



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/03/2010

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
2010/03/16	AL7T 2010/05/06			Index Future	336.4660	336.4680	0.001	0.0000	0.0000	58
2010/03/16	ALBI 2010/05/06			Index Future	310.0260	310.0270	0.000	0.0000	0.0000	1,315
2010/03/16	ALBI 2010/08/05			Index Future	310.1390	310.1390	0.000	0.0000	0.0000	0
2010/03/16	CRD1 2010/05/06			Index Future	135.6630	135.6470	(0.012)	0.0000	0.0000	2
2010/03/16	GOVI 2010/05/06			GOVI	311.4690	311.4510	(0.006)	0.0000	0.0000	322
2010/03/16	GOVI 2010/05/06	309.80	Call	GOVI	40,859.0000	40,453.0000	(0.994)	0	0	0
2010/03/16	GOVI 2010/05/06	309.80	Put	GOVI	24,169.0000	23,943.0000	(0.935)	0	0	0
2010/03/16	GOVI 2010/08/05			GOVI	317.1560	317.1360	(0.006)	0.0000	0.0000	0
2010/03/16	GOVI 2010/08/05	315.60	Call	GOVI	60,020.0000	59,728.0000	(0.487)	0	0	0
2010/03/16	GOVI 2010/08/05	315.60	Put	GOVI	44,460.0000	44,368.0000	(0.207)	0	0	0
2010/03/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/16	ILBI 2010/05/06			Index Future	362.9500	362.7740	(0.048)	0.0000	0.0000	433
2010/03/16	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/16	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/16	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/16	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/16	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/16	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/16	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/16	JBAF 2010/03/17			Jibar Tradeable Future	7.1100	7.1150	0.070	0.0000	0.0000	7,500
2010/03/16	JBAF 2010/04/21			Jibar Tradeable Future	7.0030	7.0240	0.300	0.0000	0.0000	0
2010/03/16	JBAF 2010/05/19			Jibar Tradeable Future	6.9710	6.9920	0.301	0.0000	0.0000	0
2010/03/16	JBAF 2010/06/15			Jibar Tradeable Future	6.9810	7.0120	0.444	0.0000	0.0000	0
2010/03/16	JBAF 2010/07/21			Jibar Tradeable Future	6.9950	7.0250	0.429	0.0000	0.0000	0
2010/03/16	JBAF 2010/08/18			Jibar Tradeable Future	7.0120	7.0390	0.385	0.0000	0.0000	0
2010/03/16	JBAF 2010/09/15			Jibar Tradeable Future	7.0130	7.0440	0.442	0.0000	0.0000	0
2010/03/16	JBAF 2010/12/15			Jibar Tradeable Future	7.1260	7.1640	0.533	0.0000	0.0000	0
2010/03/16	JBAF 2011/03/16			Jibar Tradeable Future	7.2830	7.3400	0.783	0.0000	0.0000	5,000
2010/03/16	JBAF 2011/06/15			Jibar Tradeable Future	7.5360	7.5900	0.717	0.0000	0.0000	5,000
2010/03/16	JBAF 2011/09/21			Jibar Tradeable Future	7.8930	7.9500	0.722	92.1100	92.1100	3,000
2010/03/16	JBAF 2011/12/21			Jibar Tradeable Future	8.1830	8.2440	0.745	0.0000	0.0000	7,500
2010/03/16	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/16	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/16	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/16	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/16	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	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
