



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for: 21/04/2010

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
2010/04/21	AL7T 2010/05/06			Index Future	345.1740	345.8620	0.199	0.0000	0.0000	58
2010/04/21	ALBI 2010/05/06			Index Future	317.6580	318.1140	0.144	0.0000	0.0000	990
2010/04/21	ALBI 2010/08/05			Index Future	317.7050	318.1530	0.141	0.0000	0.0000	0
2010/04/21	CRD1 2010/05/06			Index Future	138.5970	138.7210	0.089	0.0000	0.0000	2
2010/04/21	GOVI 2010/05/06			GOVI	319.1960	319.6680	0.148	0.0000	0.0000	325
2010/04/21	GOVI 2010/05/06	309.80	Call	GOVI	94,252.0000	98,852.0000	4.881	0	0	0
2010/04/21	GOVI 2010/05/06	309.80	Put	GOVI	292.0000	172.0000	(41.096)	0	0	0
2010/04/21	GOVI 2010/08/05			GOVI	324.7170	325.1920	0.146	0.0000	0.0000	0
2010/04/21	GOVI 2010/08/05	315.60	Call	GOVI	104,823.0000	108,471.0000	3.480	0	0	0
2010/04/21	GOVI 2010/08/05	315.60	Put	GOVI	13,653.0000	12,551.0000	(8.071)	0	0	0
2010/04/21	GVIX 2029/01/01			LIVE INDEX	110.0000	110.0000	0.000	0.0000	0.0000	0
2010/04/21	ILBI 2010/05/06			Index Future	362.9030	363.0180	0.032	0.0000	0.0000	497
2010/04/21	J153 2010/08/31			Interest Rate Swap	6.9124	6.8941	(0.265)	0.0000	0.0000	0
2010/04/21	J157 2015/09/15			Interest Rate Swap	8.7620	8.8220	0.685	0.0000	0.0000	0
2010/04/21	J186 2026/12/21			Interest Rate Swap	8.5930	8.6830	1.047	0.0000	0.0000	0
2010/04/21	J201 2014/12/22			Interest Rate Swap	8.6060	8.6550	0.569	0.0000	0.0000	0
2010/04/21	J203 2017/09/15			Interest Rate Swap	8.9050	8.9750	0.786	0.0000	0.0000	0
2010/04/21	J204 2018/12/21			Interest Rate Swap	8.8830	8.9620	0.889	0.0000	0.0000	0

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2010/04/21	J207 2020/01/15			Interest Rate Swap	8.9110	8.9970	0.965	0.0000	0.0000	0
2010/04/21	JBAF 2010/04/21			Jibar Tradeable Future	6.6150	6.6150	0.000	0.0000	0.0000	0
2010/04/21	JBAF 2010/05/19			Jibar Tradeable Future	6.4400	6.4400	0.000	0.0000	0.0000	0
2010/04/21	JBAF 2010/06/15			Jibar Tradeable Future	6.4160	6.4160	0.000	0.0000	0.0000	0
2010/04/21	JBAF 2010/07/21			Jibar Tradeable Future	6.3600	6.3610	0.016	0.0000	0.0000	1,000
2010/04/21	JBAF 2010/08/18			Jibar Tradeable Future	6.3610	6.3610	0.000	0.0000	0.0000	1,000
2010/04/21	JBAF 2010/09/15			Jibar Tradeable Future	6.3690	6.3690	0.000	0.0000	0.0000	1,000
2010/04/21	JBAF 2010/12/15			Jibar Tradeable Future	6.4180	6.4190	0.016	0.0000	0.0000	0
2010/04/21	JBAF 2011/03/16			Jibar Tradeable Future	6.5710	6.5600	(0.167)	0.0000	0.0000	5,000
2010/04/21	JBAF 2011/06/15			Jibar Tradeable Future	6.8440	6.8240	(0.292)	0.0000	0.0000	5,000
2010/04/21	JBAF 2011/09/21			Jibar Tradeable Future	7.2180	7.2000	(0.249)	0.0000	0.0000	3,500
2010/04/21	JBAF 2011/12/21			Jibar Tradeable Future	7.5310	7.5100	(0.279)	0.0000	0.0000	7,500
