



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 19/03/2010

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
2010/03/19	AL7T 2010/05/06			Index Future	337.4770	338.1500	0.199	0.0000	0.0000	58
2010/03/19	ALBI 2010/05/06			Index Future	310.9360	311.4280	0.158	0.0000	0.0000	1,142
2010/03/19	ALBI 2010/08/05			Index Future	311.0390	311.5300	0.158	0.0000	0.0000	0
2010/03/19	CRD1 2010/05/06			Index Future	135.8360	135.9260	0.066	0.0000	0.0000	2
2010/03/19	GOVI 2010/05/06			GOVI	312.3620	312.8630	0.160	0.0000	0.0000	323
2010/03/19	GOVI 2010/05/06	309.80	Call	GOVI	45,416.0000	48,360.0000	6.482	0	0	0
2010/03/19	GOVI 2010/05/06	309.80	Put	GOVI	19,796.0000	17,730.0000	(10.436)	0	0	0
2010/03/19	GOVI 2010/08/05			GOVI	318.0590	318.5680	0.160	0.0000	0.0000	0
2010/03/19	GOVI 2010/08/05	315.60	Call	GOVI	64,623.0000	67,454.0000	4.381	0	0	0
2010/03/19	GOVI 2010/08/05	315.60	Put	GOVI	40,033.0000	37,774.0000	(5.643)	0	0	0
2010/03/19	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/19	ILBI 2010/05/06			Index Future	361.8280	362.0900	0.072	0.0000	0.0000	433
2010/03/19	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/19	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/19	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/19	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/19	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/19	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/19	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/19	JBAF 2010/04/21			Jibar Tradeable Future	7.0250	7.0250	0.000	0.0000	0.0000	0
2010/03/19	JBAF 2010/05/19			Jibar Tradeable Future	6.9850	6.9750	(0.143)	0.0000	0.0000	0
2010/03/19	JBAF 2010/06/15			Jibar Tradeable Future	6.9950	6.9750	(0.286)	0.0000	0.0000	0
2010/03/19	JBAF 2010/07/21			Jibar Tradeable Future	7.0150	6.9950	(0.285)	93.0100	92.9920	1,000
2010/03/19	JBAF 2010/08/18			Jibar Tradeable Future	7.0350	7.0150	(0.284)	92.9900	92.9730	1,000
2010/03/19	JBAF 2010/09/15			Jibar Tradeable Future	7.0250	7.0150	(0.142)	92.9900	92.9720	1,000
2010/03/19	JBAF 2010/12/15			Jibar Tradeable Future	7.1550	7.1250	(0.419)	0.0000	0.0000	0
2010/03/19	JBAF 2011/03/16			Jibar Tradeable Future	7.3400	7.3200	(0.272)	0.0000	0.0000	5,000
2010/03/19	JBAF 2011/06/15			Jibar Tradeable Future	7.5500	7.5600	0.132	0.0000	0.0000	5,000
2010/03/19	JBAF 2011/09/21			Jibar Tradeable Future	7.9100	7.9100	0.000	92.0900	92.0900	3,500
2010/03/19	JBAF 2011/12/21			Jibar Tradeable Future	8.2200	8.2200	0.000	0.0000	0.0000	7,500
2010/03/19	JBAF 2012/03/20			Jibar Tradeable Future	8.2800	8.2500	(0.362)	0.0000	0.0000	0
2010/03/19	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/19	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/19	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/19	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/19	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/19	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	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
