



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 26/04/2010

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
2010/04/26	AL7T 2010/05/06			Index Future	345.0150	345.5310	0.150	0.0000	0.0000	58
2010/04/26	ALBI 2010/05/06			Index Future	317.5070	318.0010	0.156	0.0000	0.0000	987
2010/04/26	ALBI 2010/08/05			Index Future	317.5410	318.0320	0.155	0.0000	0.0000	0
2010/04/26	CRD1 2010/05/06			Index Future	138.4240	138.5990	0.126	0.0000	0.0000	2
2010/04/26	GOVI 2010/05/06			GOVI	319.0030	319.4710	0.147	0.0000	0.0000	325
2010/04/26	GOVI 2010/05/06	309.80	Call	GOVI	92,187.0000	96,744.0000	4.943	0	0	0
2010/04/26	GOVI 2010/05/06	309.80	Put	GOVI	157.0000	34.0000	(78.344)	0	0	0
2010/04/26	GOVI 2010/08/05			GOVI	324.5110	324.9860	0.146	0.0000	0.0000	0
2010/04/26	GOVI 2010/08/05	315.60	Call	GOVI	102,724.0000	106,056.0000	3.244	0	0	0
2010/04/26	GOVI 2010/08/05	315.60	Put	GOVI	13,614.0000	12,196.0000	(10.416)	0	0	0
2010/04/26	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/26	ILBI 2010/05/06			Index Future	363.8050	363.9950	0.052	0.0000	0.0000	497
2010/04/26	J153 2010/08/31			Interest Rate Swap	6.8941	6.8941	0.000	0.0000	0.0000	0
2010/04/26	J157 2015/09/15			Interest Rate Swap	8.8220	8.8220	0.000	0.0000	0.0000	0
2010/04/26	J186 2026/12/21			Interest Rate Swap	8.6830	8.6830	0.000	0.0000	0.0000	0
2010/04/26	J201 2014/12/22			Interest Rate Swap	8.6550	8.6550	0.000	0.0000	0.0000	0
2010/04/26	J203 2017/09/15			Interest Rate Swap	8.9750	8.9750	0.000	0.0000	0.0000	0
2010/04/26	J204 2018/12/21			Interest Rate Swap	8.9620	8.9620	0.000	0.0000	0.0000	0

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2010/04/26	J207 2020/01/15			Interest Rate Swap	8.9970	8.9970	0.000	0.0000	0.0000	0
2010/04/26	JBAF 2010/05/19			Jibar Tradeable Future	6.4400	6.4400	0.000	0.0000	0.0000	0
2010/04/26	JBAF 2010/06/15			Jibar Tradeable Future	6.4160	6.4160	0.000	0.0000	0.0000	0
2010/04/26	JBAF 2010/07/21			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/26	JBAF 2010/08/18			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/26	JBAF 2010/09/15			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	1,000
2010/04/26	JBAF 2010/10/20			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	0
2010/04/26	JBAF 2010/12/15			Jibar Tradeable Future	6.4190	6.4190	0.000	0.0000	0.0000	0
2010/04/26	JBAF 2011/03/16			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	5,500
2010/04/26	JBAF 2011/06/15			Jibar Tradeable Future	6.8240	6.8240	0.000	0.0000	0.0000	4,500
2010/04/26	JBAF 2011/09/21			Jibar Tradeable Future	7.2000	7.2000	0.000	0.0000	0.0000	3,500
2010/04/26	JBAF 2011/12/21			Jibar Tradeable Future	7.5100	7.5100	0.000	0.0000	0.0000	7,500
2010/04/26	JBAF 2012/03/20			Jibar Tradeable Future	7.6220	7.6220	0.000	0.0000	0.0000	0
2010/04/26	JFRA 2010/05/06			Jibar Tradeable Future	7.1210	7.1210	0.000	0.0000	0.0000	0
2010/04/26	JFRA 2010/08/05			Jibar Tradeable Future	7.3290	7.3290	0.000	0.0000	0.0000	0
2010/04/26	JFRA 2010/11/04			Jibar Tradeable Future	7.6600	7.6600	0.000	0.0000	0.0000	0
