



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 08/04/2010

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
2010/04/08	AL7T 2010/05/06			Index Future	342.1150	340.9690	(0.335)	0.0000	0.0000	58
2010/04/08	ALBI 2010/05/06			Index Future	314.9470	314.0170	(0.295)	0.0000	0.0000	1,078
2010/04/08	ALBI 2010/08/05			Index Future	315.0210	314.0890	(0.296)	0.0000	0.0000	0
2010/04/08	CRD1 2010/05/06			Index Future	137.3820	137.1790	(0.148)	0.0000	0.0000	2
2010/04/08	GOVI 2010/05/06			GOVI	316.4250	315.4830	(0.298)	0.0000	0.0000	324
2010/04/08	GOVI 2010/05/06	309.80	Call	GOVI	70,342.0000	62,076.0000	(11.751)	0	0	0
2010/04/08	GOVI 2010/05/06	309.80	Put	GOVI	4,092.0000	5,246.0000	28.201	0	0	0
2010/04/08	GOVI 2010/08/05			GOVI	321.9150	320.9550	(0.298)	0.0000	0.0000	0
2010/04/08	GOVI 2010/08/05	315.60	Call	GOVI	85,927.0000	79,090.0000	(7.957)	0	0	0
2010/04/08	GOVI 2010/08/05	315.60	Put	GOVI	22,777.0000	25,540.0000	12.131	0	0	0
2010/04/08	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/08	ILBI 2010/05/06			Index Future	362.4620	362.4570	(0.001)	0.0000	0.0000	469
2010/04/08	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/08	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/08	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/08	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/08	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/08	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/08	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/08	JBAF 2010/04/21			Jibar Tradeable Future	6.6400	6.6100	(0.452)	0.0000	0.0000	0
2010/04/08	JBAF 2010/05/19			Jibar Tradeable Future	6.6100	6.6000	(0.151)	0.0000	0.0000	0
2010/04/08	JBAF 2010/06/15			Jibar Tradeable Future	6.5500	6.5500	0.000	0.0000	0.0000	0
2010/04/08	JBAF 2010/07/21			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/04/08	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5400	0.000	0.0000	0.0000	1,000
2010/04/08	JBAF 2010/09/15			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	1,000
2010/04/08	JBAF 2010/12/15			Jibar Tradeable Future	6.6500	6.6500	0.000	0.0000	0.0000	0
2010/04/08	JBAF 2011/03/16			Jibar Tradeable Future	6.9000	6.9000	0.000	0.0000	0.0000	5,000
2010/04/08	JBAF 2011/06/15			Jibar Tradeable Future	7.2300	7.2300	0.000	0.0000	0.0000	5,000
2010/04/08	JBAF 2011/09/21			Jibar Tradeable Future	7.5500	7.5600	0.132	0.0000	0.0000	3,500
2010/04/08	JBAF 2011/12/21			Jibar Tradeable Future	7.8500	7.8600	0.127	0.0000	0.0000	7,500
2010/04/08	JBAF 2012/03/20			Jibar Tradeable Future	7.9400	7.9800	0.504	0.0000	0.0000	0
2010/04/08	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/08	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/08	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/08	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/08	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/08	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/08	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/08	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/08	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/08	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/08	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/08	OTH1 2010/05/06			Index Future	306.5300	305.6600	(0.284)	0.0000	0.0000	3
