



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 07/04/2010

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
2010/04/07	AL7T 2010/05/06			Index Future	341.7610	342.1150	0.104	0.0000	0.0000	58
2010/04/07	ALBI 2010/05/06			Index Future	314.5610	314.9470	0.123	0.0000	0.0000	1,078
2010/04/07	ALBI 2010/08/05			Index Future	314.6430	315.0210	0.120	0.0000	0.0000	0
2010/04/07	CRD1 2010/05/06			Index Future	137.3080	137.3820	0.054	0.0000	0.0000	2
2010/04/07	GOVI 2010/05/06			GOVI	316.0420	316.4250	0.121	0.0000	0.0000	324
2010/04/07	GOVI 2010/05/06	309.80	Call	GOVI	67,287.0000	70,342.0000	4.540	0	0	0
2010/04/07	GOVI 2010/05/06	309.80	Put	GOVI	4,867.0000	4,092.0000	(15.924)	0	0	0
2010/04/07	GOVI 2010/08/05			GOVI	321.5300	321.9150	0.120	0.0000	0.0000	0
2010/04/07	GOVI 2010/08/05	315.60	Call	GOVI	83,402.0000	85,927.0000	3.028	0	0	0
2010/04/07	GOVI 2010/08/05	315.60	Put	GOVI	24,102.0000	22,777.0000	(5.497)	0	0	0
2010/04/07	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/07	ILBI 2010/05/06			Index Future	362.6740	362.4620	(0.058)	0.0000	0.0000	469
2010/04/07	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/07	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/07	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/07	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/07	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/07	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/07	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/07	JBAF 2010/04/21			Jibar Tradeable Future	6.6300	6.6400	0.151	0.0000	0.0000	0
2010/04/07	JBAF 2010/05/19			Jibar Tradeable Future	6.5800	6.6100	0.456	0.0000	0.0000	0
2010/04/07	JBAF 2010/06/15			Jibar Tradeable Future	6.5600	6.5500	(0.152)	0.0000	0.0000	0
2010/04/07	JBAF 2010/07/21			Jibar Tradeable Future	6.5500	6.5400	(0.153)	0.0000	0.0000	1,000
2010/04/07	JBAF 2010/08/18			Jibar Tradeable Future	6.5500	6.5400	(0.153)	0.0000	0.0000	1,000
2010/04/07	JBAF 2010/09/15			Jibar Tradeable Future	6.5700	6.5600	(0.152)	0.0000	0.0000	1,000
2010/04/07	JBAF 2010/12/15			Jibar Tradeable Future	6.6600	6.6500	(0.150)	0.0000	0.0000	0
2010/04/07	JBAF 2011/03/16			Jibar Tradeable Future	6.9100	6.9000	(0.145)	0.0000	0.0000	5,000
2010/04/07	JBAF 2011/06/15			Jibar Tradeable Future	7.2400	7.2300	(0.138)	0.0000	0.0000	5,000
2010/04/07	JBAF 2011/09/21			Jibar Tradeable Future	7.5600	7.5500	(0.132)	0.0000	0.0000	3,500
2010/04/07	JBAF 2011/12/21			Jibar Tradeable Future	7.8600	7.8500	(0.127)	0.0000	0.0000	7,500
2010/04/07	JBAF 2012/03/20			Jibar Tradeable Future	7.9500	7.9400	(0.126)	0.0000	0.0000	0
2010/04/07	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/07	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/07	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/07	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/07	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/07	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/07	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/07	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/07	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/07	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/07	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/07	OTH1 2010/05/06			Index Future	306.1330	306.5300	0.130	0.0000	0.0000	3
