



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/03/2010

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
2010/03/26	AL7T 2010/05/06			Index Future	339.9490	342.5150	0.755	0.0000	0.0000	58
2010/03/26	ALBI 2010/05/06			Index Future	312.8630	315.2730	0.770	0.0000	0.0000	1,089
2010/03/26	ALBI 2010/08/05			Index Future	312.9540	315.3630	0.770	0.0000	0.0000	0
2010/03/26	CRD1 2010/05/06			Index Future	136.6500	137.1740	0.383	0.0000	0.0000	2
2010/03/26	GOVI 2010/05/06			GOVI	314.2830	316.7590	0.788	0.0000	0.0000	323
2010/03/26	GOVI 2010/05/06	309.80	Call	GOVI	56,536.0000	75,838.0000	34.141	0	0	0
2010/03/26	GOVI 2010/05/06	309.80	Put	GOVI	11,706.0000	6,248.0000	(46.626)	0	0	0
2010/03/26	GOVI 2010/08/05			GOVI	319.7570	322.2740	0.787	0.0000	0.0000	0
2010/03/26	GOVI 2010/08/05	315.60	Call	GOVI	73,726.0000	90,501.0000	22.753	0	0	0
2010/03/26	GOVI 2010/08/05	315.60	Put	GOVI	32,156.0000	23,761.0000	(26.107)	0	0	0
2010/03/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/26	ILBI 2010/05/06			Index Future	363.1900	362.3440	(0.233)	0.0000	0.0000	466
2010/03/26	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/26	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/26	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/26	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/26	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/26	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/26	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/26	JBAF 2010/04/21			Jibar Tradeable Future	6.6100	6.6650	0.832	0.0000	0.0000	0
2010/03/26	JBAF 2010/05/19			Jibar Tradeable Future	6.5800	6.5450	(0.532)	0.0000	0.0000	0
2010/03/26	JBAF 2010/06/15			Jibar Tradeable Future	6.5800	6.5150	(0.988)	0.0000	0.0000	0
2010/03/26	JBAF 2010/07/21			Jibar Tradeable Future	6.5800	6.5050	(1.140)	0.0000	0.0000	1,000
2010/03/26	JBAF 2010/08/18			Jibar Tradeable Future	6.5800	6.5150	(0.988)	0.0000	0.0000	1,000
2010/03/26	JBAF 2010/09/15			Jibar Tradeable Future	6.5900	6.5250	(0.986)	0.0000	0.0000	1,000
2010/03/26	JBAF 2010/12/15			Jibar Tradeable Future	6.7100	6.6250	(1.267)	0.0000	0.0000	0
2010/03/26	JBAF 2011/03/16			Jibar Tradeable Future	6.9700	6.8900	(1.148)	0.0000	0.0000	5,000
2010/03/26	JBAF 2011/06/15			Jibar Tradeable Future	7.2500	7.2100	(0.552)	0.0000	0.0000	5,000
2010/03/26	JBAF 2011/09/21			Jibar Tradeable Future	7.5900	7.5900	0.000	0.0000	0.0000	3,500
2010/03/26	JBAF 2011/12/21			Jibar Tradeable Future	7.8900	7.8700	(0.253)	0.0000	0.0000	7,500
2010/03/26	JBAF 2012/03/20			Jibar Tradeable Future	7.9800	7.9200	(0.752)	0.0000	0.0000	0
2010/03/26	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/26	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/26	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/26	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/03/26	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/26	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/26	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/26	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/26	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/26	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/26	OTH1 2010/05/06			Index Future	304.6430	306.7240	0.683	0.0000	0.0000	3