2010/04/08	R155 2010/05/06			Bond Future	7.0060	7.0560	0.714	0.0000	0.0000	0
2010/04/08	R155 2010/05/06	7.50	Call	Bond Future	638.0000	575.0000	(9.875)	0	0	0
2010/04/08	R155 2010/05/06	7.50	Put	Bond Future	2.0000	3.0000	50.000	0	0	0
2010/04/08	R155 2010/05/06	7.55	Call	Bond Future	702.0000	638.0000	(9.117)	0	0	0
2010/04/08	R155 2010/05/06	7.55	Put	Bond Future	2.0000	2.0000	0.000	0	0	0

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2010/04/08	R155 2010/05/06	7.45	Call	Bond Future	576.0000	513.0000	(10.938)	0	0	0
2010/04/08	R155 2010/05/06	7.45	Put	Bond Future	4.0000	6.0000	50.000	0	0	0
2010/04/08	R157 2010/05/06			Bond Future	7.9430	7.9930	0.629	0.0000	0.0000	6,105
2010/04/08	R157 2010/05/06	8.50	Call	Bond Future	2,709.0000	2,467.0000	(8.933)	0	0	0
2010/04/08	R157 2010/05/06	8.50	Put	Bond Future	8.0000	11.0000	37.500	0	0	0
2010/04/08	R157 2010/05/06	8.00	Call	Bond Future	647.0000	503.0000	(22.257)	0	0	0
2010/04/08	R157 2010/05/06	8.00	Put	Bond Future	367.0000	469.0000	27.793	0	0	0
2010/04/08	R157 2010/05/06	7.90	Call	Bond Future	395.0000	290.0000	(26.582)	0	0	10
2010/04/08	R157 2010/05/06	7.90	Put	Bond Future	607.0000	747.0000	23.064	0	0	0
2010/04/08	R157 2010/08/05			Bond Future	8.0170	8.0710	0.674	0.0000	0.0000	0
2010/04/08	R157 2010/08/05	8.75	Call	Bond Future	3,539.0000	3,315.0000	(6.329)	0	0	0
2010/04/08	R157 2010/08/05	8.75	Put	Bond Future	162.0000	191.0000	17.901	0	0	0
2010/04/08	R157 2010/08/05	8.50	Call	Bond Future	2,580.0000	2,380.0000	(7.752)	0	0	0
2010/04/08	R157 2010/08/05	8.50	Put	Bond Future	341.0000	394.0000	15.543	0	0	500
2010/04/08	R157 2010/08/05	9.00	Call	Bond Future	4,571.0000	4,332.0000	(5.229)	0	0	0
2010/04/08	R157 2010/08/05	9.00	Put	Bond Future	70.0000	84.0000	20.000	0	0	500
2010/04/08	R157 2010/08/05	8.25	Put	Bond Future	652.0000	738.0000	13.190	0	0	0
2010/04/08	R157 2010/08/05	8.25	Call	Bond Future	1,738.0000	1,572.0000	(9.551)	0	0	500
2010/04/08	R157 2010/11/04			Bond Future	8.0330	8.0910	0.722	0.0000	0.0000	0
2010/04/08	R157 2010/11/04	8.50	Call	Bond Future	2,745.0000	2,559.0000	(6.776)	0	0	0
2010/04/08	R157 2010/11/04	8.50	Put	Bond Future	676.0000	750.0000	10.947	0	0	0
2010/04/08	R157 2010/11/04	8.55	Call	Bond Future	2,901.0000	2,710.0000	(6.584)	0	0	0
2010/04/08	R157 2010/11/04	8.55	Put	Bond Future	614.0000	682.0000	11.075	0	0	0
2010/04/08	R157 2010/11/04	8.45	Call	Bond Future	2,592.0000	2,412.0000	(6.944)	0	0	0
2010/04/08	R157 2010/11/04	8.45	Put	Bond Future	743.0000	822.0000	10.633	0	0	0
2010/04/08	R186 2010/05/06			Bond Future	8.7800	8.8300	0.569	0.0000	0.0000	18,696
2010/04/08	R186 2010/05/06	9.00	Call	Bond Future	2,404.0000	2,024.0000	(15.807)	0	0	0
2010/04/08	R186 2010/05/06	9.00	Put	Bond Future	319.0000	418.0000	31.034	0	0	0
2010/04/08	R186 2010/08/05			Bond Future	8.8410	8.8930	0.588	0.0000	0.0000	2,231
2010/04/08	R186 2010/08/05	9.25	Call	Bond Future	4,784.0000	4,419.0000	(7.630)	0	0	0