2010/04/21	JBAF 2012/03/20			Jibar Tradeable Future	7.6380	7.6220	(0.209)	0.0000	0.0000	0
2010/04/21	JFRA 2010/05/06			Jibar Tradeable Future	7.1040	7.1210	0.239	0.0000	0.0000	0
2010/04/21	JFRA 2010/08/05			Jibar Tradeable Future	7.3280	7.3290	0.014	0.0000	0.0000	0
2010/04/21	JFRA 2010/11/04			Jibar Tradeable Future	7.6340	7.6600	0.341	0.0000	0.0000	0
2010/04/21	JN02 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/21	JN02 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN02 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN02 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/21	JN02 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN02 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	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
2010/04/21	JN05 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN05 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN05 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/21	JN05 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN05 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/21	JN10 2010/05/06	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN10 2010/05/06	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05			JNOTE	7.5000	7.5000	0.000	0.0000	0.0000	0
2010/04/21	JN10 2010/08/05	7.50	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05	7.50	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05	7.75	Call	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05	7.75	Put	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05	7.25	Call	JNOTE	250,000.0000	250,000.0000	0.000	0	0	0
2010/04/21	JN10 2010/08/05	7.25	Put	JNOTE	0.0000	0.0000	0.000	0	0	0
2010/04/21	OTH1 2010/05/06			Index Future	308.9340	309.3140	0.123	0.0000	0.0000	3
2010/04/21	R155 2010/05/06			Bond Future	6.8260	6.7960	(0.439)	0.0000	0.0000	0
2010/04/21	R155 2010/05/06	7.50	Call	Bond Future	869.0000	908.0000	4.488	0	0	0
2010/04/21	R155 2010/05/06	7.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R155 2010/05/06	7.55	Call	Bond Future	933.0000	972.0000	4.180	0	0	0
2010/04/21	R155 2010/05/06	7.55	Put	Bond Future	0.0000	0.0000	0.000	0	0	0

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2010/04/21	R155 2010/05/06	7.45	Call	Bond Future	805.0000	844.0000	4.845	0	0	0
2010/04/21	R155 2010/05/06	7.45	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R157 2010/05/06			Bond Future	7.7520	7.7090	(0.555)	0.0000	0.0000	6,105
2010/04/21	R157 2010/05/06	8.50	Call	Bond Future	3,645.0000	3,859.0000	5.871	0	0	0
2010/04/21	R157 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R157 2010/05/06	8.00	Call	Bond Future	1,264.0000	1,458.0000	15.348	0	0	0
2010/04/21	R157 2010/05/06	8.00	Put	Bond Future	40.0000	20.0000	(50.000)	0	0	0
2010/04/21	R157 2010/05/06	7.90	Call	Bond Future	844.0000	1,013.0000	20.024	0	0	10
