



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 18/03/2010

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
2010/03/18	AL7T 2010/05/06			Index Future	337.0750	337.4770	0.119	0.0000	0.0000	58
2010/03/18	ALBI 2010/05/06			Index Future	310.6060	310.9360	0.106	0.0000	0.0000	1,142
2010/03/18	ALBI 2010/08/05			Index Future	310.7110	311.0390	0.106	0.0000	0.0000	0
2010/03/18	CRD1 2010/05/06			Index Future	135.0350	135.8360	0.593	0.0000	0.0000	2
2010/03/18	GOVI 2010/05/06			GOVI	312.0300	312.3620	0.106	0.0000	0.0000	322
2010/03/18	GOVI 2010/05/06	309.80	Call	GOVI	43,639.0000	45,416.0000	4.072	0	0	0
2010/03/18	GOVI 2010/05/06	309.80	Put	GOVI	21,339.0000	19,796.0000	(7.231)	0	0	0
2010/03/18	GOVI 2010/08/05			GOVI	317.7220	318.0590	0.106	0.0000	0.0000	0
2010/03/18	GOVI 2010/08/05	315.60	Call	GOVI	62,854.0000	64,623.0000	2.814	0	0	0
2010/03/18	GOVI 2010/08/05	315.60	Put	GOVI	41,634.0000	40,033.0000	(3.845)	0	0	0
2010/03/18	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/18	ILBI 2010/05/06			Index Future	362.0790	361.8280	(0.069)	0.0000	0.0000	433
2010/03/18	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/18	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/18	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/18	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/18	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/18	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/18	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/18	JBAF 2010/04/21			Jibar Tradeable Future	7.0270	7.0250	(0.028)	0.0000	0.0000	0
2010/03/18	JBAF 2010/05/19			Jibar Tradeable Future	6.9920	6.9850	(0.100)	0.0000	0.0000	0
2010/03/18	JBAF 2010/06/15			Jibar Tradeable Future	7.0070	6.9950	(0.171)	0.0000	0.0000	0
2010/03/18	JBAF 2010/07/21			Jibar Tradeable Future	7.0230	7.0150	(0.114)	0.0000	0.0000	0
2010/03/18	JBAF 2010/08/18			Jibar Tradeable Future	7.0420	7.0350	(0.099)	0.0000	0.0000	0
2010/03/18	JBAF 2010/09/15			Jibar Tradeable Future	7.0430	7.0250	(0.256)	0.0000	0.0000	0
2010/03/18	JBAF 2010/12/15			Jibar Tradeable Future	7.1530	7.1550	0.028	0.0000	0.0000	0
2010/03/18	JBAF 2011/03/16			Jibar Tradeable Future	7.3280	7.3400	0.164	0.0000	0.0000	5,000
2010/03/18	JBAF 2011/06/15			Jibar Tradeable Future	7.5800	7.5500	(0.396)	0.0000	0.0000	5,000
2010/03/18	JBAF 2011/09/21			Jibar Tradeable Future	7.9300	7.9100	(0.252)	0.0000	0.0000	3,000
2010/03/18	JBAF 2011/12/21			Jibar Tradeable Future	8.2330	8.2200	(0.158)	0.0000	0.0000	7,500
2010/03/18	JBAF 2012/03/20			Jibar Tradeable Future	8.2330	8.2800	0.571	0.0000	0.0000	0
2010/03/18	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/18	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/18	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/18	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/18	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/18	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	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
