



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 12/03/2010

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
2010/03/12	AL7T 2010/05/06			Index Future	335.1990	336.7060	0.450	0.0000	0.0000	58
2010/03/12	ALBI 2010/05/06			Index Future	308.8800	310.0150	0.367	0.0000	0.0000	1,315
2010/03/12	ALBI 2010/08/05			Index Future	308.9970	310.1300	0.367	0.0000	0.0000	0
2010/03/12	CRD1 2010/05/06			Index Future	135.3580	135.6230	0.196	0.0000	0.0000	2
2010/03/12	GOVI 2010/05/06			GOVI	310.3260	311.4730	0.370	0.0000	0.0000	324
2010/03/12	GOVI 2010/05/06	309.80	Call	GOVI	35,657.0000	41,769.0000	17.141	0	0	0
2010/03/12	GOVI 2010/05/06	309.80	Put	GOVI	30,397.0000	25,039.0000	(17.627)	0	0	0
2010/03/12	GOVI 2010/08/05			GOVI	315.9930	317.1610	0.370	0.0000	0.0000	0
2010/03/12	GOVI 2010/08/05	315.60	Call	GOVI	54,481.0000	60,585.0000	11.204	0	0	0
2010/03/12	GOVI 2010/08/05	315.60	Put	GOVI	50,551.0000	44,975.0000	(11.030)	0	0	0
2010/03/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/12	ILBI 2010/05/06			Index Future	364.7990	363.1040	(0.465)	0.0000	0.0000	433
2010/03/12	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/12	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/12	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/12	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/12	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/12	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	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
2010/03/12	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/12	JBAF 2010/03/17			Jibar Tradeable Future	7.0450	7.0600	0.213	92.9500	92.9500	7,500
2010/03/12	JBAF 2010/04/21			Jibar Tradeable Future	7.0190	6.9850	(0.484)	0.0000	0.0000	0
2010/03/12	JBAF 2010/05/19			Jibar Tradeable Future	7.0080	6.9700	(0.542)	0.0000	0.0000	0
2010/03/12	JBAF 2010/06/15			Jibar Tradeable Future	6.9960	6.9600	(0.515)	0.0000	0.0000	0
2010/03/12	JBAF 2010/07/21			Jibar Tradeable Future	6.9970	6.9600	(0.529)	0.0000	0.0000	0
2010/03/12	JBAF 2010/08/18			Jibar Tradeable Future	7.0010	6.9600	(0.586)	0.0000	0.0000	0
2010/03/12	JBAF 2010/09/15			Jibar Tradeable Future	7.0080	6.9700	(0.542)	0.0000	0.0000	0
2010/03/12	JBAF 2010/12/15			Jibar Tradeable Future	7.1300	7.1000	(0.421)	0.0000	0.0000	0
2010/03/12	JBAF 2011/03/16			Jibar Tradeable Future	7.3030	7.2800	(0.315)	0.0000	0.0000	5,000
2010/03/12	JBAF 2011/06/15			Jibar Tradeable Future	7.5620	7.5300	(0.423)	0.0000	0.0000	5,000
2010/03/12	JBAF 2011/09/21			Jibar Tradeable Future	7.9020	7.8600	(0.532)	0.0000	0.0000	2,500
2010/03/12	JBAF 2011/12/21			Jibar Tradeable Future	8.1970	8.1600	(0.451)	0.0000	0.0000	7,500
2010/03/12	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/12	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/12	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/12	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/12	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	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