2010/04/21	R157 2010/05/06	7.90	Put	Bond Future	112.0000	67.0000	(40.179)	0	0	0
2010/04/21	R157 2010/08/05			Bond Future	7.8140	7.7680	(0.589)	0.0000	0.0000	0
2010/04/21	R157 2010/08/05	8.75	Call	Bond Future	4,394.0000	4,601.0000	4.711	0	0	0
2010/04/21	R157 2010/08/05	8.75	Put	Bond Future	61.0000	50.0000	(18.033)	0	0	0
2010/04/21	R157 2010/08/05	8.50	Call	Bond Future	3,346.0000	3,539.0000	5.768	0	0	0
2010/04/21	R157 2010/08/05	8.50	Put	Bond Future	151.0000	126.0000	(16.556)	0	0	500
2010/04/21	R157 2010/08/05	9.00	Call	Bond Future	5,480.0000	5,693.0000	3.887	0	0	0
2010/04/21	R157 2010/08/05	9.00	Put	Bond Future	22.0000	17.0000	(22.727)	0	0	0
2010/04/21	R157 2010/08/05	8.25	Put	Bond Future	332.0000	284.0000	(14.458)	0	0	0
2010/04/21	R157 2010/08/05	8.25	Call	Bond Future	2,375.0000	2,545.0000	7.158	0	0	500
2010/04/21	R157 2010/11/04			Bond Future	7.8190	7.7720	(0.601)	0.0000	0.0000	0
2010/04/21	R157 2010/11/04	8.50	Call	Bond Future	3,471.0000	3,640.0000	4.869	0	0	0
2010/04/21	R157 2010/11/04	8.50	Put	Bond Future	439.0000	395.0000	(10.023)	0	0	0
2010/04/21	R157 2010/11/04	8.55	Call	Bond Future	3,649.0000	3,821.0000	4.714	0	0	0
2010/04/21	R157 2010/11/04	8.55	Put	Bond Future	399.0000	358.0000	(10.276)	0	0	0
2010/04/21	R157 2010/11/04	8.45	Call	Bond Future	3,294.0000	3,459.0000	5.009	0	0	0
2010/04/21	R157 2010/11/04	8.45	Put	Bond Future	482.0000	434.0000	(9.959)	0	0	0
2010/04/21	R186 2010/05/06			Bond Future	8.6920	8.6700	(0.253)	0.0000	0.0000	17,729
2010/04/21	R186 2010/05/06	9.00	Call	Bond Future	2,993.0000	3,187.0000	6.482	0	0	0
2010/04/21	R186 2010/05/06	9.00	Put	Bond Future	58.0000	38.0000	(34.483)	0	0	0
2010/04/21	R186 2010/08/05			Bond Future	8.7500	8.7270	(0.263)	0.0000	0.0000	2,722
2010/04/21	R186 2010/08/05	9.25	Call	Bond Future	5,342.0000	5,510.0000	3.145	0	0	0
2010/04/21	R186 2010/08/05	9.25	Put	Bond Future	703.0000	650.0000	(7.539)	0	0	0
2010/04/21	R186 2010/08/05	8.75	Call	Bond Future	2,300.0000	2,403.0000	4.478	0	0	1,300
2010/04/21	R186 2010/08/05	8.75	Put	Bond Future	2,300.0000	2,183.0000	(5.087)	0	0	0

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2010/04/21	R186 2010/08/05	9.75	Call	Bond Future	9,169.0000	9,373.0000	2.225	0	0	0
2010/04/21	R186 2010/08/05	9.75	Put	Bond Future	165.0000	148.0000	(10.303)	0	0	1,300
2010/04/21	R186 2010/08/05	10.00	Call	Bond Future	11,164.0000	11,376.0000	1.899	0	0	0
2010/04/21	R186 2010/08/05	10.00	Put	Bond Future	74.0000	66.0000	(10.811)	0	0	3,000
2010/04/21	R186 2010/11/04			Bond Future	8.7790	8.7560	(0.262)	0.0000	0.0000	0
2010/04/21	R186 2010/11/04	9.25	Call	Bond Future	5,914.0000	6,063.0000	2.519	0	0	0
2010/04/21	R186 2010/11/04	9.25	Put	Bond Future	1,585.0000	1,516.0000	(4.353)	0	0	0
2010/04/21	R186 2010/11/04	9.30	Call	Bond Future	6,234.0000	6,386.0000	2.438	0	0	0