2010/04/07	R155 2010/05/06			Bond Future	7.0310	7.0060	(0.356)	0.0000	0.0000	0
2010/04/07	R155 2010/05/06	7.50	Call	Bond Future	607.0000	638.0000	5.107	0	0	0
2010/04/07	R155 2010/05/06	7.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/04/07	R155 2010/05/06	7.55	Call	Bond Future	670.0000	702.0000	4.776	0	0	0
2010/04/07	R155 2010/05/06	7.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/04/07	R155 2010/05/06	7.45	Call	Bond Future	545.0000	576.0000	5.688	0	0	0
2010/04/07	R155 2010/05/06	7.45	Put	Bond Future	5.0000	4.0000	(20.000)	0	0	0
2010/04/07	R157 2010/05/06			Bond Future	7.9760	7.9430	(0.414)	0.0000	0.0000	6,105
2010/04/07	R157 2010/05/06	8.50	Call	Bond Future	2,551.0000	2,709.0000	6.194	0	0	0
2010/04/07	R157 2010/05/06	8.50	Put	Bond Future	12.0000	8.0000	(33.333)	0	0	0
2010/04/07	R157 2010/05/06	8.00	Call	Bond Future	564.0000	647.0000	14.716	0	0	0
2010/04/07	R157 2010/05/06	8.00	Put	Bond Future	446.0000	367.0000	(17.713)	0	0	0
2010/04/07	R157 2010/05/06	7.90	Call	Bond Future	337.0000	395.0000	17.211	0	0	10
2010/04/07	R157 2010/05/06	7.90	Put	Bond Future	711.0000	607.0000	(14.627)	0	0	0
2010/04/07	R157 2010/08/05			Bond Future	8.0530	8.0170	(0.447)	0.0000	0.0000	0
2010/04/07	R157 2010/08/05	8.75	Call	Bond Future	3,393.0000	3,539.0000	4.303	0	0	0
2010/04/07	R157 2010/08/05	8.75	Put	Bond Future	185.0000	162.0000	(12.432)	0	0	0
2010/04/07	R157 2010/08/05	8.50	Call	Bond Future	2,452.0000	2,580.0000	5.220	0	0	0
2010/04/07	R157 2010/08/05	8.50	Put	Bond Future	382.0000	341.0000	(10.733)	0	0	500
2010/04/07	R157 2010/08/05	9.00	Call	Bond Future	4,414.0000	4,571.0000	3.557	0	0	0
2010/04/07	R157 2010/08/05	9.00	Put	Bond Future	82.0000	70.0000	(14.634)	0	0	500
2010/04/07	R157 2010/08/05	8.25	Put	Bond Future	715.0000	652.0000	(8.811)	0	0	0
2010/04/07	R157 2010/08/05	8.25	Call	Bond Future	1,633.0000	1,738.0000	6.430	0	0	500
2010/04/07	R157 2010/11/04			Bond Future	8.0700	8.0330	(0.458)	0.0000	0.0000	0
2010/04/07	R157 2010/11/04	8.50	Call	Bond Future	2,631.0000	2,745.0000	4.333	0	0	0
2010/04/07	R157 2010/11/04	8.50	Put	Bond Future	728.0000	676.0000	(7.143)	0	0	0
2010/04/07	R157 2010/11/04	8.55	Call	Bond Future	2,784.0000	2,901.0000	4.203	0	0	0
2010/04/07	R157 2010/11/04	8.55	Put	Bond Future	662.0000	614.0000	(7.251)	0	0	0
2010/04/07	R157 2010/11/04	8.45	Call	Bond Future	2,482.0000	2,592.0000	4.432	0	0	0
2010/04/07	R157 2010/11/04	8.45	Put	Bond Future	798.0000	743.0000	(6.892)	0	0	0
2010/04/07	R186 2010/05/06			Bond Future	8.8120	8.7800	(0.363)	0.0000	0.0000	18,696
2010/04/07	R186 2010/05/06	9.00	Call	Bond Future	2,182.0000	2,404.0000	10.174	0	0	0
2010/04/07	R186 2010/05/06	9.00	Put	Bond Future	404.0000	319.0000	(21.040)	0	0	0
2010/04/07	R186 2010/08/05			Bond Future	8.8750	8.8410	(0.383)	0.0000	0.0000	2,231
2010/04/07	R186 2010/08/05	9.25	Call	Bond Future	4,558.0000	4,784.0000	4.958	0	0	0
