



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 25/03/2010

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
2010/03/25	AL7T 2010/05/06			Index Future	338.1140	339.9490	0.543	0.0000	0.0000	58
2010/03/25	ALBI 2010/05/06			Index Future	311.4580	312.8630	0.451	0.0000	0.0000	1,089
2010/03/25	ALBI 2010/08/05			Index Future	311.5490	312.9540	0.451	0.0000	0.0000	0
2010/03/25	CRD1 2010/05/06			Index Future	136.1310	136.6500	0.381	0.0000	0.0000	2
2010/03/25	GOVI 2010/05/06			GOVI	312.8660	314.2830	0.453	0.0000	0.0000	323
2010/03/25	GOVI 2010/05/06	309.80	Call	GOVI	46,873.0000	56,536.0000	20.615	0	0	0
2010/03/25	GOVI 2010/05/06	309.80	Put	GOVI	16,213.0000	11,706.0000	(27.799)	0	0	0
2010/03/25	GOVI 2010/08/05			GOVI	318.5670	319.7570	0.374	0.0000	0.0000	0
2010/03/25	GOVI 2010/08/05	315.60	Call	GOVI	66,543.0000	73,726.0000	10.795	0	0	0
2010/03/25	GOVI 2010/08/05	315.60	Put	GOVI	36,873.0000	32,156.0000	(12.793)	0	0	0
2010/03/25	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/25	ILBI 2010/05/06			Index Future	362.7950	363.1900	0.109	0.0000	0.0000	466
2010/03/25	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/25	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/25	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/25	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/25	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/25	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/25	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/25	JBAF 2010/04/21			Jibar Tradeable Future	7.0250	6.6100	(5.907)	0.0000	0.0000	0
2010/03/25	JBAF 2010/05/19			Jibar Tradeable Future	6.9250	6.5800	(4.982)	0.0000	0.0000	0
2010/03/25	JBAF 2010/06/15			Jibar Tradeable Future	6.9150	6.5800	(4.845)	0.0000	0.0000	0
2010/03/25	JBAF 2010/07/21			Jibar Tradeable Future	6.9150	6.5800	(4.845)	0.0000	0.0000	1,000
2010/03/25	JBAF 2010/08/18			Jibar Tradeable Future	6.9150	6.5800	(4.845)	0.0000	0.0000	1,000
2010/03/25	JBAF 2010/09/15			Jibar Tradeable Future	6.9450	6.5900	(5.112)	0.0000	0.0000	1,000
2010/03/25	JBAF 2010/12/15			Jibar Tradeable Future	7.0750	6.7100	(5.159)	0.0000	0.0000	0
2010/03/25	JBAF 2011/03/16			Jibar Tradeable Future	7.2500	6.9700	(3.862)	0.0000	0.0000	5,000
2010/03/25	JBAF 2011/06/15			Jibar Tradeable Future	7.4800	7.2500	(3.075)	0.0000	0.0000	5,000
2010/03/25	JBAF 2011/09/21			Jibar Tradeable Future	7.8000	7.5900	(2.692)	0.0000	0.0000	3,500
2010/03/25	JBAF 2011/12/21			Jibar Tradeable Future	8.1000	7.8900	(2.593)	0.0000	0.0000	7,500
2010/03/25	JBAF 2012/03/20			Jibar Tradeable Future	8.1600	7.9800	(2.206)	0.0000	0.0000	0
2010/03/25	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/25	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/25	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/25	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/25	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/25	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/03/25	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/25	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/25	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/25	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/25	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/25	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/25	OTH1 2010/05/06			Index Future	303.3910	304.6430	0.413	0.0000	0.0000	3
