



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 29/03/2010

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
2010/03/29	AL7T 2010/05/06			Index Future	342.5150	341.5210	(0.290)	0.0000	0.0000	58
2010/03/29	ALBI 2010/05/06			Index Future	315.2730	314.2110	(0.337)	0.0000	0.0000	1,089
2010/03/29	ALBI 2010/08/05			Index Future	315.3630	314.2980	(0.338)	0.0000	0.0000	0
2010/03/29	CRD1 2010/05/06			Index Future	137.1740	137.0250	(0.109)	0.0000	0.0000	2
2010/03/29	GOVI 2010/05/06			GOVI	316.7590	315.6450	(0.352)	0.0000	0.0000	324
2010/03/29	GOVI 2010/05/06	309.80	Call	GOVI	75,838.0000	65,978.0000	(13.001)	0	0	0
2010/03/29	GOVI 2010/05/06	309.80	Put	GOVI	6,248.0000	7,528.0000	20.487	0	0	0
2010/03/29	GOVI 2010/08/05			GOVI	322.2740	321.1390	(0.352)	0.0000	0.0000	0
2010/03/29	GOVI 2010/08/05	315.60	Call	GOVI	90,501.0000	82,114.0000	(9.267)	0	0	0
2010/03/29	GOVI 2010/08/05	315.60	Put	GOVI	23,761.0000	26,724.0000	12.470	0	0	0
2010/03/29	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/29	ILBI 2010/05/06			Index Future	362.3440	362.4580	0.031	0.0000	0.0000	466
2010/03/29	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/29	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/29	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/29	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/29	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/29	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/03/29	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/29	JBAF 2010/04/21			Jibar Tradeable Future	6.6650	6.6600	(0.075)	0.0000	0.0000	0
2010/03/29	JBAF 2010/05/19			Jibar Tradeable Future	6.5450	6.5600	0.229	0.0000	0.0000	0
2010/03/29	JBAF 2010/06/15			Jibar Tradeable Future	6.5150	6.5100	(0.077)	0.0000	0.0000	0
2010/03/29	JBAF 2010/07/21			Jibar Tradeable Future	6.5050	6.5000	(0.077)	0.0000	0.0000	1,000
2010/03/29	JBAF 2010/08/18			Jibar Tradeable Future	6.5150	6.5100	(0.077)	0.0000	0.0000	1,000
2010/03/29	JBAF 2010/09/15			Jibar Tradeable Future	6.5250	6.5200	(0.077)	0.0000	0.0000	1,000
2010/03/29	JBAF 2010/12/15			Jibar Tradeable Future	6.6250	6.6200	(0.075)	0.0000	0.0000	0
2010/03/29	JBAF 2011/03/16			Jibar Tradeable Future	6.8900	6.9000	0.145	0.0000	0.0000	5,000
2010/03/29	JBAF 2011/06/15			Jibar Tradeable Future	7.2100	7.2200	0.139	0.0000	0.0000	5,000
2010/03/29	JBAF 2011/09/21			Jibar Tradeable Future	7.5900	7.6000	0.132	0.0000	0.0000	3,500
2010/03/29	JBAF 2011/12/21			Jibar Tradeable Future	7.8700	7.8800	0.127	0.0000	0.0000	7,500
2010/03/29	JBAF 2012/03/20			Jibar Tradeable Future	7.9200	7.9300	0.126	0.0000	0.0000	0
2010/03/29	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/29	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/29	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/29	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/29	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/29	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/03/29	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/29	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/29	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/29	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/29	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/29	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/29	OTH1 2010/05/06			Index Future	306.7240	305.9180	(0.263)	0.0000	0.0000	3
