



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 10/03/2010

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
2010/03/10	AL7T 2010/05/06			Index Future	335.0240	335.3930	0.110	0.0000	0.0000	58
2010/03/10	ALBI 2010/05/06			Index Future	308.8780	309.1310	0.082	0.0000	0.0000	1,265
2010/03/10	ALBI 2010/08/05			Index Future	309.0040	309.2500	0.080	0.0000	0.0000	0
2010/03/10	CRD1 2010/05/06			Index Future	135.3600	135.4040	0.033	0.0000	0.0000	2
2010/03/10	GOVI 2010/05/06			GOVI	310.3510	310.6060	0.082	0.0000	0.0000	324
2010/03/10	GOVI 2010/05/06	309.80	Call	GOVI	36,372.0000	37,454.0000	2.975	0	0	0
2010/03/10	GOVI 2010/05/06	309.80	Put	GOVI	30,862.0000	29,394.0000	(4.757)	0	0	0
2010/03/10	GOVI 2010/08/05			GOVI	316.0240	316.2800	0.081	0.0000	0.0000	0
2010/03/10	GOVI 2010/08/05	315.60	Call	GOVI	54,998.0000	56,165.0000	2.122	0	0	0
2010/03/10	GOVI 2010/08/05	315.60	Put	GOVI	50,758.0000	49,365.0000	(2.744)	0	0	0
2010/03/10	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/10	ILBI 2010/05/06			Index Future	364.4980	364.6850	0.051	0.0000	0.0000	433
2010/03/10	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/10	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/10	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/10	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/10	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/10	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/10	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/10	JBAF 2010/03/17			Jibar Tradeable Future	7.0450	7.0450	0.000	0.0000	0.0000	2,500
2010/03/10	JBAF 2010/04/21			Jibar Tradeable Future	7.0120	7.0140	0.029	0.0000	0.0000	0
2010/03/10	JBAF 2010/05/19			Jibar Tradeable Future	6.9970	7.0000	0.043	0.0000	0.0000	0
2010/03/10	JBAF 2010/06/15			Jibar Tradeable Future	6.9840	6.9810	(0.043)	0.0000	0.0000	0
2010/03/10	JBAF 2010/07/21			Jibar Tradeable Future	6.9710	6.9780	0.100	0.0000	0.0000	0
2010/03/10	JBAF 2010/08/18			Jibar Tradeable Future	6.9710	6.9810	0.143	0.0000	0.0000	0
2010/03/10	JBAF 2010/09/15			Jibar Tradeable Future	7.0700	6.9940	(1.075)	0.0000	0.0000	0
2010/03/10	JBAF 2010/12/15			Jibar Tradeable Future	7.1040	7.1180	0.197	0.0000	0.0000	0
2010/03/10	JBAF 2011/03/16			Jibar Tradeable Future	7.2910	7.2990	0.110	0.0000	0.0000	5,000
2010/03/10	JBAF 2011/06/15			Jibar Tradeable Future	7.5540	7.5570	0.040	0.0000	0.0000	5,000
2010/03/10	JBAF 2011/09/21			Jibar Tradeable Future	7.8990	7.8920	(0.089)	0.0000	0.0000	2,500
2010/03/10	JBAF 2011/12/21			Jibar Tradeable Future	8.1920	8.1870	(0.061)	0.0000	0.0000	7,500
2010/03/10	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/10	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/10	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/10	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/10	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/10	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	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