2010/03/25	R155 2010/05/06			Bond Future	7.3660	7.0410	(4.412)	0.0000	0.0000	0
2010/03/25	R155 2010/05/06	7.50	Call	Bond Future	251.0000	600.0000	139.044	0	0	0
2010/03/25	R155 2010/05/06	7.50	Put	Bond Future	79.0000	9.0000	(88.608)	0	0	0

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2010/03/25	R155 2010/05/06	7.55	Call	Bond Future	432.0000	732.0000	69.444	0	0	0
2010/03/25	R155 2010/05/06	7.55	Put	Bond Future	196.0000	77.0000	(60.714)	0	0	0
2010/03/25	R155 2010/05/06	7.45	Call	Bond Future	210.0000	540.0000	157.143	0	0	0
2010/03/25	R155 2010/05/06	7.45	Put	Bond Future	102.0000	13.0000	(87.255)	0	0	0
2010/03/25	R157 2010/05/06			Bond Future	8.2020	8.0970	(1.280)	0.0000	0.0000	6,357
2010/03/25	R157 2010/05/06	8.50	Call	Bond Future	1,666.0000	2,081.0000	24.910	0	0	0
2010/03/25	R157 2010/05/06	8.50	Put	Bond Future	230.0000	134.0000	(41.739)	0	0	0
2010/03/25	R157 2010/05/06	8.00	Call	Bond Future	332.0000	501.0000	50.904	0	0	0
2010/03/25	R157 2010/05/06	8.00	Put	Bond Future	1,318.0000	976.0000	(25.948)	0	0	0
2010/03/25	R157 2010/05/06	7.90	Call	Bond Future	209.0000	331.0000	58.373	0	0	10
2010/03/25	R157 2010/05/06	7.90	Put	Bond Future	1,686.0000	1,297.0000	(23.072)	0	0	0
2010/03/25	R157 2010/08/05			Bond Future	8.2600	8.1630	(1.174)	0.0000	0.0000	0
2010/03/25	R157 2010/08/05	8.75	Call	Bond Future	2,734.0000	3,080.0000	12.655	0	0	0
2010/03/25	R157 2010/08/05	8.75	Put	Bond Future	490.0000	386.0000	(21.224)	0	0	0
2010/03/25	R157 2010/08/05	8.50	Call	Bond Future	1,925.0000	2,219.0000	15.273	0	0	0
2010/03/25	R157 2010/08/05	8.50	Put	Bond Future	819.0000	663.0000	(19.048)	0	0	500
2010/03/25	R157 2010/08/05	9.00	Call	Bond Future	3,647.0000	4,032.0000	10.557	0	0	0
2010/03/25	R157 2010/08/05	9.00	Put	Bond Future	279.0000	213.0000	(23.656)	0	0	500
2010/03/25	R157 2010/08/05	8.25	Put	Bond Future	1,313.0000	1,096.0000	(16.527)	0	0	0
2010/03/25	R157 2010/08/05	8.25	Call	Bond Future	1,267.0000	1,500.0000	18.390	0	0	500
2010/03/25	R157 2010/11/04			Bond Future	8.2930	8.2060	(1.049)	0.0000	0.0000	0
2010/03/25	R157 2010/11/04	8.50	Call	Bond Future	2,401.0000	2,628.0000	9.454	0	0	0
2010/03/25	R157 2010/11/04	8.50	Put	Bond Future	1,490.0000	1,331.0000	(10.671)	0	0	0
2010/03/25	R157 2010/11/04	8.55	Call	Bond Future	2,527.0000	2,761.0000	9.260	0	0	0
2010/03/25	R157 2010/11/04	8.55	Put	Bond Future	1,397.0000	1,245.0000	(10.880)	0	0	0
2010/03/25	R157 2010/11/04	8.45	Call	Bond Future	2,278.0000	2,498.0000	9.658	0	0	0
2010/03/25	R157 2010/11/04	8.45	Put	Bond Future	1,586.0000	1,420.0000	(10.467)	0	0	0
2010/03/25	R186 2010/05/06			Bond Future	8.9450	8.8900	(0.615)	0.0000	0.0000	19,296
2010/03/25	R186 2010/05/06	9.00	Call	Bond Future	1,740.0000	2,030.0000	16.667	0	0	0
2010/03/25	R186 2010/05/06	9.00	Put	Bond Future	1,224.0000	995.0000	(18.709)	0	0	0
2010/03/25	R186 2010/08/05			Bond Future	8.9890	8.9460	(0.478)	0.0000	0.0000	0