2010/04/08	R186 2010/08/05	9.25	Put	Bond Future	1,010.0000	1,136.0000	12.475	0	0	0
2010/04/08	R186 2010/08/05	8.75	Call	Bond Future	2,018.0000	1,794.0000	(11.100)	0	0	1,300
2010/04/08	R186 2010/08/05	8.75	Put	Bond Future	2,884.0000	3,150.0000	9.223	0	0	0

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2010/04/08	R186 2010/08/05	9.75	Call	Bond Future	8,420.0000	7,973.0000	(5.309)	0	0	0
2010/04/08	R186 2010/08/05	9.75	Put	Bond Future	281.0000	325.0000	15.658	0	0	1,300
2010/04/08	R186 2010/08/05	10.00	Call	Bond Future	10,363.0000	9,896.0000	(4.506)	0	0	0
2010/04/08	R186 2010/08/05	10.00	Put	Bond Future	139.0000	162.0000	16.547	0	0	3,000
2010/04/08	R186 2010/11/04			Bond Future	8.8720	8.9250	0.597	0.0000	0.0000	0
2010/04/08	R186 2010/11/04	9.25	Call	Bond Future	5,515.0000	5,183.0000	(6.020)	0	0	0
2010/04/08	R186 2010/11/04	9.25	Put	Bond Future	2,061.0000	2,223.0000	7.860	0	0	0
2010/04/08	R186 2010/11/04	9.30	Call	Bond Future	5,803.0000	5,462.0000	(5.876)	0	0	0
2010/04/08	R186 2010/11/04	9.30	Put	Bond Future	1,903.0000	2,056.0000	8.040	0	0	0
2010/04/08	R186 2010/11/04	9.20	Call	Bond Future	5,233.0000	4,910.0000	(6.172)	0	0	0
2010/04/08	R186 2010/11/04	9.20	Put	Bond Future	2,227.0000	2,397.0000	7.634	0	0	0
2010/04/08	R201 2010/05/06			Bond Future	7.9360	7.9760	0.504	0.0000	0.0000	486
2010/04/08	R201 2010/05/06	8.50	Call	Bond Future	2,162.0000	2,010.0000	(7.031)	0	0	0
2010/04/08	R201 2010/05/06	8.50	Put	Bond Future	5.0000	8.0000	60.000	0	0	0
2010/04/08	R201 2010/08/05			Bond Future	8.0190	8.0610	0.524	0.0000	0.0000	0
2010/04/08	R201 2010/08/05	9.00	Call	Bond Future	3,601.0000	3,456.0000	(4.027)	0	0	0
2010/04/08	R201 2010/08/05	9.00	Put	Bond Future	67.0000	77.0000	14.925	0	0	0
2010/04/08	R201 2010/11/04			Bond Future	8.0340	8.0800	0.573	0.0000	0.0000	0
2010/04/08	R201 2010/11/04	8.50	Call	Bond Future	2,241.0000	2,127.0000	(5.087)	0	0	0
2010/04/08	R201 2010/11/04	8.50	Put	Bond Future	626.0000	673.0000	7.508	0	0	0
2010/04/08	R201 2010/11/04	8.55	Call	Bond Future	2,361.0000	2,244.0000	(4.956)	0	0	0
2010/04/08	R201 2010/11/04	8.55	Put	Bond Future	575.0000	618.0000	7.478	0	0	0
2010/04/08	R201 2010/11/04	8.45	Call	Bond Future	2,125.0000	2,014.0000	(5.224)	0	0	0
2010/04/08	R201 2010/11/04	8.45	Put	Bond Future	682.0000	732.0000	7.331	0	0	0
2010/04/08	R203 2010/05/06			Bond Future	8.4840	8.5340	0.589	0.0000	0.0000	1,710
2010/04/08	R203 2010/05/06	9.00	Call	Bond Future	2,726.0000	2,467.0000	(9.501)	0	0	0
2010/04/08	R203 2010/05/06	9.00	Put	Bond Future	17.0000	24.0000	41.176	0	0	0
2010/04/08	R203 2010/08/05			Bond Future	8.5630	8.6160	0.619	0.0000	0.0000	1,607
2010/04/08	R203 2010/08/05	9.25	Call	Bond Future	3,771.0000	3,538.0000	(6.179)	0	0	0
2010/04/08	R203 2010/08/05	9.25	Put	Bond Future	290.0000	331.0000	14.138	0	0	0
2010/04/08	R203 2010/11/04			Bond Future	8.6010	8.6560	0.639	0.0000	0.0000	0
2010/04/08	R203 2010/11/04	9.25	Call	Bond Future	3,822.0000	3,608.0000	(5.599)	0	0	0
2010/04/08	R203 2010/11/04	9.25	Put	Bond Future	618.0000	681.0000	10.194	0	0	0

