



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 12/02/2010

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
2010/02/12	AL7T 2010/05/06			Index Future	330.5900	331.1270	0.162	0.0000	0.0000	58
2010/02/12	ALBI 2010/05/06			Index Future	306.0900	306.6350	0.178	0.0000	0.0000	1,262
2010/02/12	ALBI 2010/08/05			Index Future	306.2630	306.8070	0.178	0.0000	0.0000	0
2010/02/12	CRD1 2010/05/06			Index Future	134.0970	134.2560	0.119	0.0000	0.0000	2
2010/02/12	GOVI 2010/05/06			GOVI	307.5860	308.1390	0.180	0.0000	0.0000	324
2010/02/12	GOVI 2010/05/06	309.80	Call	GOVI	30,086.0000	32,228.0000	7.120	0	0	0
2010/02/12	GOVI 2010/05/06	309.80	Put	GOVI	52,226.0000	48,838.0000	(6.487)	0	0	0
2010/02/12	GOVI 2010/08/05			GOVI	313.2320	313.7940	0.179	0.0000	0.0000	0
2010/02/12	GOVI 2010/08/05	315.60	Call	GOVI	45,963.0000	48,336.0000	5.163	0	0	0
2010/02/12	GOVI 2010/08/05	315.60	Put	GOVI	69,643.0000	66,396.0000	(4.662)	0	0	0
2010/02/12	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/12	ILBI 2010/05/06			Index Future	363.7520	363.2400	(0.141)	0.0000	0.0000	433
2010/02/12	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/12	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/12	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/12	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/12	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/12	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/12	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/12	JBAF 2010/02/17			Jibar Tradeable Future	7.1200	7.1200	0.000	92.8200	92.8200	7,500
2010/02/12	JBAF 2010/03/17			Jibar Tradeable Future	7.0870	7.0870	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/04/21			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/05/19			Jibar Tradeable Future	6.9390	6.9390	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/06/15			Jibar Tradeable Future	6.9110	6.9110	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/07/21			Jibar Tradeable Future	6.9120	6.9120	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/09/15			Jibar Tradeable Future	6.9600	6.9600	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2010/12/15			Jibar Tradeable Future	7.1080	7.1080	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2011/03/16			Jibar Tradeable Future	7.3330	7.3330	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2011/06/15			Jibar Tradeable Future	7.7130	7.7130	0.000	0.0000	0.0000	5,000
2010/02/12	JBAF 2011/09/21			Jibar Tradeable Future	8.1180	8.1180	0.000	0.0000	0.0000	0
2010/02/12	JBAF 2011/12/21			Jibar Tradeable Future	8.3170	8.3170	0.000	0.0000	0.0000	5,000
2010/02/12	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/12	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/12	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/12	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/12	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/12	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	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