2010/03/25	R186 2010/08/05	9.25	Call	Bond Future	4,090.0000	4,344.0000	6.210	0	0	0
2010/03/25	R186 2010/08/05	9.25	Put	Bond Future	1,704.0000	1,557.0000	(8.627)	0	0	0

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2010/03/25	R186	2010/08/05	8.75	Call	Bond Future	1,750.0000	1,898.0000	8.457	0	0	1,300
2010/03/25	R186	2010/08/05	8.75	Put	Bond Future	4,003.0000	3,751.0000	(6.295)	0	0	0
2010/03/25	R186	2010/08/05	9.75	Call	Bond Future	7,383.0000	7,715.0000	4.497	0	0	0
2010/03/25	R186	2010/08/05	9.75	Put	Bond Future	632.0000	563.0000	(10.918)	0	0	1,300
2010/03/25	R186	2010/08/05	10.00	Call	Bond Future	9,208.0000	9,565.0000	3.877	0	0	0
2010/03/25	R186	2010/08/05	10.00	Put	Bond Future	371.0000	328.0000	(11.590)	0	0	3,000
2010/03/25	R186	2010/11/04			Bond Future	9.0190	8.9880	(0.344)	0.0000	0.0000	0
2010/03/25	R186	2010/11/04	9.25	Call	Bond Future	5,109.0000	5,273.0000	3.210	0	0	0
2010/03/25	R186	2010/11/04	9.25	Put	Bond Future	3,017.0000	2,896.0000	(4.011)	0	0	0
2010/03/25	R186	2010/11/04	9.30	Call	Bond Future	5,365.0000	5,534.0000	3.150	0	0	0
2010/03/25	R186	2010/11/04	9.30	Put	Bond Future	2,828.0000	2,711.0000	(4.137)	0	0	0
2010/03/25	R186	2010/11/04	9.20	Call	Bond Future	4,503.0000	4,664.0000	3.575	0	0	0
2010/03/25	R186	2010/11/04	9.20	Put	Bond Future	2,859.0000	2,734.0000	(4.372)	0	0	0
2010/03/25	R201	2010/05/06			Bond Future	8.2110	8.1030	(1.315)	0.0000	0.0000	486
2010/03/25	R201	2010/05/06	8.50	Call	Bond Future	1,289.0000	1,623.0000	25.912	0	0	0
2010/03/25	R201	2010/05/06	8.50	Put	Bond Future	191.0000	111.0000	(41.885)	0	0	0
2010/03/25	R201	2010/08/05			Bond Future	8.2630	8.1760	(1.053)	0.0000	0.0000	0
2010/03/25	R201	2010/08/05	9.00	Call	Bond Future	2,880.0000	3,148.0000	9.306	0	0	0
2010/03/25	R201	2010/08/05	9.00	Put	Bond Future	240.0000	190.0000	(20.833)	0	0	0
2010/03/25	R201	2010/11/04			Bond Future	8.2820	8.2210	(0.737)	0.0000	0.0000	0
2010/03/25	R201	2010/11/04	8.50	Call	Bond Future	1,720.0000	1,846.0000	7.326	0	0	0
2010/03/25	R201	2010/11/04	8.50	Put	Bond Future	968.0000	883.0000	(8.781)	0	0	0
2010/03/25	R201	2010/11/04	8.55	Call	Bond Future	1,822.0000	1,952.0000	7.135	0	0	0
2010/03/25	R201	2010/11/04	8.55	Put	Bond Future	899.0000	817.0000	(9.121)	0	0	0
2010/03/25	R201	2010/11/04	8.45	Call	Bond Future	1,622.0000	1,743.0000	7.460	0	0	0
2010/03/25	R201	2010/11/04	8.45	Put	Bond Future	1,042.0000	952.0000	(8.637)	0	0	0
2010/03/25	R203	2010/05/06			Bond Future	8.6690	8.5770	(1.061)	0.0000	0.0000	1,710
2010/03/25	R203	2010/05/06	9.00	Call	Bond Future	1,971.0000	2,368.0000	20.142	0	0	0
2010/03/25	R203	2010/05/06	9.00	Put	Bond Future	244.0000	154.0000	(36.885)	0	0	0
2010/03/25	R203	2010/08/05			Bond Future	8.7230	8.6470	(0.871)	0.0000	0.0000	1,607
2010/03/25	R203	2010/08/05	9.25	Call	Bond Future	3,215.0000	3,514.0000	9.300	0	0	0
2010/03/25	R203	2010/08/05	9.25	Put	Bond Future	559.0000	467.0000	(16.458)	0	0	0
2010/03/25	R203	2010/11/04			Bond Future	8.7590	8.7000	(0.674)	0.0000	0.0000	0

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2010/03/25	R203 2010/11/04	9.25	Call	Bond Future	3,555.0000	3,755.0000	5.626	0	0	0
2010/03/25	R203 2010/11/04	9.25	Put	Bond Future	1,144.0000	1,049.0000	(8.304)	0	0	0
