



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 13/04/2010

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
2010/04/13	AL7T 2010/05/06			Index Future	341.8240	341.3970	(0.125)	0.0000	0.0000	58
2010/04/13	ALBI 2010/05/06			Index Future	314.6180	314.2850	(0.106)	0.0000	0.0000	1,062
2010/04/13	ALBI 2010/08/05			Index Future	314.6850	314.3490	(0.107)	0.0000	0.0000	0
2010/04/13	CRD1 2010/05/06			Index Future	137.4690	137.4500	(0.014)	0.0000	0.0000	2
2010/04/13	GOVI 2010/05/06			GOVI	316.1030	315.7860	(0.100)	0.0000	0.0000	324
2010/04/13	GOVI 2010/05/06	309.80	Call	GOVI	66,389.0000	63,378.0000	(4.535)	0	0	0
2010/04/13	GOVI 2010/05/06	309.80	Put	GOVI	3,359.0000	3,518.0000	4.734	0	0	0
2010/04/13	GOVI 2010/08/05			GOVI	321.5830	321.2580	(0.101)	0.0000	0.0000	0
2010/04/13	GOVI 2010/08/05	315.60	Call	GOVI	82,708.0000	80,263.0000	(2.956)	0	0	0
2010/04/13	GOVI 2010/08/05	315.60	Put	GOVI	22,878.0000	23,683.0000	3.519	0	0	0
2010/04/13	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/13	ILBI 2010/05/06			Index Future	362.2640	362.1860	(0.022)	0.0000	0.0000	497
2010/04/13	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/13	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/13	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/13	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/13	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/13	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/13	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/13	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	0
2010/04/13	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	0
2010/04/13	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/04/13	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/13	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/13	JBAF 2010/09/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,000
2010/04/13	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	0
2010/04/13	JBAF 2011/03/16			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	5,000
2010/04/13	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	5,000
2010/04/13	JBAF 2011/09/21			Jibar Tradeable Future	7.4800	7.4800	0.000	0.0000	0.0000	3,500
2010/04/13	JBAF 2011/12/21			Jibar Tradeable Future	7.7900	7.7900	0.000	0.0000	0.0000	7,500
2010/04/13	JBAF 2012/03/20			Jibar Tradeable Future	7.9100	7.9100	0.000	0.0000	0.0000	0
2010/04/13	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/13	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/13	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/13	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/13	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/13	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0

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2010/04/13	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/13	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/13	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/13	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/13	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/13	OTH1 2010/05/06			Index Future	306.1650	305.7580	(0.133)	0.0000	0.0000	3
