



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 30/03/2010

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
2010/03/30	AL7T 2010/05/06			Index Future	341.5210	341.5070	(0.004)	0.0000	0.0000	58
2010/03/30	ALBI 2010/05/06			Index Future	314.2110	314.0880	(0.039)	0.0000	0.0000	1,089
2010/03/30	ALBI 2010/08/05			Index Future	314.2980	314.1730	(0.040)	0.0000	0.0000	0
2010/03/30	CRD1 2010/05/06			Index Future	137.0250	137.0390	0.010	0.0000	0.0000	2
2010/03/30	GOVI 2010/05/06			GOVI	315.6450	315.5340	(0.035)	0.0000	0.0000	324
2010/03/30	GOVI 2010/05/06	309.80	Call	GOVI	65,978.0000	64,831.0000	(1.738)	0	0	0
2010/03/30	GOVI 2010/05/06	309.80	Put	GOVI	7,528.0000	7,491.0000	(0.491)	0	0	0
2010/03/30	GOVI 2010/08/05			GOVI	321.1390	321.0250	(0.035)	0.0000	0.0000	0
2010/03/30	GOVI 2010/08/05	315.60	Call	GOVI	82,114.0000	81,167.0000	(1.153)	0	0	0
2010/03/30	GOVI 2010/08/05	315.60	Put	GOVI	26,724.0000	26,917.0000	0.722	0	0	0
2010/03/30	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/03/30	ILBI 2010/05/06			Index Future	362.4580	362.5050	0.013	0.0000	0.0000	469
2010/03/30	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/03/30	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/03/30	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/03/30	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/03/30	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/03/30	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	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
2010/03/30	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/03/30	JBAF 2010/04/21			Jibar Tradeable Future	6.6600	6.6600	0.000	0.0000	0.0000	0
2010/03/30	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.5800	0.305	0.0000	0.0000	0
2010/03/30	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.5700	0.922	0.0000	0.0000	0
2010/03/30	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.5400	0.615	0.0000	0.0000	1,000
2010/03/30	JBAF 2010/08/18			Jibar Tradeable Future	6.5100	6.5400	0.461	0.0000	0.0000	1,000
2010/03/30	JBAF 2010/09/15			Jibar Tradeable Future	6.5200	6.5400	0.307	0.0000	0.0000	1,000
2010/03/30	JBAF 2010/12/15			Jibar Tradeable Future	6.6200	6.6600	0.604	0.0000	0.0000	0
2010/03/30	JBAF 2011/03/16			Jibar Tradeable Future	6.9000	6.9100	0.145	0.0000	0.0000	5,000
2010/03/30	JBAF 2011/06/15			Jibar Tradeable Future	7.2200	7.2400	0.277	0.0000	0.0000	5,000
2010/03/30	JBAF 2011/09/21			Jibar Tradeable Future	7.6000	7.5600	(0.526)	0.0000	0.0000	3,500
2010/03/30	JBAF 2011/12/21			Jibar Tradeable Future	7.8800	7.8700	(0.127)	0.0000	0.0000	7,500
2010/03/30	JBAF 2012/03/20			Jibar Tradeable Future	7.9300	7.9500	0.252	0.0000	0.0000	0
2010/03/30	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/03/30	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/03/30	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/03/30	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/30	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/30	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	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