2010/02/12	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/12	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/12	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/12	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/12	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/12	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/12	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/12	OTH1 2010/05/06			Index Future	297.6210	298.1270	0.170	0.0000	0.0000	3
2010/02/12	R155 2010/05/06			Bond Future	7.5460	7.5210	(0.331)	0.0000	0.0000	0
2010/02/12	R155 2010/05/06	7.50	Call	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/02/12	R155 2010/05/06	7.50	Put	Bond Future	59.0000	27.0000	(54.237)	0	0	0
2010/02/12	R155 2010/05/06	7.55	Call	Bond Future	5.0000	37.0000	640.000	0	0	0
2010/02/12	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/12	R155 2010/05/06	7.45	Call	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/12	R155 2010/05/06	7.45	Put	Bond Future	123.0000	91.0000	(26.016)	0	0	0
2010/02/12	R157 2010/05/06			Bond Future	8.4500	8.4170	(0.391)	0.0000	0.0000	7,091
2010/02/12	R157 2010/05/06	8.50	Call	Bond Future	1,186.0000	1,267.0000	6.830	0	0	0
2010/02/12	R157 2010/05/06	8.50	Put	Bond Future	947.0000	869.0000	(8.237)	0	0	0
2010/02/12	R157 2010/08/05			Bond Future	8.5200	8.4850	(0.411)	0.0000	0.0000	0
2010/02/12	R157 2010/08/05	8.75	Call	Bond Future	2,165.0000	2,259.0000	4.342	0	0	0
2010/02/12	R157 2010/08/05	8.75	Put	Bond Future	1,118.0000	1,052.0000	(5.903)	0	0	0
2010/02/12	R157 2010/08/05	8.50	Call	Bond Future	0.0000	1,594.0000	100.000	0	0	0
2010/02/12	R157 2010/08/05	8.50	Put	Bond Future	0.0000	1,525.0000	100.000	0	0	500
2010/02/12	R157 2010/08/05	9.00	Call	Bond Future	0.0000	3,034.0000	100.000	0	0	0
2010/02/12	R157 2010/08/05	9.00	Put	Bond Future	0.0000	703.0000	100.000	0	0	500
2010/02/12	R157 2010/08/05	8.25	Put	Bond Future	0.0000	2,152.0000	100.000	0	0	0
2010/02/12	R157 2010/08/05	8.25	Call	Bond Future	0.0000	1,069.0000	100.000	0	0	500
2010/02/12	R157 2010/11/04			Bond Future	8.5660	8.5290	(0.432)	0.0000	0.0000	0
2010/02/12	R157 2010/11/04	8.50	Call	Bond Future	1,926.0000	2,002.0000	3.946	0	0	0
2010/02/12	R157 2010/11/04	8.50	Put	Bond Future	2,215.0000	2,129.0000	(3.883)	0	0	0
2010/02/12	R157 2010/11/04	8.55	Call	Bond Future	2,031.0000	2,109.0000	3.840	0	0	0
2010/02/12	R157 2010/11/04	8.55	Put	Bond Future	2,101.0000	2,017.0000	(3.998)	0	0	0
2010/02/12	R157 2010/11/04	8.45	Call	Bond Future	1,825.0000	1,898.0000	4.000	0	0	0
2010/02/12	R157 2010/11/04	8.45	Put	Bond Future	2,333.0000	2,244.0000	(3.815)	0	0	0
2010/02/12	R186 2010/05/06			Bond Future	9.1960	9.1740	(0.239)	0.0000	0.0000	19,109
2010/02/12	R186 2010/05/06	9.00	Call	Bond Future	1,408.0000	1,473.0000	4.616	0	0	0
2010/02/12	R186 2010/05/06	9.00	Put	Bond Future	3,218.0000	3,082.0000	(4.226)	0	0	0
2010/02/12	R186 2010/08/05			Bond Future	9.2470	9.2250	(0.238)	0.0000	0.0000	0
2010/02/12	R186 2010/08/05	9.25	Call	Bond Future	3,335.0000	3,429.0000	2.819	0	0	0
2010/02/12	R186 2010/08/05	9.25	Put	Bond Future	3,308.0000	3,204.0000	(3.144)	0	0	0
