



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 23/03/2010

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
2010/03/23	AL7T 2010/05/06			Index Future	338.1500	339.6160	0.434	0.0000	0.0000	58
2010/03/23	ALBI 2010/05/06			Index Future	311.4280	312.6300	0.386	312.5510	312.5510	1,134
2010/03/23	ALBI 2010/08/05			Index Future	311.5300	312.7270	0.384	0.0000	0.0000	0
2010/03/23	CRD1 2010/05/06			Index Future	135.9260	136.4430	0.380	0.0000	0.0000	2
2010/03/23	GOVI 2010/05/06			GOVI	312.8630	314.0560	0.381	0.0000	0.0000	323
2010/03/23	GOVI 2010/05/06	309.80	Call	GOVI	48,360.0000	55,444.0000	14.648	0	0	0
2010/03/23	GOVI 2010/05/06	309.80	Put	GOVI	17,730.0000	12,884.0000	(27.332)	0	0	0
2010/03/23	GOVI 2010/08/05			GOVI	318.5680	319.7810	0.381	0.0000	0.0000	0
2010/03/23	GOVI 2010/08/05	315.60	Call	GOVI	67,454.0000	74,235.0000	10.053	0	0	0
2010/03/23	GOVI 2010/08/05	315.60	Put	GOVI	37,774.0000	32,425.0000	(14.161)	0	0	0
2010/03/23	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/23	ILBI 2010/05/06			Index Future	362.0900	362.5220	0.119	0.0000	0.0000	433
2010/03/23	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/23	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/23	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/23	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/23	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/23	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/23	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/23	JBAF 2010/04/21			Jibar Tradeable Future	7.0250	7.0250	0.000	0.0000	0.0000	0
2010/03/23	JBAF 2010/05/19			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/03/23	JBAF 2010/06/15			Jibar Tradeable Future	6.9750	6.9750	0.000	0.0000	0.0000	0
2010/03/23	JBAF 2010/07/21			Jibar Tradeable Future	6.9950	6.9950	0.000	0.0000	0.0000	1,000
2010/03/23	JBAF 2010/08/18			Jibar Tradeable Future	7.0150	7.0150	0.000	0.0000	0.0000	1,000
2010/03/23	JBAF 2010/09/15			Jibar Tradeable Future	7.0150	7.0150	0.000	0.0000	0.0000	1,000
2010/03/23	JBAF 2010/12/15			Jibar Tradeable Future	7.1250	7.1250	0.000	0.0000	0.0000	0
2010/03/23	JBAF 2011/03/16			Jibar Tradeable Future	7.3200	7.3200	0.000	0.0000	0.0000	5,000
2010/03/23	JBAF 2011/06/15			Jibar Tradeable Future	7.5600	7.5600	0.000	0.0000	0.0000	5,000
2010/03/23	JBAF 2011/09/21			Jibar Tradeable Future	7.9100	7.9100	0.000	0.0000	0.0000	3,500
2010/03/23	JBAF 2011/12/21			Jibar Tradeable Future	8.2200	8.2200	0.000	0.0000	0.0000	7,500
2010/03/23	JBAF 2012/03/20			Jibar Tradeable Future	8.2500	8.2500	0.000	0.0000	0.0000	0
2010/03/23	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/23	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/23	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/23	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/23	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/23	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	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