2010/04/07	R186 2010/08/05	9.25	Put	Bond Future	1,105.0000	1,010.0000	(8.597)	0	0	0
2010/04/07	R186 2010/08/05	8.75	Call	Bond Future	1,886.0000	2,018.0000	6.999	0	0	1,300
2010/04/07	R186 2010/08/05	8.75	Put	Bond Future	3,073.0000	2,884.0000	(6.150)	0	0	0

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2010/04/07	R186 2010/08/05	9.75	Call	Bond Future	8,135.0000	8,420.0000	3.503	0	0	0
2010/04/07	R186 2010/08/05	9.75	Put	Bond Future	317.0000	281.0000	(11.356)	0	0	1,300
2010/04/07	R186 2010/08/05	10.00	Call	Bond Future	10,062.0000	10,363.0000	2.991	0	0	0
2010/04/07	R186 2010/08/05	10.00	Put	Bond Future	159.0000	139.0000	(12.579)	0	0	3,000
2010/04/07	R186 2010/11/04			Bond Future	8.9060	8.8720	(0.382)	0.0000	0.0000	0
2010/04/07	R186 2010/11/04	9.25	Call	Bond Future	5,313.0000	5,515.0000	3.802	0	0	0
2010/04/07	R186 2010/11/04	9.25	Put	Bond Future	2,176.0000	2,061.0000	(5.285)	0	0	0
2010/04/07	R186 2010/11/04	9.30	Call	Bond Future	5,595.0000	5,803.0000	3.718	0	0	0
2010/04/07	R186 2010/11/04	9.30	Put	Bond Future	2,013.0000	1,903.0000	(5.464)	0	0	0
2010/04/07	R186 2010/11/04	9.20	Call	Bond Future	5,038.0000	5,233.0000	3.871	0	0	0
2010/04/07	R186 2010/11/04	9.20	Put	Bond Future	2,349.0000	2,227.0000	(5.194)	0	0	0
2010/04/07	R201 2010/05/06			Bond Future	7.9590	7.9360	(0.289)	0.0000	0.0000	486
2010/04/07	R201 2010/05/06	8.50	Call	Bond Future	2,076.0000	2,162.0000	4.143	0	0	0
2010/04/07	R201 2010/05/06	8.50	Put	Bond Future	8.0000	5.0000	(37.500)	0	0	0
2010/04/07	R201 2010/08/05			Bond Future	8.0440	8.0190	(0.311)	0.0000	0.0000	0
2010/04/07	R201 2010/08/05	9.00	Call	Bond Future	3,517.0000	3,601.0000	2.388	0	0	0
2010/04/07	R201 2010/08/05	9.00	Put	Bond Future	75.0000	67.0000	(10.667)	0	0	0
2010/04/07	R201 2010/11/04			Bond Future	8.0590	8.0340	(0.310)	0.0000	0.0000	0
2010/04/07	R201 2010/11/04	8.50	Call	Bond Future	2,183.0000	2,241.0000	2.657	0	0	0
2010/04/07	R201 2010/11/04	8.50	Put	Bond Future	655.0000	626.0000	(4.427)	0	0	0
2010/04/07	R201 2010/11/04	8.55	Call	Bond Future	2,301.0000	2,361.0000	2.608	0	0	0
2010/04/07	R201 2010/11/04	8.55	Put	Bond Future	602.0000	575.0000	(4.485)	0	0	0
2010/04/07	R201 2010/11/04	8.45	Call	Bond Future	2,068.0000	2,125.0000	2.756	0	0	0
2010/04/07	R201 2010/11/04	8.45	Put	Bond Future	712.0000	682.0000	(4.213)	0	0	0
2010/04/07	R203 2010/05/06			Bond Future	8.5070	8.4840	(0.270)	0.0000	0.0000	1,710
2010/04/07	R203 2010/05/06	9.00	Call	Bond Future	2,610.0000	2,726.0000	4.444	0	0	0
2010/04/07	R203 2010/05/06	9.00	Put	Bond Future	23.0000	17.0000	(26.087)	0	0	0
2010/04/07	R203 2010/08/05			Bond Future	8.5870	8.5630	(0.279)	0.0000	0.0000	1,607
2010/04/07	R203 2010/08/05	9.25	Call	Bond Future	3,670.0000	3,771.0000	2.752	0	0	0
2010/04/07	R203 2010/08/05	9.25	Put	Bond Future	313.0000	290.0000	(7.348)	0	0	0
2010/04/07	R203 2010/11/04			Bond Future	8.6250	8.6010	(0.278)	0.0000	0.0000	0
2010/04/07	R203 2010/11/04	9.25	Call	Bond Future	3,733.0000	3,822.0000	2.384	0	0	0
2010/04/07	R203 2010/11/04	9.25	Put	Bond Future	650.0000	618.0000	(4.923)	0	0	0

