



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 09/04/2010

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
2010/04/09	AL7T 2010/05/06			Index Future	340.9690	341.8620	0.262	0.0000	0.0000	58
2010/04/09	ALBI 2010/05/06			Index Future	314.0170	314.8110	0.253	0.0000	0.0000	1,062
2010/04/09	ALBI 2010/08/05			Index Future	314.0890	314.8810	0.252	0.0000	0.0000	0
2010/04/09	CRD1 2010/05/06			Index Future	137.1790	137.3790	0.146	0.0000	0.0000	2
2010/04/09	GOVI 2010/05/06			GOVI	315.4830	316.2790	0.252	0.0000	0.0000	324
2010/04/09	GOVI 2010/05/06	309.80	Call	GOVI	62,076.0000	68,620.0000	10.542	0	0	0
2010/04/09	GOVI 2010/05/06	309.80	Put	GOVI	5,246.0000	3,830.0000	(26.992)	0	0	0
2010/04/09	GOVI 2010/08/05			GOVI	320.9550	321.7640	0.252	0.0000	0.0000	0
2010/04/09	GOVI 2010/08/05	315.60	Call	GOVI	79,090.0000	84,512.0000	6.855	0	0	0
2010/04/09	GOVI 2010/08/05	315.60	Put	GOVI	25,540.0000	22,872.0000	(10.446)	0	0	0
2010/04/09	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/09	ILBI 2010/05/06			Index Future	362.4570	362.4530	(0.001)	0.0000	0.0000	497
2010/04/09	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/09	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/09	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/09	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/09	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/09	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/09	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/09	JBAF 2010/04/21			Jibar Tradeable Future	6.6100	6.6100	0.000	0.0000	0.0000	0
2010/04/09	JBAF 2010/05/19			Jibar Tradeable Future	6.6000	6.5900	(0.152)	0.0000	0.0000	0
2010/04/09	JBAF 2010/06/15			Jibar Tradeable Future	6.5500	6.5400	(0.153)	0.0000	0.0000	0
2010/04/09	JBAF 2010/07/21			Jibar Tradeable Future	6.5400	6.5300	(0.153)	0.0000	0.0000	1,000
2010/04/09	JBAF 2010/08/18			Jibar Tradeable Future	6.5400	6.5300	(0.153)	0.0000	0.0000	1,000
2010/04/09	JBAF 2010/09/15			Jibar Tradeable Future	6.5600	6.5500	(0.152)	0.0000	0.0000	1,000
2010/04/09	JBAF 2010/12/15			Jibar Tradeable Future	6.6500	6.6400	(0.150)	0.0000	0.0000	0
2010/04/09	JBAF 2011/03/16			Jibar Tradeable Future	6.9000	6.8900	(0.145)	0.0000	0.0000	5,000
2010/04/09	JBAF 2011/06/15			Jibar Tradeable Future	7.2300	7.2200	(0.138)	0.0000	0.0000	5,000
2010/04/09	JBAF 2011/09/21			Jibar Tradeable Future	7.5600	7.5500	(0.132)	0.0000	0.0000	3,500
2010/04/09	JBAF 2011/12/21			Jibar Tradeable Future	7.8600	7.8500	(0.127)	0.0000	0.0000	7,500
2010/04/09	JBAF 2012/03/20			Jibar Tradeable Future	7.9800	7.9700	(0.125)	0.0000	0.0000	0
2010/04/09	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/09	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/09	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/09	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/09	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/09	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/09	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/09	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/09	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/09	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/09	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/09	OTH1 2010/05/06			Index Future	305.6600	306.4410	0.256	0.0000	0.0000	3
