



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 14/04/2010

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
2010/04/14	AL7T 2010/05/06			Index Future	341.3970	341.8240	0.125	0.0000	0.0000	58
2010/04/14	ALBI 2010/05/06			Index Future	314.2850	314.5520	0.085	0.0000	0.0000	1,062
2010/04/14	ALBI 2010/08/05			Index Future	314.3490	314.6090	0.083	0.0000	0.0000	0
2010/04/14	CRD1 2010/05/06			Index Future	137.4500	137.6750	0.164	0.0000	0.0000	2
2010/04/14	GOVI 2010/05/06			GOVI	315.7860	316.0580	0.086	0.0000	0.0000	324
2010/04/14	GOVI 2010/05/06	309.80	Call	GOVI	63,378.0000	65,528.0000	3.392	0	0	0
2010/04/14	GOVI 2010/05/06	309.80	Put	GOVI	3,518.0000	2,948.0000	(16.202)	0	0	0
2010/04/14	GOVI 2010/08/05			GOVI	321.2580	321.5310	0.085	0.0000	0.0000	0
2010/04/14	GOVI 2010/08/05	315.60	Call	GOVI	80,263.0000	81,984.0000	2.144	0	0	0
2010/04/14	GOVI 2010/08/05	315.60	Put	GOVI	23,683.0000	22,674.0000	(4.260)	0	0	0
2010/04/14	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/14	ILBI 2010/05/06			Index Future	362.1860	362.1380	(0.013)	0.0000	0.0000	497
2010/04/14	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/14	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/14	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/14	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/14	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/14	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/14	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/14	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6000	0.000	93.4600	93.4600	500
2010/04/14	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	0
2010/04/14	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/04/14	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/14	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/14	JBAF 2010/09/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,000
2010/04/14	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	0
2010/04/14	JBAF 2011/03/16			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	5,000
2010/04/14	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	5,000
2010/04/14	JBAF 2011/09/21			Jibar Tradeable Future	7.4800	7.4800	0.000	0.0000	0.0000	3,500
2010/04/14	JBAF 2011/12/21			Jibar Tradeable Future	7.7900	7.7900	0.000	0.0000	0.0000	7,500
2010/04/14	JBAF 2012/03/20			Jibar Tradeable Future	7.9100	7.9100	0.000	0.0000	0.0000	0
2010/04/14	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/14	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/14	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/14	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/14	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/14	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	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
2010/04/14	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/14	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/14	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/14	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/14	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/14	OTH1 2010/05/06			Index Future	305.7580	306.0000	0.079	0.0000	0.0000	3