2010/03/23	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/23	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/23	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/23	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/23	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/23	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/23	OTH1 2010/05/06			Index Future	303.2370	304.4710	0.407	0.0000	0.0000	3
2010/03/23	R155 2010/05/06			Bond Future	7.3560	7.2560	(1.359)	0.0000	0.0000	0
2010/03/23	R155 2010/05/06	7.50	Call	Bond Future	268.0000	357.0000	33.209	0	0	0
2010/03/23	R155 2010/05/06	7.50	Put	Bond Future	83.0000	43.0000	(48.193)	0	0	0

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2010/03/23	R155 2010/05/06	7.55	Call	Bond Future	456.0000	528.0000	15.789	0	0	0
2010/03/23	R155 2010/05/06	7.55	Put	Bond Future	207.0000	150.0000	(27.536)	0	0	0
2010/03/23	R155 2010/05/06	7.45	Call	Bond Future	226.0000	308.0000	36.283	0	0	0
2010/03/23	R155 2010/05/06	7.45	Put	Bond Future	105.0000	59.0000	(43.810)	0	0	0
2010/03/23	R157 2010/05/06			Bond Future	8.1860	8.1430	(0.525)	0.0000	0.0000	6,917
2010/03/23	R157 2010/05/06	8.50	Call	Bond Future	1,757.0000	1,902.0000	8.253	0	0	0
2010/03/23	R157 2010/05/06	8.50	Put	Bond Future	244.0000	180.0000	(26.230)	0	0	0
2010/03/23	R157 2010/05/06	8.00	Call	Bond Future	392.0000	433.0000	10.459	0	0	0
2010/03/23	R157 2010/05/06	8.00	Put	Bond Future	1,300.0000	1,132.0000	(12.923)	0	0	0
2010/03/23	R157 2010/05/06	7.90	Call	Bond Future	256.0000	282.0000	10.156	0	0	10
2010/03/23	R157 2010/05/06	7.90	Put	Bond Future	1,656.0000	1,472.0000	(11.111)	0	0	0
2010/03/23	R157 2010/08/05			Bond Future	8.2410	8.1960	(0.546)	0.0000	0.0000	0
2010/03/23	R157 2010/08/05	8.75	Call	Bond Future	2,820.0000	2,966.0000	5.177	0	0	0
2010/03/23	R157 2010/08/05	8.75	Put	Bond Future	488.0000	425.0000	(12.910)	0	0	0
2010/03/23	R157 2010/08/05	8.50	Call	Bond Future	2,004.0000	2,124.0000	5.988	0	0	0
2010/03/23	R157 2010/08/05	8.50	Put	Bond Future	810.0000	721.0000	(10.988)	0	0	500
2010/03/23	R157 2010/08/05	9.00	Call	Bond Future	3,736.0000	3,904.0000	4.497	0	0	0
2010/03/23	R157 2010/08/05	9.00	Put	Bond Future	280.0000	239.0000	(14.643)	0	0	500
2010/03/23	R157 2010/08/05	8.25	Put	Bond Future	1,293.0000	1,174.0000	(9.203)	0	0	0
2010/03/23	R157 2010/08/05	8.25	Call	Bond Future	1,335.0000	1,425.0000	6.742	0	0	500
2010/03/23	R157 2010/11/04			Bond Future	8.2730	8.2240	(0.592)	0.0000	0.0000	0
2010/03/23	R157 2010/11/04	8.50	Call	Bond Future	2,473.0000	2,587.0000	4.610	0	0	0
2010/03/23	R157 2010/11/04	8.50	Put	Bond Future	1,473.0000	1,370.0000	(6.993)	0	0	0
2010/03/23	R157 2010/11/04	8.55	Call	Bond Future	2,601.0000	2,719.0000	4.537	0	0	0
2010/03/23	R157 2010/11/04	8.55	Put	Bond Future	1,382.0000	1,283.0000	(7.164)	0	0	0
2010/03/23	R157 2010/11/04	8.45	Call	Bond Future	2,349.0000	2,459.0000	4.683	0	0	0
2010/03/23	R157 2010/11/04	8.45	Put	Bond Future	1,569.0000	1,461.0000	(6.883)	0	0	0
2010/03/23	R186 2010/05/06			Bond Future	8.9480	8.8960	(0.581)	0.0000	0.0000	19,296
2010/03/23	R186 2010/05/06	9.00	Call	Bond Future	1,807.0000	2,028.0000	12.230	0	0	0
2010/03/23	R186 2010/05/06	9.00	Put	Bond Future	1,319.0000	1,049.0000	(20.470)	0	0	0
2010/03/23	R186 2010/08/05			Bond Future	8.9920	8.9390	(0.589)	0.0000	0.0000	0
