



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for: 20/04/2010

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
2010/04/20	AL7T 2010/05/06			Index Future	344.0800	345.1740	0.318	0.0000	0.0000	58
2010/04/20	ALBI 2010/05/06			Index Future	316.7310	317.6580	0.293	0.0000	0.0000	1,047
2010/04/20	ALBI 2010/08/05			Index Future	316.7810	317.7050	0.292	0.0000	0.0000	0
2010/04/20	CRD1 2010/05/06			Index Future	138.3300	138.5970	0.193	0.0000	0.0000	2
2010/04/20	GOVI 2010/05/06			GOVI	318.2480	319.1960	0.298	0.0000	0.0000	324
2010/04/20	GOVI 2010/05/06	309.80	Call	GOVI	85,086.0000	94,252.0000	10.773	0	0	0
2010/04/20	GOVI 2010/05/06	309.80	Put	GOVI	606.0000	292.0000	(51.815)	0	0	0
2010/04/20	GOVI 2010/08/05			GOVI	323.7540	324.7170	0.297	0.0000	0.0000	0
2010/04/20	GOVI 2010/08/05	315.60	Call	GOVI	97,462.0000	104,823.0000	7.553	0	0	0
2010/04/20	GOVI 2010/08/05	315.60	Put	GOVI	15,922.0000	13,653.0000	(14.251)	0	0	0
2010/04/20	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/20	ILBI 2010/05/06			Index Future	362.5020	362.9030	0.111	0.0000	0.0000	497
2010/04/20	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/20	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/20	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/20	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/20	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/20	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/20	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/20	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6150	0.227	0.0000	0.0000	500
2010/04/20	JBAF 2010/05/19			Jibar Tradeable Future	6.4000	6.4400	0.625	0.0000	0.0000	0
2010/04/20	JBAF 2010/06/15			Jibar Tradeable Future	6.4080	6.4160	0.125	0.0000	0.0000	0
2010/04/20	JBAF 2010/07/21			Jibar Tradeable Future	6.3800	6.3600	(0.313)	0.0000	0.0000	1,000
2010/04/20	JBAF 2010/08/18			Jibar Tradeable Future	6.3810	6.3610	(0.313)	0.0000	0.0000	1,000
2010/04/20	JBAF 2010/09/15			Jibar Tradeable Future	6.3890	6.3690	(0.313)	0.0000	0.0000	1,000
2010/04/20	JBAF 2010/12/15			Jibar Tradeable Future	6.4390	6.4180	(0.326)	0.0000	0.0000	0
2010/04/20	JBAF 2011/03/16			Jibar Tradeable Future	6.6050	6.5710	(0.515)	0.0000	0.0000	5,000
2010/04/20	JBAF 2011/06/15			Jibar Tradeable Future	6.8880	6.8440	(0.639)	0.0000	0.0000	5,000
2010/04/20	JBAF 2011/09/21			Jibar Tradeable Future	7.2620	7.2180	(0.606)	0.0000	0.0000	3,500
2010/04/20	JBAF 2011/12/21			Jibar Tradeable Future	7.5740	7.5310	(0.568)	0.0000	0.0000	7,500
2010/04/20	JBAF 2012/03/20			Jibar Tradeable Future	7.6790	7.6380	(0.534)	0.0000	0.0000	0
2010/04/20	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/20	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/20	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/20	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/20	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/20	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/20	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/20	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/20	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/20	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/20	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/20	OTH1 2010/05/06			Index Future	308.1170	308.9340	0.265	0.0000	0.0000	3