2010/03/30	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/30	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/30	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/03/30	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/03/30	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/03/30	JROD 2010/03/31			Rodi	7.2000	7.1840	(0.222)	0.0000	0.0000	0
2010/03/30	OTH1 2010/05/06			Index Future	305.9180	305.7420	(0.058)	0.0000	0.0000	3
2010/03/30	R155 2010/05/06			Bond Future	6.9410	6.9610	0.288	0.0000	0.0000	0
2010/03/30	R155 2010/05/06	7.50	Call	Bond Future	723.0000	697.0000	(3.596)	0	0	0
2010/03/30	R155 2010/05/06	7.50	Put	Bond Future	3.0000	3.0000	0.000	0	0	0

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2010/03/30	R155 2010/05/06	7.55	Call	Bond Future	832.0000	808.0000	(2.885)	0	0	0
2010/03/30	R155 2010/05/06	7.55	Put	Bond Future	48.0000	49.0000	2.083	0	0	0
2010/03/30	R155 2010/05/06	7.45	Call	Bond Future	661.0000	635.0000	(3.933)	0	0	0
2010/03/30	R155 2010/05/06	7.45	Put	Bond Future	5.0000	5.0000	0.000	0	0	0
2010/03/30	R157 2010/05/06			Bond Future	8.0240	8.0230	(0.012)	0.0000	0.0000	6,105
2010/03/30	R157 2010/05/06	8.50	Call	Bond Future	2,379.0000	2,379.0000	0.000	0	0	0
2010/03/30	R157 2010/05/06	8.50	Put	Bond Future	75.0000	71.0000	(5.333)	0	0	0
2010/03/30	R157 2010/05/06	8.00	Call	Bond Future	622.0000	616.0000	(0.965)	0	0	0
2010/03/30	R157 2010/05/06	8.00	Put	Bond Future	740.0000	729.0000	(1.486)	0	0	0
2010/03/30	R157 2010/05/06	7.90	Call	Bond Future	416.0000	410.0000	(1.442)	0	0	10
2010/03/30	R157 2010/05/06	7.90	Put	Bond Future	1,025.0000	1,014.0000	(1.073)	0	0	0
2010/03/30	R157 2010/08/05			Bond Future	8.1040	8.1030	(0.012)	0.0000	0.0000	0
2010/03/30	R157 2010/08/05	8.75	Call	Bond Future	3,289.0000	3,289.0000	0.000	0	0	0
2010/03/30	R157 2010/08/05	8.75	Put	Bond Future	320.0000	315.0000	(1.563)	0	0	0
2010/03/30	R157 2010/08/05	8.50	Call	Bond Future	2,396.0000	2,395.0000	(0.042)	0	0	0
2010/03/30	R157 2010/08/05	8.50	Put	Bond Future	565.0000	559.0000	(1.062)	0	0	500
2010/03/30	R157 2010/08/05	9.00	Call	Bond Future	4,265.0000	4,267.0000	0.047	0	0	0
2010/03/30	R157 2010/08/05	9.00	Put	Bond Future	171.0000	169.0000	(1.170)	0	0	500
2010/03/30	R157 2010/08/05	8.25	Put	Bond Future	959.0000	952.0000	(0.730)	0	0	0
2010/03/30	R157 2010/08/05	8.25	Call	Bond Future	1,638.0000	1,636.0000	(0.122)	0	0	500
2010/03/30	R157 2010/11/04			Bond Future	8.1220	8.1220	0.000	0.0000	0.0000	0
2010/03/30	R157 2010/11/04	8.50	Call	Bond Future	2,847.0000	2,843.0000	(0.140)	0	0	0
2010/03/30	R157 2010/11/04	8.50	Put	Bond Future	1,176.0000	1,172.0000	(0.340)	0	0	0
2010/03/30	R157 2010/11/04	8.55	Call	Bond Future	2,986.0000	2,982.0000	(0.134)	0	0	0
2010/03/30	R157 2010/11/04	8.55	Put	Bond Future	1,096.0000	1,092.0000	(0.365)	0	0	0
2010/03/30	R157 2010/11/04	8.45	Call	Bond Future	2,710.0000	2,706.0000	(0.148)	0	0	0
2010/03/30	R157 2010/11/04	8.45	Put	Bond Future	1,259.0000	1,255.0000	(0.318)	0	0	0
2010/03/30	R186 2010/05/06			Bond Future	8.8280	8.8370	0.102	0.0000	0.0000	18,696
2010/03/30	R186 2010/05/06	9.00	Call	Bond Future	2,348.0000	2,273.0000	(3.194)	0	0	0
2010/03/30	R186 2010/05/06	9.00	Put	Bond Future	723.0000	734.0000	1.521	0	0	0
