



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/03/2010

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
2010/03/09	AL7T 2010/05/06			Index Future	335.8760	335.0240	(0.254)	0.0000	0.0000	58
2010/03/09	ALBI 2010/05/06			Index Future	309.5340	308.8780	(0.212)	0.0000	0.0000	1,265
2010/03/09	ALBI 2010/08/05			Index Future	309.6620	309.0040	(0.212)	0.0000	0.0000	0
2010/03/09	CRD1 2010/05/06			Index Future	135.5420	135.3600	(0.134)	0.0000	0.0000	2
2010/03/09	GOVI 2010/05/06			GOVI	311.0330	310.3510	(0.219)	0.0000	0.0000	324
2010/03/09	GOVI 2010/05/06	309.80	Call	GOVI	40,392.0000	36,372.0000	(9.952)	0	0	0
2010/03/09	GOVI 2010/05/06	309.80	Put	GOVI	28,062.0000	30,862.0000	9.978	0	0	0
2010/03/09	GOVI 2010/08/05			GOVI	316.7190	316.0240	(0.219)	0.0000	0.0000	0
2010/03/09	GOVI 2010/08/05	315.60	Call	GOVI	58,869.0000	54,998.0000	(6.576)	0	0	0
2010/03/09	GOVI 2010/08/05	315.60	Put	GOVI	47,679.0000	50,758.0000	6.458	0	0	0
2010/03/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/09	ILBI 2010/05/06			Index Future	364.5100	364.4980	(0.003)	0.0000	0.0000	433
2010/03/09	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/09	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/09	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/09	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/09	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/09	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/09	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/09	JBAF 2010/03/17			Jibar Tradeable Future	7.0450	7.0450	0.000	0.0000	0.0000	2,500
2010/03/09	JBAF 2010/04/21			Jibar Tradeable Future	7.0160	7.0120	(0.057)	0.0000	0.0000	0
2010/03/09	JBAF 2010/05/19			Jibar Tradeable Future	7.0020	6.9970	(0.071)	0.0000	0.0000	0
2010/03/09	JBAF 2010/06/15			Jibar Tradeable Future	6.9870	6.9840	(0.043)	0.0000	0.0000	0
2010/03/09	JBAF 2010/07/21			Jibar Tradeable Future	6.9710	6.9710	0.000	0.0000	0.0000	0
2010/03/09	JBAF 2010/08/18			Jibar Tradeable Future	6.9710	6.9710	0.000	0.0000	0.0000	0
2010/03/09	JBAF 2010/09/15			Jibar Tradeable Future	6.9850	7.0700	1.217	0.0000	0.0000	0
2010/03/09	JBAF 2010/12/15			Jibar Tradeable Future	7.1000	7.1040	0.056	0.0000	0.0000	0
2010/03/09	JBAF 2011/03/16			Jibar Tradeable Future	7.2870	7.2910	0.055	0.0000	0.0000	5,000
2010/03/09	JBAF 2011/06/15			Jibar Tradeable Future	7.5500	7.5540	0.053	0.0000	0.0000	5,000
2010/03/09	JBAF 2011/09/21			Jibar Tradeable Future	7.8960	7.8990	0.038	0.0000	0.0000	2,500
2010/03/09	JBAF 2011/12/21			Jibar Tradeable Future	8.1920	8.1920	0.000	0.0000	0.0000	7,500
2010/03/09	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/09	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/09	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/09	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/03/09	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/09	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/09	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/09	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/09	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/09	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/09	OTH1 2010/05/06			Index Future	301.0390	300.5110	(0.175)	0.0000	0.0000	3