2010/04/26	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/26	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/26	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	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
2010/04/26	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/26	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/26	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/26	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/26	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/26	OTH1 2010/05/06			Index Future	308.9940	309.6090	0.199	0.0000	0.0000	3
2010/04/26	R155 2010/05/06			Bond Future	6.8460	6.8210	(0.365)	0.0000	0.0000	0
2010/04/26	R155 2010/05/06	7.50	Call	Bond Future	843.0000	876.0000	3.915	0	0	0
2010/04/26	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R155 2010/05/06	7.55	Call	Bond Future	908.0000	940.0000	3.524	0	0	0
2010/04/26	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/26	R155 2010/05/06	7.45	Call	Bond Future	779.0000	812.0000	4.236	0	0	0
2010/04/26	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R157 2010/05/06			Bond Future	7.7690	7.7480	(0.270)	0.0000	0.0000	6,141
2010/04/26	R157 2010/05/06	8.50	Call	Bond Future	3,561.0000	3,665.0000	2.921	0	0	0
2010/04/26	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R157 2010/05/06	8.00	Call	Bond Future	1,172.0000	1,257.0000	7.253	0	0	0
2010/04/26	R157 2010/05/06	8.00	Put	Bond Future	32.0000	13.0000	(59.375)	0	0	0
2010/04/26	R157 2010/05/06	7.90	Call	Bond Future	751.0000	809.0000	7.723	0	0	10
2010/04/26	R157 2010/05/06	7.90	Put	Bond Future	103.0000	57.0000	(44.660)	0	0	0
2010/04/26	R157 2010/08/05			Bond Future	7.8320	7.8090	(0.294)	0.0000	0.0000	0
2010/04/26	R157 2010/08/05	8.75	Call	Bond Future	4,309.0000	4,409.0000	2.321	0	0	0
2010/04/26	R157 2010/08/05	8.75	Put	Bond Future	61.0000	52.0000	(14.754)	0	0	0
2010/04/26	R157 2010/08/05	8.50	Call	Bond Future	3,263.0000	3,353.0000	2.758	0	0	0
2010/04/26	R157 2010/08/05	8.50	Put	Bond Future	153.0000	134.0000	(12.418)	0	0	500
2010/04/26	R157 2010/08/05	9.00	Call	Bond Future	5,394.0000	5,499.0000	1.947	0	0	0
2010/04/26	R157 2010/08/05	9.00	Put	Bond Future	22.0000	18.0000	(18.182)	0	0	0
2010/04/26	R157 2010/08/05	8.25	Put	Bond Future	340.0000	305.0000	(10.294)	0	0	0
2010/04/26	R157 2010/08/05	8.25	Call	Bond Future	2,298.0000	2,372.0000	3.220	0	0	500
2010/04/26	R157 2010/11/04			Bond Future	7.8400	7.8160	(0.306)	0.0000	0.0000	0
2010/04/26	R157 2010/11/04	8.50	Call	Bond Future	3,388.0000	3,466.0000	2.302	0	0	0
2010/04/26	R157 2010/11/04	8.50	Put	Bond Future	451.0000	421.0000	(6.652)	0	0	0
2010/04/26	R157 2010/11/04	8.55	Call	Bond Future	3,564.0000	3,644.0000	2.245	0	0	0
2010/04/26	R157 2010/11/04	8.55	Put	Bond Future	408.0000	380.0000	(6.863)	0	0	0
2010/04/26	R157 2010/11/04	8.45	Call	Bond Future	3,212.0000	3,288.0000	2.366	0	0	0
2010/04/26	R157 2010/11/04	8.45	Put	Bond Future	495.0000	462.0000	(6.667)	0	0	0
2010/04/26	R186 2010/05/06			Bond Future	8.6780	8.6680	(0.115)	0.0000	0.0000	17,806
2010/04/26	R186 2010/05/06	9.00	Call	Bond Future	3,101.0000	3,180.0000	2.548	0	0	0
2010/04/26	R186 2010/05/06	9.00	Put	Bond Future	30.0000	11.0000	(63.333)	0	0	0
2010/04/26	R186 2010/08/05			Bond Future	8.7360	8.7250	(0.126)	0.0000	0.0000	2,722