2010/02/12	R186 2010/08/05	8.75	Call	Bond Future	1,506.0000	1,559.0000	3.519	0	0	1,300
2010/02/12	R186 2010/08/05	8.75	Put	Bond Future	6,118.0000	5,973.0000	(2.370)	0	0	0
2010/02/12	R186 2010/08/05	9.75	Call	Bond Future	6,039.0000	6,173.0000	2.219	0	0	0

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2010/02/12	R186 2010/08/05	9.75	Put	Bond Future	1,647.0000	1,583.0000	(3.886)	0	0	1,300
2010/02/12	R186 2010/11/04			Bond Future	9.2820	9.2600	(0.237)	0.0000	0.0000	0
2010/02/12	R186 2010/11/04	9.25	Call	Bond Future	4,137.0000	4,230.0000	2.248	0	0	0
2010/02/12	R186 2010/11/04	9.25	Put	Bond Future	4,422.0000	4,319.0000	(2.329)	0	0	0
2010/02/12	R186 2010/11/04	9.30	Call	Bond Future	4,351.0000	4,446.0000	2.183	0	0	0
2010/02/12	R186 2010/11/04	9.30	Put	Bond Future	4,191.0000	4,090.0000	(2.410)	0	0	0
2010/02/12	R186 2010/11/04	9.20	Call	Bond Future	3,930.0000	4,019.0000	2.265	0	0	0
2010/02/12	R186 2010/11/04	9.20	Put	Bond Future	4,663.0000	4,556.0000	(2.295)	0	0	0
2010/02/12	R201 2010/05/06			Bond Future	8.5090	8.4650	(0.517)	0.0000	0.0000	486
2010/02/12	R201 2010/05/06	8.50	Call	Bond Future	831.0000	912.0000	9.747	0	0	0
2010/02/12	R201 2010/05/06	8.50	Put	Bond Future	865.0000	780.0000	(9.827)	0	0	0
2010/02/12	R201 2010/08/05			Bond Future	8.5770	8.5310	(0.536)	0.0000	0.0000	0
2010/02/12	R201 2010/08/05	9.00	Call	Bond Future	2,195.0000	2,306.0000	5.057	0	0	0
2010/02/12	R201 2010/08/05	9.00	Put	Bond Future	690.0000	636.0000	(7.826)	0	0	0
2010/02/12	R201 2010/11/04			Bond Future	8.6140	8.5640	(0.580)	0.0000	0.0000	0
2010/02/12	R201 2010/11/04	8.50	Call	Bond Future	1,230.0000	1,308.0000	6.341	0	0	0
2010/02/12	R201 2010/11/04	8.50	Put	Bond Future	1,620.0000	1,527.0000	(5.741)	0	0	0
2010/02/12	R201 2010/11/04	8.55	Call	Bond Future	1,309.0000	1,390.0000	6.188	0	0	0
2010/02/12	R201 2010/11/04	8.55	Put	Bond Future	1,528.0000	1,438.0000	(5.890)	0	0	0
2010/02/12	R201 2010/11/04	8.45	Call	Bond Future	1,155.0000	1,230.0000	6.494	0	0	0
2010/02/12	R201 2010/11/04	8.45	Put	Bond Future	1,717.0000	1,621.0000	(5.591)	0	0	0
2010/02/12	R203 2010/05/06			Bond Future	9.0760	9.0440	(0.353)	0.0000	0.0000	1,710
2010/02/12	R203 2010/05/06	9.00	Call	Bond Future	1,022.0000	1,092.0000	6.849	0	0	0
2010/02/12	R203 2010/05/06	9.00	Put	Bond Future	1,413.0000	1,319.0000	(6.653)	0	0	0
2010/02/12	R203 2010/08/05			Bond Future	9.1470	9.1130	(0.372)	0.0000	0.0000	0
2010/02/12	R203 2010/08/05	9.25	Call	Bond Future	2,141.0000	2,231.0000	4.204	0	0	0
2010/02/12	R203 2010/08/05	9.25	Put	Bond Future	1,629.0000	1,549.0000	(4.911)	0	0	0
2010/02/12	R203 2010/11/04			Bond Future	9.2010	9.1650	(0.391)	0.0000	0.0000	0
2010/02/12	R203 2010/11/04	9.25	Call	Bond Future	2,417.0000	2,507.0000	3.724	0	0	0
2010/02/12	R203 2010/11/04	9.25	Put	Bond Future	2,180.0000	2,095.0000	(3.899)	0	0	0
2010/02/12	R203 2010/11/04	9.30	Call	Bond Future	2,541.0000	2,633.0000	3.621	0	0	0
2010/02/12	R203 2010/11/04	9.30	Put	Bond Future	2,062.0000	1,980.0000	(3.977)	0	0	0
2010/02/12	R203 2010/11/04	9.20	Call	Bond Future	2,297.0000	2,384.0000	3.788	0	0	0