2010/03/09	R155 2010/05/06			Bond Future	7.4110	7.4610	0.675	0.0000	0.0000	0
2010/03/09	R155 2010/05/06	7.50	Call	Bond Future	238.0000	200.0000	(15.966)	0	0	0
2010/03/09	R155 2010/05/06	7.50	Put	Bond Future	124.0000	150.0000	20.968	0	0	0

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2010/03/09	R155 2010/05/06	7.55	Call	Bond Future	447.0000	407.0000	(8.949)	0	0	0
2010/03/09	R155 2010/05/06	7.55	Put	Bond Future	269.0000	293.0000	8.922	0	0	0
2010/03/09	R155 2010/05/06	7.45	Call	Bond Future	202.0000	167.0000	(17.327)	0	0	0
2010/03/09	R155 2010/05/06	7.45	Put	Bond Future	152.0000	181.0000	19.079	0	0	0
2010/03/09	R157 2010/05/06			Bond Future	8.2480	8.2990	0.618	0.0000	0.0000	6,883
2010/03/09	R157 2010/05/06	8.50	Call	Bond Future	1,600.0000	1,421.0000	(11.188)	0	0	0
2010/03/09	R157 2010/05/06	8.50	Put	Bond Future	387.0000	455.0000	17.571	0	0	0
2010/03/09	R157 2010/08/05			Bond Future	8.3070	8.3610	0.650	0.0000	0.0000	0
2010/03/09	R157 2010/08/05	8.75	Call	Bond Future	2,636.0000	2,454.0000	(6.904)	0	0	0
2010/03/09	R157 2010/08/05	8.75	Put	Bond Future	610.0000	677.0000	10.984	0	0	0
2010/03/09	R157 2010/08/05	8.50	Call	Bond Future	1,861.0000	1,709.0000	(8.168)	0	0	0
2010/03/09	R157 2010/08/05	8.50	Put	Bond Future	973.0000	1,070.0000	9.969	0	0	500
2010/03/09	R157 2010/08/05	9.00	Call	Bond Future	3,516.0000	3,311.0000	(5.830)	0	0	0
2010/03/09	R157 2010/08/05	9.00	Put	Bond Future	366.0000	410.0000	12.022	0	0	500
2010/03/09	R157 2010/08/05	8.25	Put	Bond Future	1,500.0000	1,629.0000	8.600	0	0	0
2010/03/09	R157 2010/08/05	8.25	Call	Bond Future	1,236.0000	1,116.0000	(9.709)	0	0	500
2010/03/09	R157 2010/11/04			Bond Future	8.3410	8.3990	0.695	0.0000	0.0000	0
2010/03/09	R157 2010/11/04	8.50	Call	Bond Future	2,345.0000	2,199.0000	(6.226)	0	0	0
2010/03/09	R157 2010/11/04	8.50	Put	Bond Future	1,646.0000	1,755.0000	6.622	0	0	0
2010/03/09	R157 2010/11/04	8.55	Call	Bond Future	2,467.0000	2,317.0000	(6.080)	0	0	0
2010/03/09	R157 2010/11/04	8.55	Put	Bond Future	1,549.0000	1,655.0000	6.843	0	0	0
2010/03/09	R157 2010/11/04	8.45	Call	Bond Future	2,227.0000	2,085.0000	(6.376)	0	0	0
2010/03/09	R157 2010/11/04	8.45	Put	Bond Future	1,747.0000	1,861.0000	6.525	0	0	0
2010/03/09	R186 2010/05/06			Bond Future	9.0780	9.1080	0.330	0.0000	0.0000	19,296
2010/03/09	R186 2010/05/06	9.00	Call	Bond Future	1,372.0000	1,239.0000	(9.694)	0	0	0
2010/03/09	R186 2010/05/06	9.00	Put	Bond Future	2,098.0000	2,242.0000	6.864	0	0	0
2010/03/09	R186 2010/08/05			Bond Future	9.1260	9.1570	0.340	0.0000	0.0000	0
2010/03/09	R186 2010/08/05	9.25	Call	Bond Future	3,472.0000	3,302.0000	(4.896)	0	0	0
2010/03/09	R186 2010/08/05	9.25	Put	Bond Future	2,348.0000	2,460.0000	4.770	0	0	0
2010/03/09	R186 2010/08/05	8.75	Call	Bond Future	1,451.0000	1,353.0000	(6.754)	0	0	1,300
2010/03/09	R186 2010/08/05	8.75	Put	Bond Future	4,966.0000	5,151.0000	3.725	0	0	0