2010/04/09	R155 2010/05/06			Bond Future	7.0560	7.0110	(0.638)	0.0000	0.0000	0
2010/04/09	R155 2010/05/06	7.50	Call	Bond Future	575.0000	632.0000	9.913	0	0	0
2010/04/09	R155 2010/05/06	7.50	Put	Bond Future	3.0000	2.0000	(33.333)	0	0	0
2010/04/09	R155 2010/05/06	7.55	Call	Bond Future	638.0000	695.0000	8.934	0	0	0
2010/04/09	R155 2010/05/06	7.55	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0

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2010/04/09	R155 2010/05/06	7.45	Call	Bond Future	513.0000	569.0000	10.916	0	0	0
2010/04/09	R155 2010/05/06	7.45	Put	Bond Future	6.0000	3.0000	(50.000)	0	0	0
2010/04/09	R157 2010/05/06			Bond Future	7.9930	7.9510	(0.525)	0.0000	0.0000	6,105
2010/04/09	R157 2010/05/06	8.50	Call	Bond Future	2,467.0000	2,668.0000	8.148	0	0	0
2010/04/09	R157 2010/05/06	8.50	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2010/04/09	R157 2010/05/06	8.00	Call	Bond Future	503.0000	607.0000	20.676	0	0	0
2010/04/09	R157 2010/05/06	8.00	Put	Bond Future	469.0000	366.0000	(21.962)	0	0	0
2010/04/09	R157 2010/05/06	7.90	Call	Bond Future	290.0000	361.0000	24.483	0	0	10
2010/04/09	R157 2010/05/06	7.90	Put	Bond Future	747.0000	612.0000	(18.072)	0	0	0
2010/04/09	R157 2010/08/05			Bond Future	8.0710	8.0270	(0.545)	0.0000	0.0000	0
2010/04/09	R157 2010/08/05	8.75	Call	Bond Future	3,315.0000	3,493.0000	5.370	0	0	0
2010/04/09	R157 2010/08/05	8.75	Put	Bond Future	191.0000	163.0000	(14.660)	0	0	0
2010/04/09	R157 2010/08/05	8.50	Call	Bond Future	2,380.0000	2,536.0000	6.555	0	0	0
2010/04/09	R157 2010/08/05	8.50	Put	Bond Future	394.0000	344.0000	(12.690)	0	0	500
2010/04/09	R157 2010/08/05	9.00	Call	Bond Future	4,332.0000	4,524.0000	4.432	0	0	0
2010/04/09	R157 2010/08/05	9.00	Put	Bond Future	84.0000	70.0000	(16.667)	0	0	1,000
2010/04/09	R157 2010/08/05	8.25	Put	Bond Future	738.0000	658.0000	(10.840)	0	0	0
2010/04/09	R157 2010/08/05	8.25	Call	Bond Future	1,572.0000	1,698.0000	8.015	0	0	500
2010/04/09	R157 2010/11/04			Bond Future	8.0910	8.0440	(0.581)	0.0000	0.0000	0
2010/04/09	R157 2010/11/04	8.50	Call	Bond Future	2,559.0000	2,704.0000	5.666	0	0	0
2010/04/09	R157 2010/11/04	8.50	Put	Bond Future	750.0000	685.0000	(8.667)	0	0	0
2010/04/09	R157 2010/11/04	8.55	Call	Bond Future	2,710.0000	2,859.0000	5.498	0	0	0
2010/04/09	R157 2010/11/04	8.55	Put	Bond Future	682.0000	621.0000	(8.944)	0	0	0
2010/04/09	R157 2010/11/04	8.45	Call	Bond Future	2,412.0000	2,552.0000	5.804	0	0	0
2010/04/09	R157 2010/11/04	8.45	Put	Bond Future	822.0000	752.0000	(8.516)	0	0	0
2010/04/09	R186 2010/05/06			Bond Future	8.8300	8.7890	(0.464)	0.0000	0.0000	18,696
2010/04/09	R186 2010/05/06	9.00	Call	Bond Future	2,024.0000	2,309.0000	14.081	0	0	0
2010/04/09	R186 2010/05/06	9.00	Put	Bond Future	418.0000	310.0000	(25.837)	0	0	0
2010/04/09	R186 2010/08/05			Bond Future	8.8930	8.8500	(0.484)	0.0000	0.0000	2,231
2010/04/09	R186 2010/08/05	9.25	Call	Bond Future	4,419.0000	4,704.0000	6.449	0	0	0
