



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 15/03/2010

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
2010/03/15	AL7T 2010/05/06			Index Future	336.7060	336.4660	(0.071)	0.0000	0.0000	58
2010/03/15	ALBI 2010/05/06			Index Future	310.0150	310.0260	0.004	0.0000	0.0000	1,315
2010/03/15	ALBI 2010/08/05			Index Future	310.1300	310.1390	0.003	0.0000	0.0000	0
2010/03/15	CRD1 2010/05/06			Index Future	135.6230	135.6630	0.029	0.0000	0.0000	2
2010/03/15	GOVI 2010/05/06			GOVI	311.4730	311.4690	(0.001)	0.0000	0.0000	322
2010/03/15	GOVI 2010/05/06	309.80	Call	GOVI	41,769.0000	40,859.0000	(2.179)	0	0	0
2010/03/15	GOVI 2010/05/06	309.80	Put	GOVI	25,039.0000	24,169.0000	(3.475)	0	0	0
2010/03/15	GOVI 2010/08/05			GOVI	317.1610	317.1560	(0.002)	0.0000	0.0000	0
2010/03/15	GOVI 2010/08/05	315.60	Call	GOVI	60,585.0000	60,020.0000	(0.933)	0	0	0
2010/03/15	GOVI 2010/08/05	315.60	Put	GOVI	44,975.0000	44,460.0000	(1.145)	0	0	0
2010/03/15	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/15	ILBI 2010/05/06			Index Future	363.1040	362.9500	(0.042)	0.0000	0.0000	433
2010/03/15	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/15	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/15	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/15	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/15	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/15	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/15	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/15	JBAF 2010/03/17			Jibar Tradeable Future	7.0600	7.1100	0.708	0.0000	0.0000	7,500
2010/03/15	JBAF 2010/04/21			Jibar Tradeable Future	6.9850	7.0030	0.258	0.0000	0.0000	0
2010/03/15	JBAF 2010/05/19			Jibar Tradeable Future	6.9700	6.9710	0.014	0.0000	0.0000	0
2010/03/15	JBAF 2010/06/15			Jibar Tradeable Future	6.9600	6.9810	0.302	0.0000	0.0000	0
2010/03/15	JBAF 2010/07/21			Jibar Tradeable Future	6.9600	6.9950	0.503	0.0000	0.0000	0
2010/03/15	JBAF 2010/08/18			Jibar Tradeable Future	6.9600	7.0120	0.747	0.0000	0.0000	0
2010/03/15	JBAF 2010/09/15			Jibar Tradeable Future	6.9700	7.0130	0.617	0.0000	0.0000	0
2010/03/15	JBAF 2010/12/15			Jibar Tradeable Future	7.1000	7.1260	0.366	0.0000	0.0000	0
2010/03/15	JBAF 2011/03/16			Jibar Tradeable Future	7.2800	7.2830	0.041	0.0000	0.0000	5,000
2010/03/15	JBAF 2011/06/15			Jibar Tradeable Future	7.5300	7.5360	0.080	0.0000	0.0000	5,000
2010/03/15	JBAF 2011/09/21			Jibar Tradeable Future	7.8600	7.8930	0.420	0.0000	0.0000	2,500
2010/03/15	JBAF 2011/12/21			Jibar Tradeable Future	8.1600	8.1830	0.282	0.0000	0.0000	7,500
2010/03/15	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/15	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/15	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/15	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/15	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/15	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	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