2010/04/21	R186 2010/11/04	9.30	Put	Bond Future	1,460.0000	1,394.0000	(4.521)	0	0	0
2010/04/21	R186 2010/11/04	9.20	Call	Bond Future	5,601.0000	5,745.0000	2.571	0	0	0
2010/04/21	R186 2010/11/04	9.20	Put	Bond Future	1,720.0000	1,646.0000	(4.302)	0	0	0
2010/04/21	R186 2010/11/04	8.75	Put	Bond Future	3,418.0000	3,302.0000	(3.394)	0	0	0
2010/04/21	R186 2010/11/04	8.75	Call	Bond Future	3,143.0000	3,245.0000	3.245	0	0	7,500
2010/04/21	R201 2010/05/06			Bond Future	7.6730	7.6400	(0.430)	0.0000	0.0000	486
2010/04/21	R201 2010/05/06	8.50	Call	Bond Future	3,182.0000	3,312.0000	4.085	0	0	0
2010/04/21	R201 2010/05/06	8.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R201 2010/08/05			Bond Future	7.7370	7.7020	(0.452)	0.0000	0.0000	688
2010/04/21	R201 2010/08/05	9.00	Call	Bond Future	4,594.0000	4,722.0000	2.786	0	0	0
2010/04/21	R201 2010/08/05	9.00	Put	Bond Future	16.0000	14.0000	(12.500)	0	0	0
2010/04/21	R201 2010/11/04			Bond Future	7.7350	7.6990	(0.465)	0.0000	0.0000	0
2010/04/21	R201 2010/11/04	8.50	Call	Bond Future	2,965.0000	3,068.0000	3.474	0	0	0
2010/04/21	R201 2010/11/04	8.50	Put	Bond Future	297.0000	272.0000	(8.418)	0	0	0
2010/04/21	R201 2010/11/04	8.55	Call	Bond Future	3,108.0000	3,213.0000	3.378	0	0	0
2010/04/21	R201 2010/11/04	8.55	Put	Bond Future	269.0000	246.0000	(8.550)	0	0	0
2010/04/21	R201 2010/11/04	8.45	Call	Bond Future	2,824.0000	2,926.0000	3.612	0	0	0
2010/04/21	R201 2010/11/04	8.45	Put	Bond Future	328.0000	302.0000	(7.927)	0	0	0
2010/04/21	R203 2010/05/06			Bond Future	8.3140	8.2810	(0.397)	0.0000	0.0000	1,710
2010/04/21	R203 2010/05/06	9.00	Call	Bond Future	3,623.0000	3,802.0000	4.941	0	0	0
2010/04/21	R203 2010/05/06	9.00	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R203 2010/08/05			Bond Future	8.3840	8.3500	(0.406)	0.0000	0.0000	1,607
2010/04/21	R203 2010/08/05	9.25	Call	Bond Future	4,553.0000	4,715.0000	3.558	0	0	0
2010/04/21	R203 2010/08/05	9.25	Put	Bond Future	138.0000	122.0000	(11.594)	0	0	0
2010/04/21	R203 2010/11/04			Bond Future	8.4160	8.3800	(0.428)	0.0000	0.0000	0

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2010/04/21	R203 2010/11/04	9.25	Call	Bond Future	4,576.0000	4,726.0000	3.278	0	0	0
2010/04/21	R203 2010/11/04	9.25	Put	Bond Future	434.0000	401.0000	(7.604)	0	0	0
2010/04/21	R203 2010/11/04	9.30	Call	Bond Future	4,779.0000	4,931.0000	3.181	0	0	0
2010/04/21	R203 2010/11/04	9.30	Put	Bond Future	396.0000	364.0000	(8.081)	0	0	0
2010/04/21	R203 2010/11/04	9.20	Call	Bond Future	4,376.0000	4,523.0000	3.359	0	0	0
2010/04/21	R203 2010/11/04	9.20	Put	Bond Future	476.0000	440.0000	(7.563)	0	0	0
2010/04/21	R204 2010/05/06			Bond Future	8.4240	8.3810	(0.510)	0.0000	0.0000	1,552
2010/04/21	R204 2010/05/06	9.00	Call	Bond Future	3,347.0000	3,602.0000	7.619	0	0	200
2010/04/21	R204 2010/05/06	9.00	Put	Bond Future	1.0000	0.0000	(100.000)	0	0	0