2010/03/30	R186 2010/08/05			Bond Future	8.8910	8.9010	0.112	0.0000	0.0000	0
2010/03/30	R186 2010/08/05	9.25	Call	Bond Future	4,659.0000	4,584.0000	(1.610)	0	0	0
2010/03/30	R186 2010/08/05	9.25	Put	Bond Future	1,357.0000	1,376.0000	1.400	0	0	0

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2010/03/30	R186 2010/08/05	8.75	Call	Bond Future	2,074.0000	2,023.0000	(2.459)	0	0	1,300
2010/03/30	R186 2010/08/05	8.75	Put	Bond Future	3,411.0000	3,454.0000	1.261	0	0	0
2010/03/30	R186 2010/08/05	9.75	Call	Bond Future	8,136.0000	8,048.0000	(1.082)	0	0	0
2010/03/30	R186 2010/08/05	9.75	Put	Bond Future	469.0000	475.0000	1.279	0	0	1,300
2010/03/30	R186 2010/08/05	10.00	Call	Bond Future	10,019.0000	9,928.0000	(0.908)	0	0	0
2010/03/30	R186 2010/08/05	10.00	Put	Bond Future	266.0000	269.0000	1.128	0	0	3,000
2010/03/30	R186 2010/11/04			Bond Future	8.9220	8.9320	0.112	0.0000	0.0000	0
2010/03/30	R186 2010/11/04	9.25	Call	Bond Future	5,620.0000	5,552.0000	(1.210)	0	0	0
2010/03/30	R186 2010/11/04	9.25	Put	Bond Future	2,632.0000	2,657.0000	0.950	0	0	0
2010/03/30	R186 2010/11/04	9.30	Call	Bond Future	5,892.0000	5,823.0000	(1.171)	0	0	0
2010/03/30	R186 2010/11/04	9.30	Put	Bond Future	2,458.0000	2,482.0000	0.976	0	0	0
2010/03/30	R186 2010/11/04	9.20	Call	Bond Future	5,007.0000	4,941.0000	(1.318)	0	0	0
2010/03/30	R186 2010/11/04	9.20	Put	Bond Future	2,467.0000	2,493.0000	1.054	0	0	0
2010/03/30	R201 2010/05/06			Bond Future	8.0390	8.0380	(0.012)	0.0000	0.0000	486
2010/03/30	R201 2010/05/06	8.50	Call	Bond Future	1,825.0000	1,825.0000	0.000	0	0	0
2010/03/30	R201 2010/05/06	8.50	Put	Bond Future	66.0000	62.0000	(6.061)	0	0	0
2010/03/30	R201 2010/08/05			Bond Future	8.1290	8.1280	(0.012)	0.0000	0.0000	0
2010/03/30	R201 2010/08/05	9.00	Call	Bond Future	3,290.0000	3,291.0000	0.030	0	0	0
2010/03/30	R201 2010/08/05	9.00	Put	Bond Future	160.0000	158.0000	(1.250)	0	0	0
2010/03/30	R201 2010/11/04			Bond Future	8.1480	8.1470	(0.012)	0.0000	0.0000	0
2010/03/30	R201 2010/11/04	8.50	Call	Bond Future	1,997.0000	1,996.0000	(0.050)	0	0	0
2010/03/30	R201 2010/11/04	8.50	Put	Bond Future	780.0000	776.0000	(0.513)	0	0	0
2010/03/30	R201 2010/11/04	8.55	Call	Bond Future	2,108.0000	2,108.0000	0.000	0	0	0
2010/03/30	R201 2010/11/04	8.55	Put	Bond Future	720.0000	716.0000	(0.556)	0	0	0
2010/03/30	R201 2010/11/04	8.45	Call	Bond Future	1,889.0000	1,888.0000	(0.053)	0	0	0
2010/03/30	R201 2010/11/04	8.45	Put	Bond Future	844.0000	839.0000	(0.592)	0	0	0
2010/03/30	R203 2010/05/06			Bond Future	8.5040	8.5030	(0.012)	0.0000	0.0000	1,710
2010/03/30	R203 2010/05/06	9.00	Call	Bond Future	2,691.0000	2,692.0000	0.037	0	0	0
2010/03/30	R203 2010/05/06	9.00	Put	Bond Future	88.0000	84.0000	(4.545)	0	0	0
2010/03/30	R203 2010/08/05			Bond Future	8.5840	8.5830	(0.012)	0.0000	0.0000	1,607
2010/03/30	R203 2010/08/05	9.25	Call	Bond Future	3,760.0000	3,760.0000	0.000	0	0	0
2010/03/30	R203 2010/08/05	9.25	Put	Bond Future	387.0000	382.0000	(1.292)	0	0	0
2010/03/30	R203 2010/11/04			Bond Future	8.6200	8.6200	0.000	0.0000	0.0000	0

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2010/03/30	R203 2010/11/04	9.25	Call	Bond Future	4,026.0000	4,022.0000	(0.099)	0	0	0