2010/03/29	R155 2010/05/06			Bond Future	7.4610	6.9410	(6.970)	0.0000	0.0000	0
2010/03/29	R155 2010/05/06	7.50	Call	Bond Future	172.0000	723.0000	320.349	0	0	0
2010/03/29	R155 2010/05/06	7.50	Put	Bond Future	122.0000	3.0000	(97.541)	0	0	0

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2010/03/29	R155 2010/05/06	7.55	Call	Bond Future	353.0000	832.0000	135.694	0	0	0
2010/03/29	R155 2010/05/06	7.55	Put	Bond Future	239.0000	48.0000	(79.916)	0	0	0
2010/03/29	R155 2010/05/06	7.45	Call	Bond Future	139.0000	661.0000	375.540	0	0	0
2010/03/29	R155 2010/05/06	7.45	Put	Bond Future	153.0000	5.0000	(96.732)	0	0	0
2010/03/29	R157 2010/05/06			Bond Future	7.9830	8.0240	0.514	0.0000	0.0000	6,105
2010/03/29	R157 2010/05/06	8.50	Call	Bond Future	2,573.0000	2,379.0000	(7.540)	0	0	0
2010/03/29	R157 2010/05/06	8.50	Put	Bond Future	68.0000	75.0000	10.294	0	0	0
2010/03/29	R157 2010/05/06	8.00	Call	Bond Future	749.0000	622.0000	(16.956)	0	0	0
2010/03/29	R157 2010/05/06	8.00	Put	Bond Future	666.0000	740.0000	11.111	0	0	0
2010/03/29	R157 2010/05/06	7.90	Call	Bond Future	519.0000	416.0000	(19.846)	0	0	10
2010/03/29	R157 2010/05/06	7.90	Put	Bond Future	927.0000	1,025.0000	10.572	0	0	0
2010/03/29	R157 2010/08/05			Bond Future	8.0410	8.1040	0.783	0.0000	0.0000	0
2010/03/29	R157 2010/08/05	8.75	Call	Bond Future	3,544.0000	3,289.0000	(7.195)	0	0	0
2010/03/29	R157 2010/08/05	8.75	Put	Bond Future	280.0000	320.0000	14.286	0	0	0
2010/03/29	R157 2010/08/05	8.50	Call	Bond Future	2,625.0000	2,396.0000	(8.724)	0	0	0
2010/03/29	R157 2010/08/05	8.50	Put	Bond Future	499.0000	565.0000	13.226	0	0	500
2010/03/29	R157 2010/08/05	9.00	Call	Bond Future	4,537.0000	4,265.0000	(5.995)	0	0	0
2010/03/29	R157 2010/08/05	9.00	Put	Bond Future	149.0000	171.0000	14.765	0	0	500
2010/03/29	R157 2010/08/05	8.25	Put	Bond Future	857.0000	959.0000	11.902	0	0	0
2010/03/29	R157 2010/08/05	8.25	Call	Bond Future	1,831.0000	1,638.0000	(10.541)	0	0	500
2010/03/29	R157 2010/11/04			Bond Future	8.0760	8.1220	0.570	0.0000	0.0000	0
2010/03/29	R157 2010/11/04	8.50	Call	Bond Future	2,993.0000	2,847.0000	(4.878)	0	0	0
2010/03/29	R157 2010/11/04	8.50	Put	Bond Future	1,117.0000	1,176.0000	5.282	0	0	0
2010/03/29	R157 2010/11/04	8.55	Call	Bond Future	3,136.0000	2,986.0000	(4.783)	0	0	0
2010/03/29	R157 2010/11/04	8.55	Put	Bond Future	1,041.0000	1,096.0000	5.283	0	0	0
2010/03/29	R157 2010/11/04	8.45	Call	Bond Future	2,853.0000	2,710.0000	(5.012)	0	0	0
2010/03/29	R157 2010/11/04	8.45	Put	Bond Future	1,196.0000	1,259.0000	5.268	0	0	0
2010/03/29	R186 2010/05/06			Bond Future	8.7370	8.8280	1.042	0.0000	0.0000	18,696
2010/03/29	R186 2010/05/06	9.00	Call	Bond Future	3,026.0000	2,348.0000	(22.406)	0	0	0
2010/03/29	R186 2010/05/06	9.00	Put	Bond Future	527.0000	723.0000	37.192	0	0	0
2010/03/29	R186 2010/08/05			Bond Future	8.7880	8.8910	1.172	0.0000	0.0000	0
