



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 31/03/2010

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
2010/03/31	AL7T 2010/05/06			Index Future	341.5070	341.8650	0.105	0.0000	0.0000	58
2010/03/31	ALBI 2010/05/06			Index Future	314.0880	314.3730	0.091	0.0000	0.0000	1,089
2010/03/31	ALBI 2010/08/05			Index Future	314.1730	314.4510	0.088	0.0000	0.0000	0
2010/03/31	CRD1 2010/05/06			Index Future	137.0390	137.1970	0.115	0.0000	0.0000	2
2010/03/31	GOVI 2010/05/06			GOVI	315.5340	315.8500	0.100	0.0000	0.0000	324
2010/03/31	GOVI 2010/05/06	309.80	Call	GOVI	64,831.0000	67,148.0000	3.574	0	0	0
2010/03/31	GOVI 2010/05/06	309.80	Put	GOVI	7,491.0000	6,648.0000	(11.254)	0	0	0
2010/03/31	GOVI 2010/08/05			GOVI	321.0250	321.3410	0.098	0.0000	0.0000	0
2010/03/31	GOVI 2010/08/05	315.60	Call	GOVI	81,167.0000	83,145.0000	2.437	0	0	0
2010/03/31	GOVI 2010/08/05	315.60	Put	GOVI	26,917.0000	25,735.0000	(4.391)	0	0	0
2010/03/31	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/31	ILBI 2010/05/06			Index Future	362.5050	362.5000	(0.001)	0.0000	0.0000	469
2010/03/31	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/31	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/31	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/31	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/31	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/31	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/31	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/31	JBAF 2010/04/21			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/03/31	JBAF 2010/05/19			Jibar Tradeable Future	6.5800	6.5800	0.000	0.0000	0.0000	0
2010/03/31	JBAF 2010/06/15			Jibar Tradeable Future	6.5700	6.5700	0.000	0.0000	0.0000	0
2010/03/31	JBAF 2010/07/21			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/03/31	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/03/31	JBAF 2010/09/15			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/03/31	JBAF 2010/12/15			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/03/31	JBAF 2011/03/16			Jibar Tradeable Future	6.9100	6.9100	0.000	0.0000	0.0000	5,000
2010/03/31	JBAF 2011/06/15			Jibar Tradeable Future	7.2400	7.2400	0.000	0.0000	0.0000	5,000
2010/03/31	JBAF 2011/09/21			Jibar Tradeable Future	7.5600	7.5600	0.000	0.0000	0.0000	3,500
2010/03/31	JBAF 2011/12/21			Jibar Tradeable Future	7.8700	7.8700	0.000	0.0000	0.0000	7,500
2010/03/31	JBAF 2012/03/20			Jibar Tradeable Future	7.9500	7.9500	0.000	0.0000	0.0000	0
2010/03/31	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/31	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/31	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/31	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/31	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/31	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	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
2010/03/31	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/31	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/31	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/31	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/31	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/31	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/31	OTH1 2010/05/06			Index Future	305.7420	305.8820	0.046	0.0000	0.0000	3