2010/03/15	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/15	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/15	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/15	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/15	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/15	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/15	OTH1 2010/05/06			Index Future	301.7140	301.7080	(0.002)	0.0000	0.0000	3
2010/03/15	R155 2010/05/06			Bond Future	7.3810	7.4010	0.271	0.0000	0.0000	0
2010/03/15	R155 2010/05/06	7.50	Call	Bond Future	257.0000	236.0000	(8.171)	0	0	0
2010/03/15	R155 2010/05/06	7.50	Put	Bond Future	104.0000	109.0000	4.808	0	0	0

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2010/03/15	R155 2010/05/06	7.55	Call	Bond Future	458.0000	433.0000	(5.459)	0	0	0
2010/03/15	R155 2010/05/06	7.55	Put	Bond Future	241.0000	242.0000	0.415	0	0	0
2010/03/15	R155 2010/05/06	7.45	Call	Bond Future	217.0000	198.0000	(8.756)	0	0	0
2010/03/15	R155 2010/05/06	7.45	Put	Bond Future	128.0000	135.0000	5.469	0	0	0
2010/03/15	R157 2010/05/06			Bond Future	8.2320	8.2420	0.121	0.0000	0.0000	6,883
2010/03/15	R157 2010/05/06	8.50	Call	Bond Future	1,631.0000	1,576.0000	(3.372)	0	0	0
2010/03/15	R157 2010/05/06	8.50	Put	Bond Future	341.0000	334.0000	(2.053)	0	0	0
2010/03/15	R157 2010/08/05			Bond Future	8.2910	8.3010	0.121	0.0000	0.0000	0
2010/03/15	R157 2010/08/05	8.75	Call	Bond Future	2,674.0000	2,628.0000	(1.720)	0	0	0
2010/03/15	R157 2010/08/05	8.75	Put	Bond Future	574.0000	574.0000	0.000	0	0	0
2010/03/15	R157 2010/08/05	8.50	Call	Bond Future	1,889.0000	1,847.0000	(2.223)	0	0	0
2010/03/15	R157 2010/08/05	8.50	Put	Bond Future	927.0000	931.0000	0.431	0	0	500
2010/03/15	R157 2010/08/05	9.00	Call	Bond Future	3,564.0000	3,516.0000	(1.347)	0	0	0
2010/03/15	R157 2010/08/05	9.00	Put	Bond Future	340.0000	338.0000	(0.588)	0	0	500
2010/03/15	R157 2010/08/05	8.25	Put	Bond Future	1,443.0000	1,453.0000	0.693	0	0	0
2010/03/15	R157 2010/08/05	8.25	Call	Bond Future	1,253.0000	1,217.0000	(2.873)	0	0	500
2010/03/15	R157 2010/11/04			Bond Future	8.3240	8.3350	0.132	0.0000	0.0000	0
2010/03/15	R157 2010/11/04	8.50	Call	Bond Future	2,371.0000	2,331.0000	(1.687)	0	0	0
2010/03/15	R157 2010/11/04	8.50	Put	Bond Future	1,597.0000	1,605.0000	0.501	0	0	0
2010/03/15	R157 2010/11/04	8.55	Call	Bond Future	2,495.0000	2,454.0000	(1.643)	0	0	0
2010/03/15	R157 2010/11/04	8.55	Put	Bond Future	1,502.0000	1,510.0000	0.533	0	0	0
2010/03/15	R157 2010/11/04	8.45	Call	Bond Future	2,252.0000	2,212.0000	(1.776)	0	0	0
2010/03/15	R157 2010/11/04	8.45	Put	Bond Future	1,697.0000	1,706.0000	0.530	0	0	0
2010/03/15	R186 2010/05/06			Bond Future	9.0430	9.0630	0.221	0.0000	0.0000	19,296
2010/03/15	R186 2010/05/06	9.00	Call	Bond Future	1,461.0000	1,330.0000	(8.966)	0	0	0
2010/03/15	R186 2010/05/06	9.00	Put	Bond Future	1,862.0000	1,917.0000	2.954	0	0	0
2010/03/15	R186 2010/08/05			Bond Future	9.0910	9.1110	0.220	0.0000	0.0000	0
2010/03/15	R186 2010/08/05	9.25	Call	Bond Future	3,621.0000	3,484.0000	(3.783)	0	0	0
2010/03/15	R186 2010/08/05	9.25	Put	Bond Future	2,176.0000	2,223.0000	2.160	0	0	0