2010/03/18	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/18	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/18	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/18	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/18	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/18	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/18	OTH1 2010/05/06			Index Future	302.4700	302.7880	0.105	0.0000	0.0000	3
2010/03/18	R155 2010/05/06			Bond Future	7.3810	7.3460	(0.474)	0.0000	0.0000	0
2010/03/18	R155 2010/05/06	7.50	Call	Bond Future	249.0000	278.0000	11.647	0	0	0
2010/03/18	R155 2010/05/06	7.50	Put	Bond Future	96.0000	80.0000	(16.667)	0	0	0

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2010/03/18	R155 2010/05/06	7.55	Call	Bond Future	443.0000	467.0000	5.418	0	0	0
2010/03/18	R155 2010/05/06	7.55	Put	Bond Future	226.0000	205.0000	(9.292)	0	0	0
2010/03/18	R155 2010/05/06	7.45	Call	Bond Future	210.0000	235.0000	11.905	0	0	0
2010/03/18	R155 2010/05/06	7.45	Put	Bond Future	121.0000	101.0000	(16.529)	0	0	0
2010/03/18	R157 2010/05/06			Bond Future	8.2180	8.2070	(0.134)	0.0000	0.0000	6,883
2010/03/18	R157 2010/05/06	8.50	Call	Bond Future	1,650.0000	1,684.0000	2.061	0	0	0
2010/03/18	R157 2010/05/06	8.50	Put	Bond Future	292.0000	273.0000	(6.507)	0	0	0
2010/03/18	R157 2010/08/05			Bond Future	8.2760	8.2640	(0.145)	0.0000	0.0000	0
2010/03/18	R157 2010/08/05	8.75	Call	Bond Future	2,706.0000	2,743.0000	1.367	0	0	0
2010/03/18	R157 2010/08/05	8.75	Put	Bond Future	536.0000	518.0000	(3.358)	0	0	0
2010/03/18	R157 2010/08/05	8.50	Call	Bond Future	1,910.0000	1,940.0000	1.571	0	0	0
2010/03/18	R157 2010/08/05	8.50	Put	Bond Future	878.0000	853.0000	(2.847)	0	0	500
2010/03/18	R157 2010/08/05	9.00	Call	Bond Future	3,606.0000	3,649.0000	1.192	0	0	0
2010/03/18	R157 2010/08/05	9.00	Put	Bond Future	312.0000	299.0000	(4.167)	0	0	500
2010/03/18	R157 2010/08/05	8.25	Put	Bond Future	1,383.0000	1,351.0000	(2.314)	0	0	0
2010/03/18	R157 2010/08/05	8.25	Call	Bond Future	1,263.0000	1,286.0000	1.821	0	0	500
2010/03/18	R157 2010/11/04			Bond Future	8.3090	8.2970	(0.144)	0.0000	0.0000	0
2010/03/18	R157 2010/11/04	8.50	Call	Bond Future	2,389.0000	2,415.0000	1.088	0	0	0
2010/03/18	R157 2010/11/04	8.50	Put	Bond Future	1,548.0000	1,521.0000	(1.744)	0	0	0
2010/03/18	R157 2010/11/04	8.55	Call	Bond Future	2,513.0000	2,541.0000	1.114	0	0	0
2010/03/18	R157 2010/11/04	8.55	Put	Bond Future	1,454.0000	1,429.0000	(1.719)	0	0	0
2010/03/18	R157 2010/11/04	8.45	Call	Bond Future	2,268.0000	2,293.0000	1.102	0	0	0
2010/03/18	R157 2010/11/04	8.45	Put	Bond Future	1,647.0000	1,619.0000	(1.700)	0	0	0
2010/03/18	R186 2010/05/06			Bond Future	9.0000	8.9790	(0.233)	0.0000	0.0000	19,296
2010/03/18	R186 2010/05/06	9.00	Call	Bond Future	1,580.0000	1,665.0000	5.380	0	0	0
2010/03/18	R186 2010/05/06	9.00	Put	Bond Future	1,580.0000	1,468.0000	(7.089)	0	0	0
2010/03/18	R186 2010/08/05			Bond Future	9.0460	9.0240	(0.243)	0.0000	0.0000	0
2010/03/18	R186 2010/08/05	9.25	Call	Bond Future	3,824.0000	3,940.0000	3.033	0	0	0
2010/03/18	R186 2010/08/05	9.25	Put	Bond Future	1,965.0000	1,878.0000	(4.427)	0	0	0
