



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 17/03/2010

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
2010/03/17	AL7T 2010/05/06			Index Future	336.4680	337.0750	0.180	0.0000	0.0000	58
2010/03/17	ALBI 2010/05/06			Index Future	310.0270	310.6060	0.187	0.0000	0.0000	1,312
2010/03/17	ALBI 2010/08/05			Index Future	310.1390	310.7110	0.184	0.0000	0.0000	0
2010/03/17	CRD1 2010/05/06			Index Future	135.6470	135.0350	(0.451)	0.0000	0.0000	2
2010/03/17	GOVI 2010/05/06			GOVI	311.4510	312.0300	0.186	0.0000	0.0000	322
2010/03/17	GOVI 2010/05/06	309.80	Call	GOVI	40,453.0000	43,639.0000	7.876	0	0	0
2010/03/17	GOVI 2010/05/06	309.80	Put	GOVI	23,943.0000	21,339.0000	(10.876)	0	0	0
2010/03/17	GOVI 2010/08/05			GOVI	317.1360	317.7220	0.185	0.0000	0.0000	0
2010/03/17	GOVI 2010/08/05	315.60	Call	GOVI	59,728.0000	62,854.0000	5.234	0	0	0
2010/03/17	GOVI 2010/08/05	315.60	Put	GOVI	44,368.0000	41,634.0000	(6.162)	0	0	0
2010/03/17	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/17	ILBI 2010/05/06			Index Future	362.7740	362.0790	(0.192)	0.0000	0.0000	433
2010/03/17	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/17	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/17	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/17	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/17	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/17	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/17	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/17	JBAF 2010/03/17			Jibar Tradeable Future	7.1150	7.1450	0.422	0.0000	0.0000	0
2010/03/17	JBAF 2010/04/21			Jibar Tradeable Future	7.0240	7.0270	0.043	0.0000	0.0000	0
2010/03/17	JBAF 2010/05/19			Jibar Tradeable Future	6.9920	6.9920	0.000	0.0000	0.0000	0
2010/03/17	JBAF 2010/06/15			Jibar Tradeable Future	7.0120	7.0070	(0.071)	0.0000	0.0000	0
2010/03/17	JBAF 2010/07/21			Jibar Tradeable Future	7.0250	7.0230	(0.028)	0.0000	0.0000	0
2010/03/17	JBAF 2010/08/18			Jibar Tradeable Future	7.0390	7.0420	0.043	0.0000	0.0000	0
2010/03/17	JBAF 2010/09/15			Jibar Tradeable Future	7.0440	7.0430	(0.014)	0.0000	0.0000	0
2010/03/17	JBAF 2010/12/15			Jibar Tradeable Future	7.1640	7.1530	(0.154)	0.0000	0.0000	0
2010/03/17	JBAF 2011/03/16			Jibar Tradeable Future	7.3400	7.3280	(0.163)	0.0000	0.0000	5,000
2010/03/17	JBAF 2011/06/15			Jibar Tradeable Future	7.5900	7.5800	(0.132)	0.0000	0.0000	5,000
2010/03/17	JBAF 2011/09/21			Jibar Tradeable Future	7.9500	7.9300	(0.252)	0.0000	0.0000	3,000
2010/03/17	JBAF 2011/12/21			Jibar Tradeable Future	8.2440	8.2330	(0.133)	0.0000	0.0000	7,500
2010/03/17	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/17	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/17	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/17	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/17	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/17	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	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