2010/03/29	R186 2010/08/05	9.25	Call	Bond Future	5,389.0000	4,659.0000	(13.546)	0	0	0
2010/03/29	R186 2010/08/05	9.25	Put	Bond Future	1,112.0000	1,357.0000	22.032	0	0	0

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2010/03/29	R186 2010/08/05	8.75	Call	Bond Future	2,554.0000	2,074.0000	(18.794)	0	0	1,300
2010/03/29	R186 2010/08/05	8.75	Put	Bond Future	2,917.0000	3,411.0000	16.935	0	0	0
2010/03/29	R186 2010/08/05	9.75	Call	Bond Future	9,014.0000	8,136.0000	(9.740)	0	0	0
2010/03/29	R186 2010/08/05	9.75	Put	Bond Future	372.0000	469.0000	26.075	0	0	1,300
2010/03/29	R186 2010/08/05	10.00	Call	Bond Future	10,936.0000	10,019.0000	(8.385)	0	0	0
2010/03/29	R186 2010/08/05	10.00	Put	Bond Future	209.0000	266.0000	27.273	0	0	3,000
2010/03/29	R186 2010/11/04			Bond Future	8.8250	8.9220	1.099	0.0000	0.0000	0
2010/03/29	R186 2010/11/04	9.25	Call	Bond Future	6,235.0000	5,620.0000	(9.864)	0	0	0
2010/03/29	R186 2010/11/04	9.25	Put	Bond Future	2,340.0000	2,632.0000	12.479	0	0	0
2010/03/29	R186 2010/11/04	9.30	Call	Bond Future	6,522.0000	5,892.0000	(9.660)	0	0	0
2010/03/29	R186 2010/11/04	9.30	Put	Bond Future	2,182.0000	2,458.0000	12.649	0	0	0
2010/03/29	R186 2010/11/04	9.20	Call	Bond Future	5,614.0000	5,007.0000	(10.812)	0	0	0
2010/03/29	R186 2010/11/04	9.20	Put	Bond Future	2,167.0000	2,467.0000	13.844	0	0	0
2010/03/29	R201 2010/05/06			Bond Future	7.9880	8.0390	0.638	0.0000	0.0000	486
2010/03/29	R201 2010/05/06	8.50	Call	Bond Future	2,012.0000	1,825.0000	(9.294)	0	0	0
2010/03/29	R201 2010/05/06	8.50	Put	Bond Future	56.0000	66.0000	17.857	0	0	0
2010/03/29	R201 2010/08/05			Bond Future	8.0540	8.1290	0.931	0.0000	0.0000	0
2010/03/29	R201 2010/08/05	9.00	Call	Bond Future	3,540.0000	3,290.0000	(7.062)	0	0	0
2010/03/29	R201 2010/08/05	9.00	Put	Bond Future	135.0000	160.0000	18.519	0	0	0
2010/03/29	R201 2010/11/04			Bond Future	8.0900	8.1480	0.717	0.0000	0.0000	0
2010/03/29	R201 2010/11/04	8.50	Call	Bond Future	2,139.0000	1,997.0000	(6.639)	0	0	0
2010/03/29	R201 2010/11/04	8.50	Put	Bond Future	720.0000	780.0000	8.333	0	0	0
2010/03/29	R201 2010/11/04	8.55	Call	Bond Future	2,254.0000	2,108.0000	(6.477)	0	0	0
2010/03/29	R201 2010/11/04	8.55	Put	Bond Future	663.0000	720.0000	8.597	0	0	0
2010/03/29	R201 2010/11/04	8.45	Call	Bond Future	2,027.0000	1,889.0000	(6.808)	0	0	0
2010/03/29	R201 2010/11/04	8.45	Put	Bond Future	780.0000	844.0000	8.205	0	0	0
2010/03/29	R203 2010/05/06			Bond Future	8.4540	8.5040	0.591	0.0000	0.0000	1,710
2010/03/29	R203 2010/05/06	9.00	Call	Bond Future	2,948.0000	2,691.0000	(8.718)	0	0	0
2010/03/29	R203 2010/05/06	9.00	Put	Bond Future	78.0000	88.0000	12.821	0	0	0
2010/03/29	R203 2010/08/05			Bond Future	8.5170	8.5840	0.787	0.0000	0.0000	1,607
2010/03/29	R203 2010/08/05	9.25	Call	Bond Future	4,059.0000	3,760.0000	(7.366)	0	0	0
2010/03/29	R203 2010/08/05	9.25	Put	Bond Future	339.0000	387.0000	14.159	0	0	0
2010/03/29	R203 2010/11/04			Bond Future	8.5650	8.6200	0.642	0.0000	0.0000	0

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2010/03/29	R203 2010/11/04	9.25	Call	Bond Future	4,243.0000	4,026.0000	(5.114)	0	0	0
2010/03/29	R203 2010/11/04	9.25	Put	Bond Future	858.0000	918.0000	6.993	0	0	0