2010/04/20	R155 2010/05/06			Bond Future	6.8860	6.8260	(0.871)	0.0000	0.0000	0
2010/04/20	R155 2010/05/06	7.50	Call	Bond Future	792.0000	869.0000	9.722	0	0	0
2010/04/20	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R155 2010/05/06	7.55	Call	Bond Future	856.0000	933.0000	8.995	0	0	0
2010/04/20	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/20	R155 2010/05/06	7.45	Call	Bond Future	727.0000	805.0000	10.729	0	0	0
2010/04/20	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R157 2010/05/06			Bond Future	7.8030	7.7520	(0.654)	0.0000	0.0000	6,105
2010/04/20	R157 2010/05/06	8.50	Call	Bond Future	3,392.0000	3,645.0000	7.459	0	0	0
2010/04/20	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R157 2010/05/06	8.00	Call	Bond Future	1,047.0000	1,264.0000	20.726	0	0	0
2010/04/20	R157 2010/05/06	8.00	Put	Bond Future	76.0000	40.0000	(47.368)	0	0	0
2010/04/20	R157 2010/05/06	7.90	Call	Bond Future	666.0000	844.0000	26.727	0	0	10
2010/04/20	R157 2010/05/06	7.90	Put	Bond Future	187.0000	112.0000	(40.107)	0	0	0
2010/04/20	R157 2010/08/05			Bond Future	7.8680	7.8140	(0.686)	0.0000	0.0000	0
2010/04/20	R157 2010/08/05	8.75	Call	Bond Future	4,155.0000	4,394.0000	5.752	0	0	0
2010/04/20	R157 2010/08/05	8.75	Put	Bond Future	77.0000	61.0000	(20.779)	0	0	0
2010/04/20	R157 2010/08/05	8.50	Call	Bond Future	3,125.0000	3,346.0000	7.072	0	0	0
2010/04/20	R157 2010/08/05	8.50	Put	Bond Future	185.0000	151.0000	(18.378)	0	0	500
2010/04/20	R157 2010/08/05	9.00	Call	Bond Future	5,231.0000	5,480.0000	4.760	0	0	0
2010/04/20	R157 2010/08/05	9.00	Put	Bond Future	29.0000	22.0000	(24.138)	0	0	0
2010/04/20	R157 2010/08/05	8.25	Put	Bond Future	395.0000	332.0000	(15.949)	0	0	0
2010/04/20	R157 2010/08/05	8.25	Call	Bond Future	2,183.0000	2,375.0000	8.795	0	0	500
2010/04/20	R157 2010/11/04			Bond Future	7.8770	7.8190	(0.736)	0.0000	0.0000	0
2010/04/20	R157 2010/11/04	8.50	Call	Bond Future	3,268.0000	3,471.0000	6.212	0	0	0
2010/04/20	R157 2010/11/04	8.50	Put	Bond Future	498.0000	439.0000	(11.847)	0	0	0
2010/04/20	R157 2010/11/04	8.55	Call	Bond Future	3,441.0000	3,649.0000	6.045	0	0	0
2010/04/20	R157 2010/11/04	8.55	Put	Bond Future	453.0000	399.0000	(11.921)	0	0	0
2010/04/20	R157 2010/11/04	8.45	Call	Bond Future	3,095.0000	3,294.0000	6.430	0	0	0
2010/04/20	R157 2010/11/04	8.45	Put	Bond Future	545.0000	482.0000	(11.560)	0	0	0
2010/04/20	R186 2010/05/06			Bond Future	8.7430	8.6920	(0.583)	0.0000	0.0000	17,729
2010/04/20	R186 2010/05/06	9.00	Call	Bond Future	2,552.0000	2,993.0000	17.281	0	0	0
2010/04/20	R186 2010/05/06	9.00	Put	Bond Future	111.0000	58.0000	(47.748)	0	0	0
2010/04/20	R186 2010/08/05			Bond Future	8.8030	8.7500	(0.602)	0.0000	0.0000	2,722
2010/04/20	R186 2010/08/05	9.25	Call	Bond Future	4,955.0000	5,342.0000	7.810	0	0	0
2010/04/20	R186 2010/08/05	9.25	Put	Bond Future	821.0000	703.0000	(14.373)	0	0	0