2010/04/26	R186 2010/08/05	9.25	Call	Bond Future	5,425.0000	5,487.0000	1.143	0	0	0
2010/04/26	R186 2010/08/05	9.25	Put	Bond Future	652.0000	608.0000	(6.748)	0	0	0
2010/04/26	R186 2010/08/05	8.75	Call	Bond Future	2,337.0000	2,359.0000	0.941	0	0	1,300
2010/04/26	R186 2010/08/05	8.75	Put	Bond Future	2,203.0000	2,119.0000	(3.813)	0	0	0

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2010/04/26	R186 2010/08/05	9.75	Call	Bond Future	9,285.0000	9,375.0000	0.969	0	0	0
2010/04/26	R186 2010/08/05	9.75	Put	Bond Future	147.0000	131.0000	(10.884)	0	0	1,300
2010/04/26	R186 2010/08/05	10.00	Call	Bond Future	11,288.0000	11,386.0000	0.868	0	0	0
2010/04/26	R186 2010/08/05	10.00	Put	Bond Future	64.0000	57.0000	(10.938)	0	0	3,000
2010/04/26	R186 2010/11/04			Bond Future	8.7660	8.7550	(0.125)	0.0000	0.0000	0
2010/04/26	R186 2010/11/04	9.25	Call	Bond Future	5,980.0000	6,033.0000	0.886	0	0	0
2010/04/26	R186 2010/11/04	9.25	Put	Bond Future	1,528.0000	1,477.0000	(3.338)	0	0	0
2010/04/26	R186 2010/11/04	9.30	Call	Bond Future	6,302.0000	6,358.0000	0.889	0	0	0
2010/04/26	R186 2010/11/04	9.30	Put	Bond Future	1,405.0000	1,357.0000	(3.416)	0	0	0
2010/04/26	R186 2010/11/04	9.20	Call	Bond Future	5,664.0000	5,715.0000	0.900	0	0	0
2010/04/26	R186 2010/11/04	9.20	Put	Bond Future	1,660.0000	1,607.0000	(3.193)	0	0	0
2010/04/26	R186 2010/11/04	8.75	Put	Bond Future	3,332.0000	3,255.0000	(2.311)	0	0	0
2010/04/26	R186 2010/11/04	8.75	Call	Bond Future	3,180.0000	3,208.0000	0.881	0	0	7,500
2010/04/26	R201 2010/05/06			Bond Future	7.7300	7.7090	(0.272)	0.0000	0.0000	486
2010/04/26	R201 2010/05/06	8.50	Call	Bond Future	2,959.0000	3,041.0000	2.771	0	0	0
2010/04/26	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R201 2010/08/05			Bond Future	7.7980	7.7750	(0.295)	0.0000	0.0000	688
2010/04/26	R201 2010/08/05	9.00	Call	Bond Future	4,370.0000	4,452.0000	1.876	0	0	0
2010/04/26	R201 2010/08/05	9.00	Put	Bond Future	19.0000	16.0000	(15.789)	0	0	0
2010/04/26	R201 2010/11/04			Bond Future	7.8020	7.7780	(0.308)	0.0000	0.0000	0
2010/04/26	R201 2010/11/04	8.50	Call	Bond Future	2,767.0000	2,829.0000	2.241	0	0	0
2010/04/26	R201 2010/11/04	8.50	Put	Bond Future	336.0000	313.0000	(6.845)	0	0	0
2010/04/26	R201 2010/11/04	8.55	Call	Bond Future	2,906.0000	2,970.0000	2.202	0	0	0
2010/04/26	R201 2010/11/04	8.55	Put	Bond Future	304.0000	283.0000	(6.908)	0	0	0
2010/04/26	R201 2010/11/04	8.45	Call	Bond Future	2,629.0000	2,690.0000	2.320	0	0	0
2010/04/26	R201 2010/11/04	8.45	Put	Bond Future	370.0000	346.0000	(6.486)	0	0	0
2010/04/26	R203 2010/05/06			Bond Future	8.3300	8.3090	(0.252)	0.0000	0.0000	1,710
2010/04/26	R203 2010/05/06	9.00	Call	Bond Future	3,537.0000	3,650.0000	3.195	0	0	0
2010/04/26	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R203 2010/08/05			Bond Future	8.4020	8.3800	(0.262)	0.0000	0.0000	1,607
2010/04/26	R203 2010/08/05	9.25	Call	Bond Future	4,460.0000	4,558.0000	2.197	0	0	0
2010/04/26	R203 2010/08/05	9.25	Put	Bond Future	140.0000	122.0000	(12.857)	0	0	0
2010/04/26	R203 2010/11/04			Bond Future	8.4350	8.4120	(0.273)	0.0000	0.0000	0

