



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/02/2010

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
2010/02/18	AL7T 2010/05/06			Index Future	333.0370	332.3300	(0.212)	0.0000	0.0000	58
2010/02/18	ALBI 2010/05/06			Index Future	307.8560	306.8380	(0.331)	0.0000	0.0000	1,265
2010/02/18	ALBI 2010/08/05			Index Future	308.0180	306.9980	(0.331)	0.0000	0.0000	0
2010/02/18	CRD1 2010/05/06			Index Future	134.7590	134.6810	(0.058)	0.0000	0.0000	2
2010/02/18	GOVI 2010/05/06			GOVI	309.3630	308.3740	(0.320)	0.0000	0.0000	324
2010/02/18	GOVI 2010/05/06	309.80	Call	GOVI	36,693.0000	31,817.0000	(13.289)	0	0	0
2010/02/18	GOVI 2010/05/06	309.80	Put	GOVI	41,063.0000	46,077.0000	12.211	0	0	0
2010/02/18	GOVI 2010/08/05			GOVI	315.0360	314.0270	(0.320)	0.0000	0.0000	0
2010/02/18	GOVI 2010/08/05	315.60	Call	GOVI	53,423.0000	48,428.0000	(9.350)	0	0	0
2010/02/18	GOVI 2010/08/05	315.60	Put	GOVI	59,063.0000	64,158.0000	8.626	0	0	0
2010/02/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/02/18	ILBI 2010/05/06			Index Future	363.2920	363.3300	0.010	0.0000	0.0000	433
2010/02/18	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/02/18	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/02/18	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/02/18	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/02/18	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/02/18	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/02/18	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/02/18	JBAF 2010/03/17			Jibar Tradeable Future	7.1800	7.1800	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/04/21			Jibar Tradeable Future	7.0780	7.0780	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/05/19			Jibar Tradeable Future	7.0500	7.0500	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/06/15			Jibar Tradeable Future	7.0420	7.0420	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/07/21			Jibar Tradeable Future	7.0420	7.0420	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/08/18			Jibar Tradeable Future	7.1300	7.0420	(1.234)	93.0370	93.0370	0
2010/02/18	JBAF 2010/09/15			Jibar Tradeable Future	7.0810	7.0810	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2010/12/15			Jibar Tradeable Future	7.1970	7.1970	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2011/03/16			Jibar Tradeable Future	7.3920	7.3920	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2011/06/15			Jibar Tradeable Future	7.7350	7.7350	0.000	0.0000	0.0000	5,000
2010/02/18	JBAF 2011/09/21			Jibar Tradeable Future	8.1100	8.1100	0.000	0.0000	0.0000	0
2010/02/18	JBAF 2011/12/21			Jibar Tradeable Future	8.3370	8.3370	0.000	0.0000	0.0000	5,000
2010/02/18	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/02/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/02/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/02/18	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/18	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/18	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	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