2010/03/26	R155 2010/05/06			Bond Future	7.0410	7.4610	5.965	0.0000	0.0000	0
2010/03/26	R155 2010/05/06	7.50	Call	Bond Future	600.0000	172.0000	(71.333)	0	0	0
2010/03/26	R155 2010/05/06	7.50	Put	Bond Future	9.0000	122.0000	1255.556	0	0	0

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2010/03/26	R155 2010/05/06	7.55	Call	Bond Future	732.0000	353.0000	(51.776)	0	0	0
2010/03/26	R155 2010/05/06	7.55	Put	Bond Future	77.0000	239.0000	210.390	0	0	0
2010/03/26	R155 2010/05/06	7.45	Call	Bond Future	540.0000	139.0000	(74.259)	0	0	0
2010/03/26	R155 2010/05/06	7.45	Put	Bond Future	13.0000	153.0000	1076.923	0	0	0
2010/03/26	R157 2010/05/06			Bond Future	8.0970	7.9830	(1.408)	0.0000	0.0000	6,357
2010/03/26	R157 2010/05/06	8.50	Call	Bond Future	2,081.0000	2,573.0000	23.642	0	0	0
2010/03/26	R157 2010/05/06	8.50	Put	Bond Future	134.0000	68.0000	(49.254)	0	0	0
2010/03/26	R157 2010/05/06	8.00	Call	Bond Future	501.0000	749.0000	49.501	0	0	0
2010/03/26	R157 2010/05/06	8.00	Put	Bond Future	976.0000	666.0000	(31.762)	0	0	0
2010/03/26	R157 2010/05/06	7.90	Call	Bond Future	331.0000	519.0000	56.798	0	0	10
2010/03/26	R157 2010/05/06	7.90	Put	Bond Future	1,297.0000	927.0000	(28.527)	0	0	0
2010/03/26	R157 2010/08/05			Bond Future	8.1630	8.0410	(1.495)	0.0000	0.0000	0
2010/03/26	R157 2010/08/05	8.75	Call	Bond Future	3,080.0000	3,544.0000	15.065	0	0	0
2010/03/26	R157 2010/08/05	8.75	Put	Bond Future	386.0000	280.0000	(27.461)	0	0	0
2010/03/26	R157 2010/08/05	8.50	Call	Bond Future	2,219.0000	2,625.0000	18.297	0	0	0
2010/03/26	R157 2010/08/05	8.50	Put	Bond Future	663.0000	499.0000	(24.736)	0	0	500
2010/03/26	R157 2010/08/05	9.00	Call	Bond Future	4,032.0000	4,537.0000	12.525	0	0	0
2010/03/26	R157 2010/08/05	9.00	Put	Bond Future	213.0000	149.0000	(30.047)	0	0	500
2010/03/26	R157 2010/08/05	8.25	Put	Bond Future	1,096.0000	857.0000	(21.807)	0	0	0
2010/03/26	R157 2010/08/05	8.25	Call	Bond Future	1,500.0000	1,831.0000	22.067	0	0	500
2010/03/26	R157 2010/11/04			Bond Future	8.2060	8.0760	(1.584)	0.0000	0.0000	0
2010/03/26	R157 2010/11/04	8.50	Call	Bond Future	2,628.0000	2,993.0000	13.889	0	0	0
2010/03/26	R157 2010/11/04	8.50	Put	Bond Future	1,331.0000	1,117.0000	(16.078)	0	0	0
2010/03/26	R157 2010/11/04	8.55	Call	Bond Future	2,761.0000	3,136.0000	13.582	0	0	0
2010/03/26	R157 2010/11/04	8.55	Put	Bond Future	1,245.0000	1,041.0000	(16.386)	0	0	0
2010/03/26	R157 2010/11/04	8.45	Call	Bond Future	2,498.0000	2,853.0000	14.211	0	0	0
2010/03/26	R157 2010/11/04	8.45	Put	Bond Future	1,420.0000	1,196.0000	(15.775)	0	0	0
2010/03/26	R186 2010/05/06			Bond Future	8.8900	8.7370	(1.721)	0.0000	0.0000	19,296
2010/03/26	R186 2010/05/06	9.00	Call	Bond Future	2,030.0000	3,026.0000	49.064	0	0	0
2010/03/26	R186 2010/05/06	9.00	Put	Bond Future	995.0000	527.0000	(47.035)	0	0	0
2010/03/26	R186 2010/08/05			Bond Future	8.9460	8.7880	(1.766)	0.0000	0.0000	0
2010/03/26	R186 2010/08/05	9.25	Call	Bond Future	4,344.0000	5,389.0000	24.056	0	0	0