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2010/02/12	R203 2010/11/04	9.20	Put	Bond Future	2,302.0000	2,214.0000	(3.823)	0	0	0
2010/02/12	R204 2010/05/06			Bond Future	9.0910	9.0590	(0.352)	0.0000	0.0000	1,552
2010/02/12	R204 2010/05/06	9.00	Call	Bond Future	1,103.0000	1,177.0000	6.709	0	0	200
2010/02/12	R204 2010/05/06	9.00	Put	Bond Future	1,618.0000	1,511.0000	(6.613)	0	0	200
2010/02/12	R204 2010/05/06	9.50	Call	Bond Future	2,804.0000	2,934.0000	4.636	0	0	0
2010/02/12	R204 2010/05/06	9.50	Put	Bond Future	533.0000	483.0000	(9.381)	0	0	200
2010/02/12	R204 2010/05/06	8.50	Put	Bond Future	3,681.0000	3,524.0000	(4.265)	0	0	0
2010/02/12	R204 2010/05/06	8.50	Call	Bond Future	270.0000	294.0000	8.889	0	0	200
2010/02/12	R204 2010/08/05			Bond Future	9.1570	9.1240	(0.360)	0.0000	0.0000	0
2010/02/12	R204 2010/08/05	9.25	Call	Bond Future	2,304.0000	2,399.0000	4.123	0	0	0
2010/02/12	R204 2010/08/05	9.25	Put	Bond Future	1,794.0000	1,707.0000	(4.849)	0	0	0
2010/02/12	R204 2010/11/04			Bond Future	9.2030	9.1680	(0.380)	0.0000	0.0000	0
2010/02/12	R204 2010/11/04	9.25	Call	Bond Future	2,748.0000	2,844.0000	3.493	0	0	0
2010/02/12	R204 2010/11/04	9.25	Put	Bond Future	2,495.0000	2,403.0000	(3.687)	0	0	0
2010/02/12	R204 2010/11/04	9.30	Call	Bond Future	2,884.0000	2,983.0000	3.433	0	0	0
2010/02/12	R204 2010/11/04	9.30	Put	Bond Future	2,364.0000	2,274.0000	(3.807)	0	0	0
2010/02/12	R204 2010/11/04	9.20	Call	Bond Future	2,615.0000	2,708.0000	3.556	0	0	0
2010/02/12	R204 2010/11/04	9.20	Put	Bond Future	2,631.0000	2,535.0000	(3.649)	0	0	0
2010/02/12	R206 2010/05/06			Bond Future	8.5580	8.5140	(0.514)	0.0000	0.0000	0
2010/02/12	R206 2010/05/06	8.75	Call	Bond Future	1,050.0000	1,132.0000	7.810	0	0	0
2010/02/12	R206 2010/05/06	8.75	Put	Bond Future	469.0000	417.0000	(11.087)	0	0	0
2010/02/12	R206 2010/08/05			Bond Future	8.6490	8.6010	(0.555)	0.0000	0.0000	0
2010/02/12	R206 2010/08/05	9.00	Call	Bond Future	1,614.0000	1,702.0000	5.452	0	0	0
2010/02/12	R206 2010/08/05	9.00	Put	Bond Future	619.0000	570.0000	(7.916)	0	0	0
2010/02/12	R206 2010/11/04			Bond Future	8.6950	8.6430	(0.598)	0.0000	0.0000	0
2010/02/12	R206 2010/11/04	8.50	Call	Bond Future	1,108.0000	1,169.0000	5.505	0	0	0
2010/02/12	R206 2010/11/04	8.50	Put	Bond Future	1,631.0000	1,553.0000	(4.782)	0	0	0
2010/02/12	R206 2010/11/04	8.55	Call	Bond Future	1,167.0000	1,230.0000	5.398	0	0	0
2010/02/12	R206 2010/11/04	8.55	Put	Bond Future	1,556.0000	1,480.0000	(4.884)	0	0	0
2010/02/12	R206 2010/11/04	8.45	Call	Bond Future	1,051.0000	1,109.0000	5.519	0	0	0
2010/02/12	R206 2010/11/04	8.45	Put	Bond Future	1,709.0000	1,628.0000	(4.740)	0	0	0
2010/02/12	R207 2010/05/06			Bond Future	9.2410	9.2090	(0.346)	0.0000	0.0000	737
2010/02/12	R207 2010/05/06	9.25	Call	Bond Future	1,443.0000	1,531.0000	6.098	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
2010/02/12	R207 2010/05/06	9.25	Put	Bond Future	1,391.0000	1,294.0000	(6.973)	0	0	0
2010/02/12	R207 2010/08/05			Bond Future	9.3090	9.2760	(0.354)	0.0000	0.0000	0