2010/03/18	R186 2010/08/05	8.75	Call	Bond Future	1,621.0000	1,685.0000	3.948	0	0	1,300
2010/03/18	R186 2010/08/05	8.75	Put	Bond Future	4,402.0000	4,263.0000	(3.158)	0	0	0
2010/03/18	R186 2010/08/05	9.75	Call	Bond Future	6,994.0000	7,153.0000	2.273	0	0	0
2010/03/18	R186 2010/08/05	9.75	Put	Bond Future	770.0000	726.0000	(5.714)	0	0	1,300

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2010/03/18	R186 2010/08/05	10.00	Call	Bond Future	8,775.0000	8,949.0000	1.983	0	0	0
2010/03/18	R186 2010/08/05	10.00	Put	Bond Future	466.0000	437.0000	(6.223)	0	0	3,000
2010/03/18	R186 2010/11/04			Bond Future	9.0770	9.0550	(0.242)	0.0000	0.0000	0
2010/03/18	R186 2010/11/04	9.25	Call	Bond Future	4,857.0000	4,965.0000	2.224	0	0	0
2010/03/18	R186 2010/11/04	9.25	Put	Bond Future	3,296.0000	3,203.0000	(2.822)	0	0	0
2010/03/18	R186 2010/11/04	9.30	Call	Bond Future	5,103.0000	5,215.0000	2.195	0	0	0
2010/03/18	R186 2010/11/04	9.30	Put	Bond Future	3,096.0000	3,008.0000	(2.842)	0	0	0
2010/03/18	R186 2010/11/04	9.20	Call	Bond Future	4,253.0000	4,359.0000	2.492	0	0	0
2010/03/18	R186 2010/11/04	9.20	Put	Bond Future	3,140.0000	3,045.0000	(3.025)	0	0	0
2010/03/18	R201 2010/05/06			Bond Future	8.2270	8.2060	(0.255)	0.0000	0.0000	486
2010/03/18	R201 2010/05/06	8.50	Call	Bond Future	1,278.0000	1,334.0000	4.382	0	0	0
2010/03/18	R201 2010/05/06	8.50	Put	Bond Future	241.0000	217.0000	(9.959)	0	0	0
2010/03/18	R201 2010/08/05			Bond Future	8.2790	8.2560	(0.278)	0.0000	0.0000	0
2010/03/18	R201 2010/08/05	9.00	Call	Bond Future	2,850.0000	2,917.0000	2.351	0	0	0
2010/03/18	R201 2010/08/05	9.00	Put	Bond Future	268.0000	251.0000	(6.343)	0	0	0
2010/03/18	R201 2010/11/04			Bond Future	8.2990	8.2740	(0.301)	0.0000	0.0000	0
2010/03/18	R201 2010/11/04	8.50	Call	Bond Future	1,705.0000	1,754.0000	2.874	0	0	0
2010/03/18	R201 2010/11/04	8.50	Put	Bond Future	1,012.0000	975.0000	(3.656)	0	0	0
2010/03/18	R201 2010/11/04	8.55	Call	Bond Future	1,806.0000	1,856.0000	2.769	0	0	0
2010/03/18	R201 2010/11/04	8.55	Put	Bond Future	942.0000	905.0000	(3.928)	0	0	0
2010/03/18	R201 2010/11/04	8.45	Call	Bond Future	1,608.0000	1,655.0000	2.923	0	0	0
2010/03/18	R201 2010/11/04	8.45	Put	Bond Future	1,087.0000	1,047.0000	(3.680)	0	0	0
2010/03/18	R203 2010/05/06			Bond Future	8.7150	8.6940	(0.241)	0.0000	0.0000	1,710
2010/03/18	R203 2010/05/06	9.00	Call	Bond Future	1,834.0000	1,911.0000	4.198	0	0	0
2010/03/18	R203 2010/05/06	9.00	Put	Bond Future	349.0000	316.0000	(9.456)	0	0	0
2010/03/18	R203 2010/08/05			Bond Future	8.7700	8.7480	(0.251)	0.0000	0.0000	0
2010/03/18	R203 2010/08/05	9.25	Call	Bond Future	3,067.0000	3,146.0000	2.576	0	0	0
2010/03/18	R203 2010/08/05	9.25	Put	Bond Future	651.0000	618.0000	(5.069)	0	0	0
2010/03/18	R203 2010/11/04			Bond Future	8.8090	8.7850	(0.272)	0.0000	0.0000	0
2010/03/18	R203 2010/11/04	9.25	Call	Bond Future	3,417.0000	3,493.0000	2.224	0	0	0
2010/03/18	R203 2010/11/04	9.25	Put	Bond Future	1,255.0000	1,211.0000	(3.506)	0	0	0
2010/03/18	R203 2010/11/04	9.30	Call	Bond Future	3,575.0000	3,652.0000	2.154	0	0	0
2010/03/18	R203 2010/11/04	9.30	Put	Bond Future	1,171.0000	1,129.0000	(3.587)	0	0	0