2010/03/23	R186 2010/08/05	9.25	Call	Bond Future	4,119.0000	4,407.0000	6.992	0	0	0
2010/03/23	R186 2010/08/05	9.25	Put	Bond Future	1,761.0000	1,555.0000	(11.698)	0	0	0

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2010/03/23	R186	2010/08/05	8.75	Call	Bond Future	1,787.0000	1,944.0000	8.786	0	0	1,300
2010/03/23	R186	2010/08/05	8.75	Put	Bond Future	4,068.0000	3,731.0000	(8.284)	0	0	0
2010/03/23	R186	2010/08/05	9.75	Call	Bond Future	7,392.0000	7,784.0000	5.303	0	0	0
2010/03/23	R186	2010/08/05	9.75	Put	Bond Future	669.0000	567.0000	(15.247)	0	0	1,300
2010/03/23	R186	2010/08/05	10.00	Call	Bond Future	9,208.0000	9,633.0000	4.616	0	0	0
2010/03/23	R186	2010/08/05	10.00	Put	Bond Future	399.0000	330.0000	(17.293)	0	0	3,000
2010/03/23	R186	2010/11/04			Bond Future	9.0220	8.9670	(0.610)	0.0000	0.0000	0
2010/03/23	R186	2010/11/04	9.25	Call	Bond Future	5,136.0000	5,410.0000	5.335	0	0	0
2010/03/23	R186	2010/11/04	9.25	Put	Bond Future	3,071.0000	2,839.0000	(7.555)	0	0	0
2010/03/23	R186	2010/11/04	9.30	Call	Bond Future	5,391.0000	5,674.0000	5.249	0	0	0
2010/03/23	R186	2010/11/04	9.30	Put	Bond Future	2,881.0000	2,658.0000	(7.740)	0	0	0
2010/03/23	R186	2010/11/04	9.20	Call	Bond Future	4,526.0000	4,797.0000	5.988	0	0	0
2010/03/23	R186	2010/11/04	9.20	Put	Bond Future	2,909.0000	2,674.0000	(8.078)	0	0	0
2010/03/23	R201	2010/05/06			Bond Future	8.1950	8.1520	(0.525)	0.0000	0.0000	486
2010/03/23	R201	2010/05/06	8.50	Call	Bond Future	1,362.0000	1,474.0000	8.223	0	0	0
2010/03/23	R201	2010/05/06	8.50	Put	Bond Future	203.0000	150.0000	(26.108)	0	0	0
2010/03/23	R201	2010/08/05			Bond Future	8.2440	8.1990	(0.546)	0.0000	0.0000	0
2010/03/23	R201	2010/08/05	9.00	Call	Bond Future	2,951.0000	3,080.0000	4.371	0	0	0
2010/03/23	R201	2010/08/05	9.00	Put	Bond Future	241.0000	206.0000	(14.523)	0	0	0
2010/03/23	R201	2010/11/04			Bond Future	8.2620	8.2130	(0.593)	0.0000	0.0000	0
2010/03/23	R201	2010/11/04	8.50	Call	Bond Future	1,776.0000	1,869.0000	5.236	0	0	0
2010/03/23	R201	2010/11/04	8.50	Put	Bond Future	955.0000	878.0000	(8.063)	0	0	0
2010/03/23	R201	2010/11/04	8.55	Call	Bond Future	1,879.0000	1,976.0000	5.162	0	0	0
2010/03/23	R201	2010/11/04	8.55	Put	Bond Future	887.0000	814.0000	(8.230)	0	0	0
2010/03/23	R201	2010/11/04	8.45	Call	Bond Future	1,676.0000	1,766.0000	5.370	0	0	0
2010/03/23	R201	2010/11/04	8.45	Put	Bond Future	1,027.0000	947.0000	(7.790)	0	0	0
2010/03/23	R203	2010/05/06			Bond Future	8.6730	8.6100	(0.726)	0.0000	0.0000	1,710
2010/03/23	R203	2010/05/06	9.00	Call	Bond Future	1,989.0000	2,232.0000	12.217	0	0	0
2010/03/23	R203	2010/05/06	9.00	Put	Bond Future	283.0000	193.0000	(31.802)	0	0	0
2010/03/23	R203	2010/08/05			Bond Future	8.7260	8.6600	(0.756)	0.0000	0.0000	0
2010/03/23	R203	2010/08/05	9.25	Call	Bond Future	3,226.0000	3,470.0000	7.564	0	0	0
2010/03/23	R203	2010/08/05	9.25	Put	Bond Future	585.0000	490.0000	(16.239)	0	0	0
2010/03/23	R203	2010/11/04			Bond Future	8.7620	8.6940	(0.776)	0.0000	0.0000	0

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2010/03/23	R203 2010/11/04	9.25	Call	Bond Future	3,566.0000	3,785.0000	6.141	0	0	0
2010/03/23	R203 2010/11/04	9.25	Put	Bond Future	1,170.0000	1,049.0000	(10.342)	0	0	0