2010/03/09	R186 2010/08/05	9.75	Call	Bond Future	6,473.0000	6,246.0000	(3.507)	0	0	0
2010/03/09	R186 2010/08/05	9.75	Put	Bond Future	984.0000	1,040.0000	5.691	0	0	1,300

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2010/03/09	R186 2010/08/05	10.00	Call	Bond Future	8,191.0000	7,946.0000	(2.991)	0	0	0
2010/03/09	R186 2010/08/05	10.00	Put	Bond Future	616.0000	654.0000	6.169	0	0	3,000
2010/03/09	R186 2010/11/04			Bond Future	9.1590	9.1910	0.349	0.0000	0.0000	0
2010/03/09	R186 2010/11/04	9.25	Call	Bond Future	4,514.0000	4,348.0000	(3.677)	0	0	0
2010/03/09	R186 2010/11/04	9.25	Put	Bond Future	3,697.0000	3,819.0000	3.300	0	0	0
2010/03/09	R186 2010/11/04	9.30	Call	Bond Future	4,746.0000	4,576.0000	(3.582)	0	0	0
2010/03/09	R186 2010/11/04	9.30	Put	Bond Future	3,484.0000	3,602.0000	3.387	0	0	0
2010/03/09	R186 2010/11/04	9.20	Call	Bond Future	3,915.0000	3,756.0000	(4.061)	0	0	0
2010/03/09	R186 2010/11/04	9.20	Put	Bond Future	3,546.0000	3,675.0000	3.638	0	0	0
2010/03/09	R201 2010/05/06			Bond Future	8.2670	8.3180	0.617	0.0000	0.0000	486
2010/03/09	R201 2010/05/06	8.50	Call	Bond Future	1,214.0000	1,076.0000	(11.367)	0	0	0
2010/03/09	R201 2010/05/06	8.50	Put	Bond Future	330.0000	386.0000	16.970	0	0	0
2010/03/09	R201 2010/08/05			Bond Future	8.3210	8.3760	0.661	0.0000	0.0000	0
2010/03/09	R201 2010/08/05	9.00	Call	Bond Future	2,749.0000	2,587.0000	(5.893)	0	0	0
2010/03/09	R201 2010/08/05	9.00	Put	Bond Future	320.0000	357.0000	11.563	0	0	0
2010/03/09	R201 2010/11/04			Bond Future	8.3420	8.4010	0.707	0.0000	0.0000	0
2010/03/09	R201 2010/11/04	8.50	Call	Bond Future	1,644.0000	1,528.0000	(7.056)	0	0	0
2010/03/09	R201 2010/11/04	8.50	Put	Bond Future	1,100.0000	1,188.0000	8.000	0	0	0
2010/03/09	R201 2010/11/04	8.55	Call	Bond Future	1,741.0000	1,621.0000	(6.893)	0	0	0
2010/03/09	R201 2010/11/04	8.55	Put	Bond Future	1,026.0000	1,109.0000	8.090	0	0	0
2010/03/09	R201 2010/11/04	8.45	Call	Bond Future	1,550.0000	1,438.0000	(7.226)	0	0	0
2010/03/09	R201 2010/11/04	8.45	Put	Bond Future	1,178.0000	1,269.0000	7.725	0	0	0
2010/03/09	R203 2010/05/06			Bond Future	8.7850	8.8050	0.228	0.0000	0.0000	1,710
2010/03/09	R203 2010/05/06	9.00	Call	Bond Future	1,639.0000	1,561.0000	(4.759)	0	0	0
2010/03/09	R203 2010/05/06	9.00	Put	Bond Future	522.0000	548.0000	4.981	0	0	0
2010/03/09	R203 2010/08/05			Bond Future	8.8430	8.8640	0.237	0.0000	0.0000	0
2010/03/09	R203 2010/08/05	9.25	Call	Bond Future	2,842.0000	2,763.0000	(2.780)	0	0	0
2010/03/09	R203 2010/08/05	9.25	Put	Bond Future	799.0000	826.0000	3.379	0	0	0
2010/03/09	R203 2010/11/04			Bond Future	8.8840	8.9060	0.248	0.0000	0.0000	0
2010/03/09	R203 2010/11/04	9.25	Call	Bond Future	3,214.0000	3,140.0000	(2.302)	0	0	0
2010/03/09	R203 2010/11/04	9.25	Put	Bond Future	1,424.0000	1,459.0000	2.458	0	0	0
2010/03/09	R203 2010/11/04	9.30	Call	Bond Future	3,364.0000	3,289.0000	(2.229)	0	0	0
2010/03/09	R203 2010/11/04	9.30	Put	Bond Future	1,332.0000	1,366.0000	2.553	0	0	0