2010/03/15	R186 2010/08/05	8.75	Call	Bond Future	1,522.0000	1,435.0000	(5.716)	0	0	1,300
2010/03/15	R186 2010/08/05	8.75	Put	Bond Future	4,717.0000	4,813.0000	2.035	0	0	0
2010/03/15	R186 2010/08/05	9.75	Call	Bond Future	6,696.0000	6,528.0000	(2.509)	0	0	0
2010/03/15	R186 2010/08/05	9.75	Put	Bond Future	886.0000	902.0000	1.806	0	0	1,300

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2010/03/15	R186 2010/08/05	10.00	Call	Bond Future	8,442.0000	8,267.0000	(2.073)	0	0	0
2010/03/15	R186 2010/08/05	10.00	Put	Bond Future	547.0000	555.0000	1.463	0	0	3,000
2010/03/15	R186 2010/11/04			Bond Future	9.1230	9.1440	0.230	0.0000	0.0000	0
2010/03/15	R186 2010/11/04	9.25	Call	Bond Future	4,661.0000	4,529.0000	(2.832)	0	0	0
2010/03/15	R186 2010/11/04	9.25	Put	Bond Future	3,518.0000	3,576.0000	1.649	0	0	0
2010/03/15	R186 2010/11/04	9.30	Call	Bond Future	4,899.0000	4,764.0000	(2.756)	0	0	0
2010/03/15	R186 2010/11/04	9.30	Put	Bond Future	3,311.0000	3,366.0000	1.661	0	0	0
2010/03/15	R186 2010/11/04	9.20	Call	Bond Future	4,060.0000	3,933.0000	(3.128)	0	0	0
2010/03/15	R186 2010/11/04	9.20	Put	Bond Future	3,365.0000	3,428.0000	1.872	0	0	0
2010/03/15	R201 2010/05/06			Bond Future	8.2410	8.2510	0.121	0.0000	0.0000	486
2010/03/15	R201 2010/05/06	8.50	Call	Bond Future	1,264.0000	1,221.0000	(3.402)	0	0	0
2010/03/15	R201 2010/05/06	8.50	Put	Bond Future	280.0000	276.0000	(1.429)	0	0	0
2010/03/15	R201 2010/08/05			Bond Future	8.2940	8.3040	0.121	0.0000	0.0000	0
2010/03/15	R201 2010/08/05	9.00	Call	Bond Future	2,818.0000	2,780.0000	(1.348)	0	0	0
2010/03/15	R201 2010/08/05	9.00	Put	Bond Future	290.0000	289.0000	(0.345)	0	0	0
2010/03/15	R201 2010/11/04			Bond Future	8.3140	8.3250	0.132	0.0000	0.0000	0
2010/03/15	R201 2010/11/04	8.50	Call	Bond Future	1,689.0000	1,658.0000	(1.835)	0	0	0
2010/03/15	R201 2010/11/04	8.50	Put	Bond Future	1,048.0000	1,055.0000	0.668	0	0	0
2010/03/15	R201 2010/11/04	8.55	Call	Bond Future	1,788.0000	1,757.0000	(1.734)	0	0	0
2010/03/15	R201 2010/11/04	8.55	Put	Bond Future	976.0000	983.0000	0.717	0	0	0
2010/03/15	R201 2010/11/04	8.45	Call	Bond Future	1,593.0000	1,563.0000	(1.883)	0	0	0
2010/03/15	R201 2010/11/04	8.45	Put	Bond Future	1,124.0000	1,132.0000	0.712	0	0	0
2010/03/15	R203 2010/05/06			Bond Future	8.7490	8.7590	0.114	0.0000	0.0000	1,710
2010/03/15	R203 2010/05/06	9.00	Call	Bond Future	1,741.0000	1,681.0000	(3.446)	0	0	0
2010/03/15	R203 2010/05/06	9.00	Put	Bond Future	435.0000	427.0000	(1.839)	0	0	0
2010/03/15	R203 2010/08/05			Bond Future	8.8060	8.8160	0.114	0.0000	0.0000	0
2010/03/15	R203 2010/08/05	9.25	Call	Bond Future	2,956.0000	2,906.0000	(1.691)	0	0	0
2010/03/15	R203 2010/08/05	9.25	Put	Bond Future	724.0000	725.0000	0.138	0	0	0
2010/03/15	R203 2010/11/04			Bond Future	8.8460	8.8560	0.113	0.0000	0.0000	0
2010/03/15	R203 2010/11/04	9.25	Call	Bond Future	3,318.0000	3,273.0000	(1.356)	0	0	0
2010/03/15	R203 2010/11/04	9.25	Put	Bond Future	1,339.0000	1,344.0000	0.373	0	0	0
2010/03/15	R203 2010/11/04	9.30	Call	Bond Future	3,472.0000	3,426.0000	(1.325)	0	0	0
2010/03/15	R203 2010/11/04	9.30	Put	Bond Future	1,252.0000	1,256.0000	0.319	0	0	0