2010/04/14	R155 2010/05/06			Bond Future	7.0210	7.0160	(0.071)	0.0000	0.0000	0
2010/04/14	R155 2010/05/06	7.50	Call	Bond Future	618.0000	624.0000	0.971	0	0	0
2010/04/14	R155 2010/05/06	7.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/04/14	R155 2010/05/06	7.55	Call	Bond Future	682.0000	688.0000	0.880	0	0	0
2010/04/14	R155 2010/05/06	7.55	Put	Bond Future	1.0000	1.0000	0.000	0	0	0

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2010/04/14	R155 2010/05/06	7.45	Call	Bond Future	555.0000	561.0000	1.081	0	0	0
2010/04/14	R155 2010/05/06	7.45	Put	Bond Future	2.0000	2.0000	0.000	0	0	0
2010/04/14	R157 2010/05/06			Bond Future	7.9600	7.9170	(0.540)	0.0000	0.0000	6,105
2010/04/14	R157 2010/05/06	8.50	Call	Bond Future	2,622.0000	2,831.0000	7.971	0	0	0
2010/04/14	R157 2010/05/06	8.50	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/04/14	R157 2010/05/06	8.00	Call	Bond Future	546.0000	666.0000	21.978	0	0	0
2010/04/14	R157 2010/05/06	8.00	Put	Bond Future	350.0000	258.0000	(26.286)	0	0	0
2010/04/14	R157 2010/05/06	7.90	Call	Bond Future	307.0000	390.0000	27.036	0	0	10
2010/04/14	R157 2010/05/06	7.90	Put	Bond Future	602.0000	474.0000	(21.262)	0	0	0
2010/04/14	R157 2010/08/05			Bond Future	8.0360	7.9900	(0.572)	0.0000	0.0000	0
2010/04/14	R157 2010/08/05	8.75	Call	Bond Future	3,446.0000	3,636.0000	5.514	0	0	0
2010/04/14	R157 2010/08/05	8.75	Put	Bond Future	158.0000	133.0000	(15.823)	0	0	0
2010/04/14	R157 2010/08/05	8.50	Call	Bond Future	2,489.0000	2,658.0000	6.790	0	0	0
2010/04/14	R157 2010/08/05	8.50	Put	Bond Future	340.0000	293.0000	(13.824)	0	0	500
2010/04/14	R157 2010/08/05	9.00	Call	Bond Future	4,479.0000	4,682.0000	4.532	0	0	0
2010/04/14	R157 2010/08/05	9.00	Put	Bond Future	67.0000	54.0000	(19.403)	0	0	0
2010/04/14	R157 2010/08/05	8.25	Put	Bond Future	656.0000	579.0000	(11.738)	0	0	0
2010/04/14	R157 2010/08/05	8.25	Call	Bond Future	1,653.0000	1,792.0000	8.409	0	0	500
2010/04/14	R157 2010/11/04			Bond Future	8.0540	8.0170	(0.459)	0.0000	0.0000	0
2010/04/14	R157 2010/11/04	8.50	Call	Bond Future	2,659.0000	2,775.0000	4.363	0	0	0
2010/04/14	R157 2010/11/04	8.50	Put	Bond Future	684.0000	635.0000	(7.164)	0	0	0
2010/04/14	R157 2010/11/04	8.55	Call	Bond Future	2,815.0000	2,934.0000	4.227	0	0	0
2010/04/14	R157 2010/11/04	8.55	Put	Bond Future	622.0000	575.0000	(7.556)	0	0	0
2010/04/14	R157 2010/11/04	8.45	Call	Bond Future	2,508.0000	2,621.0000	4.506	0	0	0
2010/04/14	R157 2010/11/04	8.45	Put	Bond Future	753.0000	700.0000	(7.039)	0	0	0
2010/04/14	R186 2010/05/06			Bond Future	8.8580	8.8350	(0.260)	0.0000	0.0000	18,696
2010/04/14	R186 2010/05/06	9.00	Call	Bond Future	1,749.0000	1,894.0000	8.290	0	0	0
2010/04/14	R186 2010/05/06	9.00	Put	Bond Future	410.0000	336.0000	(18.049)	0	0	0
2010/04/14	R186 2010/08/05			Bond Future	8.9220	8.9090	(0.146)	0.0000	0.0000	2,231
2010/04/14	R186 2010/08/05	9.25	Call	Bond Future	4,181.0000	4,258.0000	1.842	0	0	0
2010/04/14	R186 2010/08/05	9.25	Put	Bond Future	1,170.0000	1,125.0000	(3.846)	0	0	0