2010/03/17	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/17	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/17	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/17	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/17	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/17	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/17	OTH1 2010/05/06			Index Future	301.8920	302.4700	0.191	0.0000	0.0000	3
2010/03/17	R155 2010/05/06			Bond Future	7.4110	7.3810	(0.405)	0.0000	0.0000	0
2010/03/17	R155 2010/05/06	7.50	Call	Bond Future	226.0000	249.0000	10.177	0	0	0
2010/03/17	R155 2010/05/06	7.50	Put	Bond Future	112.0000	96.0000	(14.286)	0	0	0

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2010/03/17	R155 2010/05/06	7.55	Call	Bond Future	423.0000	443.0000	4.728	0	0	0
2010/03/17	R155 2010/05/06	7.55	Put	Bond Future	245.0000	226.0000	(7.755)	0	0	0
2010/03/17	R155 2010/05/06	7.45	Call	Bond Future	189.0000	210.0000	11.111	0	0	0
2010/03/17	R155 2010/05/06	7.45	Put	Bond Future	139.0000	121.0000	(12.950)	0	0	0
2010/03/17	R157 2010/05/06			Bond Future	8.2520	8.2180	(0.412)	0.0000	0.0000	6,883
2010/03/17	R157 2010/05/06	8.50	Call	Bond Future	1,534.0000	1,650.0000	7.562	0	0	0
2010/03/17	R157 2010/05/06	8.50	Put	Bond Future	341.0000	292.0000	(14.370)	0	0	0
2010/03/17	R157 2010/08/05			Bond Future	8.3110	8.2760	(0.421)	0.0000	0.0000	0
2010/03/17	R157 2010/08/05	8.75	Call	Bond Future	2,590.0000	2,706.0000	4.479	0	0	0
2010/03/17	R157 2010/08/05	8.75	Put	Bond Future	582.0000	536.0000	(7.904)	0	0	0
2010/03/17	R157 2010/08/05	8.50	Call	Bond Future	1,814.0000	1,910.0000	5.292	0	0	0
2010/03/17	R157 2010/08/05	8.50	Put	Bond Future	944.0000	878.0000	(6.992)	0	0	500
2010/03/17	R157 2010/08/05	9.00	Call	Bond Future	3,475.0000	3,606.0000	3.770	0	0	0
2010/03/17	R157 2010/08/05	9.00	Put	Bond Future	343.0000	312.0000	(9.038)	0	0	500
2010/03/17	R157 2010/08/05	8.25	Put	Bond Future	1,472.0000	1,383.0000	(6.046)	0	0	0
2010/03/17	R157 2010/08/05	8.25	Call	Bond Future	1,190.0000	1,263.0000	6.134	0	0	500
2010/03/17	R157 2010/11/04			Bond Future	8.3470	8.3090	(0.455)	0.0000	0.0000	0
2010/03/17	R157 2010/11/04	8.50	Call	Bond Future	2,297.0000	2,389.0000	4.005	0	0	0
2010/03/17	R157 2010/11/04	8.50	Put	Bond Future	1,624.0000	1,548.0000	(4.680)	0	0	0
2010/03/17	R157 2010/11/04	8.55	Call	Bond Future	2,419.0000	2,513.0000	3.886	0	0	0
2010/03/17	R157 2010/11/04	8.55	Put	Bond Future	1,528.0000	1,454.0000	(4.843)	0	0	0
2010/03/17	R157 2010/11/04	8.45	Call	Bond Future	2,179.0000	2,268.0000	4.084	0	0	0
2010/03/17	R157 2010/11/04	8.45	Put	Bond Future	1,726.0000	1,647.0000	(4.577)	0	0	0
2010/03/17	R186 2010/05/06			Bond Future	9.0420	9.0000	(0.464)	0.0000	0.0000	19,296
2010/03/17	R186 2010/05/06	9.00	Call	Bond Future	1,404.0000	1,580.0000	12.536	0	0	0
2010/03/17	R186 2010/05/06	9.00	Put	Bond Future	1,796.0000	1,580.0000	(12.027)	0	0	0
2010/03/17	R186 2010/08/05			Bond Future	9.0900	9.0460	(0.484)	0.0000	0.0000	0
2010/03/17	R186 2010/08/05	9.25	Call	Bond Future	3,588.0000	3,824.0000	6.577	0	0	0
2010/03/17	R186 2010/08/05	9.25	Put	Bond Future	2,134.0000	1,965.0000	(7.919)	0	0	0