2010/03/16	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/16	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/16	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/16	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/16	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/16	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/16	OTH1 2010/05/06			Index Future	301.7080	301.8920	0.061	0.0000	0.0000	3
2010/03/16	R155 2010/05/06			Bond Future	7.4010	7.4110	0.135	0.0000	0.0000	0
2010/03/16	R155 2010/05/06	7.50	Call	Bond Future	236.0000	226.0000	(4.237)	0	0	0
2010/03/16	R155 2010/05/06	7.50	Put	Bond Future	109.0000	112.0000	2.752	0	0	0

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2010/03/16	R155 2010/05/06	7.55	Call	Bond Future	433.0000	423.0000	(2.309)	0	0	0
2010/03/16	R155 2010/05/06	7.55	Put	Bond Future	242.0000	245.0000	1.240	0	0	0
2010/03/16	R155 2010/05/06	7.45	Call	Bond Future	198.0000	189.0000	(4.545)	0	0	0
2010/03/16	R155 2010/05/06	7.45	Put	Bond Future	135.0000	139.0000	2.963	0	0	0
2010/03/16	R157 2010/05/06			Bond Future	8.2420	8.2520	0.121	0.0000	0.0000	6,883
2010/03/16	R157 2010/05/06	8.50	Call	Bond Future	1,576.0000	1,534.0000	(2.665)	0	0	0
2010/03/16	R157 2010/05/06	8.50	Put	Bond Future	334.0000	341.0000	2.096	0	0	0
2010/03/16	R157 2010/08/05			Bond Future	8.3010	8.3110	0.120	0.0000	0.0000	0
2010/03/16	R157 2010/08/05	8.75	Call	Bond Future	2,628.0000	2,590.0000	(1.446)	0	0	0
2010/03/16	R157 2010/08/05	8.75	Put	Bond Future	574.0000	582.0000	1.394	0	0	0
2010/03/16	R157 2010/08/05	8.50	Call	Bond Future	1,847.0000	1,814.0000	(1.787)	0	0	0
2010/03/16	R157 2010/08/05	8.50	Put	Bond Future	931.0000	944.0000	1.396	0	0	500
2010/03/16	R157 2010/08/05	9.00	Call	Bond Future	3,516.0000	3,475.0000	(1.166)	0	0	0
2010/03/16	R157 2010/08/05	9.00	Put	Bond Future	338.0000	343.0000	1.479	0	0	500
2010/03/16	R157 2010/08/05	8.25	Put	Bond Future	1,453.0000	1,472.0000	1.308	0	0	0
2010/03/16	R157 2010/08/05	8.25	Call	Bond Future	1,217.0000	1,190.0000	(2.219)	0	0	500
2010/03/16	R157 2010/11/04			Bond Future	8.3350	8.3470	0.144	0.0000	0.0000	0
2010/03/16	R157 2010/11/04	8.50	Call	Bond Future	2,331.0000	2,297.0000	(1.459)	0	0	0
2010/03/16	R157 2010/11/04	8.50	Put	Bond Future	1,605.0000	1,624.0000	1.184	0	0	0
2010/03/16	R157 2010/11/04	8.55	Call	Bond Future	2,454.0000	2,419.0000	(1.426)	0	0	0
2010/03/16	R157 2010/11/04	8.55	Put	Bond Future	1,510.0000	1,528.0000	1.192	0	0	0
2010/03/16	R157 2010/11/04	8.45	Call	Bond Future	2,212.0000	2,179.0000	(1.492)	0	0	0
2010/03/16	R157 2010/11/04	8.45	Put	Bond Future	1,706.0000	1,726.0000	1.172	0	0	0
2010/03/16	R186 2010/05/06			Bond Future	9.0630	9.0420	(0.232)	0.0000	0.0000	19,296
2010/03/16	R186 2010/05/06	9.00	Call	Bond Future	1,330.0000	1,404.0000	5.564	0	0	0
2010/03/16	R186 2010/05/06	9.00	Put	Bond Future	1,917.0000	1,796.0000	(6.312)	0	0	0
2010/03/16	R186 2010/08/05			Bond Future	9.1110	9.0900	(0.230)	0.0000	0.0000	0
2010/03/16	R186 2010/08/05	9.25	Call	Bond Future	3,484.0000	3,588.0000	2.985	0	0	0
2010/03/16	R186 2010/08/05	9.25	Put	Bond Future	2,223.0000	2,134.0000	(4.004)	0	0	0
2010/03/16	R186 2010/08/05	8.75	Call	Bond Future	1,435.0000	1,490.0000	3.833	0	0	1,300