2010/03/10	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/10	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/10	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/10	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/10	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/10	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/10	OTH1 2010/05/06			Index Future	300.5110	300.7480	0.079	0.0000	0.0000	3
2010/03/10	R155 2010/05/06			Bond Future	7.4610	7.4460	(0.201)	0.0000	0.0000	0
2010/03/10	R155 2010/05/06	7.50	Call	Bond Future	200.0000	209.0000	4.500	0	0	0
2010/03/10	R155 2010/05/06	7.50	Put	Bond Future	150.0000	140.0000	(6.667)	0	0	0

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2010/03/10	R155 2010/05/06	7.55	Call	Bond Future	407.0000	415.0000	1.966	0	0	0
2010/03/10	R155 2010/05/06	7.55	Put	Bond Future	293.0000	282.0000	(3.754)	0	0	0
2010/03/10	R155 2010/05/06	7.45	Call	Bond Future	167.0000	175.0000	4.790	0	0	0
2010/03/10	R155 2010/05/06	7.45	Put	Bond Future	181.0000	170.0000	(6.077)	0	0	0
2010/03/10	R157 2010/05/06			Bond Future	8.2990	8.2760	(0.277)	0.0000	0.0000	6,883
2010/03/10	R157 2010/05/06	8.50	Call	Bond Future	1,421.0000	1,491.0000	4.926	0	0	0
2010/03/10	R157 2010/05/06	8.50	Put	Bond Future	455.0000	414.0000	(9.011)	0	0	0
2010/03/10	R157 2010/08/05			Bond Future	8.3610	8.3360	(0.299)	0.0000	0.0000	0
2010/03/10	R157 2010/08/05	8.75	Call	Bond Future	2,454.0000	2,531.0000	3.138	0	0	0
2010/03/10	R157 2010/08/05	8.75	Put	Bond Future	677.0000	639.0000	(5.613)	0	0	0
2010/03/10	R157 2010/08/05	8.50	Call	Bond Future	1,709.0000	1,772.0000	3.686	0	0	0
2010/03/10	R157 2010/08/05	8.50	Put	Bond Future	1,070.0000	1,018.0000	(4.860)	0	0	500
2010/03/10	R157 2010/08/05	9.00	Call	Bond Future	3,311.0000	3,401.0000	2.718	0	0	0
2010/03/10	R157 2010/08/05	9.00	Put	Bond Future	410.0000	384.0000	(6.341)	0	0	500
2010/03/10	R157 2010/08/05	8.25	Put	Bond Future	1,629.0000	1,562.0000	(4.113)	0	0	0
2010/03/10	R157 2010/08/05	8.25	Call	Bond Future	1,116.0000	1,164.0000	4.301	0	0	500
2010/03/10	R157 2010/11/04			Bond Future	8.3990	8.3730	(0.310)	0.0000	0.0000	0
2010/03/10	R157 2010/11/04	8.50	Call	Bond Future	2,199.0000	2,258.0000	2.683	0	0	0
2010/03/10	R157 2010/11/04	8.50	Put	Bond Future	1,755.0000	1,700.0000	(3.134)	0	0	0
2010/03/10	R157 2010/11/04	8.55	Call	Bond Future	2,317.0000	2,377.0000	2.590	0	0	0
2010/03/10	R157 2010/11/04	8.55	Put	Bond Future	1,655.0000	1,600.0000	(3.323)	0	0	0
2010/03/10	R157 2010/11/04	8.45	Call	Bond Future	2,085.0000	2,142.0000	2.734	0	0	0
2010/03/10	R157 2010/11/04	8.45	Put	Bond Future	1,861.0000	1,803.0000	(3.117)	0	0	0
2010/03/10	R186 2010/05/06			Bond Future	9.1080	9.0860	(0.242)	0.0000	0.0000	19,296
2010/03/10	R186 2010/05/06	9.00	Call	Bond Future	1,239.0000	1,311.0000	5.811	0	0	0
2010/03/10	R186 2010/05/06	9.00	Put	Bond Future	2,242.0000	2,111.0000	(5.843)	0	0	0
2010/03/10	R186 2010/08/05			Bond Future	9.1570	9.1340	(0.251)	0.0000	0.0000	0
2010/03/10	R186 2010/08/05	9.25	Call	Bond Future	3,302.0000	3,411.0000	3.301	0	0	0
2010/03/10	R186 2010/08/05	9.25	Put	Bond Future	2,460.0000	2,360.0000	(4.065)	0	0	0
2010/03/10	R186 2010/08/05	8.75	Call	Bond Future	1,353.0000	1,410.0000	4.213	0	0	1,300