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2010/04/08	R203 2010/11/04	9.30	Call	Bond Future	4,007.0000	3,788.0000	(5.465)	0	0	0
2010/04/08	R203 2010/11/04	9.30	Put	Bond Future	562.0000	620.0000	10.320	0	0	0
2010/04/08	R203 2010/11/04	9.20	Call	Bond Future	3,641.0000	3,432.0000	(5.740)	0	0	0
2010/04/08	R203 2010/11/04	9.20	Put	Bond Future	679.0000	747.0000	10.015	0	0	0
2010/04/08	R204 2010/05/06			Bond Future	8.5440	8.5940	0.585	0.0000	0.0000	1,552
2010/04/08	R204 2010/05/06	9.00	Call	Bond Future	2,669.0000	2,388.0000	(10.528)	0	0	200
2010/04/08	R204 2010/05/06	9.00	Put	Bond Future	32.0000	45.0000	40.625	0	0	0
2010/04/08	R204 2010/05/06	9.50	Call	Bond Future	5,422.0000	5,129.0000	(5.404)	0	0	0
2010/04/08	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/08	R204 2010/05/06	8.50	Put	Bond Future	756.0000	923.0000	22.090	0	0	0
2010/04/08	R204 2010/05/06	8.50	Call	Bond Future	497.0000	370.0000	(25.553)	0	0	200
2010/04/08	R204 2010/08/05			Bond Future	8.6190	8.6710	0.603	0.0000	0.0000	1,112
2010/04/08	R204 2010/08/05	9.25	Call	Bond Future	3,905.0000	3,657.0000	(6.351)	0	0	0
2010/04/08	R204 2010/08/05	9.25	Put	Bond Future	370.0000	420.0000	13.514	0	0	0
2010/04/08	R204 2010/11/04			Bond Future	8.6530	8.7070	0.624	0.0000	0.0000	0
2010/04/08	R204 2010/11/04	9.25	Call	Bond Future	4,110.0000	3,883.0000	(5.523)	0	0	0
2010/04/08	R204 2010/11/04	9.25	Put	Bond Future	835.0000	910.0000	8.982	0	0	0
2010/04/08	R204 2010/11/04	9.30	Call	Bond Future	4,307.0000	4,075.0000	(5.387)	0	0	0
2010/04/08	R204 2010/11/04	9.30	Put	Bond Future	764.0000	834.0000	9.162	0	0	0
2010/04/08	R204 2010/11/04	9.20	Call	Bond Future	3,917.0000	3,696.0000	(5.642)	0	0	0
2010/04/08	R204 2010/11/04	9.20	Put	Bond Future	911.0000	992.0000	8.891	0	0	0
2010/04/08	R206 2010/05/06			Bond Future	7.9320	7.9820	0.630	0.0000	0.0000	0
2010/04/08	R206 2010/05/06	8.75	Call	Bond Future	2,508.0000	2,352.0000	(6.220)	0	0	0
2010/04/08	R206 2010/05/06	8.75	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/08	R206 2010/08/05			Bond Future	8.0340	8.0880	0.672	0.0000	0.0000	0
2010/04/08	R206 2010/08/05	9.00	Call	Bond Future	2,812.0000	2,664.0000	(5.263)	0	0	0
2010/04/08	R206 2010/08/05	9.00	Put	Bond Future	43.0000	52.0000	20.930	0	0	0
2010/04/08	R206 2010/11/04			Bond Future	8.0490	8.1090	0.745	0.0000	0.0000	0
2010/04/08	R206 2010/11/04	8.50	Call	Bond Future	1,652.0000	1,536.0000	(7.022)	0	0	0
2010/04/08	R206 2010/11/04	8.50	Put	Bond Future	428.0000	476.0000	11.215	0	0	0
2010/04/08	R206 2010/11/04	8.55	Call	Bond Future	1,747.0000	1,628.0000	(6.812)	0	0	0
2010/04/08	R206 2010/11/04	8.55	Put	Bond Future	388.0000	433.0000	11.598	0	0	0
2010/04/08	R206 2010/11/04	8.45	Call	Bond Future	1,559.0000	1,446.0000	(7.248)	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
2010/04/08	R206 2010/11/04	8.45	Put	Bond Future	470.0000	521.0000	10.851	0	0	0
2010/04/08	R207 2010/05/06			Bond Future	8.6540	8.7030	0.566	0.0000	0.0000	737
2010/04/08	R207 2010/05/06	9.25	Call	Bond Future	3,544.0000	3,251.0000	(8.267)	0	0	0
2010/04/08	R207 2010/05/06	9.25	Put	Bond Future	11.0000	15.0000	36.364	0	0	0
2010/04/08	R207 2010/08/05			Bond Future	8.7270	8.7790	0.596	0.0000	0.0000	0