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2010/04/26	R203 2010/11/04	9.25	Call	Bond Future	4,487.0000	4,575.0000	1.961	0	0	0
2010/04/26	R203 2010/11/04	9.25	Put	Bond Future	442.0000	413.0000	(6.561)	0	0	0
2010/04/26	R203 2010/11/04	9.30	Call	Bond Future	4,689.0000	4,779.0000	1.919	0	0	0
2010/04/26	R203 2010/11/04	9.30	Put	Bond Future	403.0000	376.0000	(6.700)	0	0	0
2010/04/26	R203 2010/11/04	9.20	Call	Bond Future	4,288.0000	4,374.0000	2.006	0	0	0
2010/04/26	R203 2010/11/04	9.20	Put	Bond Future	485.0000	454.0000	(6.392)	0	0	0
2010/04/26	R204 2010/05/06			Bond Future	8.4400	8.4190	(0.249)	0.0000	0.0000	1,552
2010/04/26	R204 2010/05/06	9.00	Call	Bond Future	3,251.0000	3,376.0000	3.845	0	0	200
2010/04/26	R204 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R204 2010/05/06	9.50	Call	Bond Future	6,037.0000	6,161.0000	2.054	0	0	0
2010/04/26	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/26	R204 2010/05/06	8.50	Put	Bond Future	262.0000	173.0000	(33.969)	0	0	0
2010/04/26	R204 2010/05/06	8.50	Call	Bond Future	617.0000	653.0000	5.835	0	0	200
2010/04/26	R204 2010/08/05			Bond Future	8.5110	8.4890	(0.258)	0.0000	0.0000	1,112
2010/04/26	R204 2010/08/05	9.25	Call	Bond Future	4,374.0000	4,477.0000	2.355	0	0	0
2010/04/26	R204 2010/08/05	9.25	Put	Bond Future	217.0000	193.0000	(11.060)	0	0	780
2010/04/26	R204 2010/11/04			Bond Future	8.5430	8.5200	(0.269)	0.0000	0.0000	0
2010/04/26	R204 2010/11/04	9.25	Call	Bond Future	4,520.0000	4,612.0000	2.035	0	0	0
2010/04/26	R204 2010/11/04	9.25	Put	Bond Future	625.0000	587.0000	(6.080)	0	0	0
2010/04/26	R204 2010/11/04	9.30	Call	Bond Future	4,735.0000	4,829.0000	1.985	0	0	0
2010/04/26	R204 2010/11/04	9.30	Put	Bond Future	573.0000	536.0000	(6.457)	0	0	0
2010/04/26	R204 2010/11/04	9.20	Call	Bond Future	4,308.0000	4,398.0000	2.089	0	0	0
2010/04/26	R204 2010/11/04	9.20	Put	Bond Future	682.0000	642.0000	(5.865)	0	0	0
2010/04/26	R206 2010/05/06			Bond Future	7.7220	7.6910	(0.401)	0.0000	0.0000	0
2010/04/26	R206 2010/05/06	8.75	Call	Bond Future	3,164.0000	3,261.0000	3.066	0	0	0
2010/04/26	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R206 2010/08/05			Bond Future	7.8060	7.7720	(0.436)	0.0000	0.0000	0
2010/04/26	R206 2010/08/05	9.00	Call	Bond Future	3,448.0000	3,545.0000	2.813	0	0	0
2010/04/26	R206 2010/08/05	9.00	Put	Bond Future	11.0000	8.0000	(27.273)	0	0	0
2010/04/26	R206 2010/11/04			Bond Future	7.8080	7.7710	(0.474)	0.0000	0.0000	0
2010/04/26	R206 2010/11/04	8.50	Call	Bond Future	2,134.0000	2,212.0000	3.655	0	0	0
2010/04/26	R206 2010/11/04	8.50	Put	Bond Future	248.0000	224.0000	(9.677)	0	0	0
2010/04/26	R206 2010/11/04	8.55	Call	Bond Future	2,244.0000	2,324.0000	3.565	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
2010/04/26	R206 2010/11/04	8.55	Put	Bond Future	224.0000	201.0000	(10.268)	0	0	0
2010/04/26	R206 2010/11/04	8.45	Call	Bond Future	2,027.0000	2,103.0000	3.749	0	0	0
2010/04/26	R206 2010/11/04	8.45	Put	Bond Future	276.0000	250.0000	(9.420)	0	0	0
2010/04/26	R207 2010/05/06			Bond Future	8.5100	8.4990	(0.129)	0.0000	0.0000	737
2010/04/26	R207 2010/05/06	9.25	Call	Bond Future	4,415.0000	4,482.0000	1.518	0	0	0