2010/03/12	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/12	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/12	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/12	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/12	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/12	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/12	OTH1 2010/05/06			Index Future	300.6430	301.7140	0.356	0.0000	0.0000	3
2010/03/12	R155 2010/05/06			Bond Future	7.4460	7.3810	(0.873)	0.0000	0.0000	0
2010/03/12	R155 2010/05/06	7.50	Call	Bond Future	208.0000	257.0000	23.558	0	0	0
2010/03/12	R155 2010/05/06	7.50	Put	Bond Future	139.0000	104.0000	(25.180)	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
2010/03/12	R155 2010/05/06	7.55	Call	Bond Future	412.0000	458.0000	11.165	0	0	0
2010/03/12	R155 2010/05/06	7.55	Put	Bond Future	279.0000	241.0000	(13.620)	0	0	0
2010/03/12	R155 2010/05/06	7.45	Call	Bond Future	173.0000	217.0000	25.434	0	0	0
2010/03/12	R155 2010/05/06	7.45	Put	Bond Future	168.0000	128.0000	(23.810)	0	0	0
2010/03/12	R157 2010/05/06			Bond Future	8.2960	8.2320	(0.771)	0.0000	0.0000	6,883
2010/03/12	R157 2010/05/06	8.50	Call	Bond Future	1,418.0000	1,631.0000	15.021	0	0	0
2010/03/12	R157 2010/05/06	8.50	Put	Bond Future	438.0000	341.0000	(22.146)	0	0	0
2010/03/12	R157 2010/08/05			Bond Future	8.3580	8.2910	(0.802)	0.0000	0.0000	0
2010/03/12	R157 2010/08/05	8.75	Call	Bond Future	2,456.0000	2,674.0000	8.876	0	0	0
2010/03/12	R157 2010/08/05	8.75	Put	Bond Future	665.0000	574.0000	(13.684)	0	0	0
2010/03/12	R157 2010/08/05	8.50	Call	Bond Future	1,708.0000	1,889.0000	10.597	0	0	0
2010/03/12	R157 2010/08/05	8.50	Put	Bond Future	1,055.0000	927.0000	(12.133)	0	0	500
2010/03/12	R157 2010/08/05	9.00	Call	Bond Future	3,316.0000	3,564.0000	7.479	0	0	0
2010/03/12	R157 2010/08/05	9.00	Put	Bond Future	401.0000	340.0000	(15.212)	0	0	500
2010/03/12	R157 2010/08/05	8.25	Put	Bond Future	1,613.0000	1,443.0000	(10.539)	0	0	0
2010/03/12	R157 2010/08/05	8.25	Call	Bond Future	1,114.0000	1,253.0000	12.478	0	0	500
2010/03/12	R157 2010/11/04			Bond Future	8.3960	8.3240	(0.858)	0.0000	0.0000	0
2010/03/12	R157 2010/11/04	8.50	Call	Bond Future	2,198.0000	2,371.0000	7.871	0	0	0
2010/03/12	R157 2010/11/04	8.50	Put	Bond Future	1,741.0000	1,597.0000	(8.271)	0	0	0
2010/03/12	R157 2010/11/04	8.55	Call	Bond Future	2,316.0000	2,495.0000	7.729	0	0	0
2010/03/12	R157 2010/11/04	8.55	Put	Bond Future	1,640.0000	1,502.0000	(8.415)	0	0	0
2010/03/12	R157 2010/11/04	8.45	Call	Bond Future	2,084.0000	2,252.0000	8.061	0	0	0
2010/03/12	R157 2010/11/04	8.45	Put	Bond Future	1,847.0000	1,697.0000	(8.121)	0	0	0
2010/03/12	R186 2010/05/06			Bond Future	9.1050	9.0430	(0.681)	0.0000	0.0000	19,296
2010/03/12	R186 2010/05/06	9.00	Call	Bond Future	1,222.0000	1,461.0000	19.558	0	0	0
2010/03/12	R186 2010/05/06	9.00	Put	Bond Future	2,197.0000	1,862.0000	(15.248)	0	0	0
2010/03/12	R186 2010/08/05			Bond Future	9.1550	9.0910	(0.699)	0.0000	0.0000	0
2010/03/12	R186 2010/08/05	9.25	Call	Bond Future	3,293.0000	3,621.0000	9.961	0	0	0
2010/03/12	R186 2010/08/05	9.25	Put	Bond Future	2,433.0000	2,176.0000	(10.563)	0	0	0
