



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 16/04/2010

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
2010/04/16	AL7T 2010/05/06			Index Future	341.6450	344.0700	0.710	0.0000	0.0000	58
2010/04/16	ALBI 2010/05/06			Index Future	315.6460	316.5450	0.285	0.0000	0.0000	1,047
2010/04/16	ALBI 2010/08/05			Index Future	315.7000	316.5970	0.284	0.0000	0.0000	0
2010/04/16	CRD1 2010/05/06			Index Future	137.9440	138.2790	0.243	0.0000	0.0000	2
2010/04/16	GOVI 2010/05/06			GOVI	317.1460	318.0790	0.294	0.0000	0.0000	324
2010/04/16	GOVI 2010/05/06	309.80	Call	GOVI	75,191.0000	83,807.0000	11.459	0	0	0
2010/04/16	GOVI 2010/05/06	309.80	Put	GOVI	1,731.0000	1,017.0000	(41.248)	0	0	0
2010/04/16	GOVI 2010/08/05			GOVI	322.6360	323.5830	0.294	0.0000	0.0000	0
2010/04/16	GOVI 2010/08/05	315.60	Call	GOVI	89,738.0000	96,646.0000	7.698	0	0	0
2010/04/16	GOVI 2010/08/05	315.60	Put	GOVI	19,378.0000	16,816.0000	(13.221)	0	0	0
2010/04/16	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/16	ILBI 2010/05/06			Index Future	362.1320	362.2910	0.044	0.0000	0.0000	497
2010/04/16	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/16	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/16	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/16	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/16	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/16	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/16	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/16	JBAF 2010/04/21			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	500
2010/04/16	JBAF 2010/05/19			Jibar Tradeable Future	6.5600	6.5600	0.000	0.0000	0.0000	0
2010/04/16	JBAF 2010/06/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	0
2010/04/16	JBAF 2010/07/21			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/16	JBAF 2010/08/18			Jibar Tradeable Future	6.5000	6.5000	0.000	0.0000	0.0000	1,000
2010/04/16	JBAF 2010/09/15			Jibar Tradeable Future	6.5100	6.5100	0.000	0.0000	0.0000	1,000
2010/04/16	JBAF 2010/12/15			Jibar Tradeable Future	6.6000	6.6000	0.000	0.0000	0.0000	0
2010/04/16	JBAF 2011/03/16			Jibar Tradeable Future	6.8400	6.8400	0.000	0.0000	0.0000	5,000
2010/04/16	JBAF 2011/06/15			Jibar Tradeable Future	7.1300	7.1300	0.000	0.0000	0.0000	5,000
2010/04/16	JBAF 2011/09/21			Jibar Tradeable Future	7.4800	7.4800	0.000	0.0000	0.0000	3,500
2010/04/16	JBAF 2011/12/21			Jibar Tradeable Future	7.7900	7.7900	0.000	0.0000	0.0000	7,500
2010/04/16	JBAF 2012/03/20			Jibar Tradeable Future	7.9100	7.9100	0.000	0.0000	0.0000	0
2010/04/16	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/16	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/16	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/16	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/16	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/16	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	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