2010/04/13	R155 2010/05/06			Bond Future	7.0110	7.0210	0.143	0.0000	0.0000	0
2010/04/13	R155 2010/05/06	7.50	Call	Bond Future	631.0000	618.0000	(2.060)	0	0	0
2010/04/13	R155 2010/05/06	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/04/13	R155 2010/05/06	7.55	Call	Bond Future	694.0000	682.0000	(1.729)	0	0	0
2010/04/13	R155 2010/05/06	7.55	Put	Bond Future	0.0000	1.0000	100.000	0	0	0

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2010/04/13	R155 2010/05/06	7.45	Call	Bond Future	568.0000	555.0000	(2.289)	0	0	0
2010/04/13	R155 2010/05/06	7.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/04/13	R157 2010/05/06			Bond Future	7.9510	7.9600	0.113	0.0000	0.0000	6,105
2010/04/13	R157 2010/05/06	8.50	Call	Bond Future	2,666.0000	2,622.0000	(1.650)	0	0	0
2010/04/13	R157 2010/05/06	8.50	Put	Bond Future	4.0000	4.0000	0.000	0	0	0
2010/04/13	R157 2010/05/06	8.00	Call	Bond Future	581.0000	546.0000	(6.024)	0	0	0
2010/04/13	R157 2010/05/06	8.00	Put	Bond Future	340.0000	350.0000	2.941	0	0	0
2010/04/13	R157 2010/05/06	7.90	Call	Bond Future	335.0000	307.0000	(8.358)	0	0	10
2010/04/13	R157 2010/05/06	7.90	Put	Bond Future	586.0000	602.0000	2.730	0	0	0
2010/04/13	R157 2010/08/05			Bond Future	8.0260	8.0360	0.125	0.0000	0.0000	0
2010/04/13	R157 2010/08/05	8.75	Call	Bond Future	3,490.0000	3,446.0000	(1.261)	0	0	0
2010/04/13	R157 2010/08/05	8.75	Put	Bond Future	156.0000	158.0000	1.282	0	0	0
2010/04/13	R157 2010/08/05	8.50	Call	Bond Future	2,529.0000	2,489.0000	(1.582)	0	0	0
2010/04/13	R157 2010/08/05	8.50	Put	Bond Future	333.0000	340.0000	2.102	0	0	500
2010/04/13	R157 2010/08/05	9.00	Call	Bond Future	4,525.0000	4,479.0000	(1.017)	0	0	0
2010/04/13	R157 2010/08/05	9.00	Put	Bond Future	66.0000	67.0000	1.515	0	0	0
2010/04/13	R157 2010/08/05	8.25	Put	Bond Future	644.0000	656.0000	1.863	0	0	0
2010/04/13	R157 2010/08/05	8.25	Call	Bond Future	1,688.0000	1,653.0000	(2.073)	0	0	500
2010/04/13	R157 2010/11/04			Bond Future	8.0430	8.0540	0.137	0.0000	0.0000	0
2010/04/13	R157 2010/11/04	8.50	Call	Bond Future	2,698.0000	2,659.0000	(1.446)	0	0	0
2010/04/13	R157 2010/11/04	8.50	Put	Bond Future	674.0000	684.0000	1.484	0	0	0
2010/04/13	R157 2010/11/04	8.55	Call	Bond Future	2,854.0000	2,815.0000	(1.367)	0	0	0
2010/04/13	R157 2010/11/04	8.55	Put	Bond Future	611.0000	622.0000	1.800	0	0	0
2010/04/13	R157 2010/11/04	8.45	Call	Bond Future	2,546.0000	2,508.0000	(1.493)	0	0	0
2010/04/13	R157 2010/11/04	8.45	Put	Bond Future	742.0000	753.0000	1.482	0	0	0
2010/04/13	R186 2010/05/06			Bond Future	8.8280	8.8580	0.340	0.0000	0.0000	18,696
2010/04/13	R186 2010/05/06	9.00	Call	Bond Future	1,977.0000	1,749.0000	(11.533)	0	0	0
2010/04/13	R186 2010/05/06	9.00	Put	Bond Future	352.0000	410.0000	16.477	0	0	0
2010/04/13	R186 2010/08/05			Bond Future	8.8910	8.9220	0.349	0.0000	0.0000	2,231
2010/04/13	R186 2010/08/05	9.25	Call	Bond Future	4,397.0000	4,181.0000	(4.912)	0	0	0
2010/04/13	R186 2010/08/05	9.25	Put	Bond Future	1,095.0000	1,170.0000	6.849	0	0	0