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2010/03/18	R203 2010/11/04	9.20	Call	Bond Future	3,263.0000	3,337.0000	2.268	0	0	0
2010/03/18	R203 2010/11/04	9.20	Put	Bond Future	1,343.0000	1,297.0000	(3.425)	0	0	0
2010/03/18	R204 2010/05/06			Bond Future	8.7750	8.7640	(0.125)	0.0000	0.0000	1,552
2010/03/18	R204 2010/05/06	9.00	Call	Bond Future	1,752.0000	1,789.0000	2.112	0	0	200
2010/03/18	R204 2010/05/06	9.00	Put	Bond Future	463.0000	436.0000	(5.832)	0	0	200
2010/03/18	R204 2010/05/06	9.50	Call	Bond Future	4,131.0000	4,189.0000	1.404	0	0	0
2010/03/18	R204 2010/05/06	9.50	Put	Bond Future	56.0000	50.0000	(10.714)	0	0	200
2010/03/18	R204 2010/05/06	8.50	Put	Bond Future	1,977.0000	1,922.0000	(2.782)	0	0	0
2010/03/18	R204 2010/05/06	8.50	Call	Bond Future	370.0000	379.0000	2.432	0	0	200
2010/03/18	R204 2010/08/05			Bond Future	8.8300	8.8180	(0.136)	0.0000	0.0000	0
2010/03/18	R204 2010/08/05	9.25	Call	Bond Future	3,156.0000	3,199.0000	1.362	0	0	0
2010/03/18	R204 2010/08/05	9.25	Put	Bond Future	822.0000	797.0000	(3.041)	0	0	0
2010/03/18	R204 2010/11/04			Bond Future	8.8640	8.8520	(0.135)	0.0000	0.0000	0
2010/03/18	R204 2010/11/04	9.25	Call	Bond Future	3,661.0000	3,699.0000	1.038	0	0	0
2010/03/18	R204 2010/11/04	9.25	Put	Bond Future	1,560.0000	1,532.0000	(1.795)	0	0	0
2010/03/18	R204 2010/11/04	9.30	Call	Bond Future	3,830.0000	3,869.0000	1.018	0	0	0
2010/03/18	R204 2010/11/04	9.30	Put	Bond Future	1,461.0000	1,434.0000	(1.848)	0	0	0
2010/03/18	R204 2010/11/04	9.20	Call	Bond Future	3,497.0000	3,533.0000	1.029	0	0	0
2010/03/18	R204 2010/11/04	9.20	Put	Bond Future	1,665.0000	1,634.0000	(1.862)	0	0	0
2010/03/18	R206 2010/05/06			Bond Future	8.2670	8.2450	(0.266)	0.0000	0.0000	0
2010/03/18	R206 2010/05/06	8.75	Call	Bond Future	1,556.0000	1,613.0000	3.663	0	0	0
2010/03/18	R206 2010/05/06	8.75	Put	Bond Future	85.0000	74.0000	(12.941)	0	0	0
2010/03/18	R206 2010/08/05			Bond Future	8.3360	8.3130	(0.276)	0.0000	0.0000	0
2010/03/18	R206 2010/08/05	9.00	Call	Bond Future	2,130.0000	2,182.0000	2.441	0	0	0
2010/03/18	R206 2010/08/05	9.00	Put	Bond Future	237.0000	223.0000	(5.907)	0	0	0
2010/03/18	R206 2010/11/04			Bond Future	8.3610	8.3350	(0.311)	0.0000	0.0000	0
2010/03/18	R206 2010/11/04	8.50	Call	Bond Future	1,466.0000	1,503.0000	2.524	0	0	0
2010/03/18	R206 2010/11/04	8.50	Put	Bond Future	1,091.0000	1,057.0000	(3.116)	0	0	0
2010/03/18	R206 2010/11/04	8.55	Call	Bond Future	1,540.0000	1,578.0000	2.468	0	0	0
2010/03/18	R206 2010/11/04	8.55	Put	Bond Future	1,030.0000	998.0000	(3.107)	0	0	0
2010/03/18	R206 2010/11/04	8.45	Call	Bond Future	1,395.0000	1,430.0000	2.509	0	0	0
2010/03/18	R206 2010/11/04	8.45	Put	Bond Future	1,155.0000	1,119.0000	(3.117)	0	0	0
2010/03/18	R207 2010/05/06			Bond Future	8.9160	8.8840	(0.359)	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
2010/03/18	R207 2010/05/06	9.25	Call	Bond Future	2,272.0000	2,417.0000	6.382	0	0	0
2010/03/18	R207 2010/05/06	9.25	Put	Bond Future	314.0000	269.0000	(14.331)	0	0	0
2010/03/18	R207 2010/08/05			Bond Future	8.9720	8.9390	(0.368)	0.0000	0.0000	0