2010/02/12	R207 2010/08/05	9.50	Call	Bond Future	2,674.0000	2,781.0000	4.001	0	0	0
2010/02/12	R207 2010/08/05	9.50	Put	Bond Future	1,601.0000	1,521.0000	(4.997)	0	0	0
2010/02/12	R207 2010/11/04			Bond Future	9.3540	9.3190	(0.374)	0.0000	0.0000	0
2010/02/12	R207 2010/11/04	9.25	Call	Bond Future	2,471.0000	2,561.0000	3.642	0	0	0
2010/02/12	R207 2010/11/04	9.25	Put	Bond Future	3,052.0000	2,947.0000	(3.440)	0	0	0
2010/02/12	R207 2010/11/04	9.30	Call	Bond Future	2,600.0000	2,693.0000	3.577	0	0	0
2010/02/12	R207 2010/11/04	9.30	Put	Bond Future	2,901.0000	2,799.0000	(3.516)	0	0	0
2010/02/12	R207 2010/11/04	9.20	Call	Bond Future	2,347.0000	2,433.0000	3.664	0	0	0
2010/02/12	R207 2010/11/04	9.20	Put	Bond Future	3,209.0000	3,100.0000	(3.397)	0	0	0
2010/02/12	R208 2010/05/06			Bond Future	9.2230	9.1910	(0.347)	0.0000	0.0000	5,004
2010/02/12	R208 2010/05/06	9.25	Call	Bond Future	1,527.0000	1,622.0000	6.221	0	0	0
2010/02/12	R208 2010/05/06	9.25	Put	Bond Future	1,365.0000	1,267.0000	(7.179)	0	0	0
2010/02/12	R208 2010/08/05			Bond Future	9.2810	9.2480	(0.356)	0.0000	0.0000	0
2010/02/12	R208 2010/08/05	9.50	Call	Bond Future	2,915.0000	3,028.0000	3.877	0	0	0
2010/02/12	R208 2010/08/05	9.50	Put	Bond Future	1,634.0000	1,552.0000	(5.018)	0	0	0
2010/02/12	R208 2010/11/04			Bond Future	9.3240	9.2900	(0.365)	0.0000	0.0000	0
2010/02/12	R208 2010/11/04	9.25	Call	Bond Future	2,651.0000	2,744.0000	3.508	0	0	0
2010/02/12	R208 2010/11/04	9.25	Put	Bond Future	3,083.0000	2,978.0000	(3.406)	0	0	0
2010/02/12	R208 2010/11/04	9.30	Call	Bond Future	2,787.0000	2,884.0000	3.480	0	0	0
2010/02/12	R208 2010/11/04	9.30	Put	Bond Future	2,927.0000	2,826.0000	(3.451)	0	0	0
2010/02/12	R208 2010/11/04	9.20	Call	Bond Future	2,518.0000	2,609.0000	3.614	0	0	0
2010/02/12	R208 2010/11/04	9.20	Put	Bond Future	3,243.0000	3,136.0000	(3.299)	0	0	0
2010/02/12	R209 2010/05/06			Bond Future	9.0190	8.9780	(0.455)	0.0000	0.0000	1,798
2010/02/12	R209 2010/05/06	8.50	Call	Bond Future	446.0000	501.0000	12.332	0	0	0
2010/02/12	R209 2010/05/06	8.50	Put	Bond Future	4,617.0000	4,356.0000	(5.653)	0	0	0
2010/02/12	R209 2010/08/05			Bond Future	9.0540	9.0110	(0.475)	0.0000	0.0000	0
2010/02/12	R209 2010/08/05	8.75	Call	Bond Future	1,751.0000	1,873.0000	6.967	0	0	0
2010/02/12	R209 2010/08/05	8.75	Put	Bond Future	4,131.0000	3,924.0000	(5.011)	0	0	0
2010/02/12	R209 2010/11/04			Bond Future	9.0770	9.0340	(0.474)	0.0000	0.0000	0
2010/02/12	R209 2010/11/04	9.00	Call	Bond Future	3,445.0000	3,604.0000	4.615	0	0	0
2010/02/12	R209 2010/11/04	9.00	Put	Bond Future	4,033.0000	3,865.0000	(4.166)	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
2010/02/12	R209 2010/11/04	9.05	Call	Bond Future	3,620.0000	3,784.0000	4.530	0	0	0
2010/02/12	R209 2010/11/04	9.05	Put	Bond Future	3,825.0000	3,662.0000	(4.261)	0	0	0
2010/02/12	R209 2010/11/04	8.95	Call	Bond Future	3,274.0000	3,428.0000	4.704	0	0	0
2010/02/12	R209 2010/11/04	8.95	Put	Bond Future	4,248.0000	4,075.0000	(4.073)	0	0	0
2010/02/12	TRT1 2010/05/06			Index Future	303.8170	304.3610	0.179	0.0000	0.0000	100
<b>Total</b>										<b>62069.00</b>