2010/04/16	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/16	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/16	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/16	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/16	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/16	OTH1 2010/05/06			Index Future	307.1170	307.8480	0.238	0.0000	0.0000	3
2010/04/16	R155 2010/05/06			Bond Future	6.9210	6.8560	(0.939)	0.0000	0.0000	0
2010/04/16	R155 2010/05/06	7.50	Call	Bond Future	746.0000	831.0000	11.394	0	0	0
2010/04/16	R155 2010/05/06	7.50	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/16	R155 2010/05/06	7.55	Call	Bond Future	810.0000	895.0000	10.494	0	0	0
2010/04/16	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/16	R155 2010/05/06	7.45	Call	Bond Future	682.0000	766.0000	12.317	0	0	0
2010/04/16	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/16	R157 2010/05/06			Bond Future	7.8650	7.7940	(0.903)	0.0000	0.0000	6,105
2010/04/16	R157 2010/05/06	8.50	Call	Bond Future	3,086.0000	3,437.0000	11.374	0	0	0
2010/04/16	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/16	R157 2010/05/06	8.00	Call	Bond Future	835.0000	1,105.0000	32.335	0	0	0
2010/04/16	R157 2010/05/06	8.00	Put	Bond Future	171.0000	89.0000	(47.953)	0	0	0
2010/04/16	R157 2010/05/06	7.90	Call	Bond Future	513.0000	725.0000	41.326	0	0	10
2010/04/16	R157 2010/05/06	7.90	Put	Bond Future	340.0000	201.0000	(40.882)	0	0	0
2010/04/16	R157 2010/08/05			Bond Future	7.9350	7.8580	(0.970)	0.0000	0.0000	0
2010/04/16	R157 2010/08/05	8.75	Call	Bond Future	3,869.0000	4,204.0000	8.659	0	0	0
2010/04/16	R157 2010/08/05	8.75	Put	Bond Future	107.0000	79.0000	(26.168)	0	0	0
2010/04/16	R157 2010/08/05	8.50	Call	Bond Future	2,867.0000	3,174.0000	10.708	0	0	0
2010/04/16	R157 2010/08/05	8.50	Put	Bond Future	243.0000	187.0000	(23.045)	0	0	500
2010/04/16	R157 2010/08/05	9.00	Call	Bond Future	4,929.0000	5,280.0000	7.121	0	0	0
2010/04/16	R157 2010/08/05	9.00	Put	Bond Future	43.0000	31.0000	(27.907)	0	0	0
2010/04/16	R157 2010/08/05	8.25	Put	Bond Future	495.0000	395.0000	(20.202)	0	0	0
2010/04/16	R157 2010/08/05	8.25	Call	Bond Future	1,967.0000	2,230.0000	13.371	0	0	500
2010/04/16	R157 2010/11/04			Bond Future	7.9480	7.8660	(1.032)	0.0000	0.0000	0
2010/04/16	R157 2010/11/04	8.50	Call	Bond Future	3,001.0000	3,282.0000	9.364	0	0	0
2010/04/16	R157 2010/11/04	8.50	Put	Bond Future	551.0000	463.0000	(15.971)	0	0	0
2010/04/16	R157 2010/11/04	8.55	Call	Bond Future	3,166.0000	3,454.0000	9.097	0	0	0
2010/04/16	R157 2010/11/04	8.55	Put	Bond Future	497.0000	416.0000	(16.298)	0	0	0
2010/04/16	R157 2010/11/04	8.45	Call	Bond Future	2,840.0000	3,114.0000	9.648	0	0	0
2010/04/16	R157 2010/11/04	8.45	Put	Bond Future	609.0000	514.0000	(15.599)	0	0	0
2010/04/16	R186 2010/05/06			Bond Future	8.7840	8.7640	(0.228)	0.0000	0.0000	17,729
2010/04/16	R186 2010/05/06	9.00	Call	Bond Future	2,265.0000	2,412.0000	6.490	0	0	0
2010/04/16	R186 2010/05/06	9.00	Put	Bond Future	218.0000	173.0000	(20.642)	0	0	0
2010/04/16	R186 2010/08/05			Bond Future	8.8460	8.8240	(0.249)	0.0000	0.0000	2,231
2010/04/16	R186 2010/08/05	9.25	Call	Bond Future	4,680.0000	4,828.0000	3.162	0	0	0