2010/03/26	R186 2010/08/05	9.25	Put	Bond Future	1,557.0000	1,112.0000	(28.581)	0	0	0

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2010/03/26	R186	2010/08/05	8.75	Call	Bond Future	1,898.0000	2,554.0000	34.563	0	0	1,300
2010/03/26	R186	2010/08/05	8.75	Put	Bond Future	3,751.0000	2,917.0000	(22.234)	0	0	0
2010/03/26	R186	2010/08/05	9.75	Call	Bond Future	7,715.0000	9,014.0000	16.837	0	0	0
2010/03/26	R186	2010/08/05	9.75	Put	Bond Future	563.0000	372.0000	(33.925)	0	0	1,300
2010/03/26	R186	2010/08/05	10.00	Call	Bond Future	9,565.0000	10,936.0000	14.334	0	0	0
2010/03/26	R186	2010/08/05	10.00	Put	Bond Future	328.0000	209.0000	(36.280)	0	0	3,000
2010/03/26	R186	2010/11/04			Bond Future	8.9880	8.8250	(1.814)	0.0000	0.0000	0
2010/03/26	R186	2010/11/04	9.25	Call	Bond Future	5,273.0000	6,235.0000	18.244	0	0	0
2010/03/26	R186	2010/11/04	9.25	Put	Bond Future	2,896.0000	2,340.0000	(19.199)	0	0	0
2010/03/26	R186	2010/11/04	9.30	Call	Bond Future	5,534.0000	6,522.0000	17.853	0	0	0
2010/03/26	R186	2010/11/04	9.30	Put	Bond Future	2,711.0000	2,182.0000	(19.513)	0	0	0
2010/03/26	R186	2010/11/04	9.20	Call	Bond Future	4,664.0000	5,614.0000	20.369	0	0	0
2010/03/26	R186	2010/11/04	9.20	Put	Bond Future	2,734.0000	2,167.0000	(20.739)	0	0	0
2010/03/26	R201	2010/05/06			Bond Future	8.1030	7.9880	(1.419)	0.0000	0.0000	486
2010/03/26	R201	2010/05/06	8.50	Call	Bond Future	1,623.0000	2,012.0000	23.968	0	0	0
2010/03/26	R201	2010/05/06	8.50	Put	Bond Future	111.0000	56.0000	(49.550)	0	0	0
2010/03/26	R201	2010/08/05			Bond Future	8.1760	8.0540	(1.492)	0.0000	0.0000	0
2010/03/26	R201	2010/08/05	9.00	Call	Bond Future	3,148.0000	3,540.0000	12.452	0	0	0
2010/03/26	R201	2010/08/05	9.00	Put	Bond Future	190.0000	135.0000	(28.947)	0	0	0
2010/03/26	R201	2010/11/04			Bond Future	8.2210	8.0900	(1.593)	0.0000	0.0000	0
2010/03/26	R201	2010/11/04	8.50	Call	Bond Future	1,846.0000	2,139.0000	15.872	0	0	0
2010/03/26	R201	2010/11/04	8.50	Put	Bond Future	883.0000	720.0000	(18.460)	0	0	0
2010/03/26	R201	2010/11/04	8.55	Call	Bond Future	1,952.0000	2,254.0000	15.471	0	0	0
2010/03/26	R201	2010/11/04	8.55	Put	Bond Future	817.0000	663.0000	(18.849)	0	0	0
2010/03/26	R201	2010/11/04	8.45	Call	Bond Future	1,743.0000	2,027.0000	16.294	0	0	0
2010/03/26	R201	2010/11/04	8.45	Put	Bond Future	952.0000	780.0000	(18.067)	0	0	0
2010/03/26	R203	2010/05/06			Bond Future	8.5770	8.4540	(1.434)	0.0000	0.0000	1,710
2010/03/26	R203	2010/05/06	9.00	Call	Bond Future	2,368.0000	2,948.0000	24.493	0	0	0
2010/03/26	R203	2010/05/06	9.00	Put	Bond Future	154.0000	78.0000	(49.351)	0	0	0
2010/03/26	R203	2010/08/05			Bond Future	8.6470	8.5170	(1.503)	0.0000	0.0000	1,607
2010/03/26	R203	2010/08/05	9.25	Call	Bond Future	3,514.0000	4,059.0000	15.509	0	0	0
2010/03/26	R203	2010/08/05	9.25	Put	Bond Future	467.0000	339.0000	(27.409)	0	0	0
2010/03/26	R203	2010/11/04			Bond Future	8.7000	8.5650	(1.552)	0.0000	0.0000	0

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2010/03/26	R203 2010/11/04	9.25	Call	Bond Future	3,755.0000	4,243.0000	12.996	0	0	0
2010/03/26	R203 2010/11/04	9.25	Put	Bond Future	1,049.0000	858.0000	(18.208)	0	0	0