2010/03/19	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/19	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/19	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/19	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/19	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/19	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/19	OTH1 2010/05/06			Index Future	302.7880	303.2370	0.148	0.0000	0.0000	3
2010/03/19	R155 2010/05/06			Bond Future	7.3460	7.3560	0.136	0.0000	0.0000	0
2010/03/19	R155 2010/05/06	7.50	Call	Bond Future	278.0000	268.0000	(3.597)	0	0	0
2010/03/19	R155 2010/05/06	7.50	Put	Bond Future	80.0000	83.0000	3.750	0	0	0

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2010/03/19	R155 2010/05/06	7.55	Call	Bond Future	467.0000	456.0000	(2.355)	0	0	0
2010/03/19	R155 2010/05/06	7.55	Put	Bond Future	205.0000	207.0000	0.976	0	0	0
2010/03/19	R155 2010/05/06	7.45	Call	Bond Future	235.0000	226.0000	(3.830)	0	0	0
2010/03/19	R155 2010/05/06	7.45	Put	Bond Future	101.0000	105.0000	3.960	0	0	0
2010/03/19	R157 2010/05/06			Bond Future	8.2070	8.1860	(0.256)	0.0000	0.0000	6,883
2010/03/19	R157 2010/05/06	8.50	Call	Bond Future	1,684.0000	1,757.0000	4.335	0	0	0
2010/03/19	R157 2010/05/06	8.50	Put	Bond Future	273.0000	244.0000	(10.623)	0	0	0
2010/03/19	R157 2010/05/06	8.00	Call	Bond Future	0.0000	392.0000	100.000	0	0	0
2010/03/19	R157 2010/05/06	8.00	Put	Bond Future	0.0000	1,300.0000	100.000	0	0	0
2010/03/19	R157 2010/05/06	7.90	Call	Bond Future	0.0000	256.0000	100.000	498	498	10
2010/03/19	R157 2010/05/06	7.90	Put	Bond Future	0.0000	1,656.0000	100.000	0	0	0
2010/03/19	R157 2010/08/05			Bond Future	8.2640	8.2410	(0.278)	0.0000	0.0000	0
2010/03/19	R157 2010/08/05	8.75	Call	Bond Future	2,743.0000	2,820.0000	2.807	0	0	0
2010/03/19	R157 2010/08/05	8.75	Put	Bond Future	518.0000	488.0000	(5.792)	0	0	0
2010/03/19	R157 2010/08/05	8.50	Call	Bond Future	1,940.0000	2,004.0000	3.299	0	0	0
2010/03/19	R157 2010/08/05	8.50	Put	Bond Future	853.0000	810.0000	(5.041)	0	0	500
2010/03/19	R157 2010/08/05	9.00	Call	Bond Future	3,649.0000	3,736.0000	2.384	0	0	0
2010/03/19	R157 2010/08/05	9.00	Put	Bond Future	299.0000	280.0000	(6.355)	0	0	500
2010/03/19	R157 2010/08/05	8.25	Put	Bond Future	1,351.0000	1,293.0000	(4.293)	0	0	0
2010/03/19	R157 2010/08/05	8.25	Call	Bond Future	1,286.0000	1,335.0000	3.810	0	0	500
2010/03/19	R157 2010/11/04			Bond Future	8.2970	8.2730	(0.289)	0.0000	0.0000	0
2010/03/19	R157 2010/11/04	8.50	Call	Bond Future	2,415.0000	2,473.0000	2.402	0	0	0
2010/03/19	R157 2010/11/04	8.50	Put	Bond Future	1,521.0000	1,473.0000	(3.156)	0	0	0
2010/03/19	R157 2010/11/04	8.55	Call	Bond Future	2,541.0000	2,601.0000	2.361	0	0	0
2010/03/19	R157 2010/11/04	8.55	Put	Bond Future	1,429.0000	1,382.0000	(3.289)	0	0	0
2010/03/19	R157 2010/11/04	8.45	Call	Bond Future	2,293.0000	2,349.0000	2.442	0	0	0
2010/03/19	R157 2010/11/04	8.45	Put	Bond Future	1,619.0000	1,569.0000	(3.088)	0	0	0
2010/03/19	R186 2010/05/06			Bond Future	8.9790	8.9480	(0.345)	0.0000	0.0000	19,296
2010/03/19	R186 2010/05/06	9.00	Call	Bond Future	1,665.0000	1,807.0000	8.529	0	0	0
2010/03/19	R186 2010/05/06	9.00	Put	Bond Future	1,468.0000	1,319.0000	(10.150)	0	0	0
2010/03/19	R186 2010/08/05			Bond Future	9.0240	8.9920	(0.355)	0.0000	0.0000	0