2010/03/16	R186 2010/08/05	8.75	Put	Bond Future	4,813.0000	4,676.0000	(2.846)	0	0	0
2010/03/16	R186 2010/08/05	9.75	Call	Bond Future	6,528.0000	6,674.0000	2.237	0	0	0
2010/03/16	R186 2010/08/05	9.75	Put	Bond Future	902.0000	855.0000	(5.211)	0	0	1,300

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2010/03/16	R186 2010/08/05	10.00	Call	Bond Future	8,267.0000	8,427.0000	1.935	0	0	0
2010/03/16	R186 2010/08/05	10.00	Put	Bond Future	555.0000	523.0000	(5.766)	0	0	3,000
2010/03/16	R186 2010/11/04			Bond Future	9.1440	9.1220	(0.241)	0.0000	0.0000	0
2010/03/16	R186 2010/11/04	9.25	Call	Bond Future	4,529.0000	4,632.0000	2.274	0	0	0
2010/03/16	R186 2010/11/04	9.25	Put	Bond Future	3,576.0000	3,480.0000	(2.685)	0	0	0
2010/03/16	R186 2010/11/04	9.30	Call	Bond Future	4,764.0000	4,871.0000	2.246	0	0	0
2010/03/16	R186 2010/11/04	9.30	Put	Bond Future	3,366.0000	3,274.0000	(2.733)	0	0	0
2010/03/16	R186 2010/11/04	9.20	Call	Bond Future	3,933.0000	4,033.0000	2.543	0	0	0
2010/03/16	R186 2010/11/04	9.20	Put	Bond Future	3,428.0000	3,329.0000	(2.888)	0	0	0
2010/03/16	R201 2010/05/06			Bond Future	8.2510	8.2610	0.121	0.0000	0.0000	486
2010/03/16	R201 2010/05/06	8.50	Call	Bond Future	1,221.0000	1,188.0000	(2.703)	0	0	0
2010/03/16	R201 2010/05/06	8.50	Put	Bond Future	276.0000	281.0000	1.812	0	0	0
2010/03/16	R201 2010/08/05			Bond Future	8.3040	8.3150	0.132	0.0000	0.0000	0
2010/03/16	R201 2010/08/05	9.00	Call	Bond Future	2,780.0000	2,745.0000	(1.259)	0	0	0
2010/03/16	R201 2010/08/05	9.00	Put	Bond Future	289.0000	294.0000	1.730	0	0	0
2010/03/16	R201 2010/11/04			Bond Future	8.3250	8.3360	0.132	0.0000	0.0000	0
2010/03/16	R201 2010/11/04	8.50	Call	Bond Future	1,658.0000	1,634.0000	(1.448)	0	0	0
2010/03/16	R201 2010/11/04	8.50	Put	Bond Future	1,055.0000	1,069.0000	1.327	0	0	0
2010/03/16	R201 2010/11/04	8.55	Call	Bond Future	1,757.0000	1,731.0000	(1.480)	0	0	0
2010/03/16	R201 2010/11/04	8.55	Put	Bond Future	983.0000	995.0000	1.221	0	0	0
2010/03/16	R201 2010/11/04	8.45	Call	Bond Future	1,563.0000	1,539.0000	(1.536)	0	0	0
2010/03/16	R201 2010/11/04	8.45	Put	Bond Future	1,132.0000	1,146.0000	1.237	0	0	0
2010/03/16	R203 2010/05/06			Bond Future	8.7590	8.7690	0.114	0.0000	0.0000	1,710
2010/03/16	R203 2010/05/06	9.00	Call	Bond Future	1,681.0000	1,636.0000	(2.677)	0	0	0
2010/03/16	R203 2010/05/06	9.00	Put	Bond Future	427.0000	435.0000	1.874	0	0	0
2010/03/16	R203 2010/08/05			Bond Future	8.8160	8.8260	0.113	0.0000	0.0000	0
2010/03/16	R203 2010/08/05	9.25	Call	Bond Future	2,906.0000	2,864.0000	(1.445)	0	0	0
2010/03/16	R203 2010/08/05	9.25	Put	Bond Future	725.0000	734.0000	1.241	0	0	0
2010/03/16	R203 2010/11/04			Bond Future	8.8560	8.8670	0.124	0.0000	0.0000	0
2010/03/16	R203 2010/11/04	9.25	Call	Bond Future	3,273.0000	3,233.0000	(1.222)	0	0	0
2010/03/16	R203 2010/11/04	9.25	Put	Bond Future	1,344.0000	1,359.0000	1.116	0	0	0
2010/03/16	R203 2010/11/04	9.30	Call	Bond Future	3,426.0000	3,386.0000	(1.168)	0	0	0
2010/03/16	R203 2010/11/04	9.30	Put	Bond Future	1,256.0000	1,270.0000	1.115	0	0	0