2010/03/30	R203 2010/11/04	9.25	Put	Bond Future	918.0000	914.0000	(0.436)	0	0	0
2010/03/30	R203 2010/11/04	9.30	Call	Bond Future	4,200.0000	4,196.0000	(0.095)	0	0	0
2010/03/30	R203 2010/11/04	9.30	Put	Bond Future	851.0000	847.0000	(0.470)	0	0	0
2010/03/30	R203 2010/11/04	9.20	Call	Bond Future	3,856.0000	3,852.0000	(0.104)	0	0	0
2010/03/30	R203 2010/11/04	9.20	Put	Bond Future	990.0000	986.0000	(0.404)	0	0	0
2010/03/30	R204 2010/05/06			Bond Future	8.5840	8.5830	(0.012)	0.0000	0.0000	1,552
2010/03/30	R204 2010/05/06	9.00	Call	Bond Future	2,543.0000	2,542.0000	(0.039)	0	0	200
2010/03/30	R204 2010/05/06	9.00	Put	Bond Future	141.0000	135.0000	(4.255)	0	0	0
2010/03/30	R204 2010/05/06	9.50	Call	Bond Future	5,194.0000	5,199.0000	0.096	0	0	0
2010/03/30	R204 2010/05/06	9.50	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	200
2010/03/30	R204 2010/05/06	8.50	Put	Bond Future	1,119.0000	1,105.0000	(1.251)	0	0	0
2010/03/30	R204 2010/05/06	8.50	Call	Bond Future	625.0000	616.0000	(1.440)	0	0	200
2010/03/30	R204 2010/08/05			Bond Future	8.6610	8.6600	(0.012)	0.0000	0.0000	0
2010/03/30	R204 2010/08/05	9.25	Call	Bond Future	3,816.0000	3,816.0000	0.000	0	0	0
2010/03/30	R204 2010/08/05	9.25	Put	Bond Future	522.0000	516.0000	(1.149)	0	0	0
2010/03/30	R204 2010/11/04			Bond Future	8.6940	8.6940	0.000	0.0000	0.0000	0
2010/03/30	R204 2010/11/04	9.25	Call	Bond Future	4,239.0000	4,234.0000	(0.118)	0	0	0
2010/03/30	R204 2010/11/04	9.25	Put	Bond Future	1,193.0000	1,188.0000	(0.419)	0	0	0
2010/03/30	R204 2010/11/04	9.30	Call	Bond Future	4,423.0000	4,419.0000	(0.090)	0	0	0
2010/03/30	R204 2010/11/04	9.30	Put	Bond Future	1,110.0000	1,106.0000	(0.360)	0	0	0
2010/03/30	R204 2010/11/04	9.20	Call	Bond Future	4,058.0000	4,053.0000	(0.123)	0	0	0
2010/03/30	R204 2010/11/04	9.20	Put	Bond Future	1,281.0000	1,276.0000	(0.390)	0	0	0
2010/03/30	R206 2010/05/06			Bond Future	8.0470	8.0460	(0.012)	0.0000	0.0000	0
2010/03/30	R206 2010/05/06	8.75	Call	Bond Future	2,163.0000	2,165.0000	0.092	0	0	0
2010/03/30	R206 2010/05/06	8.75	Put	Bond Future	13.0000	12.0000	(7.692)	0	0	0
2010/03/30	R206 2010/08/05			Bond Future	8.1600	8.1590	(0.012)	0.0000	0.0000	0
2010/03/30	R206 2010/08/05	9.00	Call	Bond Future	2,536.0000	2,537.0000	0.039	0	0	0
2010/03/30	R206 2010/08/05	9.00	Put	Bond Future	134.0000	132.0000	(1.493)	0	0	0
2010/03/30	R206 2010/11/04			Bond Future	8.1820	8.1810	(0.012)	0.0000	0.0000	0
2010/03/30	R206 2010/11/04	8.50	Call	Bond Future	1,717.0000	1,716.0000	(0.058)	0	0	0
2010/03/30	R206 2010/11/04	8.50	Put	Bond Future	856.0000	852.0000	(0.467)	0	0	0
2010/03/30	R206 2010/11/04	8.55	Call	Bond Future	1,800.0000	1,799.0000	(0.056)	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
2010/03/30	R206 2010/11/04	8.55	Put	Bond Future	804.0000	801.0000	(0.373)	0	0	0
2010/03/30	R206 2010/11/04	8.45	Call	Bond Future	1,637.0000	1,636.0000	(0.061)	0	0	0
2010/03/30	R206 2010/11/04	8.45	Put	Bond Future	911.0000	907.0000	(0.439)	0	0	0
2010/03/30	R207 2010/05/06			Bond Future	8.6830	8.6820	(0.012)	0.0000	0.0000	737
2010/03/30	R207 2010/05/06	9.25	Call	Bond Future	3,419.0000	3,421.0000	0.058	0	0	0
2010/03/30	R207 2010/05/06	9.25	Put	Bond Future	62.0000	58.0000	(6.452)	0	0	0