2010/04/16	R186 2010/08/05	9.25	Put	Bond Future	954.0000	893.0000	(6.394)	0	0	0
2010/04/16	R186 2010/08/05	8.75	Call	Bond Future	1,916.0000	2,000.0000	4.384	0	0	1,300
2010/04/16	R186 2010/08/05	8.75	Put	Bond Future	2,829.0000	2,705.0000	(4.383)	0	0	0

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2010/04/16	R186	2010/08/05	9.75	Call	Bond Future	8,342.0000	8,529.0000	2.242	0	0	0
2010/04/16	R186	2010/08/05	9.75	Put	Bond Future	251.0000	229.0000	(8.765)	0	0	1,300
2010/04/16	R186	2010/08/05	10.00	Call	Bond Future	10,296.0000	10,493.0000	1.913	0	0	0
2010/04/16	R186	2010/08/05	10.00	Put	Bond Future	119.0000	108.0000	(9.244)	0	0	3,000
2010/04/16	R186	2010/11/04			Bond Future	8.8780	8.8560	(0.248)	0.0000	0.0000	0
2010/04/16	R186	2010/11/04	9.25	Call	Bond Future	5,415.0000	5,545.0000	2.401	0	0	0
2010/04/16	R186	2010/11/04	9.25	Put	Bond Future	2,017.0000	1,941.0000	(3.768)	0	0	0
2010/04/16	R186	2010/11/04	9.30	Call	Bond Future	5,704.0000	5,838.0000	2.349	0	0	0
2010/04/16	R186	2010/11/04	9.30	Put	Bond Future	1,860.0000	1,789.0000	(3.817)	0	0	0
2010/04/16	R186	2010/11/04	9.20	Call	Bond Future	5,133.0000	5,259.0000	2.455	0	0	0
2010/04/16	R186	2010/11/04	9.20	Put	Bond Future	2,183.0000	2,103.0000	(3.665)	0	0	0
2010/04/16	R201	2010/05/06			Bond Future	7.8070	7.7250	(1.050)	0.0000	0.0000	486
2010/04/16	R201	2010/05/06	8.50	Call	Bond Future	2,658.0000	2,978.0000	12.039	0	0	0
2010/04/16	R201	2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/16	R201	2010/08/05			Bond Future	7.8800	7.7930	(1.104)	0.0000	0.0000	0
2010/04/16	R201	2010/08/05	9.00	Call	Bond Future	4,081.0000	4,393.0000	7.645	0	0	0
2010/04/16	R201	2010/08/05	9.00	Put	Bond Future	34.0000	24.0000	(29.412)	0	0	0
2010/04/16	R201	2010/11/04			Bond Future	7.8880	7.7940	(1.192)	0.0000	0.0000	0
2010/04/16	R201	2010/11/04	8.50	Call	Bond Future	2,594.0000	2,847.0000	9.753	0	0	0
2010/04/16	R201	2010/11/04	8.50	Put	Bond Future	466.0000	388.0000	(16.738)	0	0	0
2010/04/16	R201	2010/11/04	8.55	Call	Bond Future	2,723.0000	2,982.0000	9.512	0	0	0
2010/04/16	R201	2010/11/04	8.55	Put	Bond Future	424.0000	351.0000	(17.217)	0	0	0
2010/04/16	R201	2010/11/04	8.45	Call	Bond Future	2,467.0000	2,715.0000	10.053	0	0	0
2010/04/16	R201	2010/11/04	8.45	Put	Bond Future	511.0000	428.0000	(16.243)	0	0	0
2010/04/16	R203	2010/05/06			Bond Future	8.4170	8.3560	(0.725)	0.0000	0.0000	1,710
2010/04/16	R203	2010/05/06	9.00	Call	Bond Future	3,071.0000	3,397.0000	10.615	0	0	0
2010/04/16	R203	2010/05/06	9.00	Put	Bond Future	3.0000	1.0000	(66.667)	0	0	0
2010/04/16	R203	2010/08/05			Bond Future	8.4930	8.4280	(0.765)	0.0000	0.0000	1,607
2010/04/16	R203	2010/08/05	9.25	Call	Bond Future	4,057.0000	4,355.0000	7.345	0	0	0
2010/04/16	R203	2010/08/05	9.25	Put	Bond Future	212.0000	171.0000	(19.340)	0	0	0
2010/04/16	R203	2010/11/04			Bond Future	8.5280	8.4610	(0.786)	0.0000	0.0000	0
2010/04/16	R203	2010/11/04	9.25	Call	Bond Future	4,086.0000	4,358.0000	6.657	0	0	0
2010/04/16	R203	2010/11/04	9.25	Put	Bond Future	514.0000	446.0000	(13.230)	0	0	0

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2010/04/16	R203 2010/11/04	9.30	Call	Bond Future	4,278.0000	4,555.0000	6.475	0	0	0
