	2,910.0000	(1.322)	0	0	0
2010/03/05	R208 2010/11/04	9.20	Put	Bond Future	2,096.0000	2,117.0000	1.002	0	0	0
2010/03/05	R209 2010/05/06			Bond Future	8.9170	8.9670	0.561	0.0000	0.0000	1,798
2010/03/05	R209 2010/05/06	8.50	Call	Bond Future	372.0000	297.0000	(20.161)	0	0	0
2010/03/05	R209 2010/05/06	8.50	Put	Bond Future	3,753.0000	4,067.0000	8.367	0	0	0
2010/03/05	R209 2010/08/05			Bond Future	8.9500	9.0010	0.570	0.0000	0.0000	0
2010/03/05	R209 2010/08/05	8.75	Call	Bond Future	1,733.0000	1,567.0000	(9.579)	0	0	0
2010/03/05	R209 2010/08/05	8.75	Put	Bond Future	3,313.0000	3,541.0000	6.882	0	0	0
2010/03/05	R209 2010/11/04			Bond Future	8.9710	9.0250	0.602	0.0000	0.0000	0
2010/03/05	R209 2010/11/04	9.00	Call	Bond Future	3,474.0000	3,250.0000	(6.448)	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
2010/03/05	R209 2010/11/04	9.00	Put	Bond Future	3,251.0000	3,442.0000	5.875	0	0	0
2010/03/05	R209 2010/11/04	9.05	Call	Bond Future	3,664.0000	3,433.0000	(6.305)	0	0	0
2010/03/05	R209 2010/11/04	9.05	Put	Bond Future	3,058.0000	3,242.0000	6.017	0	0	0
2010/03/05	R209 2010/11/04	8.95	Call	Bond Future	3,290.0000	3,073.0000	(6.596)	0	0	0
2010/03/05	R209 2010/11/04	8.95	Put	Bond Future	3,453.0000	3,651.0000	5.734	0	0	0
2010/03/05	TRT1 2010/05/06			Index Future	308.2030	307.7550	(0.145)	0.0000	0.0000	100
Total										67551.00