2010/04/20	R186 2010/08/05	8.75	Call	Bond Future	2,062.0000	2,300.0000	11.542	0	0	1,300
2010/04/20	R186 2010/08/05	8.75	Put	Bond Future	2,567.0000	2,300.0000	(10.401)	0	0	0

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2010/04/20	R186 2010/08/05	9.75	Call	Bond Future	8,701.0000	9,169.0000	5.379	0	0	0
2010/04/20	R186 2010/08/05	9.75	Put	Bond Future	202.0000	165.0000	(18.317)	0	0	1,300
2010/04/20	R186 2010/08/05	10.00	Call	Bond Future	10,677.0000	11,164.0000	4.561	0	0	0
2010/04/20	R186 2010/08/05	10.00	Put	Bond Future	93.0000	74.0000	(20.430)	0	0	3,000
2010/04/20	R186 2010/11/04			Bond Future	8.8330	8.7790	(0.611)	0.0000	0.0000	0
2010/04/20	R186 2010/11/04	9.25	Call	Bond Future	5,565.0000	5,914.0000	6.271	0	0	0
2010/04/20	R186 2010/11/04	9.25	Put	Bond Future	1,745.0000	1,585.0000	(9.169)	0	0	0
2010/04/20	R186 2010/11/04	9.30	Call	Bond Future	5,875.0000	6,234.0000	6.111	0	0	0
2010/04/20	R186 2010/11/04	9.30	Put	Bond Future	1,610.0000	1,460.0000	(9.317)	0	0	0
2010/04/20	R186 2010/11/04	9.20	Call	Bond Future	5,261.0000	5,601.0000	6.463	0	0	0
2010/04/20	R186 2010/11/04	9.20	Put	Bond Future	1,889.0000	1,720.0000	(8.947)	0	0	0
2010/04/20	R186 2010/11/04	8.75	Put	Bond Future	3,687.0000	3,418.0000	(7.296)	0	0	0
2010/04/20	R186 2010/11/04	8.75	Call	Bond Future	2,903.0000	3,143.0000	8.267	0	0	7,500
2010/04/20	R201 2010/05/06			Bond Future	7.7340	7.6730	(0.789)	0.0000	0.0000	486
2010/04/20	R201 2010/05/06	8.50	Call	Bond Future	2,943.0000	3,182.0000	8.121	0	0	0
2010/04/20	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R201 2010/08/05			Bond Future	7.8030	7.7370	(0.846)	0.0000	0.0000	688
2010/04/20	R201 2010/08/05	9.00	Call	Bond Future	4,355.0000	4,594.0000	5.488	0	0	0
2010/04/20	R201 2010/08/05	9.00	Put	Bond Future	23.0000	16.0000	(30.435)	0	0	0
2010/04/20	R201 2010/11/04			Bond Future	7.8050	7.7350	(0.897)	0.0000	0.0000	0
2010/04/20	R201 2010/11/04	8.50	Call	Bond Future	2,767.0000	2,965.0000	7.156	0	0	0
2010/04/20	R201 2010/11/04	8.50	Put	Bond Future	347.0000	297.0000	(14.409)	0	0	0
2010/04/20	R201 2010/11/04	8.55	Call	Bond Future	2,906.0000	3,108.0000	6.951	0	0	0
2010/04/20	R201 2010/11/04	8.55	Put	Bond Future	314.0000	269.0000	(14.331)	0	0	0
2010/04/20	R201 2010/11/04	8.45	Call	Bond Future	2,630.0000	2,824.0000	7.376	0	0	0
2010/04/20	R201 2010/11/04	8.45	Put	Bond Future	381.0000	328.0000	(13.911)	0	0	0
2010/04/20	R203 2010/05/06			Bond Future	8.3650	8.3140	(0.610)	0.0000	0.0000	1,710
2010/04/20	R203 2010/05/06	9.00	Call	Bond Future	3,348.0000	3,623.0000	8.214	0	0	0
2010/04/20	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R203 2010/08/05			Bond Future	8.4380	8.3840	(0.640)	0.0000	0.0000	1,607
2010/04/20	R203 2010/08/05	9.25	Call	Bond Future	4,300.0000	4,553.0000	5.884	0	0	0
2010/04/20	R203 2010/08/05	9.25	Put	Bond Future	168.0000	138.0000	(17.857)	0	0	0
2010/04/20	R203 2010/11/04			Bond Future	8.4720	8.4160	(0.661)	0.0000	0.0000	0

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2010/04/20	R203 2010/11/04	9.25	Call	Bond Future	4,345.0000	4,576.0000	5.316	0	0	0
2010/04/20	R203 2010/11/04	9.25	Put	Bond Future	489.0000	434.0000	(11.247)	0	0	0