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2010/03/16	R203 2010/11/04	9.20	Call	Bond Future	3,123.0000	3,084.0000	(1.249)	0	0	0
2010/03/16	R203 2010/11/04	9.20	Put	Bond Future	1,436.0000	1,452.0000	1.114	0	0	0
2010/03/16	R204 2010/05/06			Bond Future	8.8190	8.8180	(0.011)	0.0000	0.0000	1,552
2010/03/16	R204 2010/05/06	9.00	Call	Bond Future	1,595.0000	1,590.0000	(0.313)	0	0	200
2010/03/16	R204 2010/05/06	9.00	Put	Bond Future	560.0000	549.0000	(1.964)	0	0	200
2010/03/16	R204 2010/05/06	9.50	Call	Bond Future	3,898.0000	3,900.0000	0.051	0	0	0
2010/03/16	R204 2010/05/06	9.50	Put	Bond Future	77.0000	73.0000	(5.195)	0	0	200
2010/03/16	R204 2010/05/06	8.50	Put	Bond Future	2,184.0000	2,172.0000	(0.549)	0	0	0
2010/03/16	R204 2010/05/06	8.50	Call	Bond Future	323.0000	317.0000	(1.858)	0	0	200
2010/03/16	R204 2010/08/05			Bond Future	8.8750	8.8740	(0.011)	0.0000	0.0000	0
2010/03/16	R204 2010/08/05	9.25	Call	Bond Future	2,990.0000	2,988.0000	(0.067)	0	0	0
2010/03/16	R204 2010/08/05	9.25	Put	Bond Future	910.0000	902.0000	(0.879)	0	0	0
2010/03/16	R204 2010/11/04			Bond Future	8.9110	8.9110	0.000	0.0000	0.0000	0
2010/03/16	R204 2010/11/04	9.25	Call	Bond Future	3,506.0000	3,501.0000	(0.143)	0	0	0
2010/03/16	R204 2010/11/04	9.25	Put	Bond Future	1,664.0000	1,659.0000	(0.300)	0	0	0
2010/03/16	R204 2010/11/04	9.30	Call	Bond Future	3,671.0000	3,666.0000	(0.136)	0	0	0
2010/03/16	R204 2010/11/04	9.30	Put	Bond Future	1,561.0000	1,556.0000	(0.320)	0	0	0
2010/03/16	R204 2010/11/04	9.20	Call	Bond Future	3,346.0000	3,341.0000	(0.149)	0	0	0
2010/03/16	R204 2010/11/04	9.20	Put	Bond Future	1,773.0000	1,768.0000	(0.282)	0	0	0
2010/03/16	R206 2010/05/06			Bond Future	8.2920	8.3010	0.109	0.0000	0.0000	0
2010/03/16	R206 2010/05/06	8.75	Call	Bond Future	1,496.0000	1,469.0000	(1.805)	0	0	0
2010/03/16	R206 2010/05/06	8.75	Put	Bond Future	102.0000	102.0000	0.000	0	0	0
2010/03/16	R206 2010/08/05			Bond Future	8.3630	8.3730	0.120	0.0000	0.0000	0
2010/03/16	R206 2010/08/05	9.00	Call	Bond Future	2,071.0000	2,046.0000	(1.207)	0	0	0
2010/03/16	R206 2010/08/05	9.00	Put	Bond Future	256.0000	260.0000	1.563	0	0	0
2010/03/16	R206 2010/11/04			Bond Future	8.3890	8.4000	0.131	0.0000	0.0000	0
2010/03/16	R206 2010/11/04	8.50	Call	Bond Future	1,430.0000	1,411.0000	(1.329)	0	0	0
2010/03/16	R206 2010/11/04	8.50	Put	Bond Future	1,130.0000	1,141.0000	0.973	0	0	0
2010/03/16	R206 2010/11/04	8.55	Call	Bond Future	1,503.0000	1,483.0000	(1.331)	0	0	0
2010/03/16	R206 2010/11/04	8.55	Put	Bond Future	1,069.0000	1,079.0000	0.935	0	0	0
2010/03/16	R206 2010/11/04	8.45	Call	Bond Future	1,360.0000	1,341.0000	(1.397)	0	0	0
2010/03/16	R206 2010/11/04	8.45	Put	Bond Future	1,195.0000	1,206.0000	0.921	0	0	0
2010/03/16	R207 2010/05/06			Bond Future	8.9490	8.9490	0.000	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
2010/03/16	R207 2010/05/06	9.25	Call	Bond Future	2,136.0000	2,128.0000	(0.375)	0	0	0
2010/03/16	R207 2010/05/06	9.25	Put	Bond Future	374.0000	366.0000	(2.139)	0	0	0
2010/03/16	R207 2010/08/05			Bond Future	9.0070	9.0060	(0.011)	0.0000	0.0000	0