2010/03/29	R203 2010/11/04	9.30	Call	Bond Future	4,420.0000	4,200.0000	(4.977)	0	0	0
2010/03/29	R203 2010/11/04	9.30	Put	Bond Future	793.0000	851.0000	7.314	0	0	0
2010/03/29	R203 2010/11/04	9.20	Call	Bond Future	4,069.0000	3,856.0000	(5.235)	0	0	0
2010/03/29	R203 2010/11/04	9.20	Put	Bond Future	926.0000	990.0000	6.911	0	0	0
2010/03/29	R204 2010/05/06			Bond Future	8.5240	8.5840	0.704	0.0000	0.0000	1,552
2010/03/29	R204 2010/05/06	9.00	Call	Bond Future	2,871.0000	2,543.0000	(11.425)	0	0	200
2010/03/29	R204 2010/05/06	9.00	Put	Bond Future	117.0000	141.0000	20.513	0	0	0
2010/03/29	R204 2010/05/06	9.50	Call	Bond Future	5,546.0000	5,194.0000	(6.347)	0	0	0
2010/03/29	R204 2010/05/06	9.50	Put	Bond Future	6.0000	7.0000	16.667	0	0	200
2010/03/29	R204 2010/05/06	8.50	Put	Bond Future	957.0000	1,119.0000	16.928	0	0	0
2010/03/29	R204 2010/05/06	8.50	Call	Bond Future	815.0000	625.0000	(23.313)	0	0	200
2010/03/29	R204 2010/08/05			Bond Future	8.5860	8.6610	0.874	0.0000	0.0000	0
2010/03/29	R204 2010/08/05	9.25	Call	Bond Future	4,175.0000	3,816.0000	(8.599)	0	0	0
2010/03/29	R204 2010/08/05	9.25	Put	Bond Future	451.0000	522.0000	15.743	0	0	0
2010/03/29	R204 2010/11/04			Bond Future	8.6290	8.6940	0.753	0.0000	0.0000	0
2010/03/29	R204 2010/11/04	9.25	Call	Bond Future	4,513.0000	4,239.0000	(6.071)	0	0	0
2010/03/29	R204 2010/11/04	9.25	Put	Bond Future	1,103.0000	1,193.0000	8.160	0	0	0
2010/03/29	R204 2010/11/04	9.30	Call	Bond Future	4,702.0000	4,423.0000	(5.934)	0	0	0
2010/03/29	R204 2010/11/04	9.30	Put	Bond Future	1,024.0000	1,110.0000	8.398	0	0	0
2010/03/29	R204 2010/11/04	9.20	Call	Bond Future	4,326.0000	4,058.0000	(6.195)	0	0	0
2010/03/29	R204 2010/11/04	9.20	Put	Bond Future	1,185.0000	1,281.0000	8.101	0	0	0
2010/03/29	R206 2010/05/06			Bond Future	8.0180	8.0470	0.362	0.0000	0.0000	0
2010/03/29	R206 2010/05/06	8.75	Call	Bond Future	2,254.0000	2,163.0000	(4.037)	0	0	0
2010/03/29	R206 2010/05/06	8.75	Put	Bond Future	14.0000	13.0000	(7.143)	0	0	0
2010/03/29	R206 2010/08/05			Bond Future	8.1030	8.1600	0.703	0.0000	0.0000	0
2010/03/29	R206 2010/08/05	9.00	Call	Bond Future	2,687.0000	2,536.0000	(5.620)	0	0	0
2010/03/29	R206 2010/08/05	9.00	Put	Bond Future	119.0000	134.0000	12.605	0	0	0
2010/03/29	R206 2010/11/04			Bond Future	8.1460	8.1820	0.442	0.0000	0.0000	0
2010/03/29	R206 2010/11/04	8.50	Call	Bond Future	1,786.0000	1,717.0000	(3.863)	0	0	0
2010/03/29	R206 2010/11/04	8.50	Put	Bond Future	827.0000	856.0000	3.507	0	0	0
2010/03/29	R206 2010/11/04	8.55	Call	Bond Future	1,870.0000	1,800.0000	(3.743)	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
2010/03/29	R206 2010/11/04	8.55	Put	Bond Future	776.0000	804.0000	3.608	0	0	0
2010/03/29	R206 2010/11/04	8.45	Call	Bond Future	1,705.0000	1,637.0000	(3.988)	0	0	0
2010/03/29	R206 2010/11/04	8.45	Put	Bond Future	881.0000	911.0000	3.405	0	0	0
2010/03/29	R207 2010/05/06			Bond Future	8.6130	8.6830	0.813	0.0000	0.0000	737
2010/03/29	R207 2010/05/06	9.25	Call	Bond Future	3,831.0000	3,419.0000	(10.754)	0	0	0
2010/03/29	R207 2010/05/06	9.25	Put	Bond Future	48.0000	62.0000	29.167	0	0	0