2010/02/18	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/18	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/18	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/02/18	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/02/18	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/02/18	JROD 2010/02/26			Rodi	7.0020	6.9840	(0.257)	0.0000	0.0000	0
2010/02/18	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/02/18	OTH1 2010/05/06			Index Future	299.3270	298.1770	(0.384)	0.0000	0.0000	3
2010/02/18	R155 2010/05/06			Bond Future	7.4410	7.4510	0.134	0.0000	0.0000	0
2010/02/18	R155 2010/05/06	7.50	Call	Bond Future	76.0000	63.0000	(17.105)	0	0	0

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2010/02/18	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/18	R155 2010/05/06	7.55	Call	Bond Future	140.0000	127.0000	(9.286)	0	0	0
2010/02/18	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/02/18	R155 2010/05/06	7.45	Call	Bond Future	12.0000	0.0000	(100.000)	0	0	0
2010/02/18	R155 2010/05/06	7.45	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/02/18	R157 2010/05/06			Bond Future	8.3280	8.3480	0.240	0.0000	0.0000	6,743
2010/02/18	R157 2010/05/06	8.50	Call	Bond Future	1,491.0000	1,425.0000	(4.427)	0	0	0
2010/02/18	R157 2010/05/06	8.50	Put	Bond Future	665.0000	695.0000	4.511	0	0	0
2010/02/18	R157 2010/08/05			Bond Future	8.3900	8.4120	0.262	0.0000	0.0000	0
2010/02/18	R157 2010/08/05	8.75	Call	Bond Future	2,520.0000	2,449.0000	(2.817)	0	0	0
2010/02/18	R157 2010/08/05	8.75	Put	Bond Future	877.0000	907.0000	3.421	0	0	0
2010/02/18	R157 2010/08/05	8.50	Call	Bond Future	1,805.0000	1,745.0000	(3.324)	0	0	0
2010/02/18	R157 2010/08/05	8.50	Put	Bond Future	1,300.0000	1,341.0000	3.154	0	0	500
2010/02/18	R157 2010/08/05	9.00	Call	Bond Future	3,340.0000	3,259.0000	(2.425)	0	0	0
2010/02/18	R157 2010/08/05	9.00	Put	Bond Future	572.0000	593.0000	3.671	0	0	500
2010/02/18	R157 2010/08/05	8.25	Put	Bond Future	1,876.0000	1,929.0000	2.825	0	0	0
2010/02/18	R157 2010/08/05	8.25	Call	Bond Future	1,229.0000	1,181.0000	(3.906)	0	0	500
2010/02/18	R157 2010/11/04			Bond Future	8.4280	8.4510	0.273	0.0000	0.0000	0
2010/02/18	R157 2010/11/04	8.50	Call	Bond Future	2,211.0000	2,153.0000	(2.623)	0	0	0
2010/02/18	R157 2010/11/04	8.50	Put	Bond Future	1,895.0000	1,938.0000	2.269	0	0	0
2010/02/18	R157 2010/11/04	8.55	Call	Bond Future	2,326.0000	2,266.0000	(2.580)	0	0	0
2010/02/18	R157 2010/11/04	8.55	Put	Bond Future	1,791.0000	1,832.0000	2.289	0	0	0
2010/02/18	R157 2010/11/04	8.45	Call	Bond Future	2,099.0000	2,044.0000	(2.620)	0	0	0
2010/02/18	R157 2010/11/04	8.45	Put	Bond Future	2,002.0000	2,048.0000	2.298	0	0	0
2010/02/18	R186 2010/05/06			Bond Future	9.1090	9.2010	1.010	0.0000	0.0000	19,296
2010/02/18	R186 2010/05/06	9.00	Call	Bond Future	1,655.0000	1,303.0000	(21.269)	0	0	0
2010/02/18	R186 2010/05/06	9.00	Put	Bond Future	2,667.0000	3,159.0000	18.448	0	0	0
2010/02/18	R186 2010/08/05			Bond Future	9.1580	9.2530	1.037	0.0000	0.0000	0
2010/02/18	R186 2010/08/05	9.25	Call	Bond Future	3,709.0000	3,240.0000	(12.645)	0	0	0