2010/04/16	R203 2010/11/04	9.30	Put	Bond Future	464.0000	401.0000	(13.578)	0	0	0
2010/04/16	R203 2010/11/04	9.20	Call	Bond Future	3,898.0000	4,165.0000	6.850	0	0	0
2010/04/16	R203 2010/11/04	9.20	Put	Bond Future	568.0000	495.0000	(12.852)	0	0	0
2010/04/16	R204 2010/05/06			Bond Future	8.5170	8.4560	(0.716)	0.0000	0.0000	1,552
2010/04/16	R204 2010/05/06	9.00	Call	Bond Future	2,805.0000	3,160.0000	12.656	0	0	200
2010/04/16	R204 2010/05/06	9.00	Put	Bond Future	9.0000	4.0000	(55.556)	0	0	0
2010/04/16	R204 2010/05/06	9.50	Call	Bond Future	5,581.0000	5,942.0000	6.468	0	0	0
2010/04/16	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/16	R204 2010/05/06	8.50	Put	Bond Future	578.0000	395.0000	(31.661)	0	0	0
2010/04/16	R204 2010/05/06	8.50	Call	Bond Future	478.0000	655.0000	37.029	0	0	200
2010/04/16	R204 2010/08/05			Bond Future	8.5910	8.5270	(0.745)	0.0000	0.0000	1,112
2010/04/16	R204 2010/08/05	9.25	Call	Bond Future	4,006.0000	4,319.0000	7.813	0	0	0
2010/04/16	R204 2010/08/05	9.25	Put	Bond Future	311.0000	255.0000	(18.006)	0	0	0
2010/04/16	R204 2010/11/04			Bond Future	8.6250	8.5590	(0.765)	0.0000	0.0000	0
2010/04/16	R204 2010/11/04	9.25	Call	Bond Future	4,196.0000	4,478.0000	6.721	0	0	0
2010/04/16	R204 2010/11/04	9.25	Put	Bond Future	764.0000	674.0000	(11.780)	0	0	0
2010/04/16	R204 2010/11/04	9.30	Call	Bond Future	4,396.0000	4,685.0000	6.574	0	0	0
2010/04/16	R204 2010/11/04	9.30	Put	Bond Future	696.0000	613.0000	(11.925)	0	0	0
2010/04/16	R204 2010/11/04	9.20	Call	Bond Future	3,999.0000	4,275.0000	6.902	0	0	0
2010/04/16	R204 2010/11/04	9.20	Put	Bond Future	835.0000	740.0000	(11.377)	0	0	0
2010/04/16	R206 2010/05/06			Bond Future	7.8110	7.7080	(1.319)	0.0000	0.0000	0
2010/04/16	R206 2010/05/06	8.75	Call	Bond Future	2,885.0000	3,208.0000	11.196	0	0	0
2010/04/16	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/16	R206 2010/08/05			Bond Future	7.9030	7.7910	(1.417)	0.0000	0.0000	0
2010/04/16	R206 2010/08/05	9.00	Call	Bond Future	3,173.0000	3,493.0000	10.085	0	0	0
2010/04/16	R206 2010/08/05	9.00	Put	Bond Future	21.0000	12.0000	(42.857)	0	0	0
2010/04/16	R206 2010/11/04			Bond Future	7.9100	7.7890	(1.530)	0.0000	0.0000	0
2010/04/16	R206 2010/11/04	8.50	Call	Bond Future	1,918.0000	2,179.0000	13.608	0	0	0
2010/04/16	R206 2010/11/04	8.50	Put	Bond Future	313.0000	241.0000	(23.003)	0	0	0
2010/04/16	R206 2010/11/04	8.55	Call	Bond Future	2,022.0000	2,288.0000	13.155	0	0	0
2010/04/16	R206 2010/11/04	8.55	Put	Bond Future	282.0000	215.0000	(23.759)	0	0	0
2010/04/16	R206 2010/11/04	8.45	Call	Bond Future	1,817.0000	2,072.0000	14.034	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
2010/04/16	R206 2010/11/04	8.45	Put	Bond Future	347.0000	268.0000	(22.767)	0	0	0
2010/04/16	R207 2010/05/06			Bond Future	8.6170	8.5860	(0.360)	0.0000	0.0000	737
2010/04/16	R207 2010/05/06	9.25	Call	Bond Future	3,761.0000	3,949.0000	4.999	0	0	0
2010/04/16	R207 2010/05/06	9.25	Put	Bond Future	2.0000	1.0000	(50.000)	0	0	0
2010/04/16	R207 2010/08/05			Bond Future	8.6890	8.6570	(0.368)	0.0000	0.0000	0