2010/04/13	R186 2010/08/05	8.75	Call	Bond Future	1,762.0000	1,632.0000	(7.378)	0	0	1,300
2010/04/13	R186 2010/08/05	8.75	Put	Bond Future	3,099.0000	3,260.0000	5.195	0	0	0

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2010/04/13	R186 2010/08/05	9.75	Call	Bond Future	7,971.0000	7,705.0000	(3.337)	0	0	0
2010/04/13	R186 2010/08/05	9.75	Put	Bond Future	304.0000	329.0000	8.224	0	0	1,300
2010/04/13	R186 2010/08/05	10.00	Call	Bond Future	9,901.0000	9,623.0000	(2.808)	0	0	0
2010/04/13	R186 2010/08/05	10.00	Put	Bond Future	148.0000	161.0000	8.784	0	0	3,000
2010/04/13	R186 2010/11/04			Bond Future	8.9240	8.9550	0.347	0.0000	0.0000	0
2010/04/13	R186 2010/11/04	9.25	Call	Bond Future	5,157.0000	4,964.0000	(3.742)	0	0	0
2010/04/13	R186 2010/11/04	9.25	Put	Bond Future	2,187.0000	2,282.0000	4.344	0	0	0
2010/04/13	R186 2010/11/04	9.30	Call	Bond Future	5,437.0000	5,239.0000	(3.642)	0	0	0
2010/04/13	R186 2010/11/04	9.30	Put	Bond Future	2,022.0000	2,112.0000	4.451	0	0	0
2010/04/13	R186 2010/11/04	9.20	Call	Bond Future	4,884.0000	4,697.0000	(3.829)	0	0	0
2010/04/13	R186 2010/11/04	9.20	Put	Bond Future	2,362.0000	2,463.0000	4.276	0	0	0
2010/04/13	R201 2010/05/06			Bond Future	7.9130	7.8920	(0.265)	0.0000	0.0000	486
2010/04/13	R201 2010/05/06	8.50	Call	Bond Future	2,248.0000	2,329.0000	3.603	0	0	0
2010/04/13	R201 2010/05/06	8.50	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/04/13	R201 2010/08/05			Bond Future	7.9940	7.9710	(0.288)	0.0000	0.0000	0
2010/04/13	R201 2010/08/05	9.00	Call	Bond Future	3,682.0000	3,761.0000	2.146	0	0	0
2010/04/13	R201 2010/08/05	9.00	Put	Bond Future	56.0000	51.0000	(8.929)	0	0	0
2010/04/13	R201 2010/11/04			Bond Future	8.0080	7.9840	(0.300)	0.0000	0.0000	0
2010/04/13	R201 2010/11/04	8.50	Call	Bond Future	2,292.0000	2,350.0000	2.531	0	0	0
2010/04/13	R201 2010/11/04	8.50	Put	Bond Future	586.0000	560.0000	(4.437)	0	0	0
2010/04/13	R201 2010/11/04	8.55	Call	Bond Future	2,414.0000	2,473.0000	2.444	0	0	0
2010/04/13	R201 2010/11/04	8.55	Put	Bond Future	537.0000	511.0000	(4.842)	0	0	0
2010/04/13	R201 2010/11/04	8.45	Call	Bond Future	2,173.0000	2,229.0000	2.577	0	0	0
2010/04/13	R201 2010/11/04	8.45	Put	Bond Future	639.0000	611.0000	(4.382)	0	0	0
2010/04/13	R203 2010/05/06			Bond Future	8.5020	8.5110	0.106	0.0000	0.0000	1,710
2010/04/13	R203 2010/05/06	9.00	Call	Bond Future	2,625.0000	2,576.0000	(1.867)	0	0	0
2010/04/13	R203 2010/05/06	9.00	Put	Bond Future	12.0000	11.0000	(8.333)	0	0	0
2010/04/13	R203 2010/08/05			Bond Future	8.5820	8.5920	0.117	0.0000	0.0000	1,607
2010/04/13	R203 2010/08/05	9.25	Call	Bond Future	3,670.0000	3,622.0000	(1.308)	0	0	0
2010/04/13	R203 2010/08/05	9.25	Put	Bond Future	287.0000	291.0000	1.394	0	0	0
2010/04/13	R203 2010/11/04			Bond Future	8.6210	8.6310	0.116	0.0000	0.0000	0
2010/04/13	R203 2010/11/04	9.25	Call	Bond Future	3,728.0000	3,687.0000	(1.100)	0	0	0
2010/04/13	R203 2010/11/04	9.25	Put	Bond Future	625.0000	634.0000	1.440	0	0	0

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2010/04/13	R203 2010/11/04	9.30	Call	Bond Future	3,912.0000	3,869.0000	(1.099)	0	0	0