2010/03/25	R203 2010/11/04	9.30	Call	Bond Future	3,717.0000	3,922.0000	5.515	0	0	0
2010/03/25	R203 2010/11/04	9.30	Put	Bond Future	1,064.0000	974.0000	(8.459)	0	0	0
2010/03/25	R203 2010/11/04	9.20	Call	Bond Future	3,396.0000	3,592.0000	5.771	0	0	0
2010/03/25	R203 2010/11/04	9.20	Put	Bond Future	1,227.0000	1,128.0000	(8.068)	0	0	0
2010/03/25	R204 2010/05/06			Bond Future	8.7400	8.6370	(1.178)	0.0000	0.0000	1,552
2010/03/25	R204 2010/05/06	9.00	Call	Bond Future	1,840.0000	2,305.0000	25.272	0	0	200
2010/03/25	R204 2010/05/06	9.00	Put	Bond Future	348.0000	214.0000	(38.506)	0	0	200
2010/03/25	R204 2010/05/06	9.50	Call	Bond Future	4,309.0000	4,892.0000	13.530	0	0	0
2010/03/25	R204 2010/05/06	9.50	Put	Bond Future	32.0000	15.0000	(53.125)	0	0	200
2010/03/25	R204 2010/05/06	8.50	Put	Bond Future	1,770.0000	1,351.0000	(23.672)	0	0	0
2010/03/25	R204 2010/05/06	8.50	Call	Bond Future	366.0000	546.0000	49.180	0	0	200
2010/03/25	R204 2010/08/05			Bond Future	8.7930	8.7030	(1.024)	0.0000	0.0000	0
2010/03/25	R204 2010/08/05	9.25	Call	Bond Future	3,270.0000	3,648.0000	11.560	0	0	0
2010/03/25	R204 2010/08/05	9.25	Put	Bond Future	727.0000	594.0000	(18.294)	0	0	0
2010/03/25	R204 2010/11/04			Bond Future	8.8260	8.7510	(0.850)	0.0000	0.0000	0
2010/03/25	R204 2010/11/04	9.25	Call	Bond Future	3,763.0000	4,038.0000	7.308	0	0	0
2010/03/25	R204 2010/11/04	9.25	Put	Bond Future	1,452.0000	1,310.0000	(9.780)	0	0	0
2010/03/25	R204 2010/11/04	9.30	Call	Bond Future	3,936.0000	4,217.0000	7.139	0	0	0
2010/03/25	R204 2010/11/04	9.30	Put	Bond Future	1,357.0000	1,222.0000	(9.948)	0	0	0
2010/03/25	R204 2010/11/04	9.20	Call	Bond Future	3,594.0000	3,862.0000	7.457	0	0	0
2010/03/25	R204 2010/11/04	9.20	Put	Bond Future	1,552.0000	1,403.0000	(9.601)	0	0	0
2010/03/25	R206 2010/05/06			Bond Future	8.2500	8.1330	(1.418)	0.0000	0.0000	0
2010/03/25	R206 2010/05/06	8.75	Call	Bond Future	1,584.0000	1,914.0000	20.833	0	0	0
2010/03/25	R206 2010/05/06	8.75	Put	Bond Future	61.0000	30.0000	(50.820)	0	0	0
2010/03/25	R206 2010/08/05			Bond Future	8.3180	8.2270	(1.094)	0.0000	0.0000	0
2010/03/25	R206 2010/08/05	9.00	Call	Bond Future	2,157.0000	2,375.0000	10.107	0	0	0
2010/03/25	R206 2010/08/05	9.00	Put	Bond Future	212.0000	167.0000	(21.226)	0	0	0
2010/03/25	R206 2010/11/04			Bond Future	8.3430	8.2820	(0.731)	0.0000	0.0000	0
2010/03/25	R206 2010/11/04	8.50	Call	Bond Future	1,474.0000	1,566.0000	6.242	0	0	0
2010/03/25	R206 2010/11/04	8.50	Put	Bond Future	1,050.0000	977.0000	(6.952)	0	0	0
2010/03/25	R206 2010/11/04	8.55	Call	Bond Future	1,549.0000	1,643.0000	6.068	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
2010/03/25	R206 2010/11/04	8.55	Put	Bond Future	990.0000	919.0000	(7.172)	0	0	0
2010/03/25	R206 2010/11/04	8.45	Call	Bond Future	1,402.0000	1,490.0000	6.277	0	0	0
2010/03/25	R206 2010/11/04	8.45	Put	Bond Future	1,113.0000	1,035.0000	(7.008)	0	0	0
2010/03/25	R207 2010/05/06			Bond Future	8.8290	8.7660	(0.714)	0.0000	0.0000	737
2010/03/25	R207 2010/05/06	9.25	Call	Bond Future	2,651.0000	2,977.0000	12.297	0	0	0
2010/03/25	R207 2010/05/06	9.25	Put	Bond Future	174.0000	122.0000	(29.885)	0	0	0