2010/03/12	R186 2010/08/05	8.75	Call	Bond Future	1,342.0000	1,522.0000	13.413	0	0	1,300
2010/03/12	R186 2010/08/05	8.75	Put	Bond Future	5,122.0000	4,717.0000	(7.907)	0	0	0
2010/03/12	R186 2010/08/05	9.75	Call	Bond Future	6,245.0000	6,696.0000	7.222	0	0	0
2010/03/12	R186 2010/08/05	9.75	Put	Bond Future	1,020.0000	886.0000	(13.137)	0	0	1,300

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
2010/03/12	R186 2010/08/05	10.00	Call	Bond Future	7,949.0000	8,442.0000	6.202	0	0	0
2010/03/12	R186 2010/08/05	10.00	Put	Bond Future	639.0000	547.0000	(14.397)	0	0	3,000
2010/03/12	R186 2010/11/04			Bond Future	9.1890	9.1230	(0.718)	0.0000	0.0000	0
2010/03/12	R186 2010/11/04	9.25	Call	Bond Future	4,341.0000	4,661.0000	7.372	0	0	0
2010/03/12	R186 2010/11/04	9.25	Put	Bond Future	3,794.0000	3,518.0000	(7.275)	0	0	0
2010/03/12	R186 2010/11/04	9.30	Call	Bond Future	4,569.0000	4,899.0000	7.223	0	0	0
2010/03/12	R186 2010/11/04	9.30	Put	Bond Future	3,577.0000	3,311.0000	(7.436)	0	0	0
2010/03/12	R186 2010/11/04	9.20	Call	Bond Future	3,750.0000	4,060.0000	8.267	0	0	0
2010/03/12	R186 2010/11/04	9.20	Put	Bond Future	3,651.0000	3,365.0000	(7.833)	0	0	0
2010/03/12	R201 2010/05/06			Bond Future	8.2940	8.2410	(0.639)	0.0000	0.0000	486
2010/03/12	R201 2010/05/06	8.50	Call	Bond Future	1,127.0000	1,264.0000	12.156	0	0	0
2010/03/12	R201 2010/05/06	8.50	Put	Bond Future	346.0000	280.0000	(19.075)	0	0	0
2010/03/12	R201 2010/08/05			Bond Future	8.3500	8.2940	(0.671)	0.0000	0.0000	0
2010/03/12	R201 2010/08/05	9.00	Call	Bond Future	2,656.0000	2,818.0000	6.099	0	0	0
2010/03/12	R201 2010/08/05	9.00	Put	Bond Future	332.0000	290.0000	(12.651)	0	0	0
2010/03/12	R201 2010/11/04			Bond Future	8.3740	8.3140	(0.717)	0.0000	0.0000	0
2010/03/12	R201 2010/11/04	8.50	Call	Bond Future	1,573.0000	1,689.0000	7.374	0	0	0
2010/03/12	R201 2010/11/04	8.50	Put	Bond Future	1,139.0000	1,048.0000	(7.989)	0	0	0
2010/03/12	R201 2010/11/04	8.55	Call	Bond Future	1,669.0000	1,788.0000	7.130	0	0	0
2010/03/12	R201 2010/11/04	8.55	Put	Bond Future	1,064.0000	976.0000	(8.271)	0	0	0
2010/03/12	R201 2010/11/04	8.45	Call	Bond Future	1,482.0000	1,593.0000	7.490	0	0	0
2010/03/12	R201 2010/11/04	8.45	Put	Bond Future	1,220.0000	1,124.0000	(7.869)	0	0	0
2010/03/12	R203 2010/05/06			Bond Future	8.8020	8.7490	(0.602)	0.0000	0.0000	1,710
2010/03/12	R203 2010/05/06	9.00	Call	Bond Future	1,556.0000	1,741.0000	11.889	0	0	0
2010/03/12	R203 2010/05/06	9.00	Put	Bond Future	528.0000	435.0000	(17.614)	0	0	0
2010/03/12	R203 2010/08/05			Bond Future	8.8610	8.8060	(0.621)	0.0000	0.0000	0
2010/03/12	R203 2010/08/05	9.25	Call	Bond Future	2,763.0000	2,956.0000	6.985	0	0	0
2010/03/12	R203 2010/08/05	9.25	Put	Bond Future	811.0000	724.0000	(10.727)	0	0	0
2010/03/12	R203 2010/11/04			Bond Future	8.9030	8.8460	(0.640)	0.0000	0.0000	0
2010/03/12	R203 2010/11/04	9.25	Call	Bond Future	3,141.0000	3,318.0000	5.635	0	0	0
2010/03/12	R203 2010/11/04	9.25	Put	Bond Future	1,445.0000	1,339.0000	(7.336)	0	0	0
2010/03/12	R203 2010/11/04	9.30	Call	Bond Future	3,290.0000	3,472.0000	5.532	0	0	0