2010/04/13	R203 2010/11/04	9.30	Put	Bond Future	568.0000	575.0000	1.232	0	0	0
2010/04/13	R203 2010/11/04	9.20	Call	Bond Future	3,548.0000	3,507.0000	(1.156)	0	0	0
2010/04/13	R203 2010/11/04	9.20	Put	Bond Future	687.0000	697.0000	1.456	0	0	0
2010/04/13	R204 2010/05/06			Bond Future	8.5520	8.5810	0.339	0.0000	0.0000	1,552
2010/04/13	R204 2010/05/06	9.00	Call	Bond Future	2,610.0000	2,444.0000	(6.360)	0	0	200
2010/04/13	R204 2010/05/06	9.00	Put	Bond Future	20.0000	25.0000	25.000	0	0	0
2010/04/13	R204 2010/05/06	9.50	Call	Bond Future	5,375.0000	5,205.0000	(3.163)	0	0	0
2010/04/13	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/13	R204 2010/05/06	8.50	Put	Bond Future	728.0000	821.0000	12.775	0	0	0
2010/04/13	R204 2010/05/06	8.50	Call	Bond Future	422.0000	344.0000	(18.483)	0	0	200
2010/04/13	R204 2010/08/05			Bond Future	8.6270	8.6580	0.359	0.0000	0.0000	1,112
2010/04/13	R204 2010/08/05	9.25	Call	Bond Future	3,846.0000	3,695.0000	(3.926)	0	0	0
2010/04/13	R204 2010/08/05	9.25	Put	Bond Future	357.0000	384.0000	7.563	0	0	0
2010/04/13	R204 2010/11/04			Bond Future	8.6620	8.6940	0.369	0.0000	0.0000	0
2010/04/13	R204 2010/11/04	9.25	Call	Bond Future	4,052.0000	3,916.0000	(3.356)	0	0	0
2010/04/13	R204 2010/11/04	9.25	Put	Bond Future	827.0000	870.0000	5.200	0	0	0
2010/04/13	R204 2010/11/04	9.30	Call	Bond Future	4,249.0000	4,110.0000	(3.271)	0	0	0
2010/04/13	R204 2010/11/04	9.30	Put	Bond Future	756.0000	797.0000	5.423	0	0	0
2010/04/13	R204 2010/11/04	9.20	Call	Bond Future	3,859.0000	3,726.0000	(3.446)	0	0	0
2010/04/13	R204 2010/11/04	9.20	Put	Bond Future	903.0000	949.0000	5.094	0	0	0
2010/04/13	R206 2010/05/06			Bond Future	7.9180	7.8970	(0.265)	0.0000	0.0000	0
2010/04/13	R206 2010/05/06	8.75	Call	Bond Future	2,551.0000	2,617.0000	2.587	0	0	0
2010/04/13	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/13	R206 2010/08/05			Bond Future	8.0190	7.9960	(0.287)	0.0000	0.0000	0
2010/04/13	R206 2010/08/05	9.00	Call	Bond Future	2,849.0000	2,913.0000	2.246	0	0	0
2010/04/13	R206 2010/08/05	9.00	Put	Bond Future	36.0000	33.0000	(8.333)	0	0	0
2010/04/13	R206 2010/11/04			Bond Future	8.0350	8.0100	(0.311)	0.0000	0.0000	0
2010/04/13	R206 2010/11/04	8.50	Call	Bond Future	1,670.0000	1,717.0000	2.814	0	0	0
2010/04/13	R206 2010/11/04	8.50	Put	Bond Future	408.0000	386.0000	(5.392)	0	0	0
2010/04/13	R206 2010/11/04	8.55	Call	Bond Future	1,766.0000	1,815.0000	2.775	0	0	0
2010/04/13	R206 2010/11/04	8.55	Put	Bond Future	369.0000	350.0000	(5.149)	0	0	0
2010/04/13	R206 2010/11/04	8.45	Call	Bond Future	1,576.0000	1,622.0000	2.919	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
2010/04/13	R206 2010/11/04	8.45	Put	Bond Future	448.0000	426.0000	(4.911)	0	0	0
2010/04/13	R207 2010/05/06			Bond Future	8.6810	8.6910	0.115	0.0000	0.0000	737
2010/04/13	R207 2010/05/06	9.25	Call	Bond Future	3,376.0000	3,315.0000	(1.807)	0	0	0
2010/04/13	R207 2010/05/06	9.25	Put	Bond Future	7.0000	6.0000	(14.286)	0	0	0
2010/04/13	R207 2010/08/05			Bond Future	8.7560	8.7660	0.114	0.0000	0.0000	0