2010/04/21	R204 2010/05/06	9.50	Call	Bond Future	6,132.0000	6,388.0000	4.175	0	0	0
2010/04/21	R204 2010/05/06	9.50	Put	Bond Future	0.0000	0.0000	0.000	0	0	200
2010/04/21	R204 2010/05/06	8.50	Put	Bond Future	270.0000	180.0000	(33.333)	0	0	0
2010/04/21	R204 2010/05/06	8.50	Call	Bond Future	720.0000	886.0000	23.056	0	0	200
2010/04/21	R204 2010/08/05			Bond Future	8.4940	8.4490	(0.530)	0.0000	0.0000	1,112
2010/04/21	R204 2010/08/05	9.25	Call	Bond Future	4,472.0000	4,701.0000	5.121	0	0	0
2010/04/21	R204 2010/08/05	9.25	Put	Bond Future	217.0000	185.0000	(14.747)	0	0	780
2010/04/21	R204 2010/11/04			Bond Future	8.5240	8.4790	(0.528)	0.0000	0.0000	0
2010/04/21	R204 2010/11/04	9.25	Call	Bond Future	4,616.0000	4,817.0000	4.354	0	0	0
2010/04/21	R204 2010/11/04	9.25	Put	Bond Future	614.0000	560.0000	(8.795)	0	0	0
2010/04/21	R204 2010/11/04	9.30	Call	Bond Future	4,832.0000	5,037.0000	4.243	0	0	0
2010/04/21	R204 2010/11/04	9.30	Put	Bond Future	562.0000	512.0000	(8.897)	0	0	0
2010/04/21	R204 2010/11/04	9.20	Call	Bond Future	4,403.0000	4,600.0000	4.474	0	0	0
2010/04/21	R204 2010/11/04	9.20	Put	Bond Future	670.0000	611.0000	(8.806)	0	0	0
2010/04/21	R206 2010/05/06			Bond Future	7.6550	7.6230	(0.418)	0.0000	0.0000	0
2010/04/21	R206 2010/05/06	8.75	Call	Bond Future	3,375.0000	3,475.0000	2.963	0	0	0
2010/04/21	R206 2010/05/06	8.75	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R206 2010/08/05			Bond Future	7.7340	7.6980	(0.465)	0.0000	0.0000	0
2010/04/21	R206 2010/08/05	9.00	Call	Bond Future	3,657.0000	3,762.0000	2.871	0	0	0
2010/04/21	R206 2010/08/05	9.00	Put	Bond Future	8.0000	7.0000	(12.500)	0	0	0
2010/04/21	R206 2010/11/04			Bond Future	7.7280	7.6900	(0.492)	0.0000	0.0000	0
2010/04/21	R206 2010/11/04	8.50	Call	Bond Future	2,319.0000	2,405.0000	3.708	0	0	0
2010/04/21	R206 2010/11/04	8.50	Put	Bond Future	212.0000	193.0000	(8.962)	0	0	0
2010/04/21	R206 2010/11/04	8.55	Call	Bond Future	2,432.0000	2,520.0000	3.618	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
2010/04/21	R206 2010/11/04	8.55	Put	Bond Future	191.0000	173.0000	(9.424)	0	0	0
2010/04/21	R206 2010/11/04	8.45	Call	Bond Future	2,209.0000	2,293.0000	3.803	0	0	0
2010/04/21	R206 2010/11/04	8.45	Put	Bond Future	237.0000	216.0000	(8.861)	0	0	0
2010/04/21	R207 2010/05/06			Bond Future	8.5340	8.4810	(0.621)	0.0000	0.0000	737
2010/04/21	R207 2010/05/06	9.25	Call	Bond Future	4,267.0000	4,594.0000	7.663	0	0	0
2010/04/21	R207 2010/05/06	9.25	Put	Bond Future	0.0000	1.0000	100.000	0	0	0
2010/04/21	R207 2010/08/05			Bond Future	8.6030	8.5480	(0.639)	0.0000	0.0000	0
2010/04/21	R207 2010/08/05	9.50	Call	Bond Future	5,346.0000	5,649.0000	5.668	0	0	0
2010/04/21	R207 2010/08/05	9.50	Put	Bond Future	153.0000	124.0000	(18.954)	0	0	0
2010/04/21	R207 2010/11/04			Bond Future	8.6320	8.5760	(0.649)	0.0000	0.0000	0