2010/04/14	R186 2010/08/05	8.75	Call	Bond Future	1,632.0000	1,672.0000	2.451	0	0	1,300
2010/04/14	R186 2010/08/05	8.75	Put	Bond Future	3,260.0000	3,178.0000	(2.515)	0	0	0

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2010/04/14	R186 2010/08/05	9.75	Call	Bond Future	7,705.0000	7,809.0000	1.350	0	0	0
2010/04/14	R186 2010/08/05	9.75	Put	Bond Future	329.0000	311.0000	(5.471)	0	0	1,300
2010/04/14	R186 2010/08/05	10.00	Call	Bond Future	9,623.0000	9,735.0000	1.164	0	0	0
2010/04/14	R186 2010/08/05	10.00	Put	Bond Future	161.0000	152.0000	(5.590)	0	0	3,000
2010/04/14	R186 2010/11/04			Bond Future	8.9550	8.9430	(0.134)	0.0000	0.0000	0
2010/04/14	R186 2010/11/04	9.25	Call	Bond Future	4,964.0000	5,027.0000	1.269	0	0	0
2010/04/14	R186 2010/11/04	9.25	Put	Bond Future	2,282.0000	2,234.0000	(2.103)	0	0	0
2010/04/14	R186 2010/11/04	9.30	Call	Bond Future	5,239.0000	5,304.0000	1.241	0	0	0
2010/04/14	R186 2010/11/04	9.30	Put	Bond Future	2,112.0000	2,065.0000	(2.225)	0	0	0
2010/04/14	R186 2010/11/04	9.20	Call	Bond Future	4,697.0000	4,758.0000	1.299	0	0	0
2010/04/14	R186 2010/11/04	9.20	Put	Bond Future	2,463.0000	2,412.0000	(2.071)	0	0	0
2010/04/14	R201 2010/05/06			Bond Future	7.8920	7.8380	(0.684)	0.0000	0.0000	486
2010/04/14	R201 2010/05/06	8.50	Call	Bond Future	2,329.0000	2,538.0000	8.974	0	0	0
2010/04/14	R201 2010/05/06	8.50	Put	Bond Future	1.0000	1.0000	0.000	0	0	0
2010/04/14	R201 2010/08/05			Bond Future	7.9710	7.9140	(0.715)	0.0000	0.0000	0
2010/04/14	R201 2010/08/05	9.00	Call	Bond Future	3,761.0000	3,961.0000	5.318	0	0	0
2010/04/14	R201 2010/08/05	9.00	Put	Bond Future	51.0000	40.0000	(21.569)	0	0	0
2010/04/14	R201 2010/11/04			Bond Future	7.9840	7.9350	(0.614)	0.0000	0.0000	0
2010/04/14	R201 2010/11/04	8.50	Call	Bond Future	2,350.0000	2,472.0000	5.191	0	0	0
2010/04/14	R201 2010/11/04	8.50	Put	Bond Future	560.0000	510.0000	(8.929)	0	0	0
2010/04/14	R201 2010/11/04	8.55	Call	Bond Future	2,473.0000	2,599.0000	5.095	0	0	0
2010/04/14	R201 2010/11/04	8.55	Put	Bond Future	511.0000	465.0000	(9.002)	0	0	0
2010/04/14	R201 2010/11/04	8.45	Call	Bond Future	2,229.0000	2,349.0000	5.384	0	0	0
2010/04/14	R201 2010/11/04	8.45	Put	Bond Future	611.0000	559.0000	(8.511)	0	0	0
2010/04/14	R203 2010/05/06			Bond Future	8.5110	8.4680	(0.505)	0.0000	0.0000	1,710
2010/04/14	R203 2010/05/06	9.00	Call	Bond Future	2,576.0000	2,801.0000	8.734	0	0	0
2010/04/14	R203 2010/05/06	9.00	Put	Bond Future	11.0000	6.0000	(45.455)	0	0	0
2010/04/14	R203 2010/08/05			Bond Future	8.5920	8.5470	(0.524)	0.0000	0.0000	1,607
2010/04/14	R203 2010/08/05	9.25	Call	Bond Future	3,622.0000	3,817.0000	5.384	0	0	0
2010/04/14	R203 2010/08/05	9.25	Put	Bond Future	291.0000	253.0000	(13.058)	0	0	0
2010/04/14	R203 2010/11/04			Bond Future	8.6310	8.5960	(0.406)	0.0000	0.0000	0
2010/04/14	R203 2010/11/04	9.25	Call	Bond Future	3,687.0000	3,819.0000	3.580	0	0	0
2010/04/14	R203 2010/11/04	9.25	Put	Bond Future	634.0000	590.0000	(6.940)	0	0	0

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2010/04/14	R203 2010/11/04	9.30	Call	Bond Future	3,869.0000	4,005.0000	3.515	0	0	0