2010/04/09	R186 2010/08/05	9.25	Put	Bond Future	1,136.0000	1,015.0000	(10.651)	0	0	0
2010/04/09	R186 2010/08/05	8.75	Call	Bond Future	1,794.0000	1,960.0000	9.253	0	0	1,300
2010/04/09	R186 2010/08/05	8.75	Put	Bond Future	3,150.0000	2,911.0000	(7.587)	0	0	0

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2010/04/09	R186 2010/08/05	9.75	Call	Bond Future	7,973.0000	8,334.0000	4.528	0	0	0
2010/04/09	R186 2010/08/05	9.75	Put	Bond Future	325.0000	281.0000	(13.538)	0	0	1,300
2010/04/09	R186 2010/08/05	10.00	Call	Bond Future	9,896.0000	10,276.0000	3.840	0	0	0
2010/04/09	R186 2010/08/05	10.00	Put	Bond Future	162.0000	137.0000	(15.432)	0	0	3,000
2010/04/09	R186 2010/11/04			Bond Future	8.9250	8.8810	(0.493)	0.0000	0.0000	0
2010/04/09	R186 2010/11/04	9.25	Call	Bond Future	5,183.0000	5,443.0000	5.016	0	0	0
2010/04/09	R186 2010/11/04	9.25	Put	Bond Future	2,223.0000	2,073.0000	(6.748)	0	0	0
2010/04/09	R186 2010/11/04	9.30	Call	Bond Future	5,462.0000	5,730.0000	4.907	0	0	0
2010/04/09	R186 2010/11/04	9.30	Put	Bond Future	2,056.0000	1,914.0000	(6.907)	0	0	0
2010/04/09	R186 2010/11/04	9.20	Call	Bond Future	4,910.0000	5,163.0000	5.153	0	0	0
2010/04/09	R186 2010/11/04	9.20	Put	Bond Future	2,397.0000	2,241.0000	(6.508)	0	0	0
2010/04/09	R201 2010/05/06			Bond Future	7.9760	7.9340	(0.527)	0.0000	0.0000	486
2010/04/09	R201 2010/05/06	8.50	Call	Bond Future	2,010.0000	2,169.0000	7.910	0	0	0
2010/04/09	R201 2010/05/06	8.50	Put	Bond Future	8.0000	4.0000	(50.000)	0	0	0
2010/04/09	R201 2010/08/05			Bond Future	8.0610	8.0170	(0.546)	0.0000	0.0000	0
2010/04/09	R201 2010/08/05	9.00	Call	Bond Future	3,456.0000	3,606.0000	4.340	0	0	0
2010/04/09	R201 2010/08/05	9.00	Put	Bond Future	77.0000	65.0000	(15.584)	0	0	0
2010/04/09	R201 2010/11/04			Bond Future	8.0800	8.0320	(0.594)	0.0000	0.0000	0
2010/04/09	R201 2010/11/04	8.50	Call	Bond Future	2,127.0000	2,241.0000	5.360	0	0	0
2010/04/09	R201 2010/11/04	8.50	Put	Bond Future	673.0000	619.0000	(8.024)	0	0	0
2010/04/09	R201 2010/11/04	8.55	Call	Bond Future	2,244.0000	2,361.0000	5.214	0	0	0
2010/04/09	R201 2010/11/04	8.55	Put	Bond Future	618.0000	568.0000	(8.091)	0	0	0
2010/04/09	R201 2010/11/04	8.45	Call	Bond Future	2,014.0000	2,124.0000	5.462	0	0	0
2010/04/09	R201 2010/11/04	8.45	Put	Bond Future	732.0000	674.0000	(7.923)	0	0	0
2010/04/09	R203 2010/05/06			Bond Future	8.5340	8.5030	(0.363)	0.0000	0.0000	1,710
2010/04/09	R203 2010/05/06	9.00	Call	Bond Future	2,467.0000	2,625.0000	6.405	0	0	0
2010/04/09	R203 2010/05/06	9.00	Put	Bond Future	24.0000	17.0000	(29.167)	0	0	0
2010/04/09	R203 2010/08/05			Bond Future	8.6160	8.5830	(0.383)	0.0000	0.0000	1,607
2010/04/09	R203 2010/08/05	9.25	Call	Bond Future	3,538.0000	3,676.0000	3.901	0	0	0
2010/04/09	R203 2010/08/05	9.25	Put	Bond Future	331.0000	298.0000	(9.970)	0	0	0
2010/04/09	R203 2010/11/04			Bond Future	8.6560	8.6220	(0.393)	0.0000	0.0000	0
2010/04/09	R203 2010/11/04	9.25	Call	Bond Future	3,608.0000	3,734.0000	3.492	0	0	0
2010/04/09	R203 2010/11/04	9.25	Put	Bond Future	681.0000	636.0000	(6.608)	0	0	0