2010/03/10	R186 2010/08/05	8.75	Put	Bond Future	5,151.0000	4,998.0000	(2.970)	0	0	0
2010/03/10	R186 2010/08/05	9.75	Call	Bond Future	6,246.0000	6,401.0000	2.482	0	0	0
2010/03/10	R186 2010/08/05	9.75	Put	Bond Future	1,040.0000	985.0000	(5.288)	0	0	1,300

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2010/03/10	R186 2010/08/05	10.00	Call	Bond Future	7,946.0000	8,117.0000	2.152	0	0	0
2010/03/10	R186 2010/08/05	10.00	Put	Bond Future	654.0000	615.0000	(5.963)	0	0	3,000
2010/03/10	R186 2010/11/04			Bond Future	9.1910	9.1680	(0.250)	0.0000	0.0000	0
2010/03/10	R186 2010/11/04	9.25	Call	Bond Future	4,348.0000	4,452.0000	2.392	0	0	0
2010/03/10	R186 2010/11/04	9.25	Put	Bond Future	3,819.0000	3,716.0000	(2.697)	0	0	0
2010/03/10	R186 2010/11/04	9.30	Call	Bond Future	4,576.0000	4,684.0000	2.360	0	0	0
2010/03/10	R186 2010/11/04	9.30	Put	Bond Future	3,602.0000	3,503.0000	(2.748)	0	0	0
2010/03/10	R186 2010/11/04	9.20	Call	Bond Future	3,756.0000	3,857.0000	2.689	0	0	0
2010/03/10	R186 2010/11/04	9.20	Put	Bond Future	3,675.0000	3,569.0000	(2.884)	0	0	0
2010/03/10	R201 2010/05/06			Bond Future	8.3180	8.2950	(0.277)	0.0000	0.0000	486
2010/03/10	R201 2010/05/06	8.50	Call	Bond Future	1,076.0000	1,129.0000	4.926	0	0	0
2010/03/10	R201 2010/05/06	8.50	Put	Bond Future	386.0000	352.0000	(8.808)	0	0	0
2010/03/10	R201 2010/08/05			Bond Future	8.3760	8.3510	(0.298)	0.0000	0.0000	0
2010/03/10	R201 2010/08/05	9.00	Call	Bond Future	2,587.0000	2,656.0000	2.667	0	0	0
2010/03/10	R201 2010/08/05	9.00	Put	Bond Future	357.0000	335.0000	(6.162)	0	0	0
2010/03/10	R201 2010/11/04			Bond Future	8.4010	8.3750	(0.309)	0.0000	0.0000	0
2010/03/10	R201 2010/11/04	8.50	Call	Bond Future	1,528.0000	1,574.0000	3.010	0	0	0
2010/03/10	R201 2010/11/04	8.50	Put	Bond Future	1,188.0000	1,144.0000	(3.704)	0	0	0
2010/03/10	R201 2010/11/04	8.55	Call	Bond Future	1,621.0000	1,669.0000	2.961	0	0	0
2010/03/10	R201 2010/11/04	8.55	Put	Bond Future	1,109.0000	1,067.0000	(3.787)	0	0	0
2010/03/10	R201 2010/11/04	8.45	Call	Bond Future	1,438.0000	1,483.0000	3.129	0	0	0
2010/03/10	R201 2010/11/04	8.45	Put	Bond Future	1,269.0000	1,225.0000	(3.467)	0	0	0
2010/03/10	R203 2010/05/06			Bond Future	8.8050	8.7820	(0.261)	0.0000	0.0000	1,710
2010/03/10	R203 2010/05/06	9.00	Call	Bond Future	1,561.0000	1,635.0000	4.741	0	0	0
2010/03/10	R203 2010/05/06	9.00	Put	Bond Future	548.0000	502.0000	(8.394)	0	0	0
2010/03/10	R203 2010/08/05			Bond Future	8.8640	8.8400	(0.271)	0.0000	0.0000	0
2010/03/10	R203 2010/08/05	9.25	Call	Bond Future	2,763.0000	2,843.0000	2.895	0	0	0
2010/03/10	R203 2010/08/05	9.25	Put	Bond Future	826.0000	784.0000	(5.085)	0	0	0
2010/03/10	R203 2010/11/04			Bond Future	8.9060	8.8810	(0.281)	0.0000	0.0000	0
2010/03/10	R203 2010/11/04	9.25	Call	Bond Future	3,140.0000	3,215.0000	2.389	0	0	0
2010/03/10	R203 2010/11/04	9.25	Put	Bond Future	1,459.0000	1,410.0000	(3.358)	0	0	0
2010/03/10	R203 2010/11/04	9.30	Call	Bond Future	3,289.0000	3,366.0000	2.341	0	0	0
2010/03/10	R203 2010/11/04	9.30	Put	Bond Future	1,366.0000	1,320.0000	(3.367)	0	0	0