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2010/03/15	R203 2010/11/04	9.20	Call	Bond Future	3,167.0000	3,123.0000	(1.389)	0	0	0
2010/03/15	R203 2010/11/04	9.20	Put	Bond Future	1,431.0000	1,436.0000	0.349	0	0	0
2010/03/15	R204 2010/05/06			Bond Future	8.8100	8.8190	0.102	0.0000	0.0000	1,552
2010/03/15	R204 2010/05/06	9.00	Call	Bond Future	1,656.0000	1,595.0000	(3.684)	0	0	200
2010/03/15	R204 2010/05/06	9.00	Put	Bond Future	569.0000	560.0000	(1.582)	0	0	200
2010/03/15	R204 2010/05/06	9.50	Call	Bond Future	3,956.0000	3,898.0000	(1.466)	0	0	0
2010/03/15	R204 2010/05/06	9.50	Put	Bond Future	83.0000	77.0000	(7.229)	0	0	200
2010/03/15	R204 2010/05/06	8.50	Put	Bond Future	2,166.0000	2,184.0000	0.831	0	0	0
2010/03/15	R204 2010/05/06	8.50	Call	Bond Future	357.0000	323.0000	(9.524)	0	0	200
2010/03/15	R204 2010/08/05			Bond Future	8.8650	8.8750	0.113	0.0000	0.0000	0
2010/03/15	R204 2010/08/05	9.25	Call	Bond Future	3,045.0000	2,990.0000	(1.806)	0	0	0
2010/03/15	R204 2010/08/05	9.25	Put	Bond Future	909.0000	910.0000	0.110	0	0	0
2010/03/15	R204 2010/11/04			Bond Future	8.9010	8.9110	0.112	0.0000	0.0000	0
2010/03/15	R204 2010/11/04	9.25	Call	Bond Future	3,556.0000	3,506.0000	(1.406)	0	0	0
2010/03/15	R204 2010/11/04	9.25	Put	Bond Future	1,659.0000	1,664.0000	0.301	0	0	0
2010/03/15	R204 2010/11/04	9.30	Call	Bond Future	3,721.0000	3,671.0000	(1.344)	0	0	0
2010/03/15	R204 2010/11/04	9.30	Put	Bond Future	1,556.0000	1,561.0000	0.321	0	0	0
2010/03/15	R204 2010/11/04	9.20	Call	Bond Future	3,395.0000	3,346.0000	(1.443)	0	0	0
2010/03/15	R204 2010/11/04	9.20	Put	Bond Future	1,767.0000	1,773.0000	0.340	0	0	0
2010/03/15	R206 2010/05/06			Bond Future	8.2820	8.2920	0.121	0.0000	0.0000	0
2010/03/15	R206 2010/05/06	8.75	Call	Bond Future	1,531.0000	1,496.0000	(2.286)	0	0	0
2010/03/15	R206 2010/05/06	8.75	Put	Bond Future	106.0000	102.0000	(3.774)	0	0	0
2010/03/15	R206 2010/08/05			Bond Future	8.3520	8.3630	0.132	0.0000	0.0000	0
2010/03/15	R206 2010/08/05	9.00	Call	Bond Future	2,103.0000	2,071.0000	(1.522)	0	0	0
2010/03/15	R206 2010/08/05	9.00	Put	Bond Future	256.0000	256.0000	0.000	0	0	0
2010/03/15	R206 2010/11/04			Bond Future	8.3780	8.3890	0.131	0.0000	0.0000	0
2010/03/15	R206 2010/11/04	8.50	Call	Bond Future	1,455.0000	1,430.0000	(1.718)	0	0	0
2010/03/15	R206 2010/11/04	8.50	Put	Bond Future	1,126.0000	1,130.0000	0.355	0	0	0
2010/03/15	R206 2010/11/04	8.55	Call	Bond Future	1,528.0000	1,503.0000	(1.636)	0	0	0
2010/03/15	R206 2010/11/04	8.55	Put	Bond Future	1,064.0000	1,069.0000	0.470	0	0	0
2010/03/15	R206 2010/11/04	8.45	Call	Bond Future	1,384.0000	1,360.0000	(1.734)	0	0	0
2010/03/15	R206 2010/11/04	8.45	Put	Bond Future	1,190.0000	1,195.0000	0.420	0	0	0
2010/03/15	R207 2010/05/06			Bond Future	8.9400	8.9490	0.101	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
2010/03/15	R207 2010/05/06	9.25	Call	Bond Future	2,200.0000	2,136.0000	(2.909)	0	0	0
2010/03/15	R207 2010/05/06	9.25	Put	Bond Future	385.0000	374.0000	(2.857)	0	0	0
2010/03/15	R207 2010/08/05			Bond Future	8.9970	9.0070	0.111	0.0000	0.0000	0