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2010/04/09	R203 2010/11/04	9.30	Call	Bond Future	3,788.0000	3,918.0000	3.432	0	0	0
2010/04/09	R203 2010/11/04	9.30	Put	Bond Future	620.0000	579.0000	(6.613)	0	0	0
2010/04/09	R203 2010/11/04	9.20	Call	Bond Future	3,432.0000	3,555.0000	3.584	0	0	0
2010/04/09	R203 2010/11/04	9.20	Put	Bond Future	747.0000	699.0000	(6.426)	0	0	0
2010/04/09	R204 2010/05/06			Bond Future	8.5940	8.5420	(0.605)	0.0000	0.0000	1,552
2010/04/09	R204 2010/05/06	9.00	Call	Bond Future	2,388.0000	2,674.0000	11.977	0	0	200
2010/04/09	R204 2010/05/06	9.00	Put	Bond Future	45.0000	26.0000	(42.222)	0	0	0
2010/04/09	R204 2010/05/06	9.50	Call	Bond Future	5,129.0000	5,434.0000	5.947	0	0	0
2010/04/09	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/09	R204 2010/05/06	8.50	Put	Bond Future	923.0000	729.0000	(21.018)	0	0	0
2010/04/09	R204 2010/05/06	8.50	Call	Bond Future	370.0000	481.0000	30.000	0	0	200
2010/04/09	R204 2010/08/05			Bond Future	8.6710	8.6170	(0.623)	0.0000	0.0000	1,112
2010/04/09	R204 2010/08/05	9.25	Call	Bond Future	3,657.0000	3,906.0000	6.809	0	0	0
2010/04/09	R204 2010/08/05	9.25	Put	Bond Future	420.0000	360.0000	(14.286)	0	0	0
2010/04/09	R204 2010/11/04			Bond Future	8.7070	8.6520	(0.632)	0.0000	0.0000	0
2010/04/09	R204 2010/11/04	9.25	Call	Bond Future	3,883.0000	4,106.0000	5.743	0	0	0
2010/04/09	R204 2010/11/04	9.25	Put	Bond Future	910.0000	825.0000	(9.341)	0	0	0
2010/04/09	R204 2010/11/04	9.30	Call	Bond Future	4,075.0000	4,303.0000	5.595	0	0	0
2010/04/09	R204 2010/11/04	9.30	Put	Bond Future	834.0000	754.0000	(9.592)	0	0	0
2010/04/09	R204 2010/11/04	9.20	Call	Bond Future	3,696.0000	3,912.0000	5.844	0	0	0
2010/04/09	R204 2010/11/04	9.20	Put	Bond Future	992.0000	900.0000	(9.274)	0	0	0
2010/04/09	R206 2010/05/06			Bond Future	7.9820	7.9400	(0.526)	0.0000	0.0000	0
2010/04/09	R206 2010/05/06	8.75	Call	Bond Future	2,352.0000	2,483.0000	5.570	0	0	0
2010/04/09	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/09	R206 2010/08/05			Bond Future	8.0880	8.0430	(0.556)	0.0000	0.0000	0
2010/04/09	R206 2010/08/05	9.00	Call	Bond Future	2,664.0000	2,786.0000	4.580	0	0	0
2010/04/09	R206 2010/08/05	9.00	Put	Bond Future	52.0000	43.0000	(17.308)	0	0	0
2010/04/09	R206 2010/11/04			Bond Future	8.1090	8.0600	(0.604)	0.0000	0.0000	0
2010/04/09	R206 2010/11/04	8.50	Call	Bond Future	1,536.0000	1,627.0000	5.924	0	0	0
2010/04/09	R206 2010/11/04	8.50	Put	Bond Future	476.0000	433.0000	(9.034)	0	0	0
2010/04/09	R206 2010/11/04	8.55	Call	Bond Future	1,628.0000	1,722.0000	5.774	0	0	0
2010/04/09	R206 2010/11/04	8.55	Put	Bond Future	433.0000	393.0000	(9.238)	0	0	0
2010/04/09	R206 2010/11/04	8.45	Call	Bond Future	1,446.0000	1,534.0000	6.086	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
2010/04/09	R206 2010/11/04	8.45	Put	Bond Future	521.0000	475.0000	(8.829)	0	0	0
2010/04/09	R207 2010/05/06			Bond Future	8.7030	8.6620	(0.471)	0.0000	0.0000	737
2010/04/09	R207 2010/05/06	9.25	Call	Bond Future	3,251.0000	3,494.0000	7.475	0	0	0
2010/04/09	R207 2010/05/06	9.25	Put	Bond Future	15.0000	9.0000	(40.000)	0	0	0
2010/04/09	R207 2010/08/05			Bond Future	8.7790	8.7360	(0.490)	0.0000	0.0000	0