2010/03/17	R186 2010/08/05	8.75	Call	Bond Future	1,490.0000	1,621.0000	8.792	0	0	1,300
2010/03/17	R186 2010/08/05	8.75	Put	Bond Future	4,676.0000	4,402.0000	(5.860)	0	0	0
2010/03/17	R186 2010/08/05	9.75	Call	Bond Future	6,674.0000	6,994.0000	4.795	0	0	0
2010/03/17	R186 2010/08/05	9.75	Put	Bond Future	855.0000	770.0000	(9.942)	0	0	1,300

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2010/03/17	R186 2010/08/05	10.00	Call	Bond Future	8,427.0000	8,775.0000	4.130	0	0	0
2010/03/17	R186 2010/08/05	10.00	Put	Bond Future	523.0000	466.0000	(10.899)	0	0	3,000
2010/03/17	R186 2010/11/04			Bond Future	9.1220	9.0770	(0.493)	0.0000	0.0000	0
2010/03/17	R186 2010/11/04	9.25	Call	Bond Future	4,632.0000	4,857.0000	4.858	0	0	0
2010/03/17	R186 2010/11/04	9.25	Put	Bond Future	3,480.0000	3,296.0000	(5.287)	0	0	0
2010/03/17	R186 2010/11/04	9.30	Call	Bond Future	4,871.0000	5,103.0000	4.763	0	0	0
2010/03/17	R186 2010/11/04	9.30	Put	Bond Future	3,274.0000	3,096.0000	(5.437)	0	0	0
2010/03/17	R186 2010/11/04	9.20	Call	Bond Future	4,033.0000	4,253.0000	5.455	0	0	0
2010/03/17	R186 2010/11/04	9.20	Put	Bond Future	3,329.0000	3,140.0000	(5.677)	0	0	0
2010/03/17	R201 2010/05/06			Bond Future	8.2610	8.2270	(0.412)	0.0000	0.0000	486
2010/03/17	R201 2010/05/06	8.50	Call	Bond Future	1,188.0000	1,278.0000	7.576	0	0	0
2010/03/17	R201 2010/05/06	8.50	Put	Bond Future	281.0000	241.0000	(14.235)	0	0	0
2010/03/17	R201 2010/08/05			Bond Future	8.3150	8.2790	(0.433)	0.0000	0.0000	0
2010/03/17	R201 2010/08/05	9.00	Call	Bond Future	2,745.0000	2,850.0000	3.825	0	0	0
2010/03/17	R201 2010/08/05	9.00	Put	Bond Future	294.0000	268.0000	(8.844)	0	0	0
2010/03/17	R201 2010/11/04			Bond Future	8.3360	8.2990	(0.444)	0.0000	0.0000	0
2010/03/17	R201 2010/11/04	8.50	Call	Bond Future	1,634.0000	1,705.0000	4.345	0	0	0
2010/03/17	R201 2010/11/04	8.50	Put	Bond Future	1,069.0000	1,012.0000	(5.332)	0	0	0
2010/03/17	R201 2010/11/04	8.55	Call	Bond Future	1,731.0000	1,806.0000	4.333	0	0	0
2010/03/17	R201 2010/11/04	8.55	Put	Bond Future	995.0000	942.0000	(5.327)	0	0	0
2010/03/17	R201 2010/11/04	8.45	Call	Bond Future	1,539.0000	1,608.0000	4.483	0	0	0
2010/03/17	R201 2010/11/04	8.45	Put	Bond Future	1,146.0000	1,087.0000	(5.148)	0	0	0
2010/03/17	R203 2010/05/06			Bond Future	8.7690	8.7150	(0.616)	0.0000	0.0000	1,710
2010/03/17	R203 2010/05/06	9.00	Call	Bond Future	1,636.0000	1,834.0000	12.103	0	0	0
2010/03/17	R203 2010/05/06	9.00	Put	Bond Future	435.0000	349.0000	(19.770)	0	0	0
2010/03/17	R203 2010/08/05			Bond Future	8.8260	8.7700	(0.634)	0.0000	0.0000	0
2010/03/17	R203 2010/08/05	9.25	Call	Bond Future	2,864.0000	3,067.0000	7.088	0	0	0
2010/03/17	R203 2010/08/05	9.25	Put	Bond Future	734.0000	651.0000	(11.308)	0	0	0
2010/03/17	R203 2010/11/04			Bond Future	8.8670	8.8090	(0.654)	0.0000	0.0000	0
2010/03/17	R203 2010/11/04	9.25	Call	Bond Future	3,233.0000	3,417.0000	5.691	0	0	0
2010/03/17	R203 2010/11/04	9.25	Put	Bond Future	1,359.0000	1,255.0000	(7.653)	0	0	0
2010/03/17	R203 2010/11/04	9.30	Call	Bond Future	3,386.0000	3,575.0000	5.582	0	0	0
2010/03/17	R203 2010/11/04	9.30	Put	Bond Future	1,270.0000	1,171.0000	(7.795)	0	0	0