2010/03/12	R203 2010/11/04	9.30	Put	Bond Future	1,352.0000	1,252.0000	(7.396)	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
2010/03/12	R203 2010/11/04	9.20	Call	Bond Future	2,995.0000	3,167.0000	5.743	0	0	0
2010/03/12	R203 2010/11/04	9.20	Put	Bond Future	1,541.0000	1,431.0000	(7.138)	0	0	0
2010/03/12	R204 2010/05/06			Bond Future	8.8620	8.8100	(0.587)	0.0000	0.0000	1,552
2010/03/12	R204 2010/05/06	9.00	Call	Bond Future	1,471.0000	1,656.0000	12.576	0	0	200
2010/03/12	R204 2010/05/06	9.00	Put	Bond Future	683.0000	569.0000	(16.691)	0	0	200
2010/03/12	R204 2010/05/06	9.50	Call	Bond Future	3,684.0000	3,956.0000	7.383	0	0	0
2010/03/12	R204 2010/05/06	9.50	Put	Bond Future	110.0000	83.0000	(24.545)	0	0	200
2010/03/12	R204 2010/05/06	8.50	Put	Bond Future	2,404.0000	2,166.0000	(9.900)	0	0	0
2010/03/12	R204 2010/05/06	8.50	Call	Bond Future	296.0000	357.0000	20.608	0	0	200
2010/03/12	R204 2010/08/05			Bond Future	8.9190	8.8650	(0.605)	0.0000	0.0000	0
2010/03/12	R204 2010/08/05	9.25	Call	Bond Future	2,844.0000	3,045.0000	7.068	0	0	0
2010/03/12	R204 2010/08/05	9.25	Put	Bond Future	1,011.0000	909.0000	(10.089)	0	0	0
2010/03/12	R204 2010/11/04			Bond Future	8.9570	8.9010	(0.625)	0.0000	0.0000	0
2010/03/12	R204 2010/11/04	9.25	Call	Bond Future	3,370.0000	3,556.0000	5.519	0	0	0
2010/03/12	R204 2010/11/04	9.25	Put	Bond Future	1,781.0000	1,659.0000	(6.850)	0	0	0
2010/03/12	R204 2010/11/04	9.30	Call	Bond Future	3,530.0000	3,721.0000	5.411	0	0	0
2010/03/12	R204 2010/11/04	9.30	Put	Bond Future	1,673.0000	1,556.0000	(6.993)	0	0	0
2010/03/12	R204 2010/11/04	9.20	Call	Bond Future	3,214.0000	3,395.0000	5.632	0	0	0
2010/03/12	R204 2010/11/04	9.20	Put	Bond Future	1,893.0000	1,767.0000	(6.656)	0	0	0
2010/03/12	R206 2010/05/06			Bond Future	8.3460	8.2820	(0.767)	0.0000	0.0000	0
2010/03/12	R206 2010/05/06	8.75	Call	Bond Future	1,370.0000	1,531.0000	11.752	0	0	0
2010/03/12	R206 2010/05/06	8.75	Put	Bond Future	141.0000	106.0000	(24.823)	0	0	0
2010/03/12	R206 2010/08/05			Bond Future	8.4210	8.3520	(0.819)	0.0000	0.0000	0
2010/03/12	R206 2010/08/05	9.00	Call	Bond Future	1,949.0000	2,103.0000	7.901	0	0	0
2010/03/12	R206 2010/08/05	9.00	Put	Bond Future	301.0000	256.0000	(14.950)	0	0	0
2010/03/12	R206 2010/11/04			Bond Future	8.4530	8.3780	(0.887)	0.0000	0.0000	0
2010/03/12	R206 2010/11/04	8.50	Call	Bond Future	1,349.0000	1,455.0000	7.858	0	0	0
2010/03/12	R206 2010/11/04	8.50	Put	Bond Future	1,222.0000	1,126.0000	(7.856)	0	0	0
2010/03/12	R206 2010/11/04	8.55	Call	Bond Future	1,419.0000	1,528.0000	7.681	0	0	0
2010/03/12	R206 2010/11/04	8.55	Put	Bond Future	1,158.0000	1,064.0000	(8.117)	0	0	0
2010/03/12	R206 2010/11/04	8.45	Call	Bond Future	1,281.0000	1,384.0000	8.041	0	0	0
2010/03/12	R206 2010/11/04	8.45	Put	Bond Future	1,289.0000	1,190.0000	(7.680)	0	0	0
2010/03/12	R207 2010/05/06			Bond Future	9.0230	8.9400	(0.920)	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
2010/03/12	R207 2010/05/06	9.25	Call	Bond Future	1,850.0000	2,200.0000	18.919	0	0	0
2010/03/12	R207 2010/05/06	9.25	Put	Bond Future	526.0000	385.0000	(26.806)	0	0	0
2010/03/12	R207 2010/08/05			Bond Future	9.0830	8.9970	(0.947)	0.0000	0.0000	0