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2010/03/10	R203 2010/11/04	9.20	Call	Bond Future	2,995.0000	3,067.0000	2.404	0	0	0
2010/03/10	R203 2010/11/04	9.20	Put	Bond Future	1,556.0000	1,504.0000	(3.342)	0	0	0
2010/03/10	R204 2010/05/06			Bond Future	8.8540	8.8420	(0.136)	0.0000	0.0000	1,552
2010/03/10	R204 2010/05/06	9.00	Call	Bond Future	1,517.0000	1,552.0000	2.307	0	0	200
2010/03/10	R204 2010/05/06	9.00	Put	Bond Future	683.0000	649.0000	(4.978)	0	0	200
2010/03/10	R204 2010/05/06	9.50	Call	Bond Future	3,733.0000	3,793.0000	1.607	0	0	0
2010/03/10	R204 2010/05/06	9.50	Put	Bond Future	113.0000	104.0000	(7.965)	0	0	200
2010/03/10	R204 2010/05/06	8.50	Put	Bond Future	2,381.0000	2,321.0000	(2.520)	0	0	0
2010/03/10	R204 2010/05/06	8.50	Call	Bond Future	319.0000	328.0000	2.821	0	0	200
2010/03/10	R204 2010/08/05			Bond Future	8.9120	8.8990	(0.146)	0.0000	0.0000	0
2010/03/10	R204 2010/08/05	9.25	Call	Bond Future	2,881.0000	2,925.0000	1.527	0	0	0
2010/03/10	R204 2010/08/05	9.25	Put	Bond Future	1,009.0000	980.0000	(2.874)	0	0	0
2010/03/10	R204 2010/11/04			Bond Future	8.9490	8.9360	(0.145)	0.0000	0.0000	0
2010/03/10	R204 2010/11/04	9.25	Call	Bond Future	3,407.0000	3,446.0000	1.145	0	0	0
2010/03/10	R204 2010/11/04	9.25	Put	Bond Future	1,774.0000	1,741.0000	(1.860)	0	0	0
2010/03/10	R204 2010/11/04	9.30	Call	Bond Future	3,567.0000	3,607.0000	1.121	0	0	0
2010/03/10	R204 2010/11/04	9.30	Put	Bond Future	1,666.0000	1,635.0000	(1.861)	0	0	0
2010/03/10	R204 2010/11/04	9.20	Call	Bond Future	3,251.0000	3,288.0000	1.138	0	0	0
2010/03/10	R204 2010/11/04	9.20	Put	Bond Future	1,887.0000	1,852.0000	(1.855)	0	0	0
2010/03/10	R206 2010/05/06			Bond Future	8.3610	8.3470	(0.167)	0.0000	0.0000	0
2010/03/10	R206 2010/05/06	8.75	Call	Bond Future	1,340.0000	1,371.0000	2.313	0	0	0
2010/03/10	R206 2010/05/06	8.75	Put	Bond Future	157.0000	146.0000	(7.006)	0	0	0
2010/03/10	R206 2010/08/05			Bond Future	8.4370	8.4220	(0.178)	0.0000	0.0000	0
2010/03/10	R206 2010/08/05	9.00	Call	Bond Future	1,919.0000	1,950.0000	1.615	0	0	0
2010/03/10	R206 2010/08/05	9.00	Put	Bond Future	317.0000	305.0000	(3.785)	0	0	0
2010/03/10	R206 2010/11/04			Bond Future	8.4690	8.4540	(0.177)	0.0000	0.0000	0
2010/03/10	R206 2010/11/04	8.50	Call	Bond Future	1,332.0000	1,350.0000	1.351	0	0	0
2010/03/10	R206 2010/11/04	8.50	Put	Bond Future	1,248.0000	1,226.0000	(1.763)	0	0	0
2010/03/10	R206 2010/11/04	8.55	Call	Bond Future	1,401.0000	1,420.0000	1.356	0	0	0
2010/03/10	R206 2010/11/04	8.55	Put	Bond Future	1,183.0000	1,161.0000	(1.860)	0	0	0
2010/03/10	R206 2010/11/04	8.45	Call	Bond Future	1,265.0000	1,283.0000	1.423	0	0	0
2010/03/10	R206 2010/11/04	8.45	Put	Bond Future	1,316.0000	1,294.0000	(1.672)	0	0	0
2010/03/10	R207 2010/05/06			Bond Future	9.0360	9.0130	(0.255)	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
2010/03/10	R207 2010/05/06	9.25	Call	Bond Future	1,814.0000	1,900.0000	4.741	0	0	0
2010/03/10	R207 2010/05/06	9.25	Put	Bond Future	566.0000	517.0000	(8.657)	0	0	0
2010/03/10	R207 2010/08/05			Bond Future	9.0960	9.0730	(0.253)	0.0000	0.0000	0