2010/03/19	R186 2010/08/05	9.25	Call	Bond Future	3,940.0000	4,119.0000	4.543	0	0	0
2010/03/19	R186 2010/08/05	9.25	Put	Bond Future	1,878.0000	1,761.0000	(6.230)	0	0	0

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2010/03/19	R186 2010/08/05	8.75	Call	Bond Future	1,685.0000	1,787.0000	6.053	0	0	1,300
2010/03/19	R186 2010/08/05	8.75	Put	Bond Future	4,263.0000	4,068.0000	(4.574)	0	0	0
2010/03/19	R186 2010/08/05	9.75	Call	Bond Future	7,153.0000	7,392.0000	3.341	0	0	0
2010/03/19	R186 2010/08/05	9.75	Put	Bond Future	726.0000	669.0000	(7.851)	0	0	1,300
2010/03/19	R186 2010/08/05	10.00	Call	Bond Future	8,949.0000	9,208.0000	2.894	0	0	0
2010/03/19	R186 2010/08/05	10.00	Put	Bond Future	437.0000	399.0000	(8.696)	0	0	3,000
2010/03/19	R186 2010/11/04			Bond Future	9.0550	9.0220	(0.364)	0.0000	0.0000	0
2010/03/19	R186 2010/11/04	9.25	Call	Bond Future	4,965.0000	5,136.0000	3.444	0	0	0
2010/03/19	R186 2010/11/04	9.25	Put	Bond Future	3,203.0000	3,071.0000	(4.121)	0	0	0
2010/03/19	R186 2010/11/04	9.30	Call	Bond Future	5,215.0000	5,391.0000	3.375	0	0	0
2010/03/19	R186 2010/11/04	9.30	Put	Bond Future	3,008.0000	2,881.0000	(4.222)	0	0	0
2010/03/19	R186 2010/11/04	9.20	Call	Bond Future	4,359.0000	4,526.0000	3.831	0	0	0
2010/03/19	R186 2010/11/04	9.20	Put	Bond Future	3,045.0000	2,909.0000	(4.466)	0	0	0
2010/03/19	R201 2010/05/06			Bond Future	8.2060	8.1950	(0.134)	0.0000	0.0000	486
2010/03/19	R201 2010/05/06	8.50	Call	Bond Future	1,334.0000	1,362.0000	2.099	0	0	0
2010/03/19	R201 2010/05/06	8.50	Put	Bond Future	217.0000	203.0000	(6.452)	0	0	0
2010/03/19	R201 2010/08/05			Bond Future	8.2560	8.2440	(0.145)	0.0000	0.0000	0
2010/03/19	R201 2010/08/05	9.00	Call	Bond Future	2,917.0000	2,951.0000	1.166	0	0	0
2010/03/19	R201 2010/08/05	9.00	Put	Bond Future	251.0000	241.0000	(3.984)	0	0	0
2010/03/19	R201 2010/11/04			Bond Future	8.2740	8.2620	(0.145)	0.0000	0.0000	0
2010/03/19	R201 2010/11/04	8.50	Call	Bond Future	1,754.0000	1,776.0000	1.254	0	0	0
2010/03/19	R201 2010/11/04	8.50	Put	Bond Future	975.0000	955.0000	(2.051)	0	0	0
2010/03/19	R201 2010/11/04	8.55	Call	Bond Future	1,856.0000	1,879.0000	1.239	0	0	0
2010/03/19	R201 2010/11/04	8.55	Put	Bond Future	905.0000	887.0000	(1.989)	0	0	0
2010/03/19	R201 2010/11/04	8.45	Call	Bond Future	1,655.0000	1,676.0000	1.269	0	0	0
2010/03/19	R201 2010/11/04	8.45	Put	Bond Future	1,047.0000	1,027.0000	(1.910)	0	0	0
2010/03/19	R203 2010/05/06			Bond Future	8.6940	8.6730	(0.242)	0.0000	0.0000	1,710
2010/03/19	R203 2010/05/06	9.00	Call	Bond Future	1,911.0000	1,989.0000	4.082	0	0	0
2010/03/19	R203 2010/05/06	9.00	Put	Bond Future	316.0000	283.0000	(10.443)	0	0	0
2010/03/19	R203 2010/08/05			Bond Future	8.7480	8.7260	(0.251)	0.0000	0.0000	0
2010/03/19	R203 2010/08/05	9.25	Call	Bond Future	3,146.0000	3,226.0000	2.543	0	0	0
2010/03/19	R203 2010/08/05	9.25	Put	Bond Future	618.0000	585.0000	(5.340)	0	0	0
2010/03/19	R203 2010/11/04			Bond Future	8.7850	8.7620	(0.262)	0.0000	0.0000	0

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2010/03/19	R203 2010/11/04	9.25	Call	Bond Future	3,493.0000	3,566.0000	2.090	0	0	0
2010/03/19	R203 2010/11/04	9.25	Put	Bond Future	1,211.0000	1,170.0000	(3.386)	0	0	0