2010/04/13	R207 2010/08/05	9.50	Call	Bond Future	4,557.0000	4,502.0000	(1.207)	0	0	0
2010/04/13	R207 2010/08/05	9.50	Put	Bond Future	278.0000	282.0000	1.439	0	0	0
2010/04/13	R207 2010/11/04			Bond Future	8.7910	8.8010	0.114	0.0000	0.0000	0
2010/04/13	R207 2010/11/04	9.25	Call	Bond Future	3,748.0000	3,703.0000	(1.201)	0	0	0
2010/04/13	R207 2010/11/04	9.25	Put	Bond Future	1,124.0000	1,137.0000	1.157	0	0	0
2010/04/13	R207 2010/11/04	9.30	Call	Bond Future	3,939.0000	3,893.0000	(1.168)	0	0	0
2010/04/13	R207 2010/11/04	9.30	Put	Bond Future	1,035.0000	1,048.0000	1.256	0	0	0
2010/04/13	R207 2010/11/04	9.20	Call	Bond Future	3,562.0000	3,518.0000	(1.235)	0	0	0
2010/04/13	R207 2010/11/04	9.20	Put	Bond Future	1,219.0000	1,233.0000	1.148	0	0	0
2010/04/13	R208 2010/05/06			Bond Future	8.7590	8.7790	0.228	0.0000	0.0000	5,004
2010/04/13	R208 2010/05/06	9.25	Call	Bond Future	3,027.0000	2,903.0000	(4.096)	0	0	0
2010/04/13	R208 2010/05/06	9.25	Put	Bond Future	14.0000	16.0000	14.286	0	0	0
2010/04/13	R208 2010/08/05			Bond Future	8.8280	8.8480	0.227	0.0000	0.0000	1,249
2010/04/13	R208 2010/08/05	9.50	Call	Bond Future	4,368.0000	4,260.0000	(2.473)	0	0	0
2010/04/13	R208 2010/08/05	9.50	Put	Bond Future	353.0000	368.0000	4.249	0	0	0
2010/04/13	R208 2010/11/04			Bond Future	8.8640	8.8850	0.237	0.0000	0.0000	0
2010/04/13	R208 2010/11/04	9.25	Call	Bond Future	3,400.0000	3,309.0000	(2.676)	0	0	0
2010/04/13	R208 2010/11/04	9.25	Put	Bond Future	1,099.0000	1,135.0000	3.276	0	0	0
2010/04/13	R208 2010/11/04	9.30	Call	Bond Future	3,597.0000	3,503.0000	(2.613)	0	0	0
2010/04/13	R208 2010/11/04	9.30	Put	Bond Future	1,004.0000	1,037.0000	3.287	0	0	0
2010/04/13	R208 2010/11/04	9.20	Call	Bond Future	3,209.0000	3,121.0000	(2.742)	0	0	0
2010/04/13	R208 2010/11/04	9.20	Put	Bond Future	1,202.0000	1,241.0000	3.245	0	0	0
2010/04/13	R209 2010/05/06			Bond Future	8.8230	8.8530	0.340	0.0000	0.0000	1,798
2010/04/13	R209 2010/05/06	8.50	Call	Bond Future	75.0000	51.0000	(32.000)	0	0	0
2010/04/13	R209 2010/05/06	8.50	Put	Bond Future	2,716.0000	2,929.0000	7.842	0	0	0
2010/04/13	R209 2010/08/05			Bond Future	8.8710	8.9020	0.349	0.0000	0.0000	0
2010/04/13	R209 2010/08/05	8.75	Call	Bond Future	1,541.0000	1,429.0000	(7.268)	0	0	0
2010/04/13	R209 2010/08/05	8.75	Put	Bond Future	2,503.0000	2,635.0000	5.274	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
2010/04/13	R209 2010/11/04			Bond Future	8.8960	8.9280	0.360	0.0000	0.0000	0
2010/04/13	R209 2010/11/04	9.00	Call	Bond Future	3,295.0000	3,149.0000	(4.431)	0	0	0
2010/04/13	R209 2010/11/04	9.00	Put	Bond Future	2,488.0000	2,592.0000	4.180	0	0	0
2010/04/13	R209 2010/11/04	9.05	Call	Bond Future	3,500.0000	3,349.0000	(4.314)	0	0	0
2010/04/13	R209 2010/11/04	9.05	Put	Bond Future	2,311.0000	2,409.0000	4.241	0	0	0
2010/04/13	R209 2010/11/04	8.95	Call	Bond Future	3,097.0000	2,956.0000	(4.553)	0	0	0
2010/04/13	R209 2010/11/04	8.95	Put	Bond Future	2,676.0000	2,785.0000	4.073	0	0	0
2010/04/13	TRT1 2010/05/06			Index Future	312.2320	311.9180	(0.101)	0.0000	0.0000	100
Total										75543.00