2010/02/18	R186 2010/08/05	9.25	Put	Bond Future	2,877.0000	3,267.0000	13.556	0	0	0
2010/02/18	R186 2010/08/05	8.75	Call	Bond Future	1,712.0000	1,433.0000	(16.297)	0	0	1,300
2010/02/18	R186 2010/08/05	8.75	Put	Bond Future	5,519.0000	6,099.0000	10.509	0	0	0
2010/02/18	R186 2010/08/05	9.75	Call	Bond Future	6,575.0000	5,941.0000	(9.643)	0	0	0

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2010/02/18	R186 2010/08/05	9.75	Put	Bond Future	1,378.0000	1,603.0000	16.328	0	0	1,300
2010/02/18	R186 2010/11/04			Bond Future	9.1910	9.2890	1.066	0.0000	0.0000	0
2010/02/18	R186 2010/11/04	9.25	Call	Bond Future	4,515.0000	4,049.0000	(10.321)	0	0	0
2010/02/18	R186 2010/11/04	9.25	Put	Bond Future	3,986.0000	4,397.0000	10.311	0	0	0
2010/02/18	R186 2010/11/04	9.30	Call	Bond Future	4,742.0000	4,261.0000	(10.143)	0	0	0
2010/02/18	R186 2010/11/04	9.30	Put	Bond Future	3,768.0000	4,163.0000	10.483	0	0	0
2010/02/18	R186 2010/11/04	9.20	Call	Bond Future	4,294.0000	3,843.0000	(10.503)	0	0	0
2010/02/18	R186 2010/11/04	9.20	Put	Bond Future	4,213.0000	4,638.0000	10.088	0	0	0
2010/02/18	R201 2010/05/06			Bond Future	8.3650	8.3750	0.120	0.0000	0.0000	486
2010/02/18	R201 2010/05/06	8.50	Call	Bond Future	1,100.0000	1,073.0000	(2.455)	0	0	0
2010/02/18	R201 2010/05/06	8.50	Put	Bond Future	589.0000	600.0000	1.868	0	0	0
2010/02/18	R201 2010/08/05			Bond Future	8.4240	8.4350	0.131	0.0000	0.0000	0
2010/02/18	R201 2010/08/05	9.00	Call	Bond Future	2,568.0000	2,536.0000	(1.246)	0	0	0
2010/02/18	R201 2010/08/05	9.00	Put	Bond Future	512.0000	520.0000	1.563	0	0	0
2010/02/18	R201 2010/11/04			Bond Future	8.4510	8.4620	0.130	0.0000	0.0000	0
2010/02/18	R201 2010/11/04	8.50	Call	Bond Future	1,490.0000	1,468.0000	(1.477)	0	0	0
2010/02/18	R201 2010/11/04	8.50	Put	Bond Future	1,322.0000	1,337.0000	1.135	0	0	0
2010/02/18	R201 2010/11/04	8.55	Call	Bond Future	1,580.0000	1,557.0000	(1.456)	0	0	0
2010/02/18	R201 2010/11/04	8.55	Put	Bond Future	1,240.0000	1,255.0000	1.210	0	0	0
2010/02/18	R201 2010/11/04	8.45	Call	Bond Future	1,404.0000	1,382.0000	(1.567)	0	0	0
2010/02/18	R201 2010/11/04	8.45	Put	Bond Future	1,407.0000	1,423.0000	1.137	0	0	0
2010/02/18	R203 2010/05/06			Bond Future	8.9460	8.9550	0.101	0.0000	0.0000	1,710
2010/02/18	R203 2010/05/06	9.00	Call	Bond Future	1,313.0000	1,280.0000	(2.513)	0	0	0
2010/02/18	R203 2010/05/06	9.00	Put	Bond Future	1,034.0000	1,047.0000	1.257	0	0	0
2010/02/18	R203 2010/08/05			Bond Future	9.0100	9.0200	0.111	0.0000	0.0000	0
2010/02/18	R203 2010/08/05	9.25	Call	Bond Future	2,508.0000	2,473.0000	(1.396)	0	0	0
2010/02/18	R203 2010/08/05	9.25	Put	Bond Future	1,310.0000	1,325.0000	1.145	0	0	0
2010/02/18	R203 2010/11/04			Bond Future	9.0580	9.0680	0.110	0.0000	0.0000	0
2010/02/18	R203 2010/11/04	9.25	Call	Bond Future	2,776.0000	2,744.0000	(1.153)	0	0	0
2010/02/18	R203 2010/11/04	9.25	Put	Bond Future	1,842.0000	1,859.0000	0.923	0	0	0
2010/02/18	R203 2010/11/04	9.30	Call	Bond Future	2,912.0000	2,879.0000	(1.133)	0	0	0
2010/02/18	R203 2010/11/04	9.30	Put	Bond Future	1,737.0000	1,753.0000	0.921	0	0	0