2010/04/08	R207 2010/08/05	9.50	Call	Bond Future	4,725.0000	4,455.0000	(5.714)	0	0	0
2010/04/08	R207 2010/08/05	9.50	Put	Bond Future	273.0000	312.0000	14.286	0	0	0
2010/04/08	R207 2010/11/04			Bond Future	8.7600	8.8140	0.616	0.0000	0.0000	0
2010/04/08	R207 2010/11/04	9.25	Call	Bond Future	3,898.0000	3,675.0000	(5.721)	0	0	0
2010/04/08	R207 2010/11/04	9.25	Put	Bond Future	1,093.0000	1,185.0000	8.417	0	0	0
2010/04/08	R207 2010/11/04	9.30	Call	Bond Future	4,092.0000	3,863.0000	(5.596)	0	0	0
2010/04/08	R207 2010/11/04	9.30	Put	Bond Future	1,008.0000	1,093.0000	8.433	0	0	0
2010/04/08	R207 2010/11/04	9.20	Call	Bond Future	3,709.0000	3,492.0000	(5.851)	0	0	0
2010/04/08	R207 2010/11/04	9.20	Put	Bond Future	1,185.0000	1,283.0000	8.270	0	0	0
2010/04/08	R208 2010/05/06			Bond Future	8.7310	8.7910	0.687	0.0000	0.0000	5,004
2010/04/08	R208 2010/05/06	9.25	Call	Bond Future	3,209.0000	2,843.0000	(11.405)	0	0	0
2010/04/08	R208 2010/05/06	9.25	Put	Bond Future	20.0000	31.0000	55.000	0	0	0
2010/04/08	R208 2010/08/05			Bond Future	8.7990	8.8610	0.705	0.0000	0.0000	1,249
2010/04/08	R208 2010/08/05	9.50	Call	Bond Future	4,541.0000	4,216.0000	(7.157)	0	0	0
2010/04/08	R208 2010/08/05	9.50	Put	Bond Future	347.0000	404.0000	16.427	0	0	0
2010/04/08	R208 2010/11/04			Bond Future	8.8340	8.8980	0.724	0.0000	0.0000	0
2010/04/08	R208 2010/11/04	9.25	Call	Bond Future	3,548.0000	3,279.0000	(7.582)	0	0	0
2010/04/08	R208 2010/11/04	9.25	Put	Bond Future	1,065.0000	1,184.0000	11.174	0	0	0
2010/04/08	R208 2010/11/04	9.30	Call	Bond Future	3,748.0000	3,471.0000	(7.391)	0	0	0
2010/04/08	R208 2010/11/04	9.30	Put	Bond Future	973.0000	1,084.0000	11.408	0	0	0
2010/04/08	R208 2010/11/04	9.20	Call	Bond Future	3,354.0000	3,093.0000	(7.782)	0	0	0
2010/04/08	R208 2010/11/04	9.20	Put	Bond Future	1,164.0000	1,292.0000	10.997	0	0	0
2010/04/08	R209 2010/05/06			Bond Future	8.7850	8.8350	0.569	0.0000	0.0000	1,798
2010/04/08	R209 2010/05/06	8.50	Call	Bond Future	144.0000	91.0000	(36.806)	0	0	0
2010/04/08	R209 2010/05/06	8.50	Put	Bond Future	2,482.0000	2,827.0000	13.900	0	0	0
2010/04/08	R209 2010/08/05			Bond Future	8.8320	8.8830	0.577	0.0000	0.0000	0
2010/04/08	R209 2010/08/05	8.75	Call	Bond Future	1,722.0000	1,534.0000	(10.918)	0	0	0
2010/04/08	R209 2010/08/05	8.75	Put	Bond Future	2,376.0000	2,591.0000	9.049	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
2010/04/08	R209 2010/11/04			Bond Future	8.8550	8.9080	0.599	0.0000	0.0000	0
2010/04/08	R209 2010/11/04	9.00	Call	Bond Future	3,514.0000	3,270.0000	(6.944)	0	0	0
2010/04/08	R209 2010/11/04	9.00	Put	Bond Future	2,385.0000	2,557.0000	7.212	0	0	0
2010/04/08	R209 2010/11/04	9.05	Call	Bond Future	3,725.0000	3,473.0000	(6.765)	0	0	0
2010/04/08	R209 2010/11/04	9.05	Put	Bond Future	2,214.0000	2,378.0000	7.407	0	0	0
2010/04/08	R209 2010/11/04	8.95	Call	Bond Future	3,309.0000	3,074.0000	(7.102)	0	0	0
2010/04/08	R209 2010/11/04	8.95	Put	Bond Future	2,566.0000	2,747.0000	7.054	0	0	0
2010/04/08	TRT1 2010/05/06			Index Future	312.5460	311.6220	(0.296)	0.0000	0.0000	100
Total										76031.00