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2010/04/07	R203 2010/11/04	9.30	Call	Bond Future	3,915.0000	4,007.0000	2.350	0	0	0
2010/04/07	R203 2010/11/04	9.30	Put	Bond Future	591.0000	562.0000	(4.907)	0	0	0
2010/04/07	R203 2010/11/04	9.20	Call	Bond Future	3,554.0000	3,641.0000	2.448	0	0	0
2010/04/07	R203 2010/11/04	9.20	Put	Bond Future	713.0000	679.0000	(4.769)	0	0	0
2010/04/07	R204 2010/05/06			Bond Future	8.5670	8.5440	(0.268)	0.0000	0.0000	1,552
2010/04/07	R204 2010/05/06	9.00	Call	Bond Future	2,544.0000	2,669.0000	4.914	0	0	200
2010/04/07	R204 2010/05/06	9.00	Put	Bond Future	43.0000	32.0000	(25.581)	0	0	0
2010/04/07	R204 2010/05/06	9.50	Call	Bond Future	5,287.0000	5,422.0000	2.553	0	0	0
2010/04/07	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/07	R204 2010/05/06	8.50	Put	Bond Future	846.0000	756.0000	(10.638)	0	0	0
2010/04/07	R204 2010/05/06	8.50	Call	Bond Future	451.0000	497.0000	10.200	0	0	200
2010/04/07	R204 2010/08/05			Bond Future	8.6430	8.6190	(0.278)	0.0000	0.0000	1,112
2010/04/07	R204 2010/08/05	9.25	Call	Bond Future	3,796.0000	3,905.0000	2.871	0	0	0
2010/04/07	R204 2010/08/05	9.25	Put	Bond Future	399.0000	370.0000	(7.268)	0	0	0
2010/04/07	R204 2010/11/04			Bond Future	8.6770	8.6530	(0.277)	0.0000	0.0000	0
2010/04/07	R204 2010/11/04	9.25	Call	Bond Future	4,014.0000	4,110.0000	2.392	0	0	0
2010/04/07	R204 2010/11/04	9.25	Put	Bond Future	873.0000	835.0000	(4.353)	0	0	0
2010/04/07	R204 2010/11/04	9.30	Call	Bond Future	4,209.0000	4,307.0000	2.328	0	0	0
2010/04/07	R204 2010/11/04	9.30	Put	Bond Future	800.0000	764.0000	(4.500)	0	0	0
2010/04/07	R204 2010/11/04	9.20	Call	Bond Future	3,824.0000	3,917.0000	2.432	0	0	0
2010/04/07	R204 2010/11/04	9.20	Put	Bond Future	952.0000	911.0000	(4.307)	0	0	0
2010/04/07	R206 2010/05/06			Bond Future	7.9660	7.9320	(0.427)	0.0000	0.0000	0
2010/04/07	R206 2010/05/06	8.75	Call	Bond Future	2,402.0000	2,508.0000	4.413	0	0	0
2010/04/07	R206 2010/05/06	8.75	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/07	R206 2010/08/05			Bond Future	8.0710	8.0340	(0.458)	0.0000	0.0000	0
2010/04/07	R206 2010/08/05	9.00	Call	Bond Future	2,712.0000	2,812.0000	3.687	0	0	0
2010/04/07	R206 2010/08/05	9.00	Put	Bond Future	51.0000	43.0000	(15.686)	0	0	0
2010/04/07	R206 2010/11/04			Bond Future	8.0890	8.0490	(0.494)	0.0000	0.0000	0
2010/04/07	R206 2010/11/04	8.50	Call	Bond Future	1,577.0000	1,652.0000	4.756	0	0	0
2010/04/07	R206 2010/11/04	8.50	Put	Bond Future	462.0000	428.0000	(7.359)	0	0	0
2010/04/07	R206 2010/11/04	8.55	Call	Bond Future	1,671.0000	1,747.0000	4.548	0	0	0
2010/04/07	R206 2010/11/04	8.55	Put	Bond Future	422.0000	388.0000	(8.057)	0	0	0
2010/04/07	R206 2010/11/04	8.45	Call	Bond Future	1,487.0000	1,559.0000	4.842	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
2010/04/07	R206 2010/11/04	8.45	Put	Bond Future	507.0000	470.0000	(7.298)	0	0	0
2010/04/07	R207 2010/05/06			Bond Future	8.6760	8.6540	(0.254)	0.0000	0.0000	737
2010/04/07	R207 2010/05/06	9.25	Call	Bond Future	3,414.0000	3,544.0000	3.808	0	0	0
2010/04/07	R207 2010/05/06	9.25	Put	Bond Future	14.0000	11.0000	(21.429)	0	0	0
2010/04/07	R207 2010/08/05			Bond Future	8.7510	8.7270	(0.274)	0.0000	0.0000	0