2010/04/20	R203 2010/11/04	9.30	Call	Bond Future	4,544.0000	4,779.0000	5.172	0	0	0
2010/04/20	R203 2010/11/04	9.30	Put	Bond Future	446.0000	396.0000	(11.211)	0	0	0
2010/04/20	R203 2010/11/04	9.20	Call	Bond Future	4,149.0000	4,376.0000	5.471	0	0	0
2010/04/20	R203 2010/11/04	9.20	Put	Bond Future	535.0000	476.0000	(11.028)	0	0	0
2010/04/20	R204 2010/05/06			Bond Future	8.4650	8.4240	(0.484)	0.0000	0.0000	1,552
2010/04/20	R204 2010/05/06	9.00	Call	Bond Future	3,105.0000	3,347.0000	7.794	0	0	200
2010/04/20	R204 2010/05/06	9.00	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/04/20	R204 2010/05/06	9.50	Call	Bond Future	5,889.0000	6,132.0000	4.126	0	0	0
2010/04/20	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/20	R204 2010/05/06	8.50	Put	Bond Future	378.0000	270.0000	(28.571)	0	0	0
2010/04/20	R204 2010/05/06	8.50	Call	Bond Future	585.0000	720.0000	23.077	0	0	200
2010/04/20	R204 2010/08/05			Bond Future	8.5370	8.4940	(0.504)	0.0000	0.0000	1,112
2010/04/20	R204 2010/08/05	9.25	Call	Bond Future	4,257.0000	4,472.0000	5.051	0	0	0
2010/04/20	R204 2010/08/05	9.25	Put	Bond Future	250.0000	217.0000	(13.200)	0	0	0
2010/04/20	R204 2010/11/04			Bond Future	8.5690	8.5240	(0.525)	0.0000	0.0000	0
2010/04/20	R204 2010/11/04	9.25	Call	Bond Future	4,420.0000	4,616.0000	4.434	0	0	0
2010/04/20	R204 2010/11/04	9.25	Put	Bond Future	672.0000	614.0000	(8.631)	0	0	0
2010/04/20	R204 2010/11/04	9.30	Call	Bond Future	4,632.0000	4,832.0000	4.318	0	0	0
2010/04/20	R204 2010/11/04	9.30	Put	Bond Future	616.0000	562.0000	(8.766)	0	0	0
2010/04/20	R204 2010/11/04	9.20	Call	Bond Future	4,211.0000	4,403.0000	4.559	0	0	0
2010/04/20	R204 2010/11/04	9.20	Put	Bond Future	732.0000	670.0000	(8.470)	0	0	0
2010/04/20	R206 2010/05/06			Bond Future	7.7070	7.6550	(0.675)	0.0000	0.0000	0
2010/04/20	R206 2010/05/06	8.75	Call	Bond Future	3,211.0000	3,375.0000	5.107	0	0	0
2010/04/20	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/20	R206 2010/08/05			Bond Future	7.7900	7.7340	(0.719)	0.0000	0.0000	0
2010/04/20	R206 2010/08/05	9.00	Call	Bond Future	3,495.0000	3,657.0000	4.635	0	0	0
2010/04/20	R206 2010/08/05	9.00	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2010/04/20	R206 2010/11/04			Bond Future	7.7880	7.7280	(0.770)	0.0000	0.0000	0
2010/04/20	R206 2010/11/04	8.50	Call	Bond Future	2,185.0000	2,319.0000	6.133	0	0	0
2010/04/20	R206 2010/11/04	8.50	Put	Bond Future	244.0000	212.0000	(13.115)	0	0	0
2010/04/20	R206 2010/11/04	8.55	Call	Bond Future	2,296.0000	2,432.0000	5.923	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
2010/04/20	R206 2010/11/04	8.55	Put	Bond Future	220.0000	191.0000	(13.182)	0	0	0
2010/04/20	R206 2010/11/04	8.45	Call	Bond Future	2,077.0000	2,209.0000	6.355	0	0	0
2010/04/20	R206 2010/11/04	8.45	Put	Bond Future	271.0000	237.0000	(12.546)	0	0	0
2010/04/20	R207 2010/05/06			Bond Future	8.5950	8.5340	(0.710)	0.0000	0.0000	737
2010/04/20	R207 2010/05/06	9.25	Call	Bond Future	3,894.0000	4,267.0000	9.579	0	0	0
2010/04/20	R207 2010/05/06	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/20	R207 2010/08/05			Bond Future	8.6670	8.6030	(0.738)	0.0000	0.0000	0