2010/03/26	R203 2010/11/04	9.30	Call	Bond Future	3,922.0000	4,420.0000	12.698	0	0	0
2010/03/26	R203 2010/11/04	9.30	Put	Bond Future	974.0000	793.0000	(18.583)	0	0	0
2010/03/26	R203 2010/11/04	9.20	Call	Bond Future	3,592.0000	4,069.0000	13.280	0	0	0
2010/03/26	R203 2010/11/04	9.20	Put	Bond Future	1,128.0000	926.0000	(17.908)	0	0	0
2010/03/26	R204 2010/05/06			Bond Future	8.6370	8.5240	(1.308)	0.0000	0.0000	1,552
2010/03/26	R204 2010/05/06	9.00	Call	Bond Future	2,305.0000	2,871.0000	24.555	0	0	200
2010/03/26	R204 2010/05/06	9.00	Put	Bond Future	214.0000	117.0000	(45.327)	0	0	200
2010/03/26	R204 2010/05/06	9.50	Call	Bond Future	4,892.0000	5,546.0000	13.369	0	0	0
2010/03/26	R204 2010/05/06	9.50	Put	Bond Future	15.0000	6.0000	(60.000)	0	0	200
2010/03/26	R204 2010/05/06	8.50	Put	Bond Future	1,351.0000	957.0000	(29.164)	0	0	0
2010/03/26	R204 2010/05/06	8.50	Call	Bond Future	546.0000	815.0000	49.267	0	0	200
2010/03/26	R204 2010/08/05			Bond Future	8.7030	8.5860	(1.344)	0.0000	0.0000	0
2010/03/26	R204 2010/08/05	9.25	Call	Bond Future	3,648.0000	4,175.0000	14.446	0	0	0
2010/03/26	R204 2010/08/05	9.25	Put	Bond Future	594.0000	451.0000	(24.074)	0	0	0
2010/03/26	R204 2010/11/04			Bond Future	8.7510	8.6290	(1.394)	0.0000	0.0000	0
2010/03/26	R204 2010/11/04	9.25	Call	Bond Future	4,038.0000	4,513.0000	11.763	0	0	0
2010/03/26	R204 2010/11/04	9.25	Put	Bond Future	1,310.0000	1,103.0000	(15.802)	0	0	0
2010/03/26	R204 2010/11/04	9.30	Call	Bond Future	4,217.0000	4,702.0000	11.501	0	0	0
2010/03/26	R204 2010/11/04	9.30	Put	Bond Future	1,222.0000	1,024.0000	(16.203)	0	0	0
2010/03/26	R204 2010/11/04	9.20	Call	Bond Future	3,862.0000	4,326.0000	12.015	0	0	0
2010/03/26	R204 2010/11/04	9.20	Put	Bond Future	1,403.0000	1,185.0000	(15.538)	0	0	0
2010/03/26	R206 2010/05/06			Bond Future	8.1330	8.0180	(1.414)	0.0000	0.0000	0
2010/03/26	R206 2010/05/06	8.75	Call	Bond Future	1,914.0000	2,254.0000	17.764	0	0	0
2010/03/26	R206 2010/05/06	8.75	Put	Bond Future	30.0000	14.0000	(53.333)	0	0	0
2010/03/26	R206 2010/08/05			Bond Future	8.2270	8.1030	(1.507)	0.0000	0.0000	0
2010/03/26	R206 2010/08/05	9.00	Call	Bond Future	2,375.0000	2,687.0000	13.137	0	0	0
2010/03/26	R206 2010/08/05	9.00	Put	Bond Future	167.0000	119.0000	(28.743)	0	0	0
2010/03/26	R206 2010/11/04			Bond Future	8.2820	8.1460	(1.642)	0.0000	0.0000	0
2010/03/26	R206 2010/11/04	8.50	Call	Bond Future	1,566.0000	1,786.0000	14.049	0	0	0
2010/03/26	R206 2010/11/04	8.50	Put	Bond Future	977.0000	827.0000	(15.353)	0	0	0
2010/03/26	R206 2010/11/04	8.55	Call	Bond Future	1,643.0000	1,870.0000	13.816	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
2010/03/26	R206 2010/11/04	8.55	Put	Bond Future	919.0000	776.0000	(15.560)	0	0	0
2010/03/26	R206 2010/11/04	8.45	Call	Bond Future	1,490.0000	1,705.0000	14.430	0	0	0
2010/03/26	R206 2010/11/04	8.45	Put	Bond Future	1,035.0000	881.0000	(14.879)	0	0	0
2010/03/26	R207 2010/05/06			Bond Future	8.7660	8.6130	(1.745)	0.0000	0.0000	737
2010/03/26	R207 2010/05/06	9.25	Call	Bond Future	2,977.0000	3,831.0000	28.687	0	0	0
2010/03/26	R207 2010/05/06	9.25	Put	Bond Future	122.0000	48.0000	(60.656)	0	0	0