2010/02/18	R203 2010/11/04	9.20	Call	Bond Future	2,644.0000	2,613.0000	(1.172)	0	0	0

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2010/02/18	R203 2010/11/04	9.20	Put	Bond Future	1,952.0000	1,970.0000	0.922	0	0	0
2010/02/18	R204 2010/05/06			Bond Future	8.9620	8.9710	0.100	0.0000	0.0000	1,552
2010/02/18	R204 2010/05/06	9.00	Call	Bond Future	1,412.0000	1,376.0000	(2.550)	0	0	200
2010/02/18	R204 2010/05/06	9.00	Put	Bond Future	1,196.0000	1,211.0000	1.254	0	0	200
2010/02/18	R204 2010/05/06	9.50	Call	Bond Future	3,341.0000	3,293.0000	(1.437)	0	0	0
2010/02/18	R204 2010/05/06	9.50	Put	Bond Future	339.0000	342.0000	0.885	0	0	200
2010/02/18	R204 2010/05/06	8.50	Put	Bond Future	3,051.0000	3,086.0000	1.147	0	0	0
2010/02/18	R204 2010/05/06	8.50	Call	Bond Future	371.0000	355.0000	(4.313)	0	0	200
2010/02/18	R204 2010/08/05			Bond Future	9.0220	9.0320	0.111	0.0000	0.0000	0
2010/02/18	R204 2010/08/05	9.25	Call	Bond Future	2,702.0000	2,662.0000	(1.480)	0	0	0
2010/02/18	R204 2010/08/05	9.25	Put	Bond Future	1,444.0000	1,460.0000	1.108	0	0	0
2010/02/18	R204 2010/11/04			Bond Future	9.0630	9.0730	0.110	0.0000	0.0000	0
2010/02/18	R204 2010/11/04	9.25	Call	Bond Future	3,136.0000	3,100.0000	(1.148)	0	0	0
2010/02/18	R204 2010/11/04	9.25	Put	Bond Future	2,126.0000	2,144.0000	0.847	0	0	0
2010/02/18	R204 2010/11/04	9.30	Call	Bond Future	3,285.0000	3,248.0000	(1.126)	0	0	0
2010/02/18	R204 2010/11/04	9.30	Put	Bond Future	2,007.0000	2,024.0000	0.847	0	0	0
2010/02/18	R204 2010/11/04	9.20	Call	Bond Future	2,991.0000	2,956.0000	(1.170)	0	0	0
2010/02/18	R204 2010/11/04	9.20	Put	Bond Future	2,249.0000	2,269.0000	0.889	0	0	0
2010/02/18	R206 2010/05/06			Bond Future	8.4020	8.4110	0.107	0.0000	0.0000	0
2010/02/18	R206 2010/05/06	8.75	Call	Bond Future	1,350.0000	1,326.0000	(1.778)	0	0	0
2010/02/18	R206 2010/05/06	8.75	Put	Bond Future	293.0000	296.0000	1.024	0	0	0
2010/02/18	R206 2010/08/05			Bond Future	8.4790	8.4900	0.130	0.0000	0.0000	0
2010/02/18	R206 2010/08/05	9.00	Call	Bond Future	1,933.0000	1,907.0000	(1.345)	0	0	0
2010/02/18	R206 2010/08/05	9.00	Put	Bond Future	452.0000	457.0000	1.106	0	0	0
2010/02/18	R206 2010/11/04			Bond Future	8.5120	8.5230	0.129	0.0000	0.0000	0
2010/02/18	R206 2010/11/04	8.50	Call	Bond Future	1,325.0000	1,308.0000	(1.283)	0	0	0
2010/02/18	R206 2010/11/04	8.50	Put	Bond Future	1,357.0000	1,370.0000	0.958	0	0	0
2010/02/18	R206 2010/11/04	8.55	Call	Bond Future	1,392.0000	1,374.0000	(1.293)	0	0	0
2010/02/18	R206 2010/11/04	8.55	Put	Bond Future	1,290.0000	1,301.0000	0.853	0	0	0
2010/02/18	R206 2010/11/04	8.45	Call	Bond Future	1,261.0000	1,244.0000	(1.348)	0	0	0
2010/02/18	R206 2010/11/04	8.45	Put	Bond Future	1,428.0000	1,441.0000	0.910	0	0	0
2010/02/18	R207 2010/05/06			Bond Future	9.1120	9.1730	0.669	0.0000	0.0000	737
2010/02/18	R207 2010/05/06	9.25	Call	Bond Future	1,809.0000	1,594.0000	(11.885)	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
2010/02/18	R207 2010/05/06	9.25	Put	Bond Future	1,007.0000	1,148.0000	14.002	0	0	0
2010/02/18	R207 2010/08/05			Bond Future	9.1750	9.2380	0.687	0.0000	0.0000	0