2010/04/20	R207 2010/08/05	9.50	Call	Bond Future	5,001.0000	5,346.0000	6.899	0	0	0
2010/04/20	R207 2010/08/05	9.50	Put	Bond Future	191.0000	153.0000	(19.895)	0	0	0
2010/04/20	R207 2010/11/04			Bond Future	8.6980	8.6320	(0.759)	0.0000	0.0000	0
2010/04/20	R207 2010/11/04	9.25	Call	Bond Future	4,049.0000	4,335.0000	7.063	0	0	0
2010/04/20	R207 2010/11/04	9.25	Put	Bond Future	881.0000	779.0000	(11.578)	0	0	0
2010/04/20	R207 2010/11/04	9.30	Call	Bond Future	4,259.0000	4,551.0000	6.856	0	0	0
2010/04/20	R207 2010/11/04	9.30	Put	Bond Future	812.0000	715.0000	(11.946)	0	0	0
2010/04/20	R207 2010/11/04	9.20	Call	Bond Future	3,843.0000	4,123.0000	7.286	0	0	0
2010/04/20	R207 2010/11/04	9.20	Put	Bond Future	956.0000	848.0000	(11.297)	0	0	0
2010/04/20	R208 2010/05/06			Bond Future	8.6330	8.5720	(0.707)	0.0000	0.0000	5,004
2010/04/20	R208 2010/05/06	9.25	Call	Bond Future	3,810.0000	4,198.0000	10.184	0	0	0
2010/04/20	R208 2010/05/06	9.25	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/20	R208 2010/08/05			Bond Future	8.6970	8.6340	(0.724)	0.0000	0.0000	1,249
2010/04/20	R208 2010/08/05	9.50	Call	Bond Future	5,045.0000	5,397.0000	6.977	0	0	0
2010/04/20	R208 2010/08/05	9.50	Put	Bond Future	218.0000	175.0000	(19.725)	0	0	0
2010/04/20	R208 2010/11/04			Bond Future	8.7300	8.6650	(0.745)	0.0000	0.0000	0
2010/04/20	R208 2010/11/04	9.25	Call	Bond Future	4,035.0000	4,328.0000	7.261	0	0	0
2010/04/20	R208 2010/11/04	9.25	Put	Bond Future	916.0000	809.0000	(11.681)	0	0	0
2010/04/20	R208 2010/11/04	9.30	Call	Bond Future	4,252.0000	4,552.0000	7.056	0	0	0
2010/04/20	R208 2010/11/04	9.30	Put	Bond Future	841.0000	740.0000	(12.010)	0	0	0
2010/04/20	R208 2010/11/04	9.20	Call	Bond Future	3,823.0000	4,109.0000	7.481	0	0	0
2010/04/20	R208 2010/11/04	9.20	Put	Bond Future	998.0000	883.0000	(11.523)	0	0	0
2010/04/20	R209 2010/05/06			Bond Future	8.7190	8.6990	(0.229)	0.0000	0.0000	1,798
2010/04/20	R209 2010/05/06	8.50	Call	Bond Future	110.0000	122.0000	10.909	0	0	0
2010/04/20	R209 2010/05/06	8.50	Put	Bond Future	1,917.0000	1,767.0000	(7.825)	0	0	0
2010/04/20	R209 2010/08/05			Bond Future	8.7640	8.7430	(0.240)	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
2010/04/20	R209 2010/08/05	8.75	Call	Bond Future	1,879.0000	1,956.0000	4.098	0	0	0
2010/04/20	R209 2010/08/05	8.75	Put	Bond Future	1,991.0000	1,900.0000	(4.571)	0	0	0
2010/04/20	R209 2010/11/04			Bond Future	8.7880	8.7660	(0.250)	0.0000	0.0000	0
2010/04/20	R209 2010/11/04	9.00	Call	Bond Future	3,641.0000	3,743.0000	2.801	0	0	0
2010/04/20	R209 2010/11/04	9.00	Put	Bond Future	1,981.0000	1,908.0000	(3.685)	0	0	0
2010/04/20	R209 2010/11/04	9.05	Call	Bond Future	3,876.0000	3,982.0000	2.735	0	0	0
2010/04/20	R209 2010/11/04	9.05	Put	Bond Future	1,834.0000	1,764.0000	(3.817)	0	0	0
2010/04/20	R209 2010/11/04	8.95	Call	Bond Future	3,416.0000	3,514.0000	2.869	0	0	0
2010/04/20	R209 2010/11/04	8.95	Put	Bond Future	2,142.0000	2,064.0000	(3.641)	0	0	0
2010/04/20	TRT1 2010/05/06			Index Future	314.3450	315.2760	0.296	0.0000	0.0000	100
<b>Total</b>										<b>83740.00</b>