2010/03/31	R155 2010/05/06			Bond Future	6.9610	7.0260	0.934	0.0000	0.0000	0
2010/03/31	R155 2010/05/06	7.50	Call	Bond Future	697.0000	616.0000	(11.621)	0	0	0
2010/03/31	R155 2010/05/06	7.50	Put	Bond Future	3.0000	6.0000	100.000	0	0	0

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2010/03/31	R155 2010/05/06	7.55	Call	Bond Future	808.0000	678.0000	(16.089)	0	0	0
2010/03/31	R155 2010/05/06	7.55	Put	Bond Future	49.0000	4.0000	(91.837)	0	0	0
2010/03/31	R155 2010/05/06	7.45	Call	Bond Future	635.0000	554.0000	(12.756)	0	0	0
2010/03/31	R155 2010/05/06	7.45	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2010/03/31	R157 2010/05/06			Bond Future	8.0230	7.9690	(0.673)	0.0000	0.0000	6,105
2010/03/31	R157 2010/05/06	8.50	Call	Bond Future	2,379.0000	2,593.0000	8.995	0	0	0
2010/03/31	R157 2010/05/06	8.50	Put	Bond Future	71.0000	20.0000	(71.831)	0	0	0
2010/03/31	R157 2010/05/06	8.00	Call	Bond Future	616.0000	631.0000	2.435	0	0	0
2010/03/31	R157 2010/05/06	8.00	Put	Bond Future	729.0000	479.0000	(34.294)	0	0	0
2010/03/31	R157 2010/05/06	7.90	Call	Bond Future	410.0000	397.0000	(3.171)	0	0	10
2010/03/31	R157 2010/05/06	7.90	Put	Bond Future	1,014.0000	737.0000	(27.318)	0	0	0
2010/03/31	R157 2010/08/05			Bond Future	8.1030	8.0450	(0.716)	0.0000	0.0000	0
2010/03/31	R157 2010/08/05	8.75	Call	Bond Future	3,289.0000	3,441.0000	4.621	0	0	0
2010/03/31	R157 2010/08/05	8.75	Put	Bond Future	315.0000	196.0000	(37.778)	0	0	0
2010/03/31	R157 2010/08/05	8.50	Call	Bond Future	2,395.0000	2,502.0000	4.468	0	0	0
2010/03/31	R157 2010/08/05	8.50	Put	Bond Future	559.0000	395.0000	(29.338)	0	0	500
2010/03/31	R157 2010/08/05	9.00	Call	Bond Future	4,267.0000	4,458.0000	4.476	0	0	0
2010/03/31	R157 2010/08/05	9.00	Put	Bond Future	169.0000	88.0000	(47.929)	0	0	500
2010/03/31	R157 2010/08/05	8.25	Put	Bond Future	952.0000	728.0000	(23.529)	0	0	0
2010/03/31	R157 2010/08/05	8.25	Call	Bond Future	1,636.0000	1,683.0000	2.873	0	0	500
2010/03/31	R157 2010/11/04			Bond Future	8.1220	8.0610	(0.751)	0.0000	0.0000	0
2010/03/31	R157 2010/11/04	8.50	Call	Bond Future	2,843.0000	2,677.0000	(5.839)	0	0	0
2010/03/31	R157 2010/11/04	8.50	Put	Bond Future	1,172.0000	734.0000	(37.372)	0	0	0
2010/03/31	R157 2010/11/04	8.55	Call	Bond Future	2,982.0000	2,831.0000	(5.064)	0	0	0
2010/03/31	R157 2010/11/04	8.55	Put	Bond Future	1,092.0000	669.0000	(38.736)	0	0	0
2010/03/31	R157 2010/11/04	8.45	Call	Bond Future	2,706.0000	2,528.0000	(6.578)	0	0	0
2010/03/31	R157 2010/11/04	8.45	Put	Bond Future	1,255.0000	804.0000	(35.936)	0	0	0
2010/03/31	R186 2010/05/06			Bond Future	8.8370	8.8250	(0.136)	0.0000	0.0000	18,696
2010/03/31	R186 2010/05/06	9.00	Call	Bond Future	2,273.0000	2,174.0000	(4.355)	0	0	0
2010/03/31	R186 2010/05/06	9.00	Put	Bond Future	734.0000	520.0000	(29.155)	0	0	0
2010/03/31	R186 2010/08/05			Bond Future	8.9010	8.8880	(0.146)	0.0000	0.0000	0
2010/03/31	R186 2010/08/05	9.25	Call	Bond Future	4,584.0000	4,522.0000	(1.353)	0	0	0