2010/02/18	R207 2010/08/05	9.50	Call	Bond Future	3,114.0000	2,879.0000	(7.547)	0	0	0
2010/02/18	R207 2010/08/05	9.50	Put	Bond Future	1,278.0000	1,402.0000	9.703	0	0	0
2010/02/18	R207 2010/11/04			Bond Future	9.2150	9.2810	0.716	0.0000	0.0000	0
2010/02/18	R207 2010/11/04	9.25	Call	Bond Future	2,832.0000	2,636.0000	(6.921)	0	0	0
2010/02/18	R207 2010/11/04	9.25	Put	Bond Future	2,635.0000	2,810.0000	6.641	0	0	0
2010/02/18	R207 2010/11/04	9.30	Call	Bond Future	2,973.0000	2,771.0000	(6.794)	0	0	0
2010/02/18	R207 2010/11/04	9.30	Put	Bond Future	2,497.0000	2,665.0000	6.728	0	0	0
2010/02/18	R207 2010/11/04	9.20	Call	Bond Future	2,695.0000	2,504.0000	(7.087)	0	0	0
2010/02/18	R207 2010/11/04	9.20	Put	Bond Future	2,779.0000	2,959.0000	6.477	0	0	0
2010/02/18	R208 2010/05/06			Bond Future	9.1250	9.1760	0.559	0.0000	0.0000	5,004
2010/02/18	R208 2010/05/06	9.25	Call	Bond Future	1,806.0000	1,620.0000	(10.299)	0	0	0
2010/02/18	R208 2010/05/06	9.25	Put	Bond Future	1,052.0000	1,175.0000	11.692	0	0	0
2010/02/18	R208 2010/08/05			Bond Future	9.1810	9.2330	0.566	0.0000	0.0000	0
2010/02/18	R208 2010/08/05	9.50	Call	Bond Future	3,249.0000	3,047.0000	(6.217)	0	0	0
2010/02/18	R208 2010/08/05	9.50	Put	Bond Future	1,375.0000	1,482.0000	7.782	0	0	0
2010/02/18	R208 2010/11/04			Bond Future	9.2200	9.2750	0.597	0.0000	0.0000	0
2010/02/18	R208 2010/11/04	9.25	Call	Bond Future	2,928.0000	2,756.0000	(5.874)	0	0	0
2010/02/18	R208 2010/11/04	9.25	Put	Bond Future	2,752.0000	2,902.0000	5.451	0	0	0
2010/02/18	R208 2010/11/04	9.30	Call	Bond Future	3,075.0000	2,897.0000	(5.789)	0	0	0
2010/02/18	R208 2010/11/04	9.30	Put	Bond Future	2,607.0000	2,751.0000	5.524	0	0	0
2010/02/18	R208 2010/11/04	9.20	Call	Bond Future	2,786.0000	2,619.0000	(5.994)	0	0	0
2010/02/18	R208 2010/11/04	9.20	Put	Bond Future	2,904.0000	3,059.0000	5.337	0	0	0
2010/02/18	R209 2010/05/06			Bond Future	9.0470	9.1790	1.459	0.0000	0.0000	1,798
2010/02/18	R209 2010/05/06	8.50	Call	Bond Future	366.0000	223.0000	(39.071)	0	0	0
2010/02/18	R209 2010/05/06	8.50	Put	Bond Future	4,752.0000	5,606.0000	17.971	0	0	0
2010/02/18	R209 2010/08/05			Bond Future	9.0820	9.2180	1.497	0.0000	0.0000	0
2010/02/18	R209 2010/08/05	8.75	Call	Bond Future	1,626.0000	1,271.0000	(21.833)	0	0	0
2010/02/18	R209 2010/08/05	8.75	Put	Bond Future	4,219.0000	4,883.0000	15.738	0	0	0
2010/02/18	R209 2010/11/04			Bond Future	9.1070	9.2460	1.526	0.0000	0.0000	0
2010/02/18	R209 2010/11/04	9.00	Call	Bond Future	3,290.0000	2,799.0000	(14.924)	0	0	0
2010/02/18	R209 2010/11/04	9.00	Put	Bond Future	4,105.0000	4,650.0000	13.276	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
2010/02/18	R209 2010/11/04	9.05	Call	Bond Future	3,462.0000	2,953.0000	(14.702)	0	0	0
2010/02/18	R209 2010/11/04	9.05	Put	Bond Future	3,894.0000	4,422.0000	13.559	0	0	0
2010/02/18	R209 2010/11/04	8.95	Call	Bond Future	3,124.0000	2,649.0000	(15.205)	0	0	0
2010/02/18	R209 2010/11/04	8.95	Put	Bond Future	4,325.0000	4,886.0000	12.971	0	0	0
2010/02/18	TRT1 2010/05/06			Index Future	305.5690	304.5940	(0.319)	0.0000	0.0000	100
Total										54411.00