2010/04/09	R207 2010/08/05	9.50	Call	Bond Future	4,455.0000	4,671.0000	4.848	0	0	0
2010/04/09	R207 2010/08/05	9.50	Put	Bond Future	312.0000	273.0000	(12.500)	0	0	0
2010/04/09	R207 2010/11/04			Bond Future	8.8140	8.7690	(0.511)	0.0000	0.0000	0
2010/04/09	R207 2010/11/04	9.25	Call	Bond Future	3,675.0000	3,852.0000	4.816	0	0	0
2010/04/09	R207 2010/11/04	9.25	Put	Bond Future	1,185.0000	1,100.0000	(7.173)	0	0	0
2010/04/09	R207 2010/11/04	9.30	Call	Bond Future	3,863.0000	4,045.0000	4.711	0	0	0
2010/04/09	R207 2010/11/04	9.30	Put	Bond Future	1,093.0000	1,013.0000	(7.319)	0	0	0
2010/04/09	R207 2010/11/04	9.20	Call	Bond Future	3,492.0000	3,663.0000	4.897	0	0	0
2010/04/09	R207 2010/11/04	9.20	Put	Bond Future	1,283.0000	1,192.0000	(7.093)	0	0	0
2010/04/09	R208 2010/05/06			Bond Future	8.7910	8.7500	(0.466)	0.0000	0.0000	5,004
2010/04/09	R208 2010/05/06	9.25	Call	Bond Future	2,843.0000	3,088.0000	8.618	0	0	0
2010/04/09	R208 2010/05/06	9.25	Put	Bond Future	31.0000	19.0000	(38.710)	0	0	0
2010/04/09	R208 2010/08/05			Bond Future	8.8610	8.8180	(0.485)	0.0000	0.0000	1,249
2010/04/09	R208 2010/08/05	9.50	Call	Bond Future	4,216.0000	4,433.0000	5.147	0	0	0
2010/04/09	R208 2010/08/05	9.50	Put	Bond Future	404.0000	357.0000	(11.634)	0	0	0
2010/04/09	R208 2010/11/04			Bond Future	8.8980	8.8540	(0.494)	0.0000	0.0000	0
2010/04/09	R208 2010/11/04	9.25	Call	Bond Future	3,279.0000	3,455.0000	5.367	0	0	0
2010/04/09	R208 2010/11/04	9.25	Put	Bond Future	1,184.0000	1,093.0000	(7.686)	0	0	0
2010/04/09	R208 2010/11/04	9.30	Call	Bond Future	3,471.0000	3,653.0000	5.243	0	0	0
2010/04/09	R208 2010/11/04	9.30	Put	Bond Future	1,084.0000	999.0000	(7.841)	0	0	0
2010/04/09	R208 2010/11/04	9.20	Call	Bond Future	3,093.0000	3,263.0000	5.496	0	0	0
2010/04/09	R208 2010/11/04	9.20	Put	Bond Future	1,292.0000	1,195.0000	(7.508)	0	0	0
2010/04/09	R209 2010/05/06			Bond Future	8.8350	8.7840	(0.577)	0.0000	0.0000	1,798
2010/04/09	R209 2010/05/06	8.50	Call	Bond Future	91.0000	130.0000	42.857	0	0	0
2010/04/09	R209 2010/05/06	8.50	Put	Bond Future	2,827.0000	2,460.0000	(12.982)	0	0	0
2010/04/09	R209 2010/08/05			Bond Future	8.8830	8.8300	(0.597)	0.0000	0.0000	0
2010/04/09	R209 2010/08/05	8.75	Call	Bond Future	1,534.0000	1,712.0000	11.604	0	0	0
2010/04/09	R209 2010/08/05	8.75	Put	Bond Future	2,591.0000	2,351.0000	(9.263)	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
2010/04/09	R209 2010/11/04			Bond Future	8.9080	8.8550	(0.595)	0.0000	0.0000	0
2010/04/09	R209 2010/11/04	9.00	Call	Bond Future	3,270.0000	3,500.0000	7.034	0	0	0
2010/04/09	R209 2010/11/04	9.00	Put	Bond Future	2,557.0000	2,371.0000	(7.274)	0	0	0
2010/04/09	R209 2010/11/04	9.05	Call	Bond Future	3,473.0000	3,712.0000	6.882	0	0	0
2010/04/09	R209 2010/11/04	9.05	Put	Bond Future	2,378.0000	2,201.0000	(7.443)	0	0	0
2010/04/09	R209 2010/11/04	8.95	Call	Bond Future	3,074.0000	3,295.0000	7.189	0	0	0
2010/04/09	R209 2010/11/04	8.95	Put	Bond Future	2,747.0000	2,552.0000	(7.099)	0	0	0
2010/04/09	TRT1 2010/05/06			Index Future	311.6220	312.4060	0.252	0.0000	0.0000	100
Total										76543.00