2010/03/12	R207 2010/08/05	9.50	Call	Bond Future	3,289.0000	3,642.0000	10.733	0	0	0
2010/03/12	R207 2010/08/05	9.50	Put	Bond Future	924.0000	778.0000	(15.801)	0	0	0
2010/03/12	R207 2010/11/04			Bond Future	9.1210	9.0320	(0.976)	0.0000	0.0000	0
2010/03/12	R207 2010/11/04	9.25	Call	Bond Future	3,002.0000	3,287.0000	9.494	0	0	0
2010/03/12	R207 2010/11/04	9.25	Put	Bond Future	2,275.0000	2,053.0000	(9.758)	0	0	0
2010/03/12	R207 2010/11/04	9.30	Call	Bond Future	3,152.0000	3,446.0000	9.327	0	0	0
2010/03/12	R207 2010/11/04	9.30	Put	Bond Future	2,145.0000	1,932.0000	(9.930)	0	0	0
2010/03/12	R207 2010/11/04	9.20	Call	Bond Future	2,855.0000	3,132.0000	9.702	0	0	0
2010/03/12	R207 2010/11/04	9.20	Put	Bond Future	2,409.0000	2,179.0000	(9.548)	0	0	0
2010/03/12	R208 2010/05/06			Bond Future	9.0480	8.9750	(0.807)	0.0000	0.0000	5,004
2010/03/12	R208 2010/05/06	9.25	Call	Bond Future	1,837.0000	2,143.0000	16.658	0	0	0
2010/03/12	R208 2010/05/06	9.25	Put	Bond Future	615.0000	473.0000	(23.089)	0	0	0
2010/03/12	R208 2010/08/05			Bond Future	9.1010	9.0260	(0.824)	0.0000	0.0000	0
2010/03/12	R208 2010/08/05	9.50	Call	Bond Future	3,332.0000	3,649.0000	9.514	0	0	0
2010/03/12	R208 2010/08/05	9.50	Put	Bond Future	979.0000	843.0000	(13.892)	0	0	0
2010/03/12	R208 2010/11/04			Bond Future	9.1390	9.0620	(0.843)	0.0000	0.0000	0
2010/03/12	R208 2010/11/04	9.25	Call	Bond Future	3,063.0000	3,317.0000	8.293	0	0	0
2010/03/12	R208 2010/11/04	9.25	Put	Bond Future	2,410.0000	2,207.0000	(8.423)	0	0	0
2010/03/12	R208 2010/11/04	9.30	Call	Bond Future	3,218.0000	3,480.0000	8.142	0	0	0
2010/03/12	R208 2010/11/04	9.30	Put	Bond Future	2,273.0000	2,077.0000	(8.623)	0	0	0
2010/03/12	R208 2010/11/04	9.20	Call	Bond Future	2,640.0000	2,888.0000	9.394	0	0	0
2010/03/12	R208 2010/11/04	9.20	Put	Bond Future	2,280.0000	2,071.0000	(9.167)	0	0	0
2010/03/12	R209 2010/05/06			Bond Future	9.0360	8.9740	(0.686)	0.0000	0.0000	1,798
2010/03/12	R209 2010/05/06	8.50	Call	Bond Future	185.0000	239.0000	29.189	0	0	0
2010/03/12	R209 2010/05/06	8.50	Put	Bond Future	4,487.0000	4,063.0000	(9.450)	0	0	0
2010/03/12	R209 2010/08/05			Bond Future	9.0720	9.0090	(0.694)	0.0000	0.0000	0
2010/03/12	R209 2010/08/05	8.75	Call	Bond Future	1,322.0000	1,490.0000	12.708	0	0	0
2010/03/12	R209 2010/08/05	8.75	Put	Bond Future	3,839.0000	3,525.0000	(8.179)	0	0	0
2010/03/12	R209 2010/11/04			Bond Future	9.0970	9.0320	(0.715)	0.0000	0.0000	0
2010/03/12	R209 2010/11/04	9.00	Call	Bond Future	2,935.0000	3,174.0000	8.143	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
2010/03/12	R209 2010/11/04	9.00	Put	Bond Future	3,674.0000	3,419.0000	(6.941)	0	0	0
2010/03/12	R209 2010/11/04	9.05	Call	Bond Future	3,108.0000	3,356.0000	7.979	0	0	0
2010/03/12	R209 2010/11/04	9.05	Put	Bond Future	3,465.0000	3,219.0000	(7.100)	0	0	0
2010/03/12	R209 2010/11/04	8.95	Call	Bond Future	2,768.0000	2,998.0000	8.309	0	0	0
2010/03/12	R209 2010/11/04	8.95	Put	Bond Future	3,893.0000	3,629.0000	(6.781)	0	0	0
2010/03/12	TRT1 2010/05/06			Index Future	306.5360	307.6630	0.368	0.0000	0.0000	100
Total										75101.00