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2010/03/09	R203 2010/11/04	9.20	Call	Bond Future	3,067.0000	2,995.0000	(2.348)	0	0	0
2010/03/09	R203 2010/11/04	9.20	Put	Bond Future	1,519.0000	1,556.0000	2.436	0	0	0
2010/03/09	R204 2010/05/06			Bond Future	8.8240	8.8540	0.340	0.0000	0.0000	1,552
2010/03/09	R204 2010/05/06	9.00	Call	Bond Future	1,636.0000	1,517.0000	(7.274)	0	0	200
2010/03/09	R204 2010/05/06	9.00	Put	Bond Future	629.0000	683.0000	8.585	0	0	200
2010/03/09	R204 2010/05/06	9.50	Call	Bond Future	3,895.0000	3,733.0000	(4.159)	0	0	0
2010/03/09	R204 2010/05/06	9.50	Put	Bond Future	103.0000	113.0000	9.709	0	0	200
2010/03/09	R204 2010/05/06	8.50	Put	Bond Future	2,255.0000	2,381.0000	5.588	0	0	0
2010/03/09	R204 2010/05/06	8.50	Call	Bond Future	366.0000	319.0000	(12.842)	0	0	200
2010/03/09	R204 2010/08/05			Bond Future	8.8800	8.9120	0.360	0.0000	0.0000	0
2010/03/09	R204 2010/08/05	9.25	Call	Bond Future	3,008.0000	2,881.0000	(4.222)	0	0	0
2010/03/09	R204 2010/08/05	9.25	Put	Bond Future	956.0000	1,009.0000	5.544	0	0	0
2010/03/09	R204 2010/11/04			Bond Future	8.9160	8.9490	0.370	0.0000	0.0000	0
2010/03/09	R204 2010/11/04	9.25	Call	Bond Future	3,524.0000	3,407.0000	(3.320)	0	0	0
2010/03/09	R204 2010/11/04	9.25	Put	Bond Future	1,709.0000	1,774.0000	3.803	0	0	0
2010/03/09	R204 2010/11/04	9.30	Call	Bond Future	3,688.0000	3,567.0000	(3.281)	0	0	0
2010/03/09	R204 2010/11/04	9.30	Put	Bond Future	1,606.0000	1,666.0000	3.736	0	0	0
2010/03/09	R204 2010/11/04	9.20	Call	Bond Future	3,365.0000	3,251.0000	(3.388)	0	0	0
2010/03/09	R204 2010/11/04	9.20	Put	Bond Future	1,819.0000	1,887.0000	3.738	0	0	0
2010/03/09	R206 2010/05/06			Bond Future	8.3090	8.3610	0.626	0.0000	0.0000	0
2010/03/09	R206 2010/05/06	8.75	Call	Bond Future	1,473.0000	1,340.0000	(9.029)	0	0	0
2010/03/09	R206 2010/05/06	8.75	Put	Bond Future	131.0000	157.0000	19.847	0	0	0
2010/03/09	R206 2010/08/05			Bond Future	8.3810	8.4370	0.668	0.0000	0.0000	0
2010/03/09	R206 2010/08/05	9.00	Call	Bond Future	2,046.0000	1,919.0000	(6.207)	0	0	0
2010/03/09	R206 2010/08/05	9.00	Put	Bond Future	283.0000	317.0000	12.014	0	0	0
2010/03/09	R206 2010/11/04			Bond Future	8.4080	8.4690	0.725	0.0000	0.0000	0
2010/03/09	R206 2010/11/04	8.50	Call	Bond Future	1,421.0000	1,332.0000	(6.263)	0	0	0
2010/03/09	R206 2010/11/04	8.50	Put	Bond Future	1,173.0000	1,248.0000	6.394	0	0	0
2010/03/09	R206 2010/11/04	8.55	Call	Bond Future	1,493.0000	1,401.0000	(6.162)	0	0	0
2010/03/09	R206 2010/11/04	8.55	Put	Bond Future	1,110.0000	1,183.0000	6.577	0	0	0
2010/03/09	R206 2010/11/04	8.45	Call	Bond Future	1,352.0000	1,265.0000	(6.435)	0	0	0
2010/03/09	R206 2010/11/04	8.45	Put	Bond Future	1,239.0000	1,316.0000	6.215	0	0	0
2010/03/09	R207 2010/05/06			Bond Future	8.9850	9.0360	0.568	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
2010/03/09	R207 2010/05/06	9.25	Call	Bond Future	2,033.0000	1,814.0000	(10.772)	0	0	0
2010/03/09	R207 2010/05/06	9.25	Put	Bond Future	484.0000	566.0000	16.942	0	0	0
2010/03/09	R207 2010/08/05			Bond Future	9.0440	9.0960	0.575	0.0000	0.0000	0