2010/03/26	R207 2010/08/05			Bond Future	8.8330	8.6740	(1.800)	0.0000	0.0000	0
2010/03/26	R207 2010/08/05	9.50	Call	Bond Future	4,320.0000	5,104.0000	18.148	0	0	0
2010/03/26	R207 2010/08/05	9.50	Put	Bond Future	496.0000	336.0000	(32.258)	0	0	0
2010/03/26	R207 2010/11/04			Bond Future	8.8790	8.7140	(1.858)	0.0000	0.0000	0
2010/03/26	R207 2010/11/04	9.25	Call	Bond Future	3,757.0000	4,395.0000	16.982	0	0	0
2010/03/26	R207 2010/11/04	9.25	Put	Bond Future	1,644.0000	1,321.0000	(19.647)	0	0	0
2010/03/26	R207 2010/11/04	9.30	Call	Bond Future	3,932.0000	4,585.0000	16.607	0	0	0
2010/03/26	R207 2010/11/04	9.30	Put	Bond Future	1,539.0000	1,231.0000	(20.013)	0	0	0
2010/03/26	R207 2010/11/04	9.20	Call	Bond Future	3,586.0000	4,208.0000	17.345	0	0	0
2010/03/26	R207 2010/11/04	9.20	Put	Bond Future	1,754.0000	1,415.0000	(19.327)	0	0	0
2010/03/26	R208 2010/05/06			Bond Future	8.8520	8.7200	(1.491)	0.0000	0.0000	5,004
2010/03/26	R208 2010/05/06	9.25	Call	Bond Future	2,639.0000	3,360.0000	27.321	0	0	0
2010/03/26	R208 2010/05/06	9.25	Put	Bond Future	208.0000	102.0000	(50.962)	0	0	0
2010/03/26	R208 2010/08/05			Bond Future	8.9140	8.7770	(1.537)	0.0000	0.0000	1,249
2010/03/26	R208 2010/08/05	9.50	Call	Bond Future	4,093.0000	4,768.0000	16.492	0	0	0
2010/03/26	R208 2010/08/05	9.50	Put	Bond Future	606.0000	438.0000	(27.723)	0	0	0
2010/03/26	R208 2010/11/04			Bond Future	8.9620	8.8200	(1.584)	0.0000	0.0000	0
2010/03/26	R208 2010/11/04	9.25	Call	Bond Future	3,601.0000	4,145.0000	15.107	0	0	0
2010/03/26	R208 2010/11/04	9.25	Put	Bond Future	1,892.0000	1,577.0000	(16.649)	0	0	0
2010/03/26	R208 2010/11/04	9.30	Call	Bond Future	3,775.0000	4,333.0000	14.781	0	0	0
2010/03/26	R208 2010/11/04	9.30	Put	Bond Future	1,774.0000	1,472.0000	(17.024)	0	0	0
2010/03/26	R208 2010/11/04	9.20	Call	Bond Future	3,172.0000	3,711.0000	16.992	0	0	0
2010/03/26	R208 2010/11/04	9.20	Put	Bond Future	1,756.0000	1,436.0000	(18.223)	0	0	0
2010/03/26	R209 2010/05/06			Bond Future	8.8420	8.7200	(1.380)	0.0000	0.0000	1,798
2010/03/26	R209 2010/05/06	8.50	Call	Bond Future	301.0000	517.0000	71.761	0	0	0
2010/03/26	R209 2010/05/06	8.50	Put	Bond Future	3,092.0000	2,332.0000	(24.580)	0	0	0
2010/03/26	R209 2010/08/05			Bond Future	8.8830	8.7580	(1.407)	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
2010/03/26	R209 2010/08/05	8.75	Call	Bond Future	1,788.0000	2,251.0000	25.895	0	0	0
2010/03/26	R209 2010/08/05	8.75	Put	Bond Future	2,845.0000	2,315.0000	(18.629)	0	0	0
2010/03/26	R209 2010/11/04			Bond Future	8.9140	8.7860	(1.436)	0.0000	0.0000	0
2010/03/26	R209 2010/11/04	9.00	Call	Bond Future	3,568.0000	4,145.0000	16.172	0	0	0
2010/03/26	R209 2010/11/04	9.00	Put	Bond Future	2,902.0000	2,469.0000	(14.921)	0	0	0
2010/03/26	R209 2010/11/04	9.05	Call	Bond Future	3,767.0000	4,363.0000	15.822	0	0	0
2010/03/26	R209 2010/11/04	9.05	Put	Bond Future	2,718.0000	2,305.0000	(15.195)	0	0	0
2010/03/26	R209 2010/11/04	8.95	Call	Bond Future	3,374.0000	3,933.0000	16.568	0	0	0
2010/03/26	R209 2010/11/04	8.95	Put	Bond Future	3,094.0000	2,643.0000	(14.577)	0	0	0
2010/03/26	TRT1 2010/05/06			Index Future	310.4410	312.8660	0.781	0.0000	0.0000	100

Total

73747.00