2010/03/10	R207 2010/08/05	9.50	Call	Bond Future	3,248.0000	3,335.0000	2.679	0	0	0
2010/03/10	R207 2010/08/05	9.50	Put	Bond Future	958.0000	912.0000	(4.802)	0	0	0
2010/03/10	R207 2010/11/04			Bond Future	9.1350	9.1110	(0.263)	0.0000	0.0000	0
2010/03/10	R207 2010/11/04	9.25	Call	Bond Future	2,968.0000	3,039.0000	2.392	0	0	0
2010/03/10	R207 2010/11/04	9.25	Put	Bond Future	2,320.0000	2,255.0000	(2.802)	0	0	0
2010/03/10	R207 2010/11/04	9.30	Call	Bond Future	3,118.0000	3,190.0000	2.309	0	0	0
2010/03/10	R207 2010/11/04	9.30	Put	Bond Future	2,190.0000	2,126.0000	(2.922)	0	0	0
2010/03/10	R207 2010/11/04	9.20	Call	Bond Future	2,823.0000	2,892.0000	2.444	0	0	0
2010/03/10	R207 2010/11/04	9.20	Put	Bond Future	2,456.0000	2,389.0000	(2.728)	0	0	0
2010/03/10	R208 2010/05/06			Bond Future	9.0710	9.0380	(0.364)	0.0000	0.0000	5,004
2010/03/10	R208 2010/05/06	9.25	Call	Bond Future	1,762.0000	1,887.0000	7.094	0	0	0
2010/03/10	R208 2010/05/06	9.25	Put	Bond Future	680.0000	603.0000	(11.324)	0	0	0
2010/03/10	R208 2010/08/05			Bond Future	9.1250	9.0910	(0.373)	0.0000	0.0000	0
2010/03/10	R208 2010/08/05	9.50	Call	Bond Future	3,244.0000	3,380.0000	4.192	0	0	0
2010/03/10	R208 2010/08/05	9.50	Put	Bond Future	1,035.0000	967.0000	(6.570)	0	0	0
2010/03/10	R208 2010/11/04			Bond Future	9.1640	9.1290	(0.382)	0.0000	0.0000	0
2010/03/10	R208 2010/11/04	9.25	Call	Bond Future	2,994.0000	3,102.0000	3.607	0	0	0
2010/03/10	R208 2010/11/04	9.25	Put	Bond Future	2,488.0000	2,389.0000	(3.979)	0	0	0
2010/03/10	R208 2010/11/04	9.30	Call	Bond Future	3,146.0000	3,258.0000	3.560	0	0	0
2010/03/10	R208 2010/11/04	9.30	Put	Bond Future	2,348.0000	2,253.0000	(4.046)	0	0	0
2010/03/10	R208 2010/11/04	9.20	Call	Bond Future	2,572.0000	2,677.0000	4.082	0	0	0
2010/03/10	R208 2010/11/04	9.20	Put	Bond Future	2,360.0000	2,258.0000	(4.322)	0	0	0
2010/03/10	R209 2010/05/06			Bond Future	9.0380	9.0160	(0.243)	0.0000	0.0000	1,798
2010/03/10	R209 2010/05/06	8.50	Call	Bond Future	195.0000	209.0000	7.179	0	0	0
2010/03/10	R209 2010/05/06	8.50	Put	Bond Future	4,512.0000	4,357.0000	(3.435)	0	0	0
2010/03/10	R209 2010/08/05			Bond Future	9.0740	9.0510	(0.253)	0.0000	0.0000	0
2010/03/10	R209 2010/08/05	8.75	Call	Bond Future	1,331.0000	1,386.0000	4.132	0	0	0
2010/03/10	R209 2010/08/05	8.75	Put	Bond Future	3,863.0000	3,743.0000	(3.106)	0	0	0
2010/03/10	R209 2010/11/04			Bond Future	9.0990	9.0760	(0.253)	0.0000	0.0000	0
2010/03/10	R209 2010/11/04	9.00	Call	Bond Future	2,941.0000	3,020.0000	2.686	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
2010/03/10	R209 2010/11/04	9.00	Put	Bond Future	3,695.0000	3,600.0000	(2.571)	0	0	0
2010/03/10	R209 2010/11/04	9.05	Call	Bond Future	3,114.0000	3,195.0000	2.601	0	0	0
2010/03/10	R209 2010/11/04	9.05	Put	Bond Future	3,486.0000	3,393.0000	(2.668)	0	0	0
2010/03/10	R209 2010/11/04	8.95	Call	Bond Future	2,774.0000	2,850.0000	2.740	0	0	0
2010/03/10	R209 2010/11/04	8.95	Put	Bond Future	3,914.0000	3,816.0000	(2.504)	0	0	0
2010/03/10	TRT1 2010/05/06			Index Future	306.5560	306.8060	0.082	0.0000	0.0000	100
Total										70051.00