2010/03/31	R186 2010/08/05	9.25	Put	Bond Future	1,376.0000	1,192.0000	(13.372)	0	0	0

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2010/03/31	R186 2010/08/05	8.75	Call	Bond Future	2,023.0000	1,892.0000	(6.476)	0	0	1,300
2010/03/31	R186 2010/08/05	8.75	Put	Bond Future	3,454.0000	3,201.0000	(7.325)	0	0	0
2010/03/31	R186 2010/08/05	9.75	Call	Bond Future	8,048.0000	8,054.0000	0.075	0	0	0
2010/03/31	R186 2010/08/05	9.75	Put	Bond Future	475.0000	359.0000	(24.421)	0	0	1,300
2010/03/31	R186 2010/08/05	10.00	Call	Bond Future	9,928.0000	9,965.0000	0.373	0	0	0
2010/03/31	R186 2010/08/05	10.00	Put	Bond Future	269.0000	184.0000	(31.599)	0	0	3,000
2010/03/31	R186 2010/11/04			Bond Future	8.9320	8.9190	(0.146)	0.0000	0.0000	0
2010/03/31	R186 2010/11/04	9.25	Call	Bond Future	5,552.0000	5,281.0000	(4.881)	0	0	0
2010/03/31	R186 2010/11/04	9.25	Put	Bond Future	2,657.0000	2,265.0000	(14.753)	0	0	0
2010/03/31	R186 2010/11/04	9.30	Call	Bond Future	5,823.0000	5,560.0000	(4.517)	0	0	0
2010/03/31	R186 2010/11/04	9.30	Put	Bond Future	2,482.0000	2,099.0000	(15.431)	0	0	0
2010/03/31	R186 2010/11/04	9.20	Call	Bond Future	4,941.0000	5,009.0000	1.376	0	0	0
2010/03/31	R186 2010/11/04	9.20	Put	Bond Future	2,493.0000	2,441.0000	(2.086)	0	0	0
2010/03/31	R201 2010/05/06			Bond Future	8.0380	7.9840	(0.672)	0.0000	0.0000	486
2010/03/31	R201 2010/05/06	8.50	Call	Bond Future	1,825.0000	1,988.0000	8.932	0	0	0
2010/03/31	R201 2010/05/06	8.50	Put	Bond Future	62.0000	17.0000	(72.581)	0	0	0
2010/03/31	R201 2010/08/05			Bond Future	8.1280	8.0700	(0.714)	0.0000	0.0000	0
2010/03/31	R201 2010/08/05	9.00	Call	Bond Future	3,291.0000	3,437.0000	4.436	0	0	0
2010/03/31	R201 2010/08/05	9.00	Put	Bond Future	158.0000	91.0000	(42.405)	0	0	0
2010/03/31	R201 2010/11/04			Bond Future	8.1470	8.0860	(0.749)	0.0000	0.0000	0
2010/03/31	R201 2010/11/04	8.50	Call	Bond Future	1,996.0000	2,135.0000	6.964	0	0	0
2010/03/31	R201 2010/11/04	8.50	Put	Bond Future	776.0000	702.0000	(9.536)	0	0	0
2010/03/31	R201 2010/11/04	8.55	Call	Bond Future	2,108.0000	2,250.0000	6.736	0	0	0
2010/03/31	R201 2010/11/04	8.55	Put	Bond Future	716.0000	645.0000	(9.916)	0	0	0
2010/03/31	R201 2010/11/04	8.45	Call	Bond Future	1,888.0000	2,022.0000	7.097	0	0	0
2010/03/31	R201 2010/11/04	8.45	Put	Bond Future	839.0000	761.0000	(9.297)	0	0	0
2010/03/31	R203 2010/05/06			Bond Future	8.5030	8.4700	(0.388)	0.0000	0.0000	1,710
2010/03/31	R203 2010/05/06	9.00	Call	Bond Future	2,692.0000	2,812.0000	4.458	0	0	0
2010/03/31	R203 2010/05/06	9.00	Put	Bond Future	84.0000	28.0000	(66.667)	0	0	0
2010/03/31	R203 2010/08/05			Bond Future	8.5830	8.5480	(0.408)	0.0000	0.0000	1,607
2010/03/31	R203 2010/08/05	9.25	Call	Bond Future	3,760.0000	3,861.0000	2.686	0	0	0
2010/03/31	R203 2010/08/05	9.25	Put	Bond Future	382.0000	302.0000	(20.942)	0	0	0
2010/03/31	R203 2010/11/04			Bond Future	8.6200	8.5840	(0.418)	0.0000	0.0000	0

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2010/03/31	R203 2010/11/04	9.25	Call	Bond Future	4,022.0000	3,911.0000	(2.760)	0	0	0
2010/03/31	R203 2010/11/04	9.25	Put	Bond Future	914.0000	622.0000	(31.947)	0	0	0