2010/04/14	R203 2010/11/04	9.30	Put	Bond Future	575.0000	535.0000	(6.957)	0	0	0
2010/04/14	R203 2010/11/04	9.20	Call	Bond Future	3,507.0000	3,636.0000	3.678	0	0	0
2010/04/14	R203 2010/11/04	9.20	Put	Bond Future	697.0000	649.0000	(6.887)	0	0	0
2010/04/14	R204 2010/05/06			Bond Future	8.5810	8.5580	(0.268)	0.0000	0.0000	1,552
2010/04/14	R204 2010/05/06	9.00	Call	Bond Future	2,444.0000	2,572.0000	5.237	0	0	200
2010/04/14	R204 2010/05/06	9.00	Put	Bond Future	25.0000	18.0000	(28.000)	0	0	0
2010/04/14	R204 2010/05/06	9.50	Call	Bond Future	5,205.0000	5,340.0000	2.594	0	0	0
2010/04/14	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/14	R204 2010/05/06	8.50	Put	Bond Future	821.0000	726.0000	(11.571)	0	0	0
2010/04/14	R204 2010/05/06	8.50	Call	Bond Future	344.0000	384.0000	11.628	0	0	200
2010/04/14	R204 2010/08/05			Bond Future	8.6580	8.6340	(0.277)	0.0000	0.0000	1,112
2010/04/14	R204 2010/08/05	9.25	Call	Bond Future	3,695.0000	3,804.0000	2.950	0	0	0
2010/04/14	R204 2010/08/05	9.25	Put	Bond Future	384.0000	355.0000	(7.552)	0	0	0
2010/04/14	R204 2010/11/04			Bond Future	8.6940	8.6810	(0.150)	0.0000	0.0000	0
2010/04/14	R204 2010/11/04	9.25	Call	Bond Future	3,916.0000	3,965.0000	1.251	0	0	0
2010/04/14	R204 2010/11/04	9.25	Put	Bond Future	870.0000	847.0000	(2.644)	0	0	0
2010/04/14	R204 2010/11/04	9.30	Call	Bond Future	4,110.0000	4,160.0000	1.217	0	0	0
2010/04/14	R204 2010/11/04	9.30	Put	Bond Future	797.0000	774.0000	(2.886)	0	0	0
2010/04/14	R204 2010/11/04	9.20	Call	Bond Future	3,726.0000	3,774.0000	1.288	0	0	0
2010/04/14	R204 2010/11/04	9.20	Put	Bond Future	949.0000	924.0000	(2.634)	0	0	0
2010/04/14	R206 2010/05/06			Bond Future	7.8970	7.8420	(0.696)	0.0000	0.0000	0
2010/04/14	R206 2010/05/06	8.75	Call	Bond Future	2,617.0000	2,788.0000	6.534	0	0	0
2010/04/14	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/14	R206 2010/08/05			Bond Future	7.9960	7.9370	(0.738)	0.0000	0.0000	0
2010/04/14	R206 2010/08/05	9.00	Call	Bond Future	2,913.0000	3,078.0000	5.664	0	0	0
2010/04/14	R206 2010/08/05	9.00	Put	Bond Future	33.0000	26.0000	(21.212)	0	0	0
2010/04/14	R206 2010/11/04			Bond Future	8.0100	7.9590	(0.637)	0.0000	0.0000	0
2010/04/14	R206 2010/11/04	8.50	Call	Bond Future	1,717.0000	1,818.0000	5.882	0	0	0
2010/04/14	R206 2010/11/04	8.50	Put	Bond Future	386.0000	347.0000	(10.104)	0	0	0
2010/04/14	R206 2010/11/04	8.55	Call	Bond Future	1,815.0000	1,919.0000	5.730	0	0	0
2010/04/14	R206 2010/11/04	8.55	Put	Bond Future	350.0000	314.0000	(10.286)	0	0	0
2010/04/14	R206 2010/11/04	8.45	Call	Bond Future	1,622.0000	1,720.0000	6.042	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
2010/04/14	R206 2010/11/04	8.45	Put	Bond Future	426.0000	384.0000	(9.859)	0	0	0
2010/04/14	R207 2010/05/06			Bond Future	8.6910	8.6680	(0.265)	0.0000	0.0000	737
2010/04/14	R207 2010/05/06	9.25	Call	Bond Future	3,315.0000	3,453.0000	4.163	0	0	0
2010/04/14	R207 2010/05/06	9.25	Put	Bond Future	6.0000	5.0000	(16.667)	0	0	0
2010/04/14	R207 2010/08/05			Bond Future	8.7660	8.7530	(0.148)	0.0000	0.0000	0