2010/04/16	R207 2010/08/05	9.50	Call	Bond Future	4,896.0000	5,064.0000	3.431	0	0	0
2010/04/16	R207 2010/08/05	9.50	Put	Bond Future	218.0000	195.0000	(10.550)	0	0	0
2010/04/16	R207 2010/11/04			Bond Future	8.7210	8.6880	(0.378)	0.0000	0.0000	0
2010/04/16	R207 2010/11/04	9.25	Call	Bond Future	4,024.0000	4,160.0000	3.380	0	0	0
2010/04/16	R207 2010/11/04	9.25	Put	Bond Future	991.0000	934.0000	(5.752)	0	0	0
2010/04/16	R207 2010/11/04	9.30	Call	Bond Future	4,222.0000	4,362.0000	3.316	0	0	0
2010/04/16	R207 2010/11/04	9.30	Put	Bond Future	909.0000	856.0000	(5.831)	0	0	0
2010/04/16	R207 2010/11/04	9.20	Call	Bond Future	3,829.0000	3,962.0000	3.473	0	0	0
2010/04/16	R207 2010/11/04	9.20	Put	Bond Future	1,077.0000	1,017.0000	(5.571)	0	0	0
2010/04/16	R208 2010/05/06			Bond Future	8.6850	8.6240	(0.702)	0.0000	0.0000	5,004
2010/04/16	R208 2010/05/06	9.25	Call	Bond Future	3,483.0000	3,868.0000	11.054	0	0	0
2010/04/16	R208 2010/05/06	9.25	Put	Bond Future	4.0000	2.0000	(50.000)	0	0	0
2010/04/16	R208 2010/08/05			Bond Future	8.7510	8.6880	(0.720)	0.0000	0.0000	1,249
2010/04/16	R208 2010/08/05	9.50	Call	Bond Future	4,764.0000	5,106.0000	7.179	0	0	0
2010/04/16	R208 2010/08/05	9.50	Put	Bond Future	273.0000	223.0000	(18.315)	0	0	0
2010/04/16	R208 2010/11/04			Bond Future	8.7850	8.7200	(0.740)	0.0000	0.0000	0
2010/04/16	R208 2010/11/04	9.25	Call	Bond Future	3,724.0000	4,011.0000	7.707	0	0	0
2010/04/16	R208 2010/11/04	9.25	Put	Bond Future	942.0000	831.0000	(11.783)	0	0	0
2010/04/16	R208 2010/11/04	9.30	Call	Bond Future	3,931.0000	4,225.0000	7.479	0	0	0
2010/04/16	R208 2010/11/04	9.30	Put	Bond Future	857.0000	752.0000	(12.252)	0	0	0
2010/04/16	R208 2010/11/04	9.20	Call	Bond Future	3,523.0000	3,801.0000	7.891	0	0	0
2010/04/16	R208 2010/11/04	9.20	Put	Bond Future	1,034.0000	914.0000	(11.605)	0	0	0
2010/04/16	R209 2010/05/06			Bond Future	8.7810	8.7300	(0.581)	0.0000	0.0000	1,798
2010/04/16	R209 2010/05/06	8.50	Call	Bond Future	86.0000	127.0000	47.674	0	0	0
2010/04/16	R209 2010/05/06	8.50	Put	Bond Future	2,392.0000	2,023.0000	(15.426)	0	0	0
2010/04/16	R209 2010/08/05			Bond Future	8.8270	8.7750	(0.589)	0.0000	0.0000	0
2010/04/16	R209 2010/08/05	8.75	Call	Bond Future	1,672.0000	1,862.0000	11.364	0	0	0
2010/04/16	R209 2010/08/05	8.75	Put	Bond Future	2,287.0000	2,062.0000	(9.838)	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
2010/04/16	R209 2010/11/04			Bond Future	8.8520	8.7990	(0.599)	0.0000	0.0000	0
2010/04/16	R209 2010/11/04	9.00	Call	Bond Future	3,473.0000	3,715.0000	6.968	0	0	0
2010/04/16	R209 2010/11/04	9.00	Put	Bond Future	2,321.0000	2,143.0000	(7.669)	0	0	0
2010/04/16	R209 2010/11/04	9.05	Call	Bond Future	3,685.0000	3,936.0000	6.811	0	0	0
2010/04/16	R209 2010/11/04	9.05	Put	Bond Future	2,150.0000	1,981.0000	(7.860)	0	0	0
2010/04/16	R209 2010/11/04	8.95	Call	Bond Future	3,266.0000	3,500.0000	7.165	0	0	0
2010/04/16	R209 2010/11/04	8.95	Put	Bond Future	2,500.0000	2,314.0000	(7.440)	0	0	0
2010/04/16	TRT1 2010/05/06			Index Future	313.2610	314.1760	0.292	0.0000	0.0000	100
Total										75061.00