2010/03/19	R203 2010/11/04	9.30	Call	Bond Future	3,652.0000	3,728.0000	2.081	0	0	0
2010/03/19	R203 2010/11/04	9.30	Put	Bond Future	1,129.0000	1,090.0000	(3.454)	0	0	0
2010/03/19	R203 2010/11/04	9.20	Call	Bond Future	3,337.0000	3,408.0000	2.128	0	0	0
2010/03/19	R203 2010/11/04	9.20	Put	Bond Future	1,297.0000	1,254.0000	(3.315)	0	0	0
2010/03/19	R204 2010/05/06			Bond Future	8.7640	8.7430	(0.240)	0.0000	0.0000	1,552
2010/03/19	R204 2010/05/06	9.00	Call	Bond Future	1,789.0000	1,869.0000	4.472	0	0	200
2010/03/19	R204 2010/05/06	9.00	Put	Bond Future	436.0000	395.0000	(9.404)	0	0	200
2010/03/19	R204 2010/05/06	9.50	Call	Bond Future	4,189.0000	4,303.0000	2.721	0	0	0
2010/03/19	R204 2010/05/06	9.50	Put	Bond Future	50.0000	43.0000	(14.000)	0	0	200
2010/03/19	R204 2010/05/06	8.50	Put	Bond Future	1,922.0000	1,826.0000	(4.995)	0	0	0
2010/03/19	R204 2010/05/06	8.50	Call	Bond Future	379.0000	404.0000	6.596	0	0	200
2010/03/19	R204 2010/08/05			Bond Future	8.8180	8.7960	(0.249)	0.0000	0.0000	0
2010/03/19	R204 2010/08/05	9.25	Call	Bond Future	3,199.0000	3,284.0000	2.657	0	0	0
2010/03/19	R204 2010/08/05	9.25	Put	Bond Future	797.0000	758.0000	(4.893)	0	0	0
2010/03/19	R204 2010/11/04			Bond Future	8.8520	8.8290	(0.260)	0.0000	0.0000	0
2010/03/19	R204 2010/11/04	9.25	Call	Bond Future	3,699.0000	3,777.0000	2.109	0	0	0
2010/03/19	R204 2010/11/04	9.25	Put	Bond Future	1,532.0000	1,482.0000	(3.264)	0	0	0
2010/03/19	R204 2010/11/04	9.30	Call	Bond Future	3,869.0000	3,949.0000	2.068	0	0	0
2010/03/19	R204 2010/11/04	9.30	Put	Bond Future	1,434.0000	1,387.0000	(3.278)	0	0	0
2010/03/19	R204 2010/11/04	9.20	Call	Bond Future	3,533.0000	3,609.0000	2.151	0	0	0
2010/03/19	R204 2010/11/04	9.20	Put	Bond Future	1,634.0000	1,583.0000	(3.121)	0	0	0
2010/03/19	R206 2010/05/06			Bond Future	8.2450	8.2340	(0.133)	0.0000	0.0000	0
2010/03/19	R206 2010/05/06	8.75	Call	Bond Future	1,613.0000	1,641.0000	1.736	0	0	0
2010/03/19	R206 2010/05/06	8.75	Put	Bond Future	74.0000	68.0000	(8.108)	0	0	0
2010/03/19	R206 2010/08/05			Bond Future	8.3130	8.3000	(0.156)	0.0000	0.0000	0
2010/03/19	R206 2010/08/05	9.00	Call	Bond Future	2,182.0000	2,210.0000	1.283	0	0	0
2010/03/19	R206 2010/08/05	9.00	Put	Bond Future	223.0000	213.0000	(4.484)	0	0	0
2010/03/19	R206 2010/11/04			Bond Future	8.3350	8.3220	(0.156)	0.0000	0.0000	0
2010/03/19	R206 2010/11/04	8.50	Call	Bond Future	1,503.0000	1,520.0000	1.131	0	0	0
2010/03/19	R206 2010/11/04	8.50	Put	Bond Future	1,057.0000	1,039.0000	(1.703)	0	0	0
2010/03/19	R206 2010/11/04	8.55	Call	Bond Future	1,578.0000	1,596.0000	1.141	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
2010/03/19	R206 2010/11/04	8.55	Put	Bond Future	998.0000	981.0000	(1.703)	0	0	0
2010/03/19	R206 2010/11/04	8.45	Call	Bond Future	1,430.0000	1,446.0000	1.119	0	0	0
2010/03/19	R206 2010/11/04	8.45	Put	Bond Future	1,119.0000	1,100.0000	(1.698)	0	0	0
2010/03/19	R207 2010/05/06			Bond Future	8.8840	8.8430	(0.462)	0.0000	0.0000	737
2010/03/19	R207 2010/05/06	9.25	Call	Bond Future	2,417.0000	2,612.0000	8.068	0	0	0
2010/03/19	R207 2010/05/06	9.25	Put	Bond Future	269.0000	219.0000	(18.587)	0	0	0