2010/03/15	R207 2010/08/05	9.50	Call	Bond Future	3,642.0000	3,583.0000	(1.620)	0	0	0
2010/03/15	R207 2010/08/05	9.50	Put	Bond Future	778.0000	777.0000	(0.129)	0	0	0
2010/03/15	R207 2010/11/04			Bond Future	9.0320	9.0420	0.111	0.0000	0.0000	0
2010/03/15	R207 2010/11/04	9.25	Call	Bond Future	3,287.0000	3,237.0000	(1.521)	0	0	0
2010/03/15	R207 2010/11/04	9.25	Put	Bond Future	2,053.0000	2,060.0000	0.341	0	0	0
2010/03/15	R207 2010/11/04	9.30	Call	Bond Future	3,446.0000	3,395.0000	(1.480)	0	0	0
2010/03/15	R207 2010/11/04	9.30	Put	Bond Future	1,932.0000	1,938.0000	0.311	0	0	0
2010/03/15	R207 2010/11/04	9.20	Call	Bond Future	3,132.0000	3,083.0000	(1.564)	0	0	0
2010/03/15	R207 2010/11/04	9.20	Put	Bond Future	2,179.0000	2,187.0000	0.367	0	0	0
2010/03/15	R208 2010/05/06			Bond Future	8.9750	8.9850	0.111	0.0000	0.0000	5,004
2010/03/15	R208 2010/05/06	9.25	Call	Bond Future	2,143.0000	2,072.0000	(3.313)	0	0	0
2010/03/15	R208 2010/05/06	9.25	Put	Bond Future	473.0000	463.0000	(2.114)	0	0	0
2010/03/15	R208 2010/08/05			Bond Future	9.0260	9.0360	0.111	0.0000	0.0000	0
2010/03/15	R208 2010/08/05	9.50	Call	Bond Future	3,649.0000	3,588.0000	(1.672)	0	0	0
2010/03/15	R208 2010/08/05	9.50	Put	Bond Future	843.0000	843.0000	0.000	0	0	0
2010/03/15	R208 2010/11/04			Bond Future	9.0620	9.0720	0.110	0.0000	0.0000	0
2010/03/15	R208 2010/11/04	9.25	Call	Bond Future	3,317.0000	3,266.0000	(1.538)	0	0	0
2010/03/15	R208 2010/11/04	9.25	Put	Bond Future	2,207.0000	2,215.0000	0.362	0	0	0
2010/03/15	R208 2010/11/04	9.30	Call	Bond Future	3,480.0000	3,427.0000	(1.523)	0	0	0
2010/03/15	R208 2010/11/04	9.30	Put	Bond Future	2,077.0000	2,084.0000	0.337	0	0	0
2010/03/15	R208 2010/11/04	9.20	Call	Bond Future	2,888.0000	2,839.0000	(1.697)	0	0	0
2010/03/15	R208 2010/11/04	9.20	Put	Bond Future	2,071.0000	2,082.0000	0.531	0	0	0
2010/03/15	R209 2010/05/06			Bond Future	8.9740	8.9940	0.223	0.0000	0.0000	1,798
2010/03/15	R209 2010/05/06	8.50	Call	Bond Future	239.0000	199.0000	(16.736)	0	0	0
2010/03/15	R209 2010/05/06	8.50	Put	Bond Future	4,063.0000	4,178.0000	2.830	0	0	0
2010/03/15	R209 2010/08/05			Bond Future	9.0090	9.0290	0.222	0.0000	0.0000	0
2010/03/15	R209 2010/08/05	8.75	Call	Bond Future	1,490.0000	1,410.0000	(5.369)	0	0	0
2010/03/15	R209 2010/08/05	8.75	Put	Bond Future	3,525.0000	3,599.0000	2.099	0	0	0
2010/03/15	R209 2010/11/04			Bond Future	9.0320	9.0530	0.233	0.0000	0.0000	0
2010/03/15	R209 2010/11/04	9.00	Call	Bond Future	3,174.0000	3,072.0000	(3.214)	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
2010/03/15	R209 2010/11/04	9.00	Put	Bond Future	3,419.0000	3,478.0000	1.726	0	0	0
2010/03/15	R209 2010/11/04	9.05	Call	Bond Future	3,356.0000	3,251.0000	(3.129)	0	0	0
2010/03/15	R209 2010/11/04	9.05	Put	Bond Future	3,219.0000	3,274.0000	1.709	0	0	0
2010/03/15	R209 2010/11/04	8.95	Call	Bond Future	2,998.0000	2,899.0000	(3.302)	0	0	0
2010/03/15	R209 2010/11/04	8.95	Put	Bond Future	3,629.0000	3,690.0000	1.681	0	0	0
2010/03/15	TRT1 2010/05/06			Index Future	307.6630	307.6600	(0.001)	0.0000	0.0000	100
<b>Total</b>										<b>75099.00</b>