2010/03/31	R203 2010/11/04	9.30	Call	Bond Future	4,196.0000	4,096.0000	(2.383)	0	0	0
2010/03/31	R203 2010/11/04	9.30	Put	Bond Future	847.0000	565.0000	(33.294)	0	0	0
2010/03/31	R203 2010/11/04	9.20	Call	Bond Future	3,852.0000	3,729.0000	(3.193)	0	0	0
2010/03/31	R203 2010/11/04	9.20	Put	Bond Future	986.0000	682.0000	(30.832)	0	0	0
2010/03/31	R204 2010/05/06			Bond Future	8.5830	8.5500	(0.384)	0.0000	0.0000	1,552
2010/03/31	R204 2010/05/06	9.00	Call	Bond Future	2,542.0000	2,657.0000	4.524	0	0	200
2010/03/31	R204 2010/05/06	9.00	Put	Bond Future	135.0000	56.0000	(58.519)	0	0	0
2010/03/31	R204 2010/05/06	9.50	Call	Bond Future	5,199.0000	5,388.0000	3.635	0	0	0
2010/03/31	R204 2010/05/06	9.50	Put	Bond Future	6.0000	1.0000	(83.333)	0	0	200
2010/03/31	R204 2010/05/06	8.50	Put	Bond Future	1,105.0000	846.0000	(23.439)	0	0	0
2010/03/31	R204 2010/05/06	8.50	Call	Bond Future	616.0000	551.0000	(10.552)	0	0	200
2010/03/31	R204 2010/08/05			Bond Future	8.6600	8.6250	(0.404)	0.0000	0.0000	0
2010/03/31	R204 2010/08/05	9.25	Call	Bond Future	3,816.0000	3,906.0000	2.358	0	0	0
2010/03/31	R204 2010/08/05	9.25	Put	Bond Future	516.0000	406.0000	(21.318)	0	0	0
2010/03/31	R204 2010/11/04			Bond Future	8.6940	8.6580	(0.414)	0.0000	0.0000	0
2010/03/31	R204 2010/11/04	9.25	Call	Bond Future	4,234.0000	4,117.0000	(2.763)	0	0	0
2010/03/31	R204 2010/11/04	9.25	Put	Bond Future	1,188.0000	870.0000	(26.768)	0	0	0
2010/03/31	R204 2010/11/04	9.30	Call	Bond Future	4,419.0000	4,313.0000	(2.399)	0	0	0
2010/03/31	R204 2010/11/04	9.30	Put	Bond Future	1,106.0000	798.0000	(27.848)	0	0	0
2010/03/31	R204 2010/11/04	9.20	Call	Bond Future	4,053.0000	3,925.0000	(3.158)	0	0	0
2010/03/31	R204 2010/11/04	9.20	Put	Bond Future	1,276.0000	947.0000	(25.784)	0	0	0
2010/03/31	R206 2010/05/06			Bond Future	8.0460	7.9910	(0.684)	0.0000	0.0000	0
2010/03/31	R206 2010/05/06	8.75	Call	Bond Future	2,165.0000	2,325.0000	7.390	0	0	0
2010/03/31	R206 2010/05/06	8.75	Put	Bond Future	12.0000	1.0000	(91.667)	0	0	0
2010/03/31	R206 2010/08/05			Bond Future	8.1590	8.0990	(0.735)	0.0000	0.0000	0
2010/03/31	R206 2010/08/05	9.00	Call	Bond Future	2,537.0000	2,642.0000	4.139	0	0	0
2010/03/31	R206 2010/08/05	9.00	Put	Bond Future	132.0000	62.0000	(53.030)	0	0	0
2010/03/31	R206 2010/11/04			Bond Future	8.1810	8.1170	(0.782)	0.0000	0.0000	0
2010/03/31	R206 2010/11/04	8.50	Call	Bond Future	1,716.0000	1,537.0000	(10.431)	0	0	0
2010/03/31	R206 2010/11/04	8.50	Put	Bond Future	852.0000	499.0000	(41.432)	0	0	0
2010/03/31	R206 2010/11/04	8.55	Call	Bond Future	1,799.0000	1,628.0000	(9.505)	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
2010/03/31	R206 2010/11/04	8.55	Put	Bond Future	801.0000	455.0000	(43.196)	0	0	0
2010/03/31	R206 2010/11/04	8.45	Call	Bond Future	1,636.0000	1,448.0000	(11.491)	0	0	0
2010/03/31	R206 2010/11/04	8.45	Put	Bond Future	907.0000	544.0000	(40.022)	0	0	0
2010/03/31	R207 2010/05/06			Bond Future	8.6820	8.6690	(0.150)	0.0000	0.0000	737
2010/03/31	R207 2010/05/06	9.25	Call	Bond Future	3,421.0000	3,466.0000	1.315	0	0	0
2010/03/31	R207 2010/05/06	9.25	Put	Bond Future	58.0000	24.0000	(58.621)	0	0	0