2010/03/18	R207 2010/08/05	9.50	Call	Bond Future	3,724.0000	3,865.0000	3.786	0	0	0
2010/03/18	R207 2010/08/05	9.50	Put	Bond Future	715.0000	663.0000	(7.273)	0	0	0
2010/03/18	R207 2010/11/04			Bond Future	9.0060	8.9730	(0.366)	0.0000	0.0000	0
2010/03/18	R207 2010/11/04	9.25	Call	Bond Future	3,348.0000	3,456.0000	3.226	0	0	0
2010/03/18	R207 2010/11/04	9.25	Put	Bond Future	1,966.0000	1,885.0000	(4.120)	0	0	0
2010/03/18	R207 2010/11/04	9.30	Call	Bond Future	3,509.0000	3,621.0000	3.192	0	0	0
2010/03/18	R207 2010/11/04	9.30	Put	Bond Future	1,847.0000	1,770.0000	(4.169)	0	0	0
2010/03/18	R207 2010/11/04	9.20	Call	Bond Future	3,190.0000	3,295.0000	3.292	0	0	0
2010/03/18	R207 2010/11/04	9.20	Put	Bond Future	2,089.0000	2,005.0000	(4.021)	0	0	0
2010/03/18	R208 2010/05/06			Bond Future	8.9610	8.9510	(0.112)	0.0000	0.0000	5,004
2010/03/18	R208 2010/05/06	9.25	Call	Bond Future	2,164.0000	2,202.0000	1.756	0	0	0
2010/03/18	R208 2010/05/06	9.25	Put	Bond Future	408.0000	384.0000	(5.882)	0	0	0
2010/03/18	R208 2010/08/05			Bond Future	9.0120	9.0010	(0.122)	0.0000	0.0000	0
2010/03/18	R208 2010/08/05	9.50	Call	Bond Future	3,683.0000	3,727.0000	1.195	0	0	0
2010/03/18	R208 2010/08/05	9.50	Put	Bond Future	793.0000	770.0000	(2.900)	0	0	0
2010/03/18	R208 2010/11/04			Bond Future	9.0480	9.0360	(0.133)	0.0000	0.0000	0
2010/03/18	R208 2010/11/04	9.25	Call	Bond Future	3,337.0000	3,374.0000	1.109	0	0	0
2010/03/18	R208 2010/11/04	9.25	Put	Bond Future	2,143.0000	2,108.0000	(1.633)	0	0	0
2010/03/18	R208 2010/11/04	9.30	Call	Bond Future	3,502.0000	3,539.0000	1.057	0	0	0
2010/03/18	R208 2010/11/04	9.30	Put	Bond Future	2,016.0000	1,981.0000	(1.736)	0	0	0
2010/03/18	R208 2010/11/04	9.20	Call	Bond Future	2,910.0000	2,946.0000	1.237	0	0	0
2010/03/18	R208 2010/11/04	9.20	Put	Bond Future	2,010.0000	1,974.0000	(1.791)	0	0	0
2010/03/18	R209 2010/05/06			Bond Future	8.9310	8.9210	(0.112)	0.0000	0.0000	1,798
2010/03/18	R209 2010/05/06	8.50	Call	Bond Future	252.0000	256.0000	1.587	0	0	0
2010/03/18	R209 2010/05/06	8.50	Put	Bond Future	3,743.0000	3,669.0000	(1.977)	0	0	0
2010/03/18	R209 2010/08/05			Bond Future	8.9650	8.9540	(0.123)	0.0000	0.0000	0
2010/03/18	R209 2010/08/05	8.75	Call	Bond Future	1,584.0000	1,611.0000	1.705	0	0	0
2010/03/18	R209 2010/08/05	8.75	Put	Bond Future	3,280.0000	3,222.0000	(1.768)	0	0	0
2010/03/18	R209 2010/11/04			Bond Future	8.9870	8.9760	(0.122)	0.0000	0.0000	0
2010/03/18	R209 2010/11/04	9.00	Call	Bond Future	3,319.0000	3,356.0000	1.115	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
2010/03/18	R209 2010/11/04	9.00	Put	Bond Future	3,219.0000	3,171.0000	(1.491)	0	0	0
2010/03/18	R209 2010/11/04	9.05	Call	Bond Future	3,507.0000	3,546.0000	1.112	0	0	0
2010/03/18	R209 2010/11/04	9.05	Put	Bond Future	3,024.0000	2,979.0000	(1.488)	0	0	0
2010/03/18	R209 2010/11/04	8.95	Call	Bond Future	3,136.0000	3,172.0000	1.148	0	0	0
2010/03/18	R209 2010/11/04	8.95	Put	Bond Future	3,422.0000	3,373.0000	(1.432)	0	0	0
2010/03/18	TRT1 2010/05/06			Index Future	308.2020	308.5440	0.111	0.0000	0.0000	100
Total										67926.00