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2010/03/17	R203 2010/11/04	9.20	Call	Bond Future	3,084.0000	3,263.0000	5.804	0	0	0
2010/03/17	R203 2010/11/04	9.20	Put	Bond Future	1,452.0000	1,343.0000	(7.507)	0	0	0
2010/03/17	R204 2010/05/06			Bond Future	8.8180	8.7750	(0.488)	0.0000	0.0000	1,552
2010/03/17	R204 2010/05/06	9.00	Call	Bond Future	1,590.0000	1,752.0000	10.189	0	0	200
2010/03/17	R204 2010/05/06	9.00	Put	Bond Future	549.0000	463.0000	(15.665)	0	0	200
2010/03/17	R204 2010/05/06	9.50	Call	Bond Future	3,900.0000	4,131.0000	5.923	0	0	0
2010/03/17	R204 2010/05/06	9.50	Put	Bond Future	73.0000	56.0000	(23.288)	0	0	200
2010/03/17	R204 2010/05/06	8.50	Put	Bond Future	2,172.0000	1,977.0000	(8.978)	0	0	0
2010/03/17	R204 2010/05/06	8.50	Call	Bond Future	317.0000	370.0000	16.719	0	0	200
2010/03/17	R204 2010/08/05			Bond Future	8.8740	8.8300	(0.496)	0.0000	0.0000	0
2010/03/17	R204 2010/08/05	9.25	Call	Bond Future	2,988.0000	3,156.0000	5.622	0	0	0
2010/03/17	R204 2010/08/05	9.25	Put	Bond Future	902.0000	822.0000	(8.869)	0	0	0
2010/03/17	R204 2010/11/04			Bond Future	8.9110	8.8640	(0.527)	0.0000	0.0000	0
2010/03/17	R204 2010/11/04	9.25	Call	Bond Future	3,501.0000	3,661.0000	4.570	0	0	0
2010/03/17	R204 2010/11/04	9.25	Put	Bond Future	1,659.0000	1,560.0000	(5.967)	0	0	0
2010/03/17	R204 2010/11/04	9.30	Call	Bond Future	3,666.0000	3,830.0000	4.474	0	0	0
2010/03/17	R204 2010/11/04	9.30	Put	Bond Future	1,556.0000	1,461.0000	(6.105)	0	0	0
2010/03/17	R204 2010/11/04	9.20	Call	Bond Future	3,341.0000	3,497.0000	4.669	0	0	0
2010/03/17	R204 2010/11/04	9.20	Put	Bond Future	1,768.0000	1,665.0000	(5.826)	0	0	0
2010/03/17	R206 2010/05/06			Bond Future	8.3010	8.2670	(0.410)	0.0000	0.0000	0
2010/03/17	R206 2010/05/06	8.75	Call	Bond Future	1,469.0000	1,556.0000	5.922	0	0	0
2010/03/17	R206 2010/05/06	8.75	Put	Bond Future	102.0000	85.0000	(16.667)	0	0	0
2010/03/17	R206 2010/08/05			Bond Future	8.3730	8.3360	(0.442)	0.0000	0.0000	0
2010/03/17	R206 2010/08/05	9.00	Call	Bond Future	2,046.0000	2,130.0000	4.106	0	0	0
2010/03/17	R206 2010/08/05	9.00	Put	Bond Future	260.0000	237.0000	(8.846)	0	0	0
2010/03/17	R206 2010/11/04			Bond Future	8.4000	8.3610	(0.464)	0.0000	0.0000	0
2010/03/17	R206 2010/11/04	8.50	Call	Bond Future	1,411.0000	1,466.0000	3.898	0	0	0
2010/03/17	R206 2010/11/04	8.50	Put	Bond Future	1,141.0000	1,091.0000	(4.382)	0	0	0
2010/03/17	R206 2010/11/04	8.55	Call	Bond Future	1,483.0000	1,540.0000	3.844	0	0	0
2010/03/17	R206 2010/11/04	8.55	Put	Bond Future	1,079.0000	1,030.0000	(4.541)	0	0	0
2010/03/17	R206 2010/11/04	8.45	Call	Bond Future	1,341.0000	1,395.0000	4.027	0	0	0
2010/03/17	R206 2010/11/04	8.45	Put	Bond Future	1,206.0000	1,155.0000	(4.229)	0	0	0
2010/03/17	R207 2010/05/06			Bond Future	8.9490	8.9160	(0.369)	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
2010/03/17	R207 2010/05/06	9.25	Call	Bond Future	2,128.0000	2,272.0000	6.767	0	0	0
2010/03/17	R207 2010/05/06	9.25	Put	Bond Future	366.0000	314.0000	(14.208)	0	0	0
2010/03/17	R207 2010/08/05			Bond Future	9.0060	8.9720	(0.378)	0.0000	0.0000	0