2010/04/21	R207 2010/11/04	9.25	Call	Bond Future	4,335.0000	4,586.0000	5.790	0	0	0
2010/04/21	R207 2010/11/04	9.25	Put	Bond Future	779.0000	699.0000	(10.270)	0	0	0
2010/04/21	R207 2010/11/04	9.30	Call	Bond Future	4,551.0000	4,807.0000	5.625	0	0	0
2010/04/21	R207 2010/11/04	9.30	Put	Bond Future	715.0000	640.0000	(10.490)	0	0	0
2010/04/21	R207 2010/11/04	9.20	Call	Bond Future	4,123.0000	4,368.0000	5.942	0	0	0
2010/04/21	R207 2010/11/04	9.20	Put	Bond Future	848.0000	762.0000	(10.142)	0	0	0
2010/04/21	R208 2010/05/06			Bond Future	8.5720	8.5400	(0.373)	0.0000	0.0000	5,004
2010/04/21	R208 2010/05/06	9.25	Call	Bond Future	4,198.0000	4,403.0000	4.883	0	0	0
2010/04/21	R208 2010/05/06	9.25	Put	Bond Future	0.0000	0.0000	0.000	0	0	0
2010/04/21	R208 2010/08/05			Bond Future	8.6340	8.6010	(0.382)	0.0000	0.0000	1,249
2010/04/21	R208 2010/08/05	9.50	Call	Bond Future	5,397.0000	5,584.0000	3.465	0	0	0
2010/04/21	R208 2010/08/05	9.50	Put	Bond Future	175.0000	155.0000	(11.429)	0	0	0
2010/04/21	R208 2010/11/04			Bond Future	8.6650	8.6310	(0.392)	0.0000	0.0000	0
2010/04/21	R208 2010/11/04	9.25	Call	Bond Future	4,328.0000	4,485.0000	3.628	0	0	0
2010/04/21	R208 2010/11/04	9.25	Put	Bond Future	809.0000	755.0000	(6.675)	0	0	0
2010/04/21	R208 2010/11/04	9.30	Call	Bond Future	4,552.0000	4,712.0000	3.515	0	0	0
2010/04/21	R208 2010/11/04	9.30	Put	Bond Future	740.0000	690.0000	(6.757)	0	0	0
2010/04/21	R208 2010/11/04	9.20	Call	Bond Future	4,109.0000	4,262.0000	3.724	0	0	0
2010/04/21	R208 2010/11/04	9.20	Put	Bond Future	883.0000	826.0000	(6.455)	0	0	0
2010/04/21	R209 2010/05/06			Bond Future	8.6990	8.6870	(0.138)	0.0000	0.0000	1,798
2010/04/21	R209 2010/05/06	8.50	Call	Bond Future	122.0000	125.0000	2.459	0	0	0
2010/04/21	R209 2010/05/06	8.50	Put	Bond Future	1,767.0000	1,672.0000	(5.376)	0	0	0
2010/04/21	R209 2010/08/05			Bond Future	8.7430	8.7310	(0.137)	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
2010/04/21	R209 2010/08/05	8.75	Call	Bond Future	1,956.0000	1,998.0000	2.147	0	0	0
2010/04/21	R209 2010/08/05	8.75	Put	Bond Future	1,900.0000	1,845.0000	(2.895)	0	0	0
2010/04/21	R209 2010/11/04			Bond Future	8.7660	8.7540	(0.137)	0.0000	0.0000	0
2010/04/21	R209 2010/11/04	9.00	Call	Bond Future	3,743.0000	3,797.0000	1.443	0	0	0
2010/04/21	R209 2010/11/04	9.00	Put	Bond Future	1,908.0000	1,865.0000	(2.254)	0	0	0
2010/04/21	R209 2010/11/04	9.05	Call	Bond Future	3,982.0000	4,037.0000	1.381	0	0	0
2010/04/21	R209 2010/11/04	9.05	Put	Bond Future	1,764.0000	1,723.0000	(2.324)	0	0	0
2010/04/21	R209 2010/11/04	8.95	Call	Bond Future	3,514.0000	3,566.0000	1.480	0	0	0
2010/04/21	R209 2010/11/04	8.95	Put	Bond Future	2,064.0000	2,020.0000	(2.132)	0	0	0
2010/04/21	TRT1 2010/05/06			Index Future	315.2760	315.7380	0.147	0.0000	0.0000	100

Total

83964.00