2010/03/25	R207 2010/08/05			Bond Future	8.8820	8.8330	(0.552)	0.0000	0.0000	0
2010/03/25	R207 2010/08/05	9.50	Call	Bond Future	4,094.0000	4,320.0000	5.520	0	0	0
2010/03/25	R207 2010/08/05	9.50	Put	Bond Future	558.0000	496.0000	(11.111)	0	0	0
2010/03/25	R207 2010/11/04			Bond Future	8.9140	8.8790	(0.393)	0.0000	0.0000	0
2010/03/25	R207 2010/11/04	9.25	Call	Bond Future	3,634.0000	3,757.0000	3.385	0	0	0
2010/03/25	R207 2010/11/04	9.25	Put	Bond Future	1,723.0000	1,644.0000	(4.585)	0	0	0
2010/03/25	R207 2010/11/04	9.30	Call	Bond Future	3,805.0000	3,932.0000	3.338	0	0	0
2010/03/25	R207 2010/11/04	9.30	Put	Bond Future	1,614.0000	1,539.0000	(4.647)	0	0	0
2010/03/25	R207 2010/11/04	9.20	Call	Bond Future	3,467.0000	3,586.0000	3.432	0	0	0
2010/03/25	R207 2010/11/04	9.20	Put	Bond Future	1,837.0000	1,754.0000	(4.518)	0	0	0
2010/03/25	R208 2010/05/06			Bond Future	8.9260	8.8520	(0.829)	0.0000	0.0000	5,004
2010/03/25	R208 2010/05/06	9.25	Call	Bond Future	2,271.0000	2,639.0000	16.204	0	0	0
2010/03/25	R208 2010/05/06	9.25	Put	Bond Future	299.0000	208.0000	(30.435)	0	0	0
2010/03/25	R208 2010/08/05			Bond Future	8.9760	8.9140	(0.691)	0.0000	0.0000	1,249
2010/03/25	R208 2010/08/05	9.50	Call	Bond Future	3,807.0000	4,093.0000	7.512	0	0	0
2010/03/25	R208 2010/08/05	9.50	Put	Bond Future	698.0000	606.0000	(13.181)	0	0	0
2010/03/25	R208 2010/11/04			Bond Future	9.0110	8.9620	(0.544)	0.0000	0.0000	0
2010/03/25	R208 2010/11/04	9.25	Call	Bond Future	3,428.0000	3,601.0000	5.047	0	0	0
2010/03/25	R208 2010/11/04	9.25	Put	Bond Future	2,013.0000	1,892.0000	(6.011)	0	0	0
2010/03/25	R208 2010/11/04	9.30	Call	Bond Future	3,597.0000	3,775.0000	4.949	0	0	0
2010/03/25	R208 2010/11/04	9.30	Put	Bond Future	1,890.0000	1,774.0000	(6.138)	0	0	0
2010/03/25	R208 2010/11/04	9.20	Call	Bond Future	3,001.0000	3,172.0000	5.698	0	0	0
2010/03/25	R208 2010/11/04	9.20	Put	Bond Future	1,879.0000	1,756.0000	(6.546)	0	0	0
2010/03/25	R209 2010/05/06			Bond Future	8.8780	8.8420	(0.405)	0.0000	0.0000	1,798
2010/03/25	R209 2010/05/06	8.50	Call	Bond Future	261.0000	301.0000	15.326	0	0	0
2010/03/25	R209 2010/05/06	8.50	Put	Bond Future	3,336.0000	3,092.0000	(7.314)	0	0	0
2010/03/25	R209 2010/08/05			Bond Future	8.9100	8.8830	(0.303)	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
2010/03/25	R209 2010/08/05	8.75	Call	Bond Future	1,704.0000	1,788.0000	4.930	0	0	0
2010/03/25	R209 2010/08/05	8.75	Put	Bond Future	2,972.0000	2,845.0000	(4.273)	0	0	0
2010/03/25	R209 2010/11/04			Bond Future	8.9310	8.9140	(0.190)	0.0000	0.0000	0
2010/03/25	R209 2010/11/04	9.00	Call	Bond Future	3,502.0000	3,568.0000	1.885	0	0	0
2010/03/25	R209 2010/11/04	9.00	Put	Bond Future	2,968.0000	2,902.0000	(2.224)	0	0	0
2010/03/25	R209 2010/11/04	9.05	Call	Bond Future	3,699.0000	3,767.0000	1.838	0	0	0
2010/03/25	R209 2010/11/04	9.05	Put	Bond Future	2,783.0000	2,718.0000	(2.336)	0	0	0
2010/03/25	R209 2010/11/04	8.95	Call	Bond Future	3,311.0000	3,374.0000	1.903	0	0	0
2010/03/25	R209 2010/11/04	8.95	Put	Bond Future	3,163.0000	3,094.0000	(2.181)	0	0	0
2010/03/25	TRT1 2010/05/06			Index Future	309.0470	310.4410	0.451	0.0000	0.0000	100

**Total**

**73747.00**