2010/04/26	R207 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R207 2010/08/05			Bond Future	8.5780	8.5670	(0.128)	0.0000	0.0000	0
2010/04/26	R207 2010/08/05	9.50	Call	Bond Future	5,476.0000	5,530.0000	0.986	0	0	0
2010/04/26	R207 2010/08/05	9.50	Put	Bond Future	132.0000	120.0000	(9.091)	0	0	0
2010/04/26	R207 2010/11/04			Bond Future	8.6070	8.5960	(0.128)	0.0000	0.0000	0
2010/04/26	R207 2010/11/04	9.25	Call	Bond Future	4,436.0000	4,474.0000	0.857	0	0	0
2010/04/26	R207 2010/11/04	9.25	Put	Bond Future	732.0000	705.0000	(3.689)	0	0	0
2010/04/26	R207 2010/11/04	9.30	Call	Bond Future	4,655.0000	4,694.0000	0.838	0	0	0
2010/04/26	R207 2010/11/04	9.30	Put	Bond Future	671.0000	645.0000	(3.875)	0	0	0
2010/04/26	R207 2010/11/04	9.20	Call	Bond Future	4,221.0000	4,257.0000	0.853	0	0	0
2010/04/26	R207 2010/11/04	9.20	Put	Bond Future	798.0000	769.0000	(3.634)	0	0	0
2010/04/26	R208 2010/05/06			Bond Future	8.5690	8.5480	(0.245)	0.0000	0.0000	5,038
2010/04/26	R208 2010/05/06	9.25	Call	Bond Future	4,217.0000	4,351.0000	3.178	0	0	0
2010/04/26	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/26	R208 2010/08/05			Bond Future	8.6310	8.6090	(0.255)	0.0000	0.0000	1,249
2010/04/26	R208 2010/08/05	9.50	Call	Bond Future	5,405.0000	5,523.0000	2.183	0	0	0
2010/04/26	R208 2010/08/05	9.50	Put	Bond Future	165.0000	144.0000	(12.727)	0	0	0
2010/04/26	R208 2010/11/04			Bond Future	8.6620	8.6400	(0.254)	0.0000	0.0000	0
2010/04/26	R208 2010/11/04	9.25	Call	Bond Future	4,330.0000	4,421.0000	2.102	0	0	0
2010/04/26	R208 2010/11/04	9.25	Put	Bond Future	792.0000	747.0000	(5.682)	0	0	0
2010/04/26	R208 2010/11/04	9.30	Call	Bond Future	4,554.0000	4,648.0000	2.064	0	0	0
2010/04/26	R208 2010/11/04	9.30	Put	Bond Future	724.0000	682.0000	(5.801)	0	0	0
2010/04/26	R208 2010/11/04	9.20	Call	Bond Future	4,110.0000	4,198.0000	2.141	0	0	0
2010/04/26	R208 2010/11/04	9.20	Put	Bond Future	866.0000	817.0000	(5.658)	0	0	0
2010/04/26	R209 2010/05/06			Bond Future	8.6860	8.6660	(0.230)	0.0000	0.0000	1,821
2010/04/26	R209 2010/05/06	8.50	Call	Bond Future	102.0000	86.0000	(15.686)	0	0	0
2010/04/26	R209 2010/05/06	8.50	Put	Bond Future	1,641.0000	1,462.0000	(10.908)	0	0	0
2010/04/26	R209 2010/08/05			Bond Future	8.7300	8.7090	(0.241)	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
2010/04/26	R209 2010/08/05	8.75	Call	Bond Future	1,984.0000	2,047.0000	3.175	0	0	0
2010/04/26	R209 2010/08/05	8.75	Put	Bond Future	1,823.0000	1,716.0000	(5.869)	0	0	0
2010/04/26	R209 2010/11/04			Bond Future	8.7530	8.7320	(0.240)	0.0000	0.0000	0
2010/04/26	R209 2010/11/04	9.00	Call	Bond Future	3,789.0000	3,876.0000	2.296	0	0	0
2010/04/26	R209 2010/11/04	9.00	Put	Bond Future	1,849.0000	1,768.0000	(4.381)	0	0	0
2010/04/26	R209 2010/11/04	9.05	Call	Bond Future	4,030.0000	4,121.0000	2.258	0	0	0
2010/04/26	R209 2010/11/04	9.05	Put	Bond Future	1,708.0000	1,630.0000	(4.567)	0	0	0
2010/04/26	R209 2010/11/04	8.95	Call	Bond Future	3,557.0000	3,640.0000	2.333	0	0	0
2010/04/26	R209 2010/11/04	8.95	Put	Bond Future	2,003.0000	1,918.0000	(4.244)	0	0	0
2010/04/26	TRT1 2010/05/06			Index Future	315.0900	315.5570	0.148	0.0000	0.0000	100

Total

84131.00