2010/03/23	R203 2010/11/04	9.30	Call	Bond Future	3,728.0000	3,952.0000	6.009	0	0	0
2010/03/23	R203 2010/11/04	9.30	Put	Bond Future	1,090.0000	974.0000	(10.642)	0	0	0
2010/03/23	R203 2010/11/04	9.20	Call	Bond Future	3,408.0000	3,621.0000	6.250	0	0	0
2010/03/23	R203 2010/11/04	9.20	Put	Bond Future	1,254.0000	1,127.0000	(10.128)	0	0	0
2010/03/23	R204 2010/05/06			Bond Future	8.7430	8.6800	(0.721)	0.0000	0.0000	1,552
2010/03/23	R204 2010/05/06	9.00	Call	Bond Future	1,869.0000	2,116.0000	13.216	0	0	200
2010/03/23	R204 2010/05/06	9.00	Put	Bond Future	395.0000	276.0000	(30.127)	0	0	200
2010/03/23	R204 2010/05/06	9.50	Call	Bond Future	4,303.0000	4,649.0000	8.041	0	0	0
2010/03/23	R204 2010/05/06	9.50	Put	Bond Future	43.0000	23.0000	(46.512)	0	0	200
2010/03/23	R204 2010/05/06	8.50	Put	Bond Future	1,826.0000	1,535.0000	(15.936)	0	0	0
2010/03/23	R204 2010/05/06	8.50	Call	Bond Future	404.0000	479.0000	18.564	0	0	200
2010/03/23	R204 2010/08/05			Bond Future	8.7960	8.7310	(0.739)	0.0000	0.0000	0
2010/03/23	R204 2010/08/05	9.25	Call	Bond Future	3,284.0000	3,537.0000	7.704	0	0	0
2010/03/23	R204 2010/08/05	9.25	Put	Bond Future	758.0000	642.0000	(15.303)	0	0	0
2010/03/23	R204 2010/11/04			Bond Future	8.8290	8.7620	(0.759)	0.0000	0.0000	0
2010/03/23	R204 2010/11/04	9.25	Call	Bond Future	3,777.0000	4,006.0000	6.063	0	0	0
2010/03/23	R204 2010/11/04	9.25	Put	Bond Future	1,482.0000	1,340.0000	(9.582)	0	0	0
2010/03/23	R204 2010/11/04	9.30	Call	Bond Future	3,949.0000	4,184.0000	5.951	0	0	0
2010/03/23	R204 2010/11/04	9.30	Put	Bond Future	1,387.0000	1,250.0000	(9.877)	0	0	0
2010/03/23	R204 2010/11/04	9.20	Call	Bond Future	3,609.0000	3,832.0000	6.179	0	0	0
2010/03/23	R204 2010/11/04	9.20	Put	Bond Future	1,583.0000	1,434.0000	(9.413)	0	0	0
2010/03/23	R206 2010/05/06			Bond Future	8.2340	8.1800	(0.656)	0.0000	0.0000	0
2010/03/23	R206 2010/05/06	8.75	Call	Bond Future	1,641.0000	1,782.0000	8.592	0	0	0
2010/03/23	R206 2010/05/06	8.75	Put	Bond Future	68.0000	43.0000	(36.765)	0	0	0
2010/03/23	R206 2010/08/05			Bond Future	8.3000	8.2420	(0.699)	0.0000	0.0000	0
2010/03/23	R206 2010/08/05	9.00	Call	Bond Future	2,210.0000	2,342.0000	5.973	0	0	0
2010/03/23	R206 2010/08/05	9.00	Put	Bond Future	213.0000	178.0000	(16.432)	0	0	0
2010/03/23	R206 2010/11/04			Bond Future	8.3220	8.2590	(0.757)	0.0000	0.0000	0
2010/03/23	R206 2010/11/04	8.50	Call	Bond Future	1,520.0000	1,608.0000	5.789	0	0	0
2010/03/23	R206 2010/11/04	8.50	Put	Bond Future	1,039.0000	956.0000	(7.988)	0	0	0
2010/03/23	R206 2010/11/04	8.55	Call	Bond Future	1,596.0000	1,686.0000	5.639	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
2010/03/23	R206 2010/11/04	8.55	Put	Bond Future	981.0000	900.0000	(8.257)	0	0	0
2010/03/23	R206 2010/11/04	8.45	Call	Bond Future	1,446.0000	1,531.0000	5.878	0	0	0
2010/03/23	R206 2010/11/04	8.45	Put	Bond Future	1,100.0000	1,014.0000	(7.818)	0	0	0
2010/03/23	R207 2010/05/06			Bond Future	8.8430	8.7700	(0.826)	0.0000	0.0000	737
2010/03/23	R207 2010/05/06	9.25	Call	Bond Future	2,612.0000	2,966.0000	13.553	0	0	0
2010/03/23	R207 2010/05/06	9.25	Put	Bond Future	219.0000	135.0000	(38.356)	0	0	0