2010/04/07	R207 2010/08/05	9.50	Call	Bond Future	4,605.0000	4,725.0000	2.606	0	0	0
2010/04/07	R207 2010/08/05	9.50	Put	Bond Future	296.0000	273.0000	(7.770)	0	0	0
2010/04/07	R207 2010/11/04			Bond Future	8.7840	8.7600	(0.273)	0.0000	0.0000	0
2010/04/07	R207 2010/11/04	9.25	Call	Bond Future	3,805.0000	3,898.0000	2.444	0	0	0
2010/04/07	R207 2010/11/04	9.25	Put	Bond Future	1,140.0000	1,093.0000	(4.123)	0	0	0
2010/04/07	R207 2010/11/04	9.30	Call	Bond Future	3,996.0000	4,092.0000	2.402	0	0	0
2010/04/07	R207 2010/11/04	9.30	Put	Bond Future	1,052.0000	1,008.0000	(4.183)	0	0	0
2010/04/07	R207 2010/11/04	9.20	Call	Bond Future	3,618.0000	3,709.0000	2.515	0	0	0
2010/04/07	R207 2010/11/04	9.20	Put	Bond Future	1,234.0000	1,185.0000	(3.971)	0	0	0
2010/04/07	R208 2010/05/06			Bond Future	8.7540	8.7310	(0.263)	0.0000	0.0000	5,004
2010/04/07	R208 2010/05/06	9.25	Call	Bond Future	3,071.0000	3,209.0000	4.494	0	0	0
2010/04/07	R208 2010/05/06	9.25	Put	Bond Future	27.0000	20.0000	(25.926)	0	0	0
2010/04/07	R208 2010/08/05			Bond Future	8.8220	8.7990	(0.261)	0.0000	0.0000	1,249
2010/04/07	R208 2010/08/05	9.50	Call	Bond Future	4,425.0000	4,541.0000	2.621	0	0	0
2010/04/07	R208 2010/08/05	9.50	Put	Bond Future	373.0000	347.0000	(6.971)	0	0	0
2010/04/07	R208 2010/11/04			Bond Future	8.8570	8.8340	(0.260)	0.0000	0.0000	0
2010/04/07	R208 2010/11/04	9.25	Call	Bond Future	3,456.0000	3,548.0000	2.662	0	0	0
2010/04/07	R208 2010/11/04	9.25	Put	Bond Future	1,113.0000	1,065.0000	(4.313)	0	0	0
2010/04/07	R208 2010/11/04	9.30	Call	Bond Future	3,653.0000	3,748.0000	2.601	0	0	0
2010/04/07	R208 2010/11/04	9.30	Put	Bond Future	1,017.0000	973.0000	(4.326)	0	0	0
2010/04/07	R208 2010/11/04	9.20	Call	Bond Future	3,265.0000	3,354.0000	2.726	0	0	0
2010/04/07	R208 2010/11/04	9.20	Put	Bond Future	1,215.0000	1,164.0000	(4.198)	0	0	0
2010/04/07	R209 2010/05/06			Bond Future	8.8170	8.7850	(0.363)	0.0000	0.0000	1,798
2010/04/07	R209 2010/05/06	8.50	Call	Bond Future	119.0000	144.0000	21.008	0	0	0
2010/04/07	R209 2010/05/06	8.50	Put	Bond Future	2,712.0000	2,482.0000	(8.481)	0	0	0
2010/04/07	R209 2010/08/05			Bond Future	8.8640	8.8320	(0.361)	0.0000	0.0000	0
2010/04/07	R209 2010/08/05	8.75	Call	Bond Future	1,616.0000	1,722.0000	6.559	0	0	0
2010/04/07	R209 2010/08/05	8.75	Put	Bond Future	2,523.0000	2,376.0000	(5.826)	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
2010/04/07	R209 2010/11/04			Bond Future	8.8890	8.8550	(0.382)	0.0000	0.0000	0
2010/04/07	R209 2010/11/04	9.00	Call	Bond Future	3,367.0000	3,514.0000	4.366	0	0	0
2010/04/07	R209 2010/11/04	9.00	Put	Bond Future	2,506.0000	2,385.0000	(4.828)	0	0	0
2010/04/07	R209 2010/11/04	9.05	Call	Bond Future	3,573.0000	3,725.0000	4.254	0	0	0
2010/04/07	R209 2010/11/04	9.05	Put	Bond Future	2,329.0000	2,214.0000	(4.938)	0	0	0
2010/04/07	R209 2010/11/04	8.95	Call	Bond Future	3,168.0000	3,309.0000	4.451	0	0	0
2010/04/07	R209 2010/11/04	8.95	Put	Bond Future	2,693.0000	2,566.0000	(4.716)	0	0	0
2010/04/07	TRT1 2010/05/06			Index Future	312.1690	312.5460	0.121	0.0000	0.0000	100
Total										76031.00