2010/03/30	R207 2010/08/05			Bond Future	8.7580	8.7570	(0.011)	0.0000	0.0000	0
2010/03/30	R207 2010/08/05	9.50	Call	Bond Future	4,667.0000	4,668.0000	0.021	0	0	0
2010/03/30	R207 2010/08/05	9.50	Put	Bond Future	399.0000	395.0000	(1.003)	0	0	0
2010/03/30	R207 2010/11/04			Bond Future	8.7900	8.7890	(0.011)	0.0000	0.0000	0
2010/03/30	R207 2010/11/04	9.25	Call	Bond Future	4,075.0000	4,074.0000	(0.025)	0	0	0
2010/03/30	R207 2010/11/04	9.25	Put	Bond Future	1,445.0000	1,439.0000	(0.415)	0	0	0
2010/03/30	R207 2010/11/04	9.30	Call	Bond Future	4,258.0000	4,257.0000	(0.023)	0	0	0
2010/03/30	R207 2010/11/04	9.30	Put	Bond Future	1,349.0000	1,342.0000	(0.519)	0	0	0
2010/03/30	R207 2010/11/04	9.20	Call	Bond Future	3,896.0000	3,894.0000	(0.051)	0	0	0
2010/03/30	R207 2010/11/04	9.20	Put	Bond Future	1,547.0000	1,540.0000	(0.452)	0	0	0
2010/03/30	R208 2010/05/06			Bond Future	8.7700	8.7790	0.103	0.0000	0.0000	5,004
2010/03/30	R208 2010/05/06	9.25	Call	Bond Future	3,060.0000	3,004.0000	(1.830)	0	0	0
2010/03/30	R208 2010/05/06	9.25	Put	Bond Future	116.0000	117.0000	0.862	0	0	0
2010/03/30	R208 2010/08/05			Bond Future	8.8390	8.8490	0.113	0.0000	0.0000	1,249
2010/03/30	R208 2010/08/05	9.50	Call	Bond Future	4,439.0000	4,385.0000	(1.216)	0	0	0
2010/03/30	R208 2010/08/05	9.50	Put	Bond Future	492.0000	500.0000	1.626	0	0	0
2010/03/30	R208 2010/11/04			Bond Future	8.8740	8.8840	0.113	0.0000	0.0000	0
2010/03/30	R208 2010/11/04	9.25	Call	Bond Future	3,914.0000	3,869.0000	(1.150)	0	0	0
2010/03/30	R208 2010/11/04	9.25	Put	Bond Future	1,674.0000	1,689.0000	0.896	0	0	0
2010/03/30	R208 2010/11/04	9.30	Call	Bond Future	4,096.0000	4,051.0000	(1.099)	0	0	0
2010/03/30	R208 2010/11/04	9.30	Put	Bond Future	1,564.0000	1,579.0000	0.959	0	0	0
2010/03/30	R208 2010/11/04	9.20	Call	Bond Future	3,482.0000	3,439.0000	(1.235)	0	0	0
2010/03/30	R208 2010/11/04	9.20	Put	Bond Future	1,535.0000	1,553.0000	1.173	0	0	0
2010/03/30	R209 2010/05/06			Bond Future	8.8110	8.8400	0.329	0.0000	0.0000	1,798
2010/03/30	R209 2010/05/06	8.50	Call	Bond Future	308.0000	256.0000	(16.883)	0	0	0
2010/03/30	R209 2010/05/06	8.50	Put	Bond Future	2,853.0000	3,031.0000	6.239	0	0	0
2010/03/30	R209 2010/08/05			Bond Future	8.8580	8.8890	0.350	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
2010/03/30	R209 2010/08/05	8.75	Call	Bond Future	1,842.0000	1,725.0000	(6.352)	0	0	0
2010/03/30	R209 2010/08/05	8.75	Put	Bond Future	2,702.0000	2,829.0000	4.700	0	0	0
2010/03/30	R209 2010/11/04			Bond Future	8.8820	8.9130	0.349	0.0000	0.0000	0
2010/03/30	R209 2010/11/04	9.00	Call	Bond Future	3,679.0000	3,536.0000	(3.887)	0	0	0
2010/03/30	R209 2010/11/04	9.00	Put	Bond Future	2,763.0000	2,862.0000	3.583	0	0	0
2010/03/30	R209 2010/11/04	9.05	Call	Bond Future	3,884.0000	3,736.0000	(3.811)	0	0	0
2010/03/30	R209 2010/11/04	9.05	Put	Bond Future	2,585.0000	2,680.0000	3.675	0	0	0
2010/03/30	R209 2010/11/04	8.95	Call	Bond Future	3,481.0000	3,342.0000	(3.993)	0	0	0
2010/03/30	R209 2010/11/04	8.95	Put	Bond Future	2,951.0000	3,054.0000	3.490	0	0	0
2010/03/30	TRT1 2010/05/06			Index Future	311.7800	311.6700	(0.035)	0.0000	0.0000	100

Total

72699.00