2010/03/23	R207 2010/08/05			Bond Future	8.8960	8.8210	(0.843)	0.0000	0.0000	0
2010/03/23	R207 2010/08/05	9.50	Call	Bond Future	4,054.0000	4,387.0000	8.214	0	0	0
2010/03/23	R207 2010/08/05	9.50	Put	Bond Future	600.0000	492.0000	(18.000)	0	0	0
2010/03/23	R207 2010/11/04			Bond Future	8.9280	8.8500	(0.874)	0.0000	0.0000	0
2010/03/23	R207 2010/11/04	9.25	Call	Bond Future	3,610.0000	3,876.0000	7.368	0	0	0
2010/03/23	R207 2010/11/04	9.25	Put	Bond Future	1,780.0000	1,595.0000	(10.393)	0	0	0
2010/03/23	R207 2010/11/04	9.30	Call	Bond Future	3,780.0000	4,053.0000	7.222	0	0	0
2010/03/23	R207 2010/11/04	9.30	Put	Bond Future	1,670.0000	1,492.0000	(10.659)	0	0	0
2010/03/23	R207 2010/11/04	9.20	Call	Bond Future	3,445.0000	3,703.0000	7.489	0	0	0
2010/03/23	R207 2010/11/04	9.20	Put	Bond Future	1,896.0000	1,703.0000	(10.179)	0	0	0
2010/03/23	R208 2010/05/06			Bond Future	8.9090	8.8570	(0.584)	0.0000	0.0000	5,004
2010/03/23	R208 2010/05/06	9.25	Call	Bond Future	2,395.0000	2,627.0000	9.687	0	0	0
2010/03/23	R208 2010/05/06	9.25	Put	Bond Future	318.0000	227.0000	(28.616)	0	0	0
2010/03/23	R208 2010/08/05			Bond Future	8.9580	8.9040	(0.603)	0.0000	0.0000	0
2010/03/23	R208 2010/08/05	9.50	Call	Bond Future	3,917.0000	4,151.0000	5.974	0	0	0
2010/03/23	R208 2010/08/05	9.50	Put	Bond Future	699.0000	603.0000	(13.734)	0	0	0
2010/03/23	R208 2010/11/04			Bond Future	8.9920	8.9360	(0.623)	0.0000	0.0000	0
2010/03/23	R208 2010/11/04	9.25	Call	Bond Future	3,525.0000	3,709.0000	5.220	0	0	0
2010/03/23	R208 2010/11/04	9.25	Put	Bond Future	1,996.0000	1,843.0000	(7.665)	0	0	0
2010/03/23	R208 2010/11/04	9.30	Call	Bond Future	3,695.0000	3,886.0000	5.169	0	0	0
2010/03/23	R208 2010/11/04	9.30	Put	Bond Future	1,874.0000	1,728.0000	(7.791)	0	0	0
2010/03/23	R208 2010/11/04	9.20	Call	Bond Future	3,095.0000	3,278.0000	5.913	0	0	0
2010/03/23	R208 2010/11/04	9.20	Put	Bond Future	1,860.0000	1,706.0000	(8.280)	0	0	0
2010/03/23	R209 2010/05/06			Bond Future	8.9000	8.8280	(0.809)	0.0000	0.0000	1,798
2010/03/23	R209 2010/05/06	8.50	Call	Bond Future	275.0000	342.0000	24.364	0	0	0
2010/03/23	R209 2010/05/06	8.50	Put	Bond Future	3,523.0000	3,022.0000	(14.221)	0	0	0
2010/03/23	R209 2010/08/05			Bond Future	8.9330	8.8590	(0.828)	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
2010/03/23	R209 2010/08/05	8.75	Call	Bond Future	1,670.0000	1,889.0000	13.114	0	0	0
2010/03/23	R209 2010/08/05	8.75	Put	Bond Future	3,118.0000	2,757.0000	(11.578)	0	0	0
2010/03/23	R209 2010/11/04			Bond Future	8.9550	8.8790	(0.849)	0.0000	0.0000	0
2010/03/23	R209 2010/11/04	9.00	Call	Bond Future	3,436.0000	3,736.0000	8.731	0	0	0
2010/03/23	R209 2010/11/04	9.00	Put	Bond Future	3,089.0000	2,796.0000	(9.485)	0	0	0
2010/03/23	R209 2010/11/04	9.05	Call	Bond Future	3,629.0000	3,940.0000	8.570	0	0	0
2010/03/23	R209 2010/11/04	9.05	Put	Bond Future	2,899.0000	2,618.0000	(9.693)	0	0	0
2010/03/23	R209 2010/11/04	8.95	Call	Bond Future	3,249.0000	3,537.0000	8.864	0	0	0
2010/03/23	R209 2010/11/04	8.95	Put	Bond Future	3,288.0000	2,983.0000	(9.276)	0	0	0
2010/03/23	TRT1 2010/05/06			Index Future	309.0350	310.2160	0.382	0.0000	0.0000	100

Total

71463.00