2010/03/19	R207 2010/08/05			Bond Future	8.9390	8.8960	(0.481)	0.0000	0.0000	0
2010/03/19	R207 2010/08/05	9.50	Call	Bond Future	3,865.0000	4,054.0000	4.890	0	0	0
2010/03/19	R207 2010/08/05	9.50	Put	Bond Future	663.0000	600.0000	(9.502)	0	0	0
2010/03/19	R207 2010/11/04			Bond Future	8.9730	8.9280	(0.502)	0.0000	0.0000	0
2010/03/19	R207 2010/11/04	9.25	Call	Bond Future	3,456.0000	3,610.0000	4.456	0	0	0
2010/03/19	R207 2010/11/04	9.25	Put	Bond Future	1,885.0000	1,780.0000	(5.570)	0	0	0
2010/03/19	R207 2010/11/04	9.30	Call	Bond Future	3,621.0000	3,780.0000	4.391	0	0	0
2010/03/19	R207 2010/11/04	9.30	Put	Bond Future	1,770.0000	1,670.0000	(5.650)	0	0	0
2010/03/19	R207 2010/11/04	9.20	Call	Bond Future	3,295.0000	3,445.0000	4.552	0	0	0
2010/03/19	R207 2010/11/04	9.20	Put	Bond Future	2,005.0000	1,896.0000	(5.436)	0	0	0
2010/03/19	R208 2010/05/06			Bond Future	8.9510	8.9090	(0.469)	0.0000	0.0000	5,004
2010/03/19	R208 2010/05/06	9.25	Call	Bond Future	2,202.0000	2,395.0000	8.765	0	0	0
2010/03/19	R208 2010/05/06	9.25	Put	Bond Future	384.0000	318.0000	(17.188)	0	0	0
2010/03/19	R208 2010/08/05			Bond Future	9.0010	8.9580	(0.478)	0.0000	0.0000	0
2010/03/19	R208 2010/08/05	9.50	Call	Bond Future	3,727.0000	3,917.0000	5.098	0	0	0
2010/03/19	R208 2010/08/05	9.50	Put	Bond Future	770.0000	699.0000	(9.221)	0	0	0
2010/03/19	R208 2010/11/04			Bond Future	9.0360	8.9920	(0.487)	0.0000	0.0000	0
2010/03/19	R208 2010/11/04	9.25	Call	Bond Future	3,374.0000	3,525.0000	4.475	0	0	0
2010/03/19	R208 2010/11/04	9.25	Put	Bond Future	2,108.0000	1,996.0000	(5.313)	0	0	0
2010/03/19	R208 2010/11/04	9.30	Call	Bond Future	3,539.0000	3,695.0000	4.408	0	0	0
2010/03/19	R208 2010/11/04	9.30	Put	Bond Future	1,981.0000	1,874.0000	(5.401)	0	0	0
2010/03/19	R208 2010/11/04	9.20	Call	Bond Future	2,946.0000	3,095.0000	5.058	0	0	0
2010/03/19	R208 2010/11/04	9.20	Put	Bond Future	1,974.0000	1,860.0000	(5.775)	0	0	0
2010/03/19	R209 2010/05/06			Bond Future	8.9210	8.9000	(0.235)	0.0000	0.0000	1,798
2010/03/19	R209 2010/05/06	8.50	Call	Bond Future	256.0000	275.0000	7.422	0	0	0
2010/03/19	R209 2010/05/06	8.50	Put	Bond Future	3,669.0000	3,523.0000	(3.979)	0	0	0
2010/03/19	R209 2010/08/05			Bond Future	8.9540	8.9330	(0.235)	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
2010/03/19	R209 2010/08/05	8.75	Call	Bond Future	1,611.0000	1,670.0000	3.662	0	0	0
2010/03/19	R209 2010/08/05	8.75	Put	Bond Future	3,222.0000	3,118.0000	(3.228)	0	0	0
2010/03/19	R209 2010/11/04			Bond Future	8.9760	8.9550	(0.234)	0.0000	0.0000	0
2010/03/19	R209 2010/11/04	9.00	Call	Bond Future	3,356.0000	3,436.0000	2.384	0	0	0
2010/03/19	R209 2010/11/04	9.00	Put	Bond Future	3,171.0000	3,089.0000	(2.586)	0	0	0
2010/03/19	R209 2010/11/04	9.05	Call	Bond Future	3,546.0000	3,629.0000	2.341	0	0	0
2010/03/19	R209 2010/11/04	9.05	Put	Bond Future	2,979.0000	2,899.0000	(2.685)	0	0	0
2010/03/19	R209 2010/11/04	8.95	Call	Bond Future	3,172.0000	3,249.0000	2.427	0	0	0
2010/03/19	R209 2010/11/04	8.95	Put	Bond Future	3,373.0000	3,288.0000	(2.520)	0	0	0
2010/03/19	TRT1 2010/05/06			Index Future	308.5440	309.0350	0.159	0.0000	0.0000	100

**Total**

**71437.00**