2010/03/29	R207 2010/08/05			Bond Future	8.6740	8.7580	0.968	0.0000	0.0000	0
2010/03/29	R207 2010/08/05	9.50	Call	Bond Future	5,104.0000	4,667.0000	(8.562)	0	0	0
2010/03/29	R207 2010/08/05	9.50	Put	Bond Future	336.0000	399.0000	18.750	0	0	0
2010/03/29	R207 2010/11/04			Bond Future	8.7140	8.7900	0.872	0.0000	0.0000	0
2010/03/29	R207 2010/11/04	9.25	Call	Bond Future	4,395.0000	4,075.0000	(7.281)	0	0	0
2010/03/29	R207 2010/11/04	9.25	Put	Bond Future	1,321.0000	1,445.0000	9.387	0	0	0
2010/03/29	R207 2010/11/04	9.30	Call	Bond Future	4,585.0000	4,258.0000	(7.132)	0	0	0
2010/03/29	R207 2010/11/04	9.30	Put	Bond Future	1,231.0000	1,349.0000	9.586	0	0	0
2010/03/29	R207 2010/11/04	9.20	Call	Bond Future	4,208.0000	3,896.0000	(7.414)	0	0	0
2010/03/29	R207 2010/11/04	9.20	Put	Bond Future	1,415.0000	1,547.0000	9.329	0	0	0
2010/03/29	R208 2010/05/06			Bond Future	8.7200	8.7700	0.573	0.0000	0.0000	5,004
2010/03/29	R208 2010/05/06	9.25	Call	Bond Future	3,360.0000	3,060.0000	(8.929)	0	0	0
2010/03/29	R208 2010/05/06	9.25	Put	Bond Future	102.0000	116.0000	13.725	0	0	0
2010/03/29	R208 2010/08/05			Bond Future	8.7770	8.8390	0.706	0.0000	0.0000	1,249
2010/03/29	R208 2010/08/05	9.50	Call	Bond Future	4,768.0000	4,439.0000	(6.900)	0	0	0
2010/03/29	R208 2010/08/05	9.50	Put	Bond Future	438.0000	492.0000	12.329	0	0	0
2010/03/29	R208 2010/11/04			Bond Future	8.8200	8.8740	0.612	0.0000	0.0000	0
2010/03/29	R208 2010/11/04	9.25	Call	Bond Future	4,145.0000	3,914.0000	(5.573)	0	0	0
2010/03/29	R208 2010/11/04	9.25	Put	Bond Future	1,577.0000	1,674.0000	6.151	0	0	0
2010/03/29	R208 2010/11/04	9.30	Call	Bond Future	4,333.0000	4,096.0000	(5.470)	0	0	0
2010/03/29	R208 2010/11/04	9.30	Put	Bond Future	1,472.0000	1,564.0000	6.250	0	0	0
2010/03/29	R208 2010/11/04	9.20	Call	Bond Future	3,711.0000	3,482.0000	(6.171)	0	0	0
2010/03/29	R208 2010/11/04	9.20	Put	Bond Future	1,436.0000	1,535.0000	6.894	0	0	0
2010/03/29	R209 2010/05/06			Bond Future	8.7200	8.8110	1.044	0.0000	0.0000	1,798
2010/03/29	R209 2010/05/06	8.50	Call	Bond Future	517.0000	308.0000	(40.426)	0	0	0
2010/03/29	R209 2010/05/06	8.50	Put	Bond Future	2,332.0000	2,853.0000	22.341	0	0	0
2010/03/29	R209 2010/08/05			Bond Future	8.7580	8.8580	1.142	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
2010/03/29	R209 2010/08/05	8.75	Call	Bond Future	2,251.0000	1,842.0000	(18.170)	0	0	0
2010/03/29	R209 2010/08/05	8.75	Put	Bond Future	2,315.0000	2,702.0000	16.717	0	0	0
2010/03/29	R209 2010/11/04			Bond Future	8.7860	8.8820	1.093	0.0000	0.0000	0
2010/03/29	R209 2010/11/04	9.00	Call	Bond Future	4,145.0000	3,679.0000	(11.242)	0	0	0
2010/03/29	R209 2010/11/04	9.00	Put	Bond Future	2,469.0000	2,763.0000	11.908	0	0	0
2010/03/29	R209 2010/11/04	9.05	Call	Bond Future	4,363.0000	3,884.0000	(10.979)	0	0	0
2010/03/29	R209 2010/11/04	9.05	Put	Bond Future	2,305.0000	2,585.0000	12.148	0	0	0
2010/03/29	R209 2010/11/04	8.95	Call	Bond Future	3,933.0000	3,481.0000	(11.492)	0	0	0
2010/03/29	R209 2010/11/04	8.95	Put	Bond Future	2,643.0000	2,951.0000	11.653	0	0	0
2010/03/29	TRT1 2010/05/06			Index Future	312.8660	311.7800	(0.347)	0.0000	0.0000	100

**Total**

**72696.00**