2010/04/14	R207 2010/08/05	9.50	Call	Bond Future	4,502.0000	4,565.0000	1.399	0	0	0
2010/04/14	R207 2010/08/05	9.50	Put	Bond Future	282.0000	268.0000	(4.965)	0	0	0
2010/04/14	R207 2010/11/04			Bond Future	8.8010	8.7880	(0.148)	0.0000	0.0000	0
2010/04/14	R207 2010/11/04	9.25	Call	Bond Future	3,703.0000	3,751.0000	1.296	0	0	0
2010/04/14	R207 2010/11/04	9.25	Put	Bond Future	1,137.0000	1,110.0000	(2.375)	0	0	0
2010/04/14	R207 2010/11/04	9.30	Call	Bond Future	3,893.0000	3,942.0000	1.259	0	0	0
2010/04/14	R207 2010/11/04	9.30	Put	Bond Future	1,048.0000	1,021.0000	(2.576)	0	0	0
2010/04/14	R207 2010/11/04	9.20	Call	Bond Future	3,518.0000	3,564.0000	1.308	0	0	0
2010/04/14	R207 2010/11/04	9.20	Put	Bond Future	1,233.0000	1,204.0000	(2.352)	0	0	0
2010/04/14	R208 2010/05/06			Bond Future	8.7790	8.7360	(0.490)	0.0000	0.0000	5,004
2010/04/14	R208 2010/05/06	9.25	Call	Bond Future	2,903.0000	3,166.0000	9.060	0	0	0
2010/04/14	R208 2010/05/06	9.25	Put	Bond Future	16.0000	9.0000	(43.750)	0	0	0
2010/04/14	R208 2010/08/05			Bond Future	8.8480	8.8040	(0.497)	0.0000	0.0000	1,249
2010/04/14	R208 2010/08/05	9.50	Call	Bond Future	4,260.0000	4,485.0000	5.282	0	0	0
2010/04/14	R208 2010/08/05	9.50	Put	Bond Future	368.0000	322.0000	(12.500)	0	0	0
2010/04/14	R208 2010/11/04			Bond Future	8.8850	8.8510	(0.383)	0.0000	0.0000	0
2010/04/14	R208 2010/11/04	9.25	Call	Bond Future	3,309.0000	3,446.0000	4.140	0	0	0
2010/04/14	R208 2010/11/04	9.25	Put	Bond Future	1,135.0000	1,066.0000	(6.079)	0	0	0
2010/04/14	R208 2010/11/04	9.30	Call	Bond Future	3,503.0000	3,644.0000	4.025	0	0	0
2010/04/14	R208 2010/11/04	9.30	Put	Bond Future	1,037.0000	972.0000	(6.268)	0	0	0
2010/04/14	R208 2010/11/04	9.20	Call	Bond Future	3,121.0000	3,253.0000	4.229	0	0	0
2010/04/14	R208 2010/11/04	9.20	Put	Bond Future	1,241.0000	1,167.0000	(5.963)	0	0	0
2010/04/14	R209 2010/05/06			Bond Future	8.8530	8.8310	(0.249)	0.0000	0.0000	1,798
2010/04/14	R209 2010/05/06	8.50	Call	Bond Future	51.0000	58.0000	13.725	0	0	0
2010/04/14	R209 2010/05/06	8.50	Put	Bond Future	2,929.0000	2,762.0000	(5.702)	0	0	0
2010/04/14	R209 2010/08/05			Bond Future	8.9020	8.8790	(0.258)	0.0000	0.0000	0
2010/04/14	R209 2010/08/05	8.75	Call	Bond Future	1,429.0000	1,497.0000	4.759	0	0	0
2010/04/14	R209 2010/08/05	8.75	Put	Bond Future	2,635.0000	2,522.0000	(4.288)	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
2010/04/14	R209 2010/11/04			Bond Future	8.9280	8.9160	(0.134)	0.0000	0.0000	0
2010/04/14	R209 2010/11/04	9.00	Call	Bond Future	3,149.0000	3,194.0000	1.429	0	0	0
2010/04/14	R209 2010/11/04	9.00	Put	Bond Future	2,592.0000	2,544.0000	(1.852)	0	0	0
2010/04/14	R209 2010/11/04	9.05	Call	Bond Future	3,349.0000	3,396.0000	1.403	0	0	0
2010/04/14	R209 2010/11/04	9.05	Put	Bond Future	2,409.0000	2,363.0000	(1.910)	0	0	0
2010/04/14	R209 2010/11/04	8.95	Call	Bond Future	2,956.0000	2,999.0000	1.455	0	0	0
2010/04/14	R209 2010/11/04	8.95	Put	Bond Future	2,785.0000	2,735.0000	(1.795)	0	0	0
2010/04/14	TRT1 2010/05/06			Index Future	311.9180	312.1880	0.087	0.0000	0.0000	100
Total										76043.00