2010/03/16	R207 2010/08/05	9.50	Call	Bond Future	3,583.0000	3,582.0000	(0.028)	0	0	0
2010/03/16	R207 2010/08/05	9.50	Put	Bond Future	777.0000	771.0000	(0.772)	0	0	0
2010/03/16	R207 2010/11/04			Bond Future	9.0420	9.0420	0.000	0.0000	0.0000	0
2010/03/16	R207 2010/11/04	9.25	Call	Bond Future	3,237.0000	3,231.0000	(0.185)	0	0	0
2010/03/16	R207 2010/11/04	9.25	Put	Bond Future	2,060.0000	2,054.0000	(0.291)	0	0	0
2010/03/16	R207 2010/11/04	9.30	Call	Bond Future	3,395.0000	3,390.0000	(0.147)	0	0	0
2010/03/16	R207 2010/11/04	9.30	Put	Bond Future	1,938.0000	1,933.0000	(0.258)	0	0	0
2010/03/16	R207 2010/11/04	9.20	Call	Bond Future	3,083.0000	3,077.0000	(0.195)	0	0	0
2010/03/16	R207 2010/11/04	9.20	Put	Bond Future	2,187.0000	2,181.0000	(0.274)	0	0	0
2010/03/16	R208 2010/05/06			Bond Future	8.9850	8.9940	0.100	0.0000	0.0000	5,004
2010/03/16	R208 2010/05/06	9.25	Call	Bond Future	2,072.0000	2,023.0000	(2.365)	0	0	0
2010/03/16	R208 2010/05/06	9.25	Put	Bond Future	463.0000	470.0000	1.512	0	0	0
2010/03/16	R208 2010/08/05			Bond Future	9.0360	9.0460	0.111	0.0000	0.0000	0
2010/03/16	R208 2010/08/05	9.50	Call	Bond Future	3,588.0000	3,538.0000	(1.394)	0	0	0
2010/03/16	R208 2010/08/05	9.50	Put	Bond Future	843.0000	853.0000	1.186	0	0	0
2010/03/16	R208 2010/11/04			Bond Future	9.0720	9.0830	0.121	0.0000	0.0000	0
2010/03/16	R208 2010/11/04	9.25	Call	Bond Future	3,266.0000	3,222.0000	(1.347)	0	0	0
2010/03/16	R208 2010/11/04	9.25	Put	Bond Future	2,215.0000	2,237.0000	0.993	0	0	0
2010/03/16	R208 2010/11/04	9.30	Call	Bond Future	3,427.0000	3,383.0000	(1.284)	0	0	0
2010/03/16	R208 2010/11/04	9.30	Put	Bond Future	2,084.0000	2,105.0000	1.008	0	0	0
2010/03/16	R208 2010/11/04	9.20	Call	Bond Future	2,839.0000	2,797.0000	(1.479)	0	0	0
2010/03/16	R208 2010/11/04	9.20	Put	Bond Future	2,082.0000	2,105.0000	1.105	0	0	0
2010/03/16	R209 2010/05/06			Bond Future	8.9940	8.9730	(0.233)	0.0000	0.0000	1,798
2010/03/16	R209 2010/05/06	8.50	Call	Bond Future	199.0000	213.0000	7.035	0	0	0
2010/03/16	R209 2010/05/06	8.50	Put	Bond Future	4,178.0000	4,030.0000	(3.542)	0	0	0
2010/03/16	R209 2010/08/05			Bond Future	9.0290	9.0080	(0.233)	0.0000	0.0000	0
2010/03/16	R209 2010/08/05	8.75	Call	Bond Future	1,410.0000	1,463.0000	3.759	0	0	0
2010/03/16	R209 2010/08/05	8.75	Put	Bond Future	3,599.0000	3,491.0000	(3.001)	0	0	0
2010/03/16	R209 2010/11/04			Bond Future	9.0530	9.0310	(0.243)	0.0000	0.0000	0
2010/03/16	R209 2010/11/04	9.00	Call	Bond Future	3,072.0000	3,150.0000	2.539	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
2010/03/16	R209 2010/11/04	9.00	Put	Bond Future	3,478.0000	3,388.0000	(2.588)	0	0	0
2010/03/16	R209 2010/11/04	9.05	Call	Bond Future	3,251.0000	3,332.0000	2.492	0	0	0
2010/03/16	R209 2010/11/04	9.05	Put	Bond Future	3,274.0000	3,187.0000	(2.657)	0	0	0
2010/03/16	R209 2010/11/04	8.95	Call	Bond Future	2,899.0000	2,974.0000	2.587	0	0	0
2010/03/16	R209 2010/11/04	8.95	Put	Bond Future	3,690.0000	3,598.0000	(2.493)	0	0	0
2010/03/16	TRT1 2010/05/06			Index Future	307.6600	307.6480	(0.004)	0.0000	0.0000	100
Total										75599.00