2010/03/31	R207 2010/08/05			Bond Future	8.7570	8.7440	(0.148)	0.0000	0.0000	0
2010/03/31	R207 2010/08/05	9.50	Call	Bond Future	4,668.0000	4,664.0000	(0.086)	0	0	0
2010/03/31	R207 2010/08/05	9.50	Put	Bond Future	395.0000	313.0000	(20.759)	0	0	0
2010/03/31	R207 2010/11/04			Bond Future	8.7890	8.7760	(0.148)	0.0000	0.0000	0
2010/03/31	R207 2010/11/04	9.25	Call	Bond Future	4,074.0000	3,865.0000	(5.130)	0	0	0
2010/03/31	R207 2010/11/04	9.25	Put	Bond Future	1,439.0000	1,154.0000	(19.805)	0	0	0
2010/03/31	R207 2010/11/04	9.30	Call	Bond Future	4,257.0000	4,056.0000	(4.722)	0	0	0
2010/03/31	R207 2010/11/04	9.30	Put	Bond Future	1,342.0000	1,065.0000	(20.641)	0	0	0
2010/03/31	R207 2010/11/04	9.20	Call	Bond Future	3,894.0000	3,679.0000	(5.521)	0	0	0
2010/03/31	R207 2010/11/04	9.20	Put	Bond Future	1,540.0000	1,249.0000	(18.896)	0	0	0
2010/03/31	R208 2010/05/06			Bond Future	8.7790	8.7670	(0.137)	0.0000	0.0000	5,004
2010/03/31	R208 2010/05/06	9.25	Call	Bond Future	3,004.0000	3,009.0000	0.166	0	0	0
2010/03/31	R208 2010/05/06	9.25	Put	Bond Future	117.0000	46.0000	(60.684)	0	0	0
2010/03/31	R208 2010/08/05			Bond Future	8.8490	8.8360	(0.147)	0.0000	0.0000	1,249
2010/03/31	R208 2010/08/05	9.50	Call	Bond Future	4,385.0000	4,380.0000	(0.114)	0	0	0
2010/03/31	R208 2010/08/05	9.50	Put	Bond Future	500.0000	414.0000	(17.200)	0	0	0
2010/03/31	R208 2010/11/04			Bond Future	8.8840	8.8710	(0.146)	0.0000	0.0000	0
2010/03/31	R208 2010/11/04	9.25	Call	Bond Future	3,869.0000	3,425.0000	(11.476)	0	0	0
2010/03/31	R208 2010/11/04	9.25	Put	Bond Future	1,689.0000	1,167.0000	(30.906)	0	0	0
2010/03/31	R208 2010/11/04	9.30	Call	Bond Future	4,051.0000	3,619.0000	(10.664)	0	0	0
2010/03/31	R208 2010/11/04	9.30	Put	Bond Future	1,579.0000	1,068.0000	(32.362)	0	0	0
2010/03/31	R208 2010/11/04	9.20	Call	Bond Future	3,439.0000	3,236.0000	(5.903)	0	0	0
2010/03/31	R208 2010/11/04	9.20	Put	Bond Future	1,553.0000	1,271.0000	(18.158)	0	0	0
2010/03/31	R209 2010/05/06			Bond Future	8.8400	8.8390	(0.011)	0.0000	0.0000	1,798
2010/03/31	R209 2010/05/06	8.50	Call	Bond Future	256.0000	139.0000	(45.703)	0	0	0
2010/03/31	R209 2010/05/06	8.50	Put	Bond Future	3,031.0000	2,907.0000	(4.091)	0	0	0
2010/03/31	R209 2010/08/05			Bond Future	8.8890	8.8870	(0.022)	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
2010/03/31	R209 2010/08/05	8.75	Call	Bond Future	1,725.0000	1,586.0000	(8.058)	0	0	0
2010/03/31	R209 2010/08/05	8.75	Put	Bond Future	2,829.0000	2,674.0000	(5.479)	0	0	0
2010/03/31	R209 2010/11/04			Bond Future	8.9130	8.9120	(0.011)	0.0000	0.0000	0
2010/03/31	R209 2010/11/04	9.00	Call	Bond Future	3,536.0000	3,307.0000	(6.476)	0	0	0
2010/03/31	R209 2010/11/04	9.00	Put	Bond Future	2,862.0000	2,625.0000	(8.281)	0	0	0
2010/03/31	R209 2010/11/04	9.05	Call	Bond Future	3,736.0000	3,509.0000	(6.076)	0	0	0
2010/03/31	R209 2010/11/04	9.05	Put	Bond Future	2,680.0000	2,445.0000	(8.769)	0	0	0
2010/03/31	R209 2010/11/04	8.95	Call	Bond Future	3,342.0000	3,112.0000	(6.882)	0	0	0
2010/03/31	R209 2010/11/04	8.95	Put	Bond Future	3,054.0000	2,816.0000	(7.793)	0	0	0
2010/03/31	TRT1 2010/05/06			Index Future	311.6700	311.9770	0.099	0.0000	0.0000	100

Total

72699.00