2010/03/17	R207 2010/08/05	9.50	Call	Bond Future	3,582.0000	3,724.0000	3.964	0	0	0
2010/03/17	R207 2010/08/05	9.50	Put	Bond Future	771.0000	715.0000	(7.263)	0	0	0
2010/03/17	R207 2010/11/04			Bond Future	9.0420	9.0060	(0.398)	0.0000	0.0000	0
2010/03/17	R207 2010/11/04	9.25	Call	Bond Future	3,231.0000	3,348.0000	3.621	0	0	0
2010/03/17	R207 2010/11/04	9.25	Put	Bond Future	2,054.0000	1,966.0000	(4.284)	0	0	0
2010/03/17	R207 2010/11/04	9.30	Call	Bond Future	3,390.0000	3,509.0000	3.510	0	0	0
2010/03/17	R207 2010/11/04	9.30	Put	Bond Future	1,933.0000	1,847.0000	(4.449)	0	0	0
2010/03/17	R207 2010/11/04	9.20	Call	Bond Future	3,077.0000	3,190.0000	3.672	0	0	0
2010/03/17	R207 2010/11/04	9.20	Put	Bond Future	2,181.0000	2,089.0000	(4.218)	0	0	0
2010/03/17	R208 2010/05/06			Bond Future	8.9940	8.9610	(0.367)	0.0000	0.0000	5,004
2010/03/17	R208 2010/05/06	9.25	Call	Bond Future	2,023.0000	2,164.0000	6.970	0	0	0
2010/03/17	R208 2010/05/06	9.25	Put	Bond Future	470.0000	408.0000	(13.191)	0	0	0
2010/03/17	R208 2010/08/05			Bond Future	9.0460	9.0120	(0.376)	0.0000	0.0000	0
2010/03/17	R208 2010/08/05	9.50	Call	Bond Future	3,538.0000	3,683.0000	4.098	0	0	0
2010/03/17	R208 2010/08/05	9.50	Put	Bond Future	853.0000	793.0000	(7.034)	0	0	0
2010/03/17	R208 2010/11/04			Bond Future	9.0830	9.0480	(0.385)	0.0000	0.0000	0
2010/03/17	R208 2010/11/04	9.25	Call	Bond Future	3,222.0000	3,337.0000	3.569	0	0	0
2010/03/17	R208 2010/11/04	9.25	Put	Bond Future	2,237.0000	2,143.0000	(4.202)	0	0	0
2010/03/17	R208 2010/11/04	9.30	Call	Bond Future	3,383.0000	3,502.0000	3.518	0	0	0
2010/03/17	R208 2010/11/04	9.30	Put	Bond Future	2,105.0000	2,016.0000	(4.228)	0	0	0
2010/03/17	R208 2010/11/04	9.20	Call	Bond Future	2,797.0000	2,910.0000	4.040	0	0	0
2010/03/17	R208 2010/11/04	9.20	Put	Bond Future	2,105.0000	2,010.0000	(4.513)	0	0	0
2010/03/17	R209 2010/05/06			Bond Future	8.9730	8.9310	(0.468)	0.0000	0.0000	1,798
2010/03/17	R209 2010/05/06	8.50	Call	Bond Future	213.0000	252.0000	18.310	0	0	0
2010/03/17	R209 2010/05/06	8.50	Put	Bond Future	4,030.0000	3,743.0000	(7.122)	0	0	0
2010/03/17	R209 2010/08/05			Bond Future	9.0080	8.9650	(0.477)	0.0000	0.0000	0
2010/03/17	R209 2010/08/05	8.75	Call	Bond Future	1,463.0000	1,584.0000	8.271	0	0	0
2010/03/17	R209 2010/08/05	8.75	Put	Bond Future	3,491.0000	3,280.0000	(6.044)	0	0	0
2010/03/17	R209 2010/11/04			Bond Future	9.0310	8.9870	(0.487)	0.0000	0.0000	0
2010/03/17	R209 2010/11/04	9.00	Call	Bond Future	3,150.0000	3,319.0000	5.365	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
2010/03/17	R209 2010/11/04	9.00	Put	Bond Future	3,388.0000	3,219.0000	(4.988)	0	0	0
2010/03/17	R209 2010/11/04	9.05	Call	Bond Future	3,332.0000	3,507.0000	5.252	0	0	0
2010/03/17	R209 2010/11/04	9.05	Put	Bond Future	3,187.0000	3,024.0000	(5.115)	0	0	0
2010/03/17	R209 2010/11/04	8.95	Call	Bond Future	2,974.0000	3,136.0000	5.447	0	0	0
2010/03/17	R209 2010/11/04	8.95	Put	Bond Future	3,598.0000	3,422.0000	(4.892)	0	0	0
2010/03/17	TRT1 2010/05/06			Index Future	307.6480	308.2020	0.180	0.0000	0.0000	100
Total										68096.00