2010/03/09	R207 2010/08/05	9.50	Call	Bond Future	3,465.0000	3,248.0000	(6.263)	0	0	0
2010/03/09	R207 2010/08/05	9.50	Put	Bond Future	874.0000	958.0000	9.611	0	0	0
2010/03/09	R207 2010/11/04			Bond Future	9.0800	9.1350	0.606	0.0000	0.0000	0
2010/03/09	R207 2010/11/04	9.25	Call	Bond Future	3,150.0000	2,968.0000	(5.778)	0	0	0
2010/03/09	R207 2010/11/04	9.25	Put	Bond Future	2,190.0000	2,320.0000	5.936	0	0	0
2010/03/09	R207 2010/11/04	9.30	Call	Bond Future	3,304.0000	3,118.0000	(5.630)	0	0	0
2010/03/09	R207 2010/11/04	9.30	Put	Bond Future	2,064.0000	2,190.0000	6.105	0	0	0
2010/03/09	R207 2010/11/04	9.20	Call	Bond Future	2,999.0000	2,823.0000	(5.869)	0	0	0
2010/03/09	R207 2010/11/04	9.20	Put	Bond Future	2,320.0000	2,456.0000	5.862	0	0	0
2010/03/09	R208 2010/05/06			Bond Future	9.0200	9.0710	0.565	0.0000	0.0000	5,004
2010/03/09	R208 2010/05/06	9.25	Call	Bond Future	1,981.0000	1,762.0000	(11.055)	0	0	0
2010/03/09	R208 2010/05/06	9.25	Put	Bond Future	587.0000	680.0000	15.843	0	0	0
2010/03/09	R208 2010/08/05			Bond Future	9.0730	9.1250	0.573	0.0000	0.0000	0
2010/03/09	R208 2010/08/05	9.50	Call	Bond Future	3,468.0000	3,244.0000	(6.459)	0	0	0
2010/03/09	R208 2010/08/05	9.50	Put	Bond Future	946.0000	1,035.0000	9.408	0	0	0
2010/03/09	R208 2010/11/04			Bond Future	9.1100	9.1640	0.593	0.0000	0.0000	0
2010/03/09	R208 2010/11/04	9.25	Call	Bond Future	3,176.0000	2,994.0000	(5.730)	0	0	0
2010/03/09	R208 2010/11/04	9.25	Put	Bond Future	2,351.0000	2,488.0000	5.827	0	0	0
2010/03/09	R208 2010/11/04	9.30	Call	Bond Future	3,334.0000	3,146.0000	(5.639)	0	0	0
2010/03/09	R208 2010/11/04	9.30	Put	Bond Future	2,217.0000	2,348.0000	5.909	0	0	0
2010/03/09	R208 2010/11/04	9.20	Call	Bond Future	2,749.0000	2,572.0000	(6.439)	0	0	0
2010/03/09	R208 2010/11/04	9.20	Put	Bond Future	2,217.0000	2,360.0000	6.450	0	0	0
2010/03/09	R209 2010/05/06			Bond Future	9.0080	9.0380	0.333	0.0000	0.0000	1,798
2010/03/09	R209 2010/05/06	8.50	Call	Bond Future	230.0000	195.0000	(15.217)	0	0	0
2010/03/09	R209 2010/05/06	8.50	Put	Bond Future	4,317.0000	4,512.0000	4.517	0	0	0
2010/03/09	R209 2010/08/05			Bond Future	9.0430	9.0740	0.343	0.0000	0.0000	0
2010/03/09	R209 2010/08/05	8.75	Call	Bond Future	1,423.0000	1,331.0000	(6.465)	0	0	0
2010/03/09	R209 2010/08/05	8.75	Put	Bond Future	3,719.0000	3,863.0000	3.872	0	0	0
2010/03/09	R209 2010/11/04			Bond Future	9.0670	9.0990	0.353	0.0000	0.0000	0
2010/03/09	R209 2010/11/04	9.00	Call	Bond Future	3,067.0000	2,941.0000	(4.108)	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
2010/03/09	R209 2010/11/04	9.00	Put	Bond Future	3,579.0000	3,695.0000	3.241	0	0	0
2010/03/09	R209 2010/11/04	9.05	Call	Bond Future	3,244.0000	3,114.0000	(4.007)	0	0	0
2010/03/09	R209 2010/11/04	9.05	Put	Bond Future	3,373.0000	3,486.0000	3.350	0	0	0
2010/03/09	R209 2010/11/04	8.95	Call	Bond Future	2,896.0000	2,774.0000	(4.213)	0	0	0
2010/03/09	R209 2010/11/04	8.95	Put	Bond Future	3,794.0000	3,914.0000	3.163	0	0	0
2010/03/09	TRT1 2010/05/06			Index Future	307.2230	306.5560	